We consider a dataset that consists of 300 observations on terminal sample size 'N' obtained by employing (i) Purely Sequential strategy (4.1) (ii) Accelerated Sequential strategy (4.12) with $k = 2, 3$ and 4 and (iii) Three-stage strategy (4.19)-(4.21) with $\kappa = 1/2$ and $1/3$ to construct 95% MRFSCR for unknown $\mu$. The calculation of 'N' was carried out by first generating random samples from $N(\mu, \sigma^2 H)$ population with $\mu = \begin{pmatrix} 3 \\ 5 \\ 2 \end{pmatrix}$, $\sigma^2 = 16$ and $H = \begin{pmatrix} 5 & -4 & 1 \\ -4 & 6 & -4 \\ 1 & -4 & 5 \end{pmatrix}$ and fixing $\alpha = 0.05$, $\rho = 1.0$ in the loss function (3.5),$C = 1000$,$d = 0.1768$,$\beta = 0.5$ $m = 15$ and $m_0 = 30$. Then, under this fixed structure, we run the Purely Sequential stopping rule (4.1), the Accelerated Sequential stopping rule (4.12) with $k = 2, 3$ and 4 and the Threee-stage stopping rule (4.19)-(4.21) with $\kappa = 1/2$ and $1/3$ independently of each other $b = 300$ times. These stopping times are labelled $N_i; i = 1, 2, 3, 4, 5, 6$ respectively.

From the theory discussed in Sec 4.1 in (4.7), we can claim that $N_1 \sim N(C, gC)$ with $g = 2p^{-1}(1-\beta)^2$ (In our case, $p = 3$ and $\beta = 0.5 \Rightarrow g = \frac{1}{6}$). From the theory discussed in Sec 4.2 in (4.15), we can claim that $N_i \sim N(C, kgC)$ when $(i, k)$ corresponds to $(2, 2), (3, 3), (4, 4)$ respectively. Also, from the theory discussed in Sec 4.3 in (4.23) part (iii), we can claim that $N_i \sim N(C, kgC)$ when $(i, k)$ corresponds to $(5, 2), (6, 3)$ respectively. Since $N_i's$ are independent, we can claim $\mathbf{N}_{6\times 1} = (N_1, N_2, N_3, N_4, N_5, N_6)^T \sim N_6(\mu, \Sigma = \sigma^2 H)$ where $\mu = (C, C, C, C, C, C)^T$ and $\sigma^2 = C$, $H = g \begin{pmatrix} 1 & 0 & 0 & 0 & 0 & 0 \\ 0 & 2 & 0 & 0 & 0 & 0 \\ 0 & 0 & 3 & 0 & 0 & 0 \\ 0 & 0 & 0 & 4 & 0 & 0 \\ 0 & 0 & 0 & 0 & 2 & 0 \\ 0 & 0 & 0 & 0 & 0 & 3 \end{pmatrix}$.

This represents the distribution of our 'population'. A sample of size 300 from this population is considered as our real dataset.

The multivariate normality of the dataset was checked by means of the Henze-Zirkler test (p-value = 0.3136) implying that the multivariate normality assumption worked reasonably well. One may also employ other available tests of multivariate normality normality, such as (Mardia Skewness p-value=0.6164; Mardia Kurtosis p-value=0.7736 , Royston's test (p-value=0.9869) and many more. The univariate normality of each individual variable was also verified with the Anderson-Darling test (p-values=$0.7087, 0.8063, 0.7920, 0.7469, 0.5714, 0.8516$).