(a) σ^2

Relative frequency

No. of false significant EWS (out of 17)

(b) α_1

Relative frequency

No. of false significant EWS (out of 17)

(c) σ^2 and α_1

Relative frequency

No. of false significant EWS (out of 17)

Number of significant EWS

Histogram numeric

Distribution numeric

0.95 significance level numeric

Distribution analytic

0.95 significance level analytic