SiZer, 500th representative Global, 500th representative Rowwise, 500th representative Without lambda, 500th representative -0.8 -0.8 -0.8 -0.8 -1.2 -1.2 -1.2 9 9 0 -2.0 0 Ϋ́ 0.2 0.4 0.6 8.0 1.0 0.2 0.4 0.6 0.8 1.0 0.4 0.6 8.0 1.0 0.2 0.4 0.6 0.8 Global, 750th representative Rowwise, 750th representative Without lambda, 750th representative SiZer, 750th representative 9.0 9.0 9.0 9.0 2 2 -1.6 2.0 0.2 0.4 0.6 8.0 1.0 0.2 0.4 0.6 0.8 1.0 0.2 0.4 0.6 0.8 1.0 0.2 0.4 0.6 0.8 SiZer, 850th representative Global, 850th representative Rowwise, 850th representative Without lambda, 850th representative 9.0 9.0 9.0 -1.6 -1.6 0 0.2 0.4 0.6 8.0 1.0 0.2 0.4 0.6 8.0 1.0 0.2 0.4 0.6 0.8 0.2 0.4 0.6 0.8 1.0 SiZer, 950th representative Global, 950th representative Rowwise, 950th representative Without lambda, 950th representative -0.8 -0.8 -0.8 ó -1.2 9 9 -1.6 2.0 0

0.2

0.4

0.6

0.8

1.0

0.2

0.4

0.6

0.8

1.0

0.2

0.4

0.6

0.8

0.2

0.4

0.6

0.8

1.0

Under the null plus AR(1), T = 250, a1 = 0