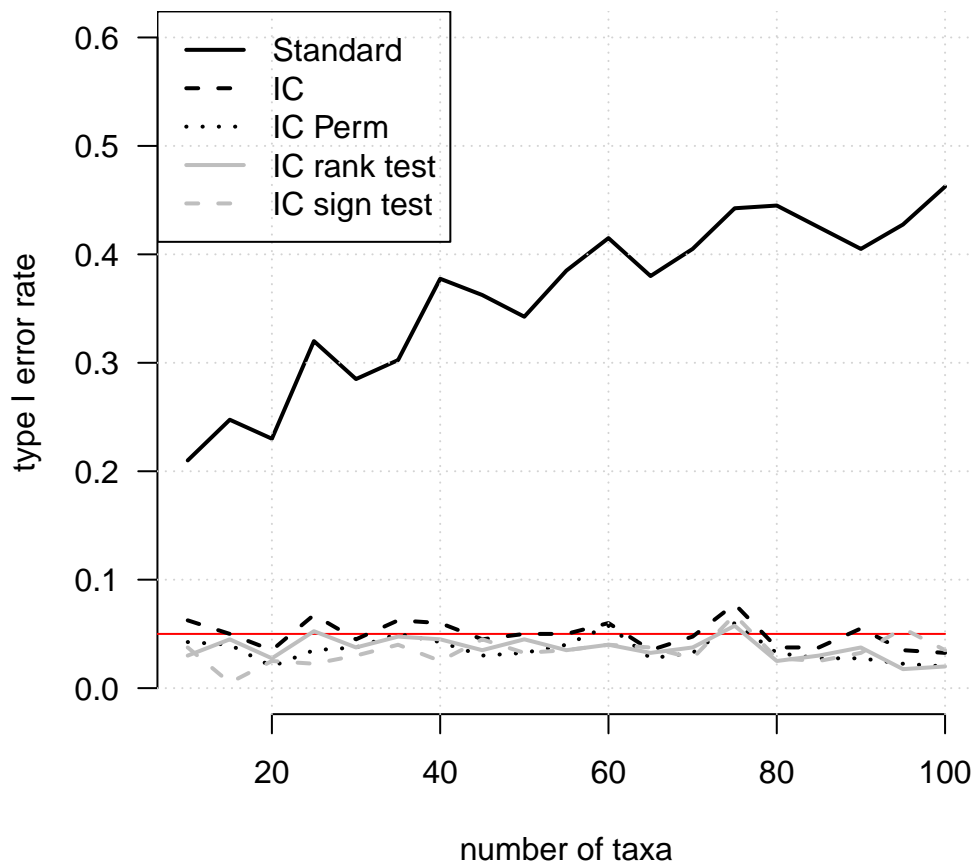


a) type I error rate under Brownian motion



b) type I error rate under Ornstein–Uhlenbeck

