K-S statistic for simulated p values rho: 0.4 rho: 0.8 rho: 0 0.010 -0.008 p: 50 0.006 -0.004 -0.002 -0.010 -S statistic - 800.0 - 800.0 - 900.0 - 900.0 p: 100 0.002 -0.010 -0.008 p: 200 0.006 -0.004 -0.002 -1000 300 500 1000 300 1000 300 500 500 n (days)