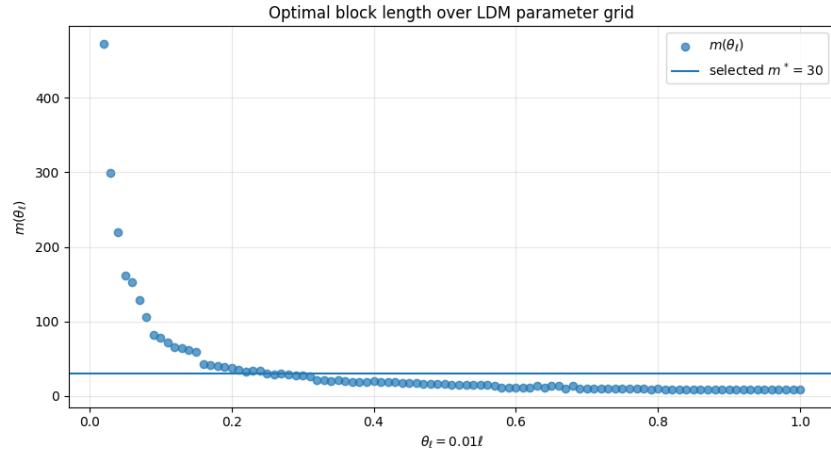


(a) Block length selection over the Yang parameter grid, yielding $m^* = 33$.



(b) Block length selection over the LDM parameter grid, yielding $m^* = 30$.

Figure 3: Block length calibration under two data-generating mechanisms. The upper panel corresponds to the Yang–Nevzorov model, while the lower panel corresponds to the Linear Drift Model (LDM). In both cases, the selected block length m^* is obtained by optimizing the proposed calibration criterion over the corresponding parameter grid.