AR(1) noise model: $x_{k+1} = \alpha x_k + \sqrt{1-\alpha^2}\,\varepsilon_k,\ \ \varepsilon_k \in N(0,1)$.

Confidence band coverage factor approximation (first N_0 data are used for the drift prediction):

$$K_{0.95}(r) \approx \sum_{i=0}^{k} c_i r^i, \quad r = \frac{N_0}{N}, \quad 0.15 \le r \le 0.75$$

$$\alpha = 0.0$$

N	c_0	c_1	c_2	c_3	c_4
100	2.44123	0.00384	-0.03914	0.03696	-0.02930
200	2.44225	-0.00167	-0.02441	0.01905	-0.02093
500	2.44282	-0.00466	-0.01645	0.00941	-0.01643
1000	2.44299	-0.00555	-0.01416	0.00674	-0.01521
5000	2.44314	-0.00637	-0.01188	0.00383	-0.01379

$$\alpha = 0.5$$

N	c_0	c_1	c_2	c_3	c_4
100	2.43654	0.02878	-0.10641	0.11866	-0.06702
200	2.44014	0.00920	-0.05356	0.05428	-0.03717
500	2.44204	-0.00081	-0.02666	0.02160	-0.02201
1000	2.44262	-0.00373	-0.01895	0.01239	-0.01777
5000	2.44307	-0.00606	-0.01270	0.00480	-0.01424

$$\alpha = 0.7$$

N	c_0	c_1	c_2	c_3	c_4
100	2.42995	0.06333	-0.19854	0.22970	-0.11798
200	2.43714	0.02480	-0.09533	0.10472	-0.06038
500	2.44096	0.00465	-0.04126	0.03920	-0.03011
1000	2.44210	-0.00117	-0.02575	0.02051	-0.02148
5000	2.44296	-0.00543	-0.01451	0.00716	-0.01539

$$\alpha = 0.9$$

N	c_0	c_1	c_2	c_3	c_4
100	2.40318	0.17638	-0.47416	0.53942	-0.25404
200	2.42176	0.10105	-0.29427	0.34059	-0.16756
500	2.43507	0.03494	-0.12215	0.13671	-0.07495
1000	2.43936	0.01274	-0.06281	0.06507	-0.04196
5000	2.44247	-0.00305	-0.02072	0.01442	-0.01865