K–S statistic for simulated p values rho: 0.8 rho: 0 rho: 0.4 0.0125 -0.0100 p: 50 0.0075 -0.0050 -0.0025 -0.0125 -X-S statistic 0.0075 - 0.0050 -0.0025 -0.0125 -0.0100 p: 200 0.0075 -0.0050 -0.0025 -1000 500 1000 300 500 1000 300 500 300 n (days)