1. The expression of the model has not been changed. The model is can be expressed as following:

Given that:

* T is the time duration of the drawups in unit of days
* M is the magnitude of the drawups,
* S is the scenario case which we defined in terms of resilience,

2. **Data description**

In the excel file, there are 8 columns.

* 1st : Time range.
* 2nd : the Nasdaq index records.
* 3rd : Drawdowns along the date, this is just in case you need to plot drawdowns against date.
* 4th: Sorted drawdowns list with ascending order.
* 5th: Drawups along the date.
* 6th: Sorted drawups list with ascending order.
* 7th: Resilience along the date.
* 8th: Sorted resilience index.

Please note that, all results obtained were based on no-smoothing data (no smoothing process was applied).

3. The exceedance probability distribution over the resilience index can be found below (Figure.1). Or you can regenerate it using 8th column in the excel file.

Also, Figure.2 shows the resilience along date and the original index along date. I found that the resilience peak (showing in the red circle) is at the date 20/11/14 to 28/11/14, with 118.3 increment in magnitude within just 5 days, most importantly, its only has a value of 4, i.e. really large S value (Figure.3).



Figure.1

Figure.2



Figure.3