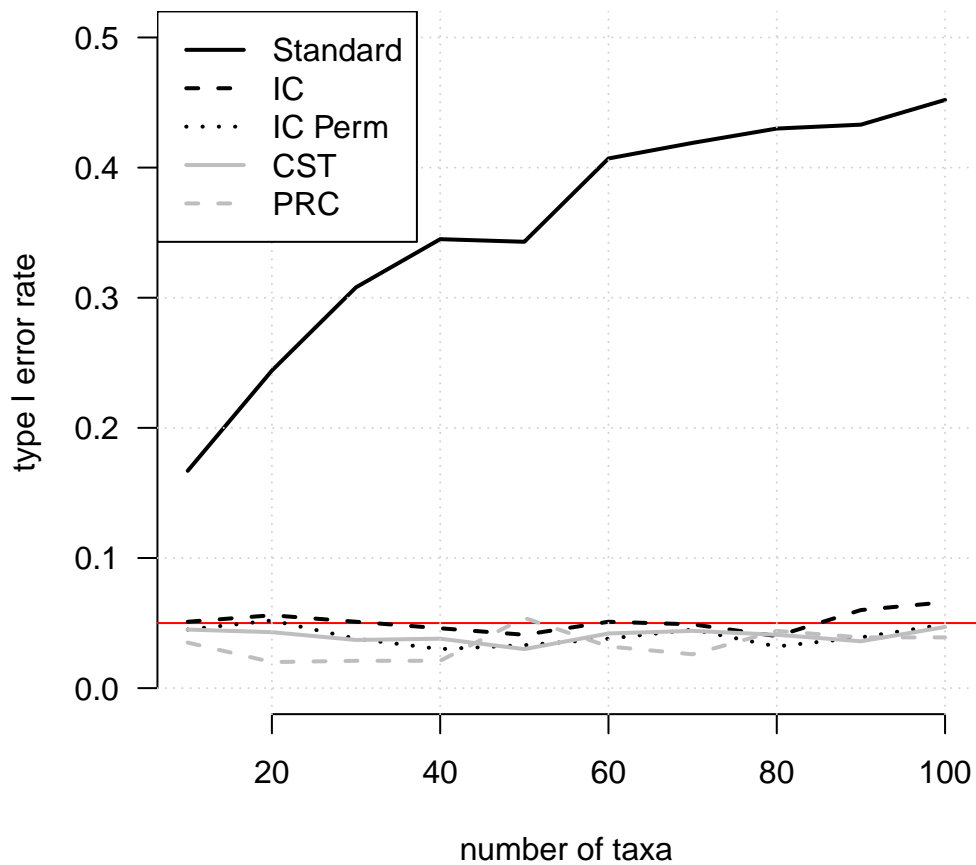a) type I error rate under Brownian motion

b) type I error rate under Ornstein−Uhlenbeck