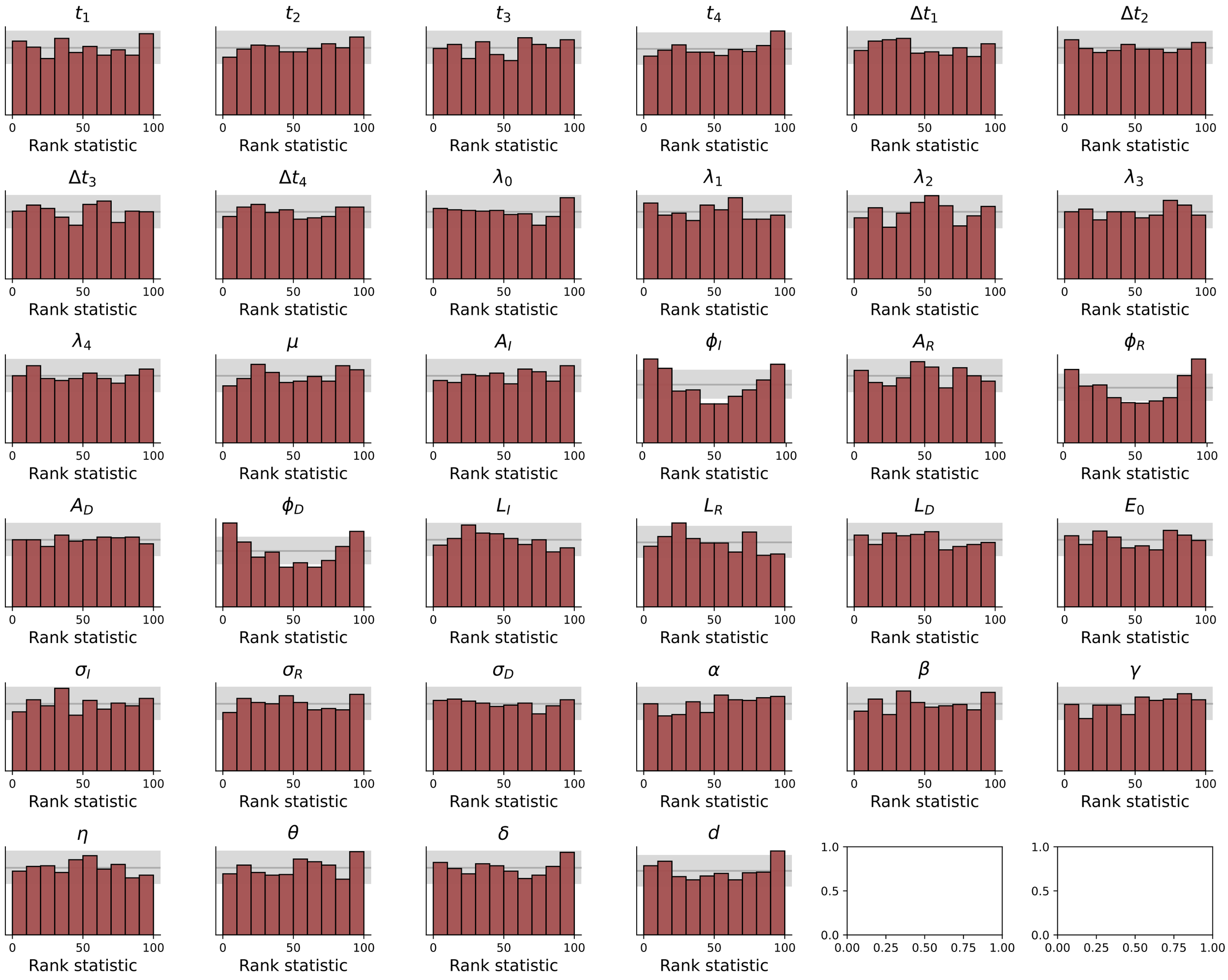
t_1
t_2
t_3
t_4
Δt_1
Δt_2
Δt_3
Δt_4
λ_0
λ_1
λ_2
λ_3
λ_4
μ
A_I
ϕ_I
A_R
ϕ_R
A_D
ϕ_D
L_I
L_R
L_D
E_0
σ_I
σ_R
σ_D
α
β
γ
η
θ
δ
d
Rank statistic
0
50
100
0.0
0.5
1.0
0.00
0.25
0.50
0.75
1.00