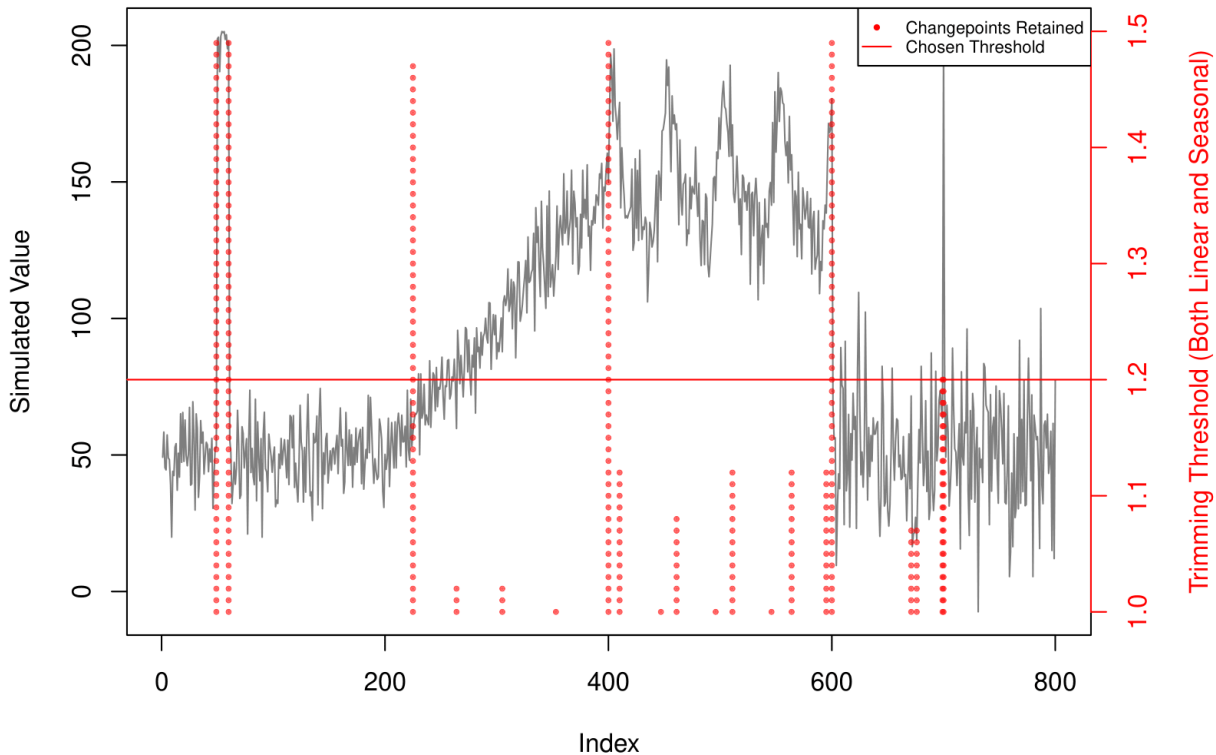Simulated Data with Changepoints by Trimming Threshold

Supplementary Figure 2. The simulated time series with ASCEPT changepoints initially detected, using a 0.01 significance level and 10,000 Monte Carlo simulations, trimmed at various thresholds. All changepoints are retained at a threshold of 1, and all are removed by a threshold of 1.5. Thresholds between 1.13 and 1.2 inclusive all yield the same results as a threshold of 1.2, as used in the main manuscript.