# Introduction to the code

We wrote and executed this program on windows 10, using Matlab 2020b.

**File introduction:**

In the directory, there are two kinds of files, "SSE/SZSE.mat" stores data, and "holdall\_kuiper2.m" stores code (including functions for calculating kuiper test).

SSE：Shanghai Stock Exchange

SZS：Shenzhen Stock Exchange



"G\_S\_max\_link" in "SSE/SZSE  .mat" stores .

**How to use:**

Ensure that "SSE/SZSE .mat" and "holdall\_kuiper2.m" are in the same directory, and use matlab to directly execute "holdall\_kuiper2.m".

**Results view：**

The execution result is stored in "outkuiper\_stat" and "outkuiper\_pval". Store the statistics and P-value of kuiper test respectively.

Corresponding to the results in Table 1 and Table 2 of the paper.