

# Online Appendix to: The Power of Alternative Kolmogorov-Smirnov Tests Based on Transformations of the Data

Song-Hee Kim, Columbia University  
Ward Whitt, Columbia University

---

## A. OVERVIEW

In this appendix, we present supporting materials complementing the main paper, [Kim and Whitt \[2013d\]](#). In §B, we present detailed results for our main experimental setting in Section 4.1 of the main paper; §B.1 provides additional plots that supplement Section 4.2 of the main paper. We test for Erlang, Hyperexponential, and Lognormal alternatives with different parameters in §C (supplementing Section 4.3 of the paper), and §C.1 and C.2 provide supporting average empirical distribution plots for the case of  $E_2$  and  $H_2$  with  $c^2 = 2$ . In §C.3, we take a closer look at the results of the test for  $LN(1, 1)$ , since it is often the specific model suggested for the service times (e.g., see [Brown et al. \[2005\]](#)). In §D that complement Section 4.4 of the main paper, we see how the power increases as the sample size increases for  $E_2$ ,  $H_2$  with  $c^2 = 2$ , and  $LN(1, 4)$  null hypotheses. §E provides supplementary materials for Section 5 of the main paper, which is on the second normal experiment.

## B. BASE CASE: TEST FOR $EXP$

Table X. Tests for  $Exp$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

<i>Case</i>	<i>Subcase</i>	<i>X</i>		Standard		Sort-Log		Durbin	
		<i>Avg</i>	$c^2$	<i>Avg</i>	$c^2$	<i>Avg</i>	$c^2$	<i>Avg</i>	$c^2$
<i>Exp</i>	—	1.00	1.00	0.50	0.34	1.00	0.99	0.50	0.34
$E_k$	$k = 2$	1.00	0.50	0.56	0.17	1.00	1.83	0.45	0.36
	$k = 4$	1.00	0.25	0.59	0.09	1.00	6.92	0.35	0.40
	$k = 6$	1.00	0.17	0.60	0.06	1.00	13.64	0.29	0.43
$H_2$	$c^2 = 1.25$	1.00	1.24	0.49	0.36	1.00	1.02	0.50	0.34
	$c^2 = 1.5$	1.00	1.48	0.47	0.39	1.00	1.09	0.49	0.35
	$c^2 = 2$	1.00	1.95	0.45	0.42	1.00	1.28	0.48	0.36
	$c^2 = 4$	1.00	3.77	0.41	0.49	1.00	2.42	0.45	0.40
	$c^2 = 10$	1.00	8.64	0.37	0.52	0.94	5.68	0.42	0.42
$Z$	—	1.00	0.95	0.54	0.21	1.00	1.45	0.47	0.36
$LN$	(1, 0.25)	1.00	0.25	0.59	0.07	1.00	13.93	0.32	0.40
	(1, 1)	1.00	0.97	0.52	0.21	1.00	2.24	0.45	0.36
	(1, 4)	1.00	3.45	0.43	0.47	0.99	1.87	0.46	0.39
	(1, 10)	1.00	6.76	0.36	0.73	0.94	3.00	0.41	0.47
$RRI$	$p = 0.1$	1.00	0.99	0.50	0.33	1.00	1.22	0.45	0.48
	$p = 0.5$	1.00	0.98	0.50	0.34	1.00	3.03	0.25	1.68
	$p = 0.9$	1.00	0.88	0.50	0.33	1.00	19.13	0.05	12.38
$EARMMA$	0.25	1.00	0.99	0.50	0.33	1.00	0.99	0.50	0.34
	0.5	1.00	0.99	0.50	0.33	1.00	0.99	0.50	0.34
	1	1.00	0.97	0.50	0.33	1.00	1.00	0.50	0.34
	3	1.00	0.97	0.50	0.34	1.00	1.01	0.50	0.34
	5.25	1.00	0.90	0.50	0.33	1.00	1.06	0.48	0.35
$mH_2$	$m = 2$	1.00	2.35	0.46	0.41	1.00	1.49	0.48	0.36
	$m = 5$	1.00	1.32	0.48	0.36	1.00	1.06	0.49	0.34
	$m = 10$	1.00	1.11	0.49	0.35	1.00	1.01	0.50	0.34
	$m = 20$	1.00	1.03	0.50	0.34	1.00	1.00	0.50	0.34
$RRI(H_2)$	$p = 0.1$	1.00	3.74	0.41	0.49	1.00	2.83	0.41	0.56
	$p = 0.5$	1.00	3.43	0.41	0.49	1.00	5.89	0.23	1.80
	$p = 0.9$	1.00	2.21	0.41	0.48	1.00	26.21	0.05	13.16

Table XI. Tests for  $Exp$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		$\#P$	$E[p - value]$	$\#P$	$E[p - value]$	$\#P$	$E[p - value]$	$\#P$	$E[p - value]$
$Exp$	—	9487	$0.50 \pm 0.0057$	9487	$0.50 \pm 0.0057$	9478	$0.50 \pm 0.0057$	9515	$0.50 \pm 0.0056$
$E_k$	$k = 2$	28	$0.00 \pm 0.0001$	28	$0.00 \pm 0.0001$	7547	$0.28 \pm 0.0053$	3320	$0.08 \pm 0.0029$
	$k = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	25	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	8843	$0.42 \pm 0.0058$	8843	$0.42 \pm 0.0058$	9378	$0.48 \pm 0.0057$	9451	$0.49 \pm 0.0057$
	$c^2 = 1.5$	7204	$0.27 \pm 0.0053$	7204	$0.27 \pm 0.0053$	9148	$0.46 \pm 0.0058$	9331	$0.48 \pm 0.0058$
	$c^2 = 2$	3603	$0.09 \pm 0.0032$	3603	$0.09 \pm 0.0032$	8538	$0.39 \pm 0.0059$	8667	$0.40 \pm 0.0058$
	$c^2 = 4$	90	$0.00 \pm 0.0003$	90	$0.00 \pm 0.0003$	3868	$0.11 \pm 0.0038$	4569	$0.13 \pm 0.0039$
	$c^2 = 10$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	147	$0.00 \pm 0.0004$	878	$0.02 \pm 0.0012$
$Z$	—	1200	$0.02 \pm 0.0009$	1200	$0.02 \pm 0.0009$	8623	$0.39 \pm 0.0058$	7016	$0.26 \pm 0.0053$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	2	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 1)	98	$0.00 \pm 0.0002$	98	$0.00 \pm 0.0002$	7499	$0.30 \pm 0.0057$	3482	$0.08 \pm 0.0025$
	(1, 4)	176	$0.00 \pm 0.0005$	176	$0.00 \pm 0.0005$	5348	$0.18 \pm 0.0047$	5542	$0.18 \pm 0.0047$
	(1, 10)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	426	$0.01 \pm 0.0009$	353	$0.01 \pm 0.0008$
$RRI$	$p = 0.1$	9048	$0.41 \pm 0.0055$	9048	$0.41 \pm 0.0055$	2554	$0.04 \pm 0.0014$	1911	$0.03 \pm 0.0012$
	$p = 0.5$	4659	$0.11 \pm 0.0030$	4659	$0.11 \pm 0.0030$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	16	$0.00 \pm 0.0001$	16	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	9284	$0.47 \pm 0.0058$	9284	$0.47 \pm 0.0058$	9192	$0.46 \pm 0.0058$	9475	$0.50 \pm 0.0057$
	0.5	8865	$0.43 \pm 0.0059$	8865	$0.43 \pm 0.0059$	8818	$0.42 \pm 0.0059$	9516	$0.50 \pm 0.0057$
	1	8178	$0.37 \pm 0.0059$	8178	$0.37 \pm 0.0059$	8193	$0.38 \pm 0.0060$	9419	$0.50 \pm 0.0057$
	3	5209	$0.21 \pm 0.0055$	5209	$0.21 \pm 0.0055$	5074	$0.16 \pm 0.0044$	6356	$0.23 \pm 0.0050$
	5.25	4100	$0.14 \pm 0.0044$	4100	$0.14 \pm 0.0044$	5378	$0.22 \pm 0.0056$	8215	$0.38 \pm 0.0061$
$mH_2$	$m = 2$	4398	$0.14 \pm 0.0044$	4398	$0.14 \pm 0.0044$	7572	$0.32 \pm 0.0058$	8871	$0.42 \pm 0.0058$
	$m = 5$	7514	$0.32 \pm 0.0058$	7514	$0.32 \pm 0.0058$	7773	$0.35 \pm 0.0060$	9363	$0.48 \pm 0.0057$
	$m = 10$	7818	$0.35 \pm 0.0060$	7818	$0.35 \pm 0.0060$	7739	$0.35 \pm 0.0060$	9423	$0.49 \pm 0.0057$
	$m = 20$	7996	$0.37 \pm 0.0060$	7996	$0.37 \pm 0.0060$	7934	$0.36 \pm 0.0060$	9457	$0.50 \pm 0.0057$
$RRI(H_2)$	$p = 0.1$	104	$0.00 \pm 0.0003$	104	$0.00 \pm 0.0003$	554	$0.01 \pm 0.0006$	126	$0.00 \pm 0.0003$
	$p = 0.5$	253	$0.00 \pm 0.0005$	253	$0.00 \pm 0.0005$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	4	$0.00 \pm 0.0000$	4	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$

Table XII. Tests for  $Exp$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	–	0.50	0.34	1.00	1.00	0.50	0.34	0.50	0.33	1.00	1.00	0.50	0.34
$E_k$	$k = 2$	0.50	0.33	0.99	0.63	0.59	0.20	0.50	0.33	0.99	0.50	0.62	0.16
	$k = 4$	0.50	0.33	0.99	0.36	0.68	0.11	0.50	0.33	0.99	0.25	0.73	0.08
	$k = 6$	0.50	0.33	0.99	0.25	0.73	0.07	0.50	0.33	0.99	0.17	0.77	0.05
$H_2$	$c^2 = 1.25$	0.50	0.33	1.00	0.96	0.50	0.34	0.50	0.34	1.00	1.23	0.47	0.36
	$c^2 = 1.5$	0.50	0.33	1.00	0.93	0.51	0.34	0.50	0.34	1.00	1.46	0.45	0.38
	$c^2 = 2$	0.50	0.33	1.00	0.88	0.52	0.33	0.50	0.34	1.01	1.91	0.42	0.40
	$c^2 = 4$	0.50	0.33	1.00	0.77	0.55	0.28	0.50	0.34	1.02	3.55	0.35	0.44
	$c^2 = 10$	0.50	0.33	1.00	0.67	0.58	0.23	0.50	0.36	1.05	6.50	0.32	0.42
$Z$	–	0.50	0.33	1.00	0.77	0.56	0.22	0.50	0.34	1.00	0.91	0.58	0.20
$LN$	(1, 0.25)	0.50	0.33	0.99	0.26	0.71	0.10	0.50	0.33	0.99	0.25	0.74	0.06
	(1, 1)	0.50	0.33	0.99	0.51	0.61	0.22	0.50	0.33	1.00	0.95	0.56	0.18
	(1, 4)	0.50	0.33	1.00	0.62	0.57	0.30	0.50	0.34	1.02	2.90	0.38	0.42
	(1, 10)	0.50	0.33	1.00	0.62	0.57	0.31	0.50	0.35	1.03	4.59	0.29	0.66
$RRI$	$p = 0.1$	0.50	0.34	1.00	0.99	0.50	0.33	0.50	0.34	1.00	0.99	0.50	0.33
	$p = 0.5$	0.50	0.34	1.01	0.99	0.50	0.34	0.50	0.34	1.01	0.99	0.50	0.34
	$p = 0.9$	0.50	0.38	1.07	0.93	0.54	0.33	0.50	0.37	1.07	0.94	0.54	0.33
$EARMMA$	0.25	0.50	0.33	1.00	1.00	0.50	0.34	0.50	0.34	1.00	0.99	0.50	0.33
	0.5	0.50	0.34	1.00	1.00	0.50	0.34	0.50	0.34	1.01	0.98	0.50	0.33
	1	0.50	0.34	1.00	1.01	0.50	0.34	0.50	0.34	1.01	0.95	0.50	0.33
	3	0.50	0.36	1.04	0.98	0.51	0.33	0.50	0.35	1.04	0.89	0.51	0.33
	5.25	0.50	0.34	1.01	1.08	0.50	0.33	0.50	0.36	1.04	0.80	0.52	0.32
$mH_2$	$m = 2$	0.50	0.34	1.00	0.88	0.52	0.32	0.50	0.34	1.02	2.22	0.42	0.38
	$m = 5$	0.50	0.34	1.00	0.96	0.51	0.34	0.50	0.34	1.01	1.28	0.47	0.36
	$m = 10$	0.50	0.34	1.00	0.98	0.50	0.34	0.50	0.34	1.01	1.09	0.49	0.34
	$m = 20$	0.50	0.34	1.00	0.99	0.50	0.34	0.50	0.34	1.00	1.02	0.50	0.34
$RRI(H_2)$	$p = 0.1$	0.50	0.33	1.00	0.77	0.55	0.28	0.50	0.35	1.03	3.52	0.36	0.44
	$p = 0.5$	0.50	0.34	1.01	0.80	0.55	0.28	0.50	0.36	1.05	3.21	0.37	0.46
	$p = 0.9$	0.50	0.37	1.07	1.04	0.58	0.29	0.50	0.43	1.14	2.17	0.44	0.49

Table XIII. Tests for  $Exp$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
$Exp$	-	9510	0.50 ± 0.0056	9479	0.50 ± 0.0057	9491	0.50 ± 0.0057	9511	0.50 ± 0.0056	9478	0.50 ± 0.0056	9493	0.50 ± 0.0057
$E_k$	$k = 2$	9929	0.70 ± 0.0051	1384	0.03 ± 0.0010	102	0.00 ± 0.0003	9985	0.78 ± 0.0045	21	0.00 ± 0.0001	0	0.00 ± 0.0000
	$k = 4$	9999	0.88 ± 0.0033	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.94 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	10000	0.94 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.98 ± 0.0011	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	9524	0.52 ± 0.0056	9438	0.49 ± 0.0056	9433	0.48 ± 0.0057	8956	0.41 ± 0.0056	8744	0.42 ± 0.0059	7501	0.30 ± 0.0056
	$c^2 = 1.5$	9635	0.53 ± 0.0056	9325	0.46 ± 0.0056	9099	0.43 ± 0.0056	8418	0.33 ± 0.0053	7197	0.29 ± 0.0056	3966	0.12 ± 0.0039
	$c^2 = 2$	9707	0.56 ± 0.0056	8900	0.38 ± 0.0053	8052	0.31 ± 0.0053	7186	0.24 ± 0.0046	4447	0.15 ± 0.0044	695	0.02 ± 0.0013
	$c^2 = 4$	9833	0.62 ± 0.0054	6268	0.17 ± 0.0038	3268	0.08 ± 0.0026	3648	0.08 ± 0.0027	1321	0.04 ± 0.0025	22	0.00 ± 0.0003
$Z$	$c^2 = 10$	9929	0.68 ± 0.0052	2199	0.04 ± 0.0016	276	0.01 ± 0.0005	928	0.02 ± 0.0014	1083	0.04 ± 0.0027	67	0.00 ± 0.0006
	-	9829	0.61 ± 0.0055	3675	0.07 ± 0.0022	1158	0.02 ± 0.0012	9438	0.57 ± 0.0061	1228	0.02 ± 0.0009	187	0.00 ± 0.0004
$LN$	(1, 0.25)	10000	0.93 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.94 ± 0.0022	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9988	0.78 ± 0.0045	911	0.02 ± 0.0008	1	0.00 ± 0.0000	9517	0.53 ± 0.0058	219	0.01 ± 0.0003	24	0.00 ± 0.0001
	(1, 4)	9944	0.70 ± 0.0050	3990	0.09 ± 0.0025	372	0.01 ± 0.0005	4742	0.13 ± 0.0036	1239	0.03 ± 0.0019	28	0.00 ± 0.0002
	(1, 10)	9948	0.71 ± 0.0050	3476	0.07 ± 0.0021	206	0.00 ± 0.0003	2024	0.04 ± 0.0019	16	0.00 ± 0.0001	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	9072	0.43 ± 0.0056	9115	0.42 ± 0.0056	9000	0.41 ± 0.0055	9044	0.42 ± 0.0056	9056	0.42 ± 0.0056	9121	0.41 ± 0.0054
	$p = 0.5$	5456	0.15 ± 0.0038	5005	0.12 ± 0.0033	4637	0.11 ± 0.0030	5587	0.16 ± 0.0039	5118	0.13 ± 0.0034	4624	0.11 ± 0.0030
	$p = 0.9$	651	0.01 ± 0.0011	72	0.00 ± 0.0002	11	0.00 ± 0.0001	701	0.01 ± 0.0011	83	0.00 ± 0.0003	13	0.00 ± 0.0001
$EARM A$	0.25	9308	0.46 ± 0.0057	9344	0.48 ± 0.0058	9354	0.48 ± 0.0057	8564	0.36 ± 0.0055	9266	0.47 ± 0.0058	9498	0.50 ± 0.0057
	0.5	8939	0.40 ± 0.0056	9157	0.44 ± 0.0057	9127	0.45 ± 0.0059	7519	0.27 ± 0.0050	8908	0.43 ± 0.0059	9393	0.49 ± 0.0058
	1	8597	0.37 ± 0.0055	8691	0.38 ± 0.0057	8468	0.39 ± 0.0059	6009	0.19 ± 0.0043	8256	0.37 ± 0.0059	8964	0.44 ± 0.0059
	3	1526	0.03 ± 0.0016	5568	0.22 ± 0.0055	6744	0.29 ± 0.0061	1896	0.04 ± 0.0018	5356	0.20 ± 0.0053	6796	0.30 ± 0.0061
	5,25	4811	0.14 ± 0.0038	4794	0.15 ± 0.0044	4704	0.17 ± 0.0047	1598	0.03 ± 0.0018	4216	0.14 ± 0.0044	5680	0.21 ± 0.0051
$mH_2$	$m = 2$	9101	0.44 ± 0.0057	8564	0.37 ± 0.0056	7819	0.32 ± 0.0056	4355	0.11 ± 0.0032	5327	0.21 ± 0.0053	1546	0.04 ± 0.0024
	$m = 5$	8378	0.36 ± 0.0056	8719	0.39 ± 0.0057	8676	0.40 ± 0.0058	5400	0.17 ± 0.0043	7920	0.35 ± 0.0059	7228	0.29 ± 0.0057
	$m = 10$	8510	0.38 ± 0.0057	8741	0.40 ± 0.0058	8692	0.40 ± 0.0058	6562	0.24 ± 0.0051	8465	0.39 ± 0.0059	9004	0.44 ± 0.0059
	$m = 20$	8860	0.42 ± 0.0058	8899	0.42 ± 0.0058	8786	0.42 ± 0.0059	7804	0.33 ± 0.0057	8852	0.43 ± 0.0059	9431	0.49 ± 0.0057
$RRI(H_2)$	$p = 0.1$	9676	0.55 ± 0.0056	5854	0.15 ± 0.0036	3101	0.07 ± 0.0026	2987	0.07 ± 0.0024	1428	0.04 ± 0.0025	37	0.00 ± 0.0003
	$p = 0.5$	6918	0.24 ± 0.0048	2646	0.05 ± 0.0020	1486	0.03 ± 0.0016	1105	0.02 ± 0.0013	1735	0.04 ± 0.0020	215	0.00 ± 0.0006
	$p = 0.9$	1155	0.03 ± 0.0016	48	0.00 ± 0.0002	5	0.00 ± 0.0001	229	0.00 ± 0.0005	52	0.00 ± 0.0002	5	0.00 ± 0.0000

### B.1. Plots of the Average Empirical Distributions for the Base Case

Fig. 7. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis; *Exp*: Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

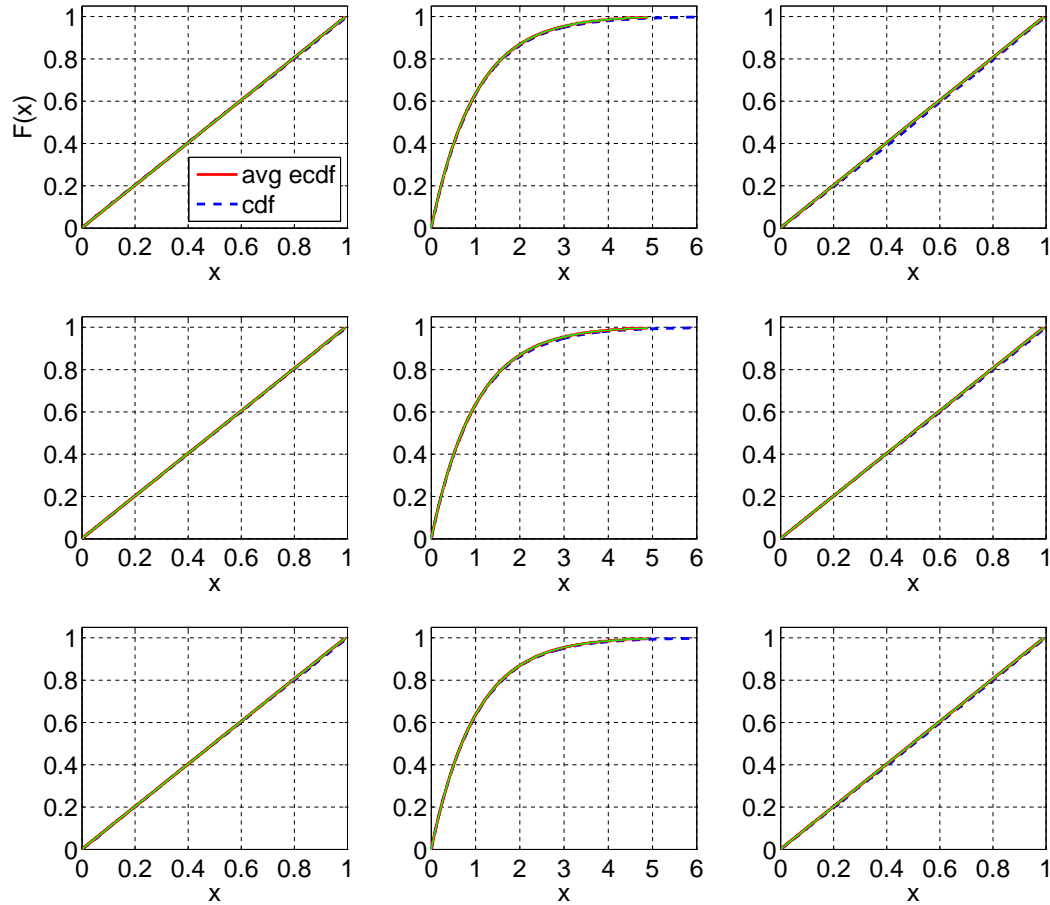


Fig. 8. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $E_2$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

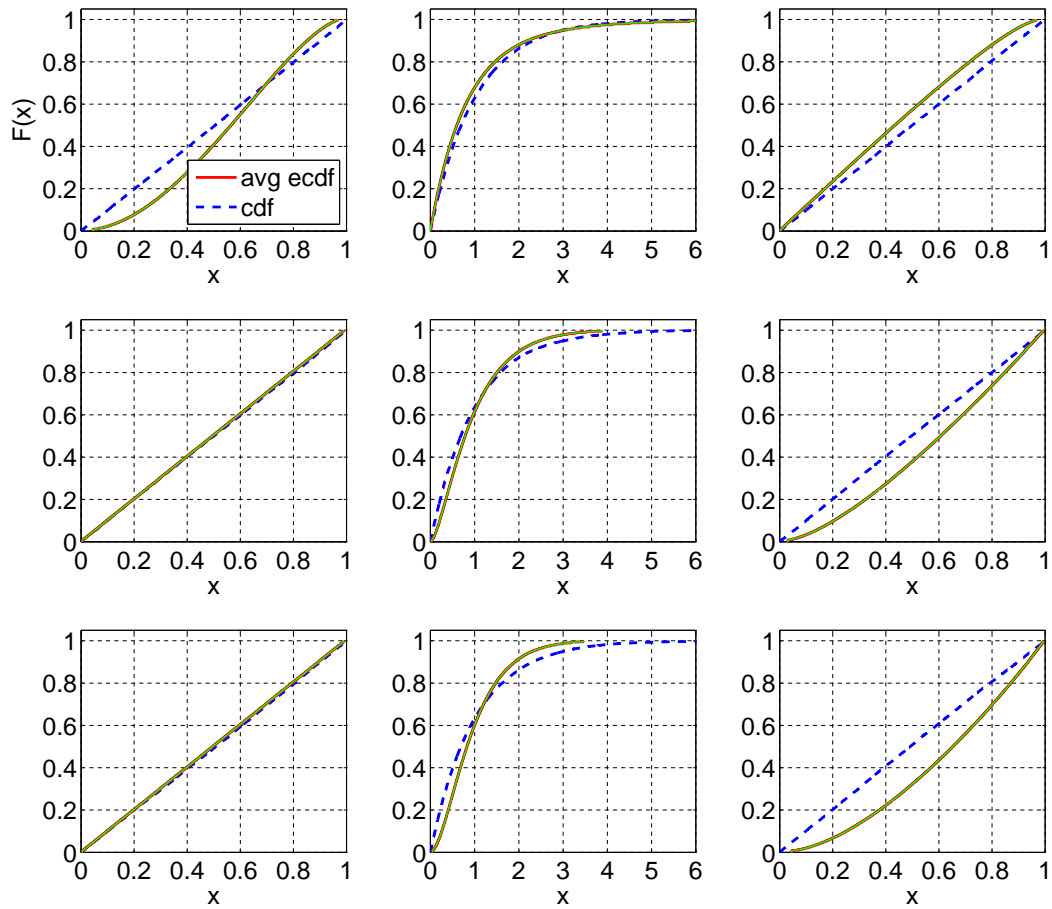


Fig. 9. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $E_4$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

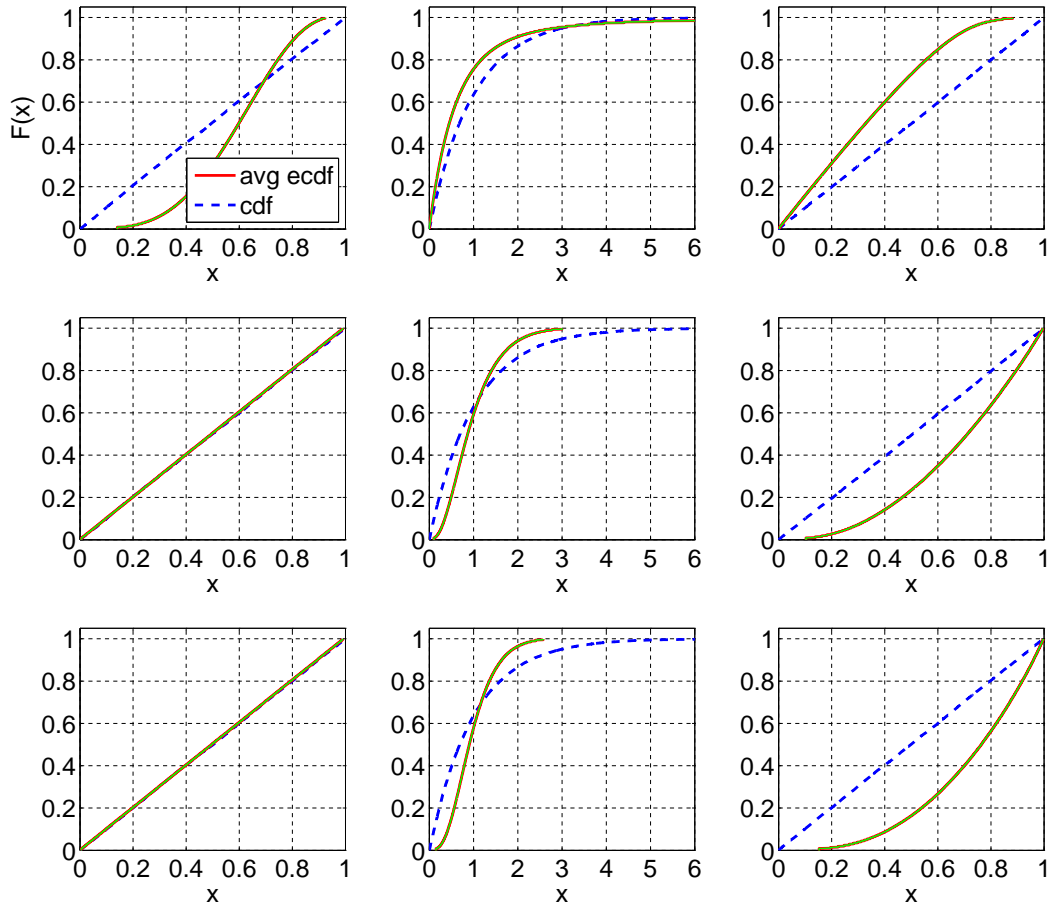




Fig. 10. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $E_6$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

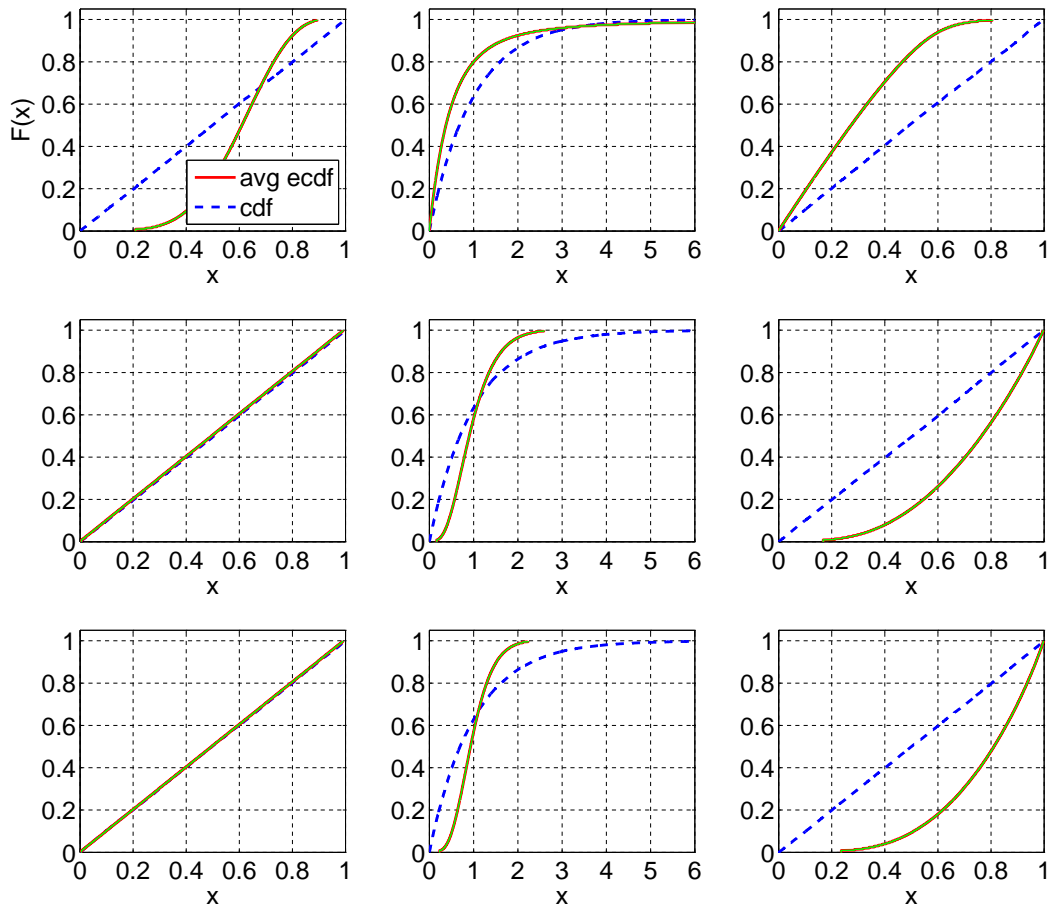


Fig. 11. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $H_2$  with  $c^2 = 1.25$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

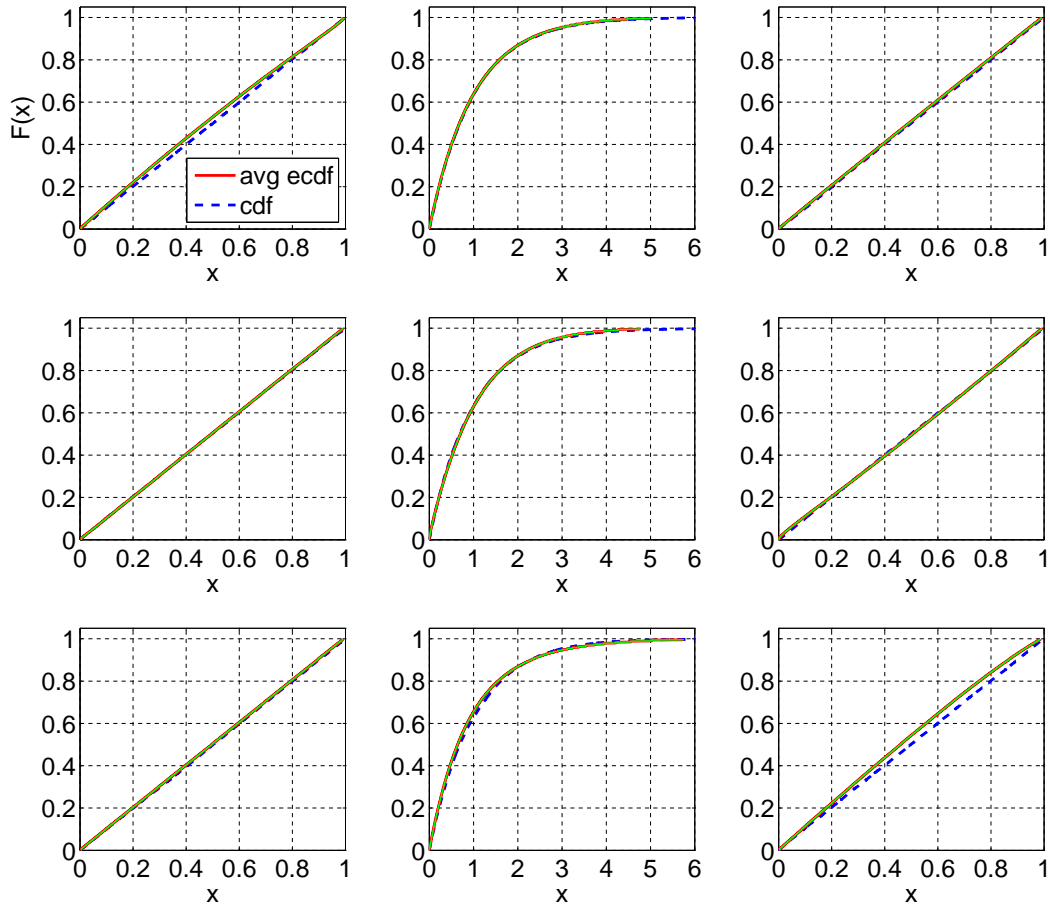


Fig. 12. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $H_2$  with  $c^2 = 1.5$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

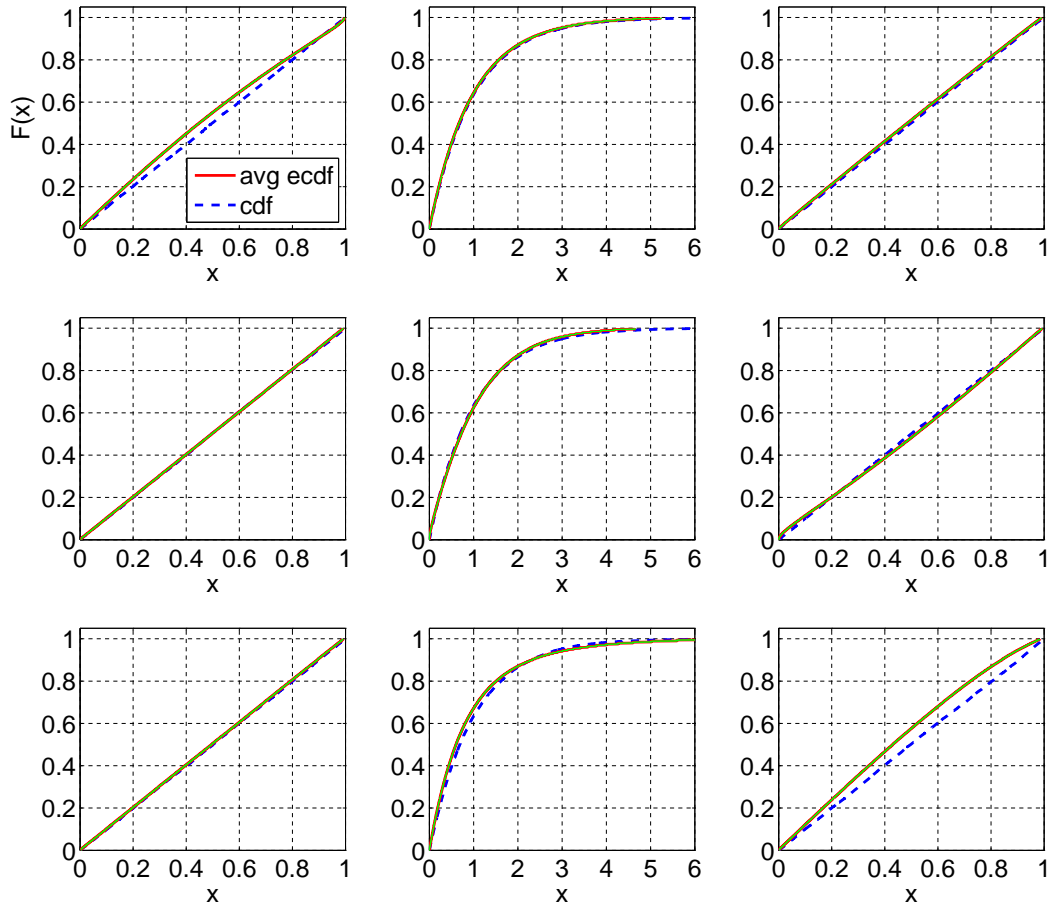


Fig. 13. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $H_2$  with  $c^2 = 2$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

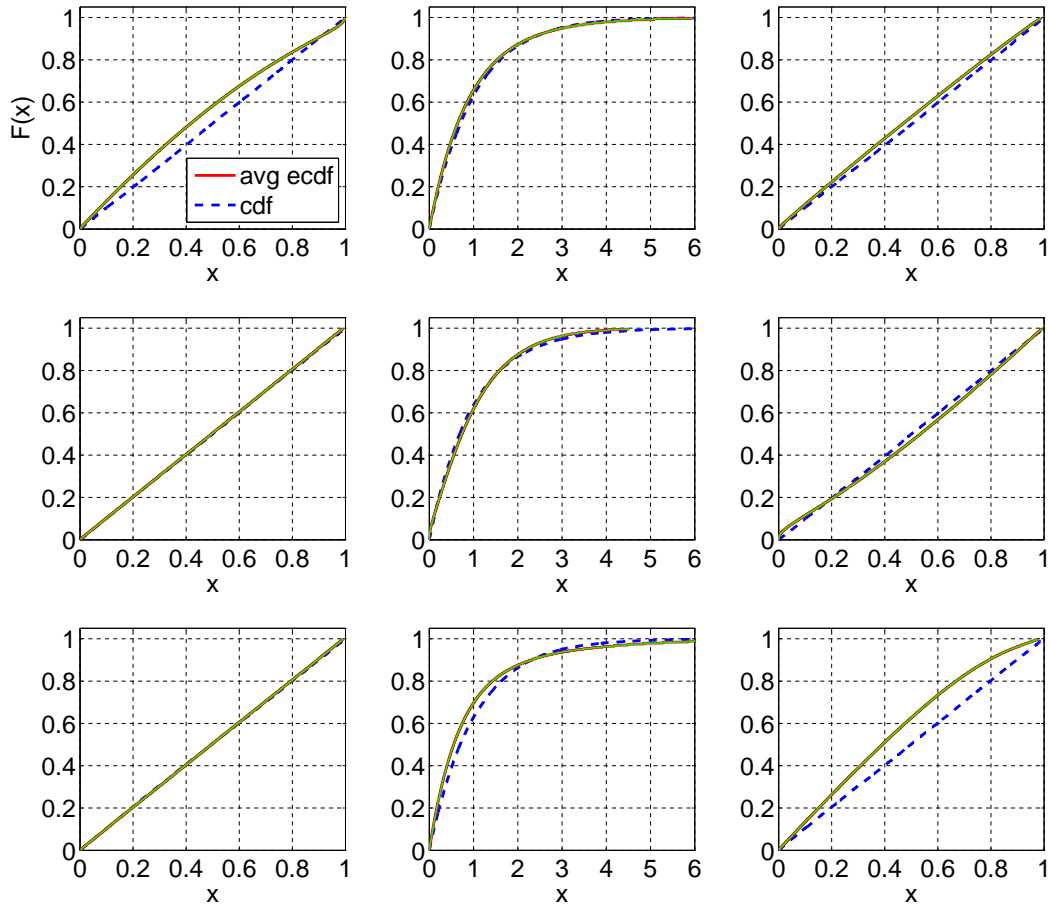


Fig. 14. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $H_2$  with  $c^2 = 4$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

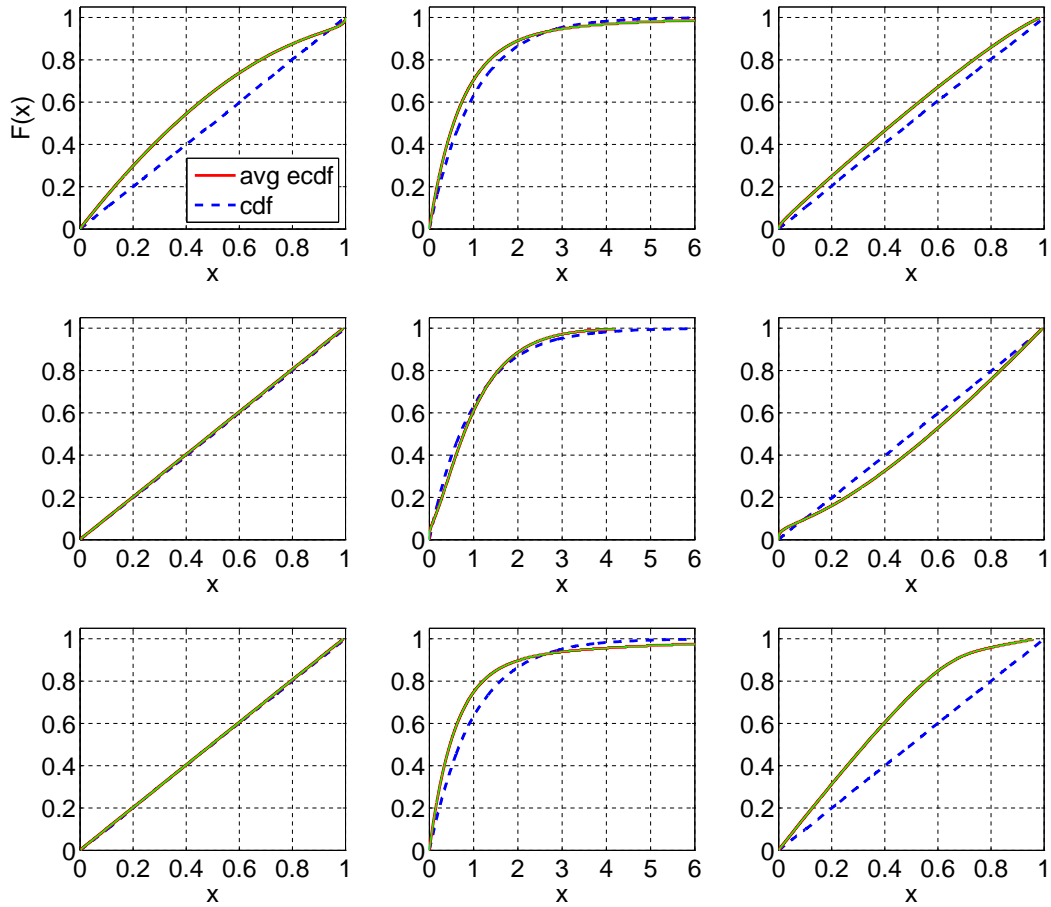


Fig. 15. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $H_2$  with  $c^2 = 10$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

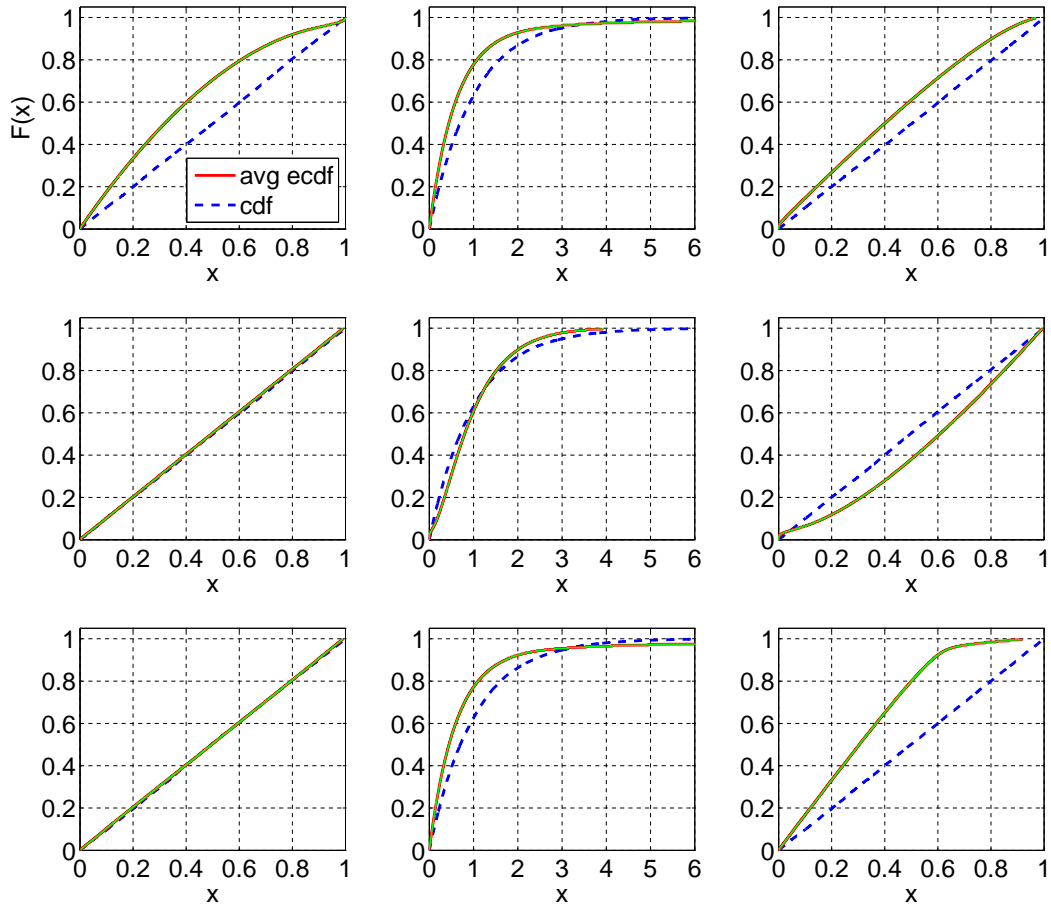


Fig. 16. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $Z$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

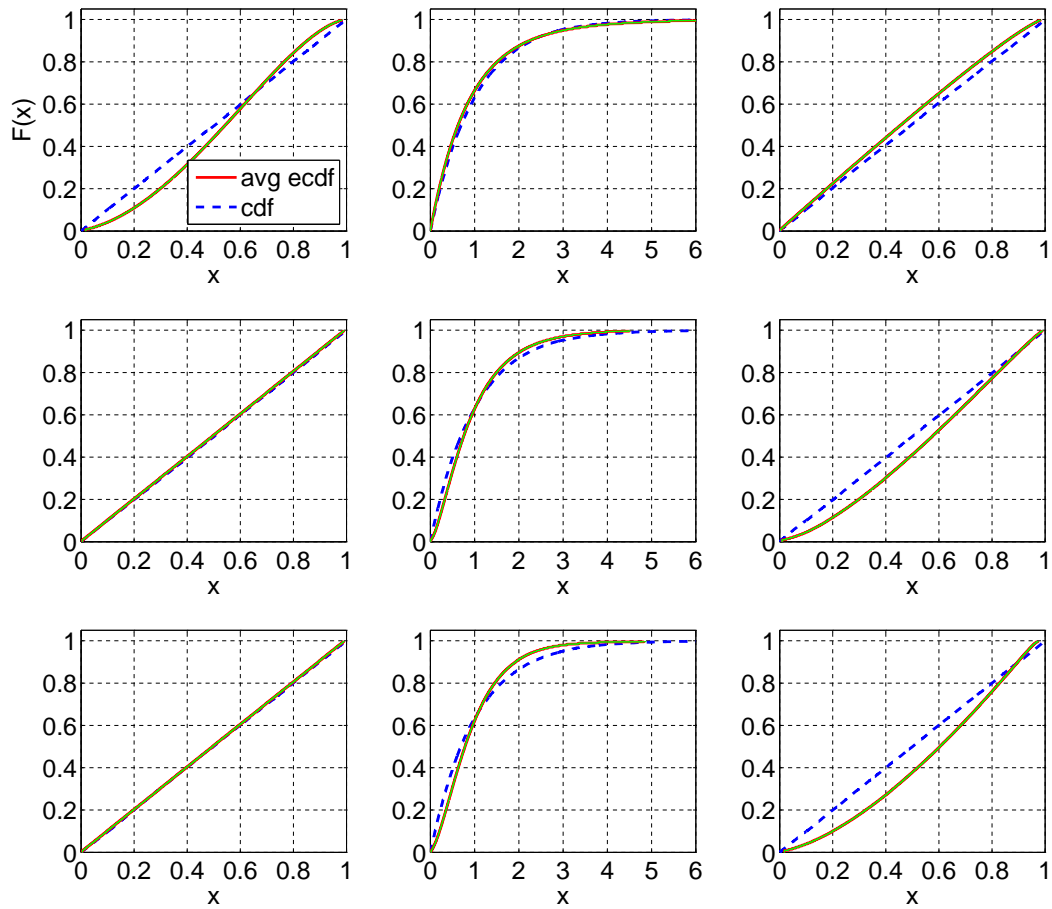


Fig. 17. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $LN(1, 0.25)$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

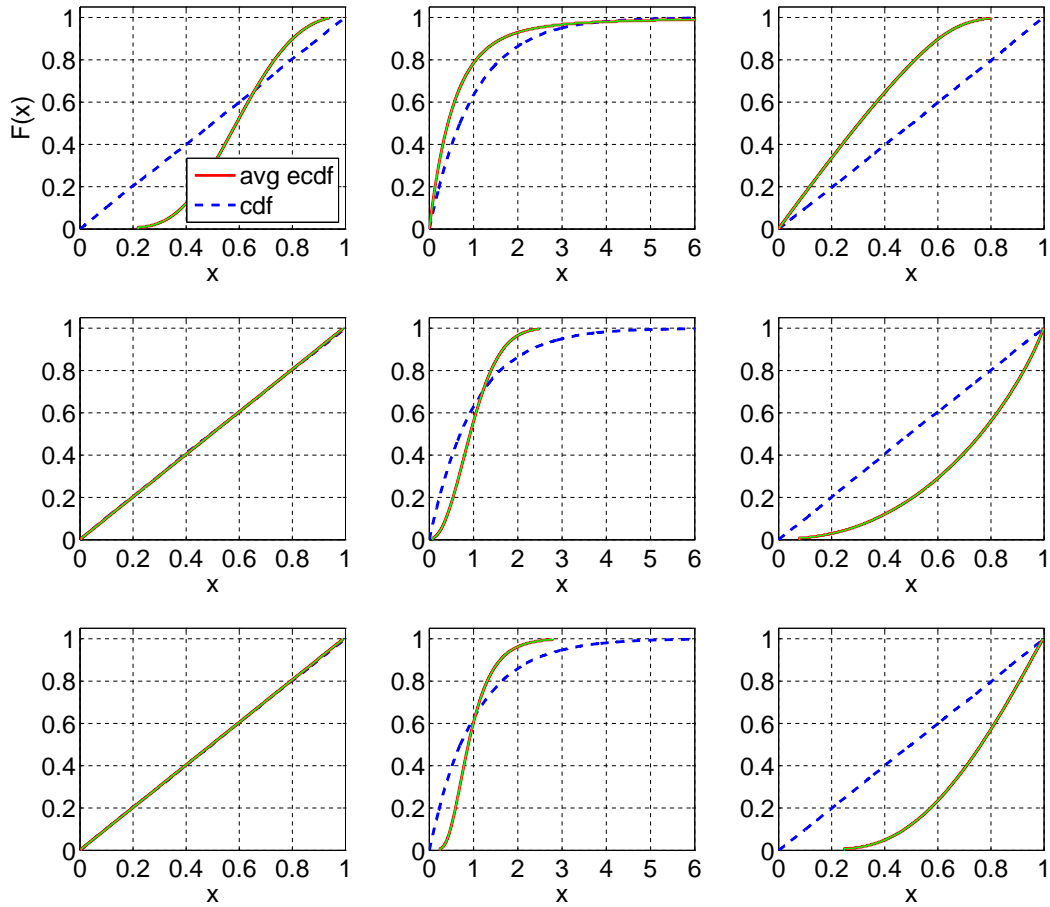




Fig. 18. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $LN(1, 1)$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

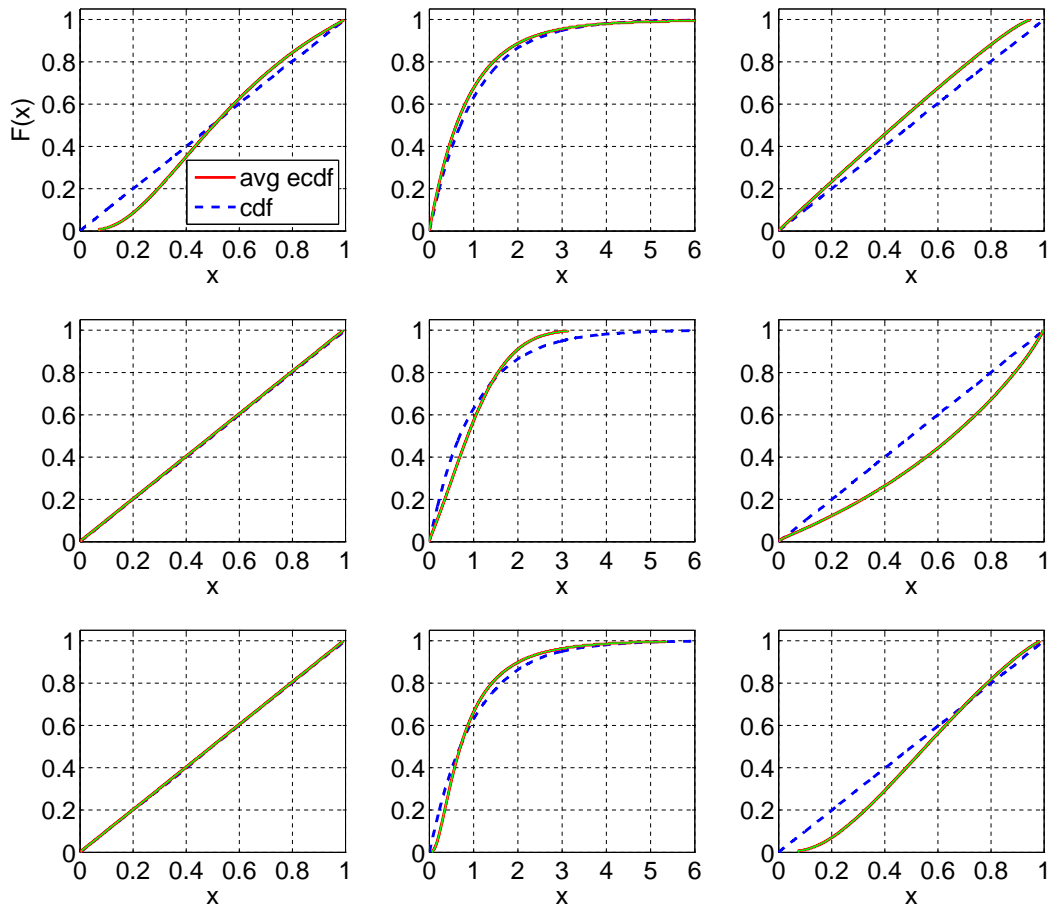


Fig. 19. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $LN(1, 4)$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

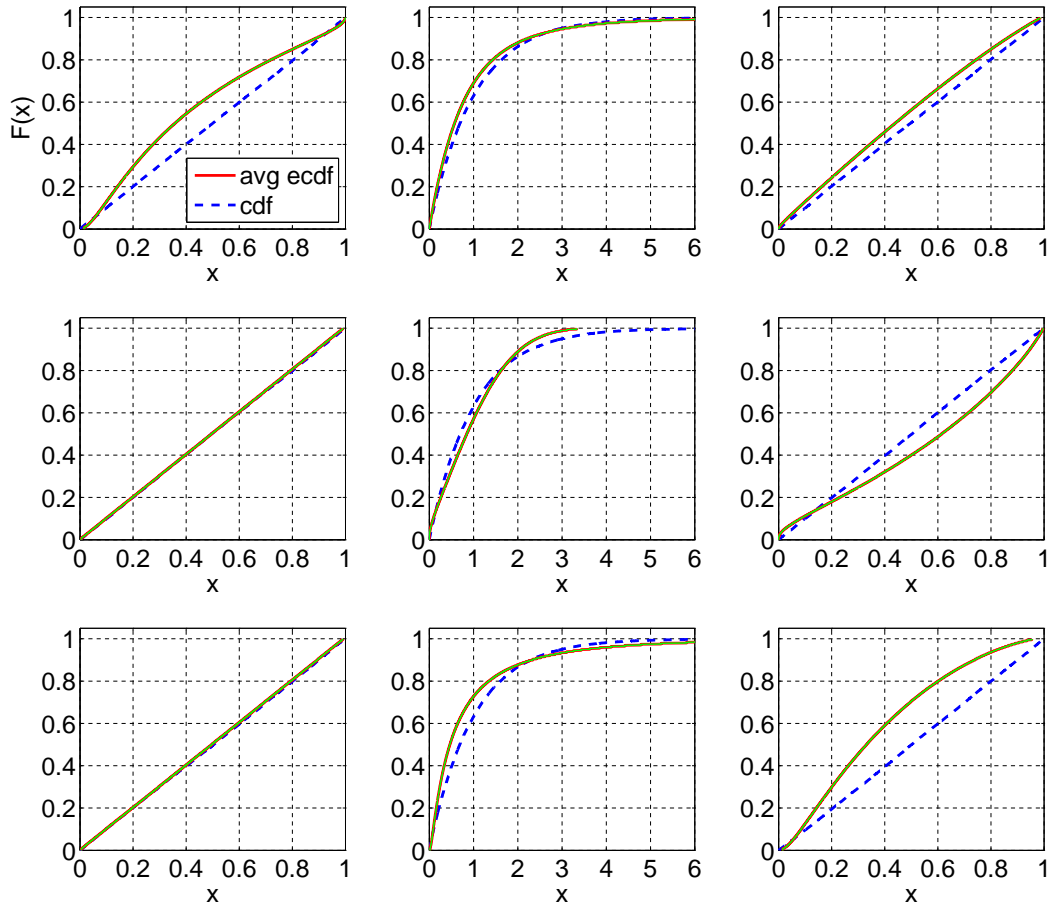


Fig. 20. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $LN(1, 10)$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

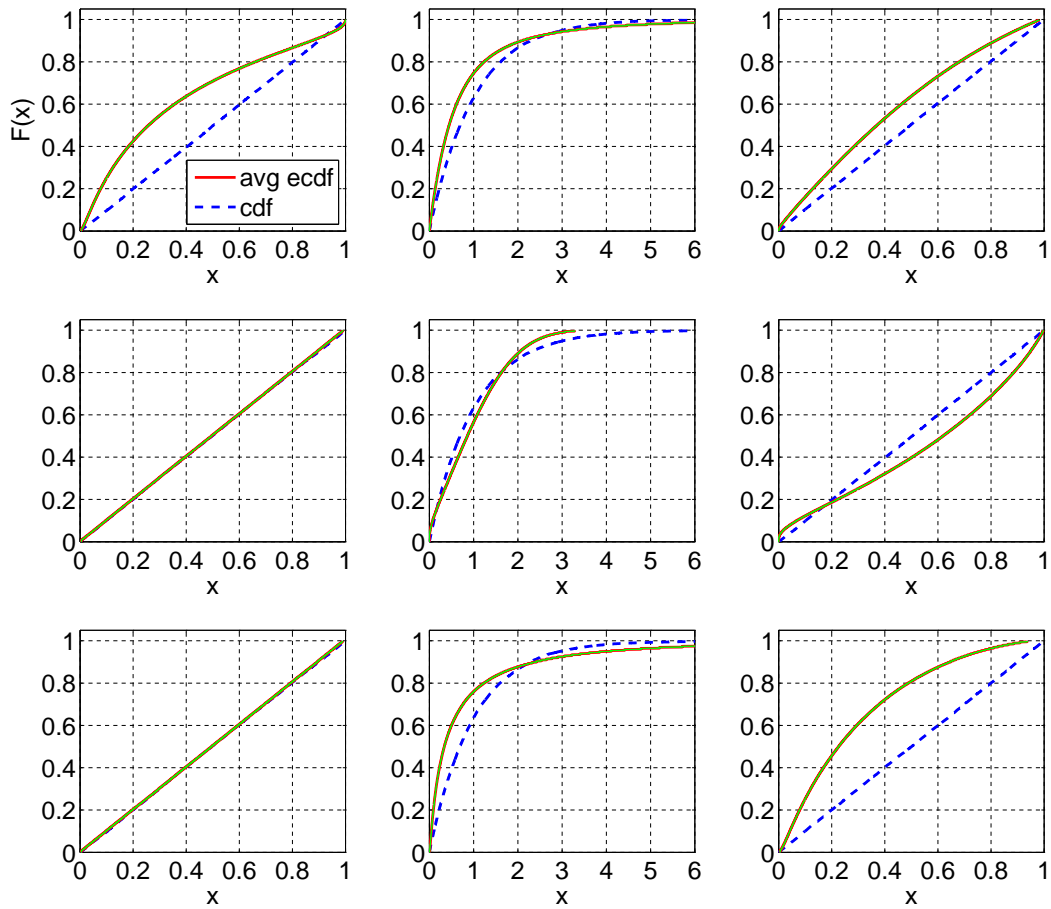


Fig. 21. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis; *RRI* ( $p = 0.1$ ): Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

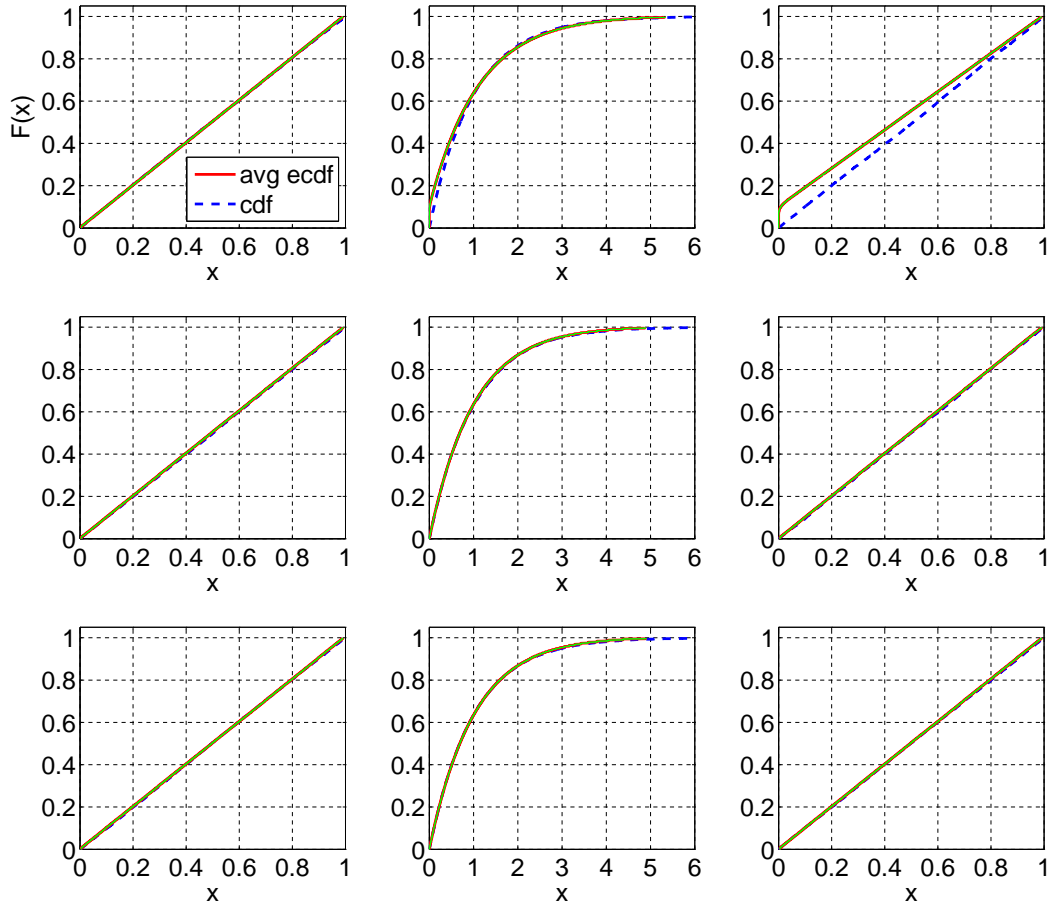


Fig. 22. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $RRI$  ( $p = 0.5$ ): Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

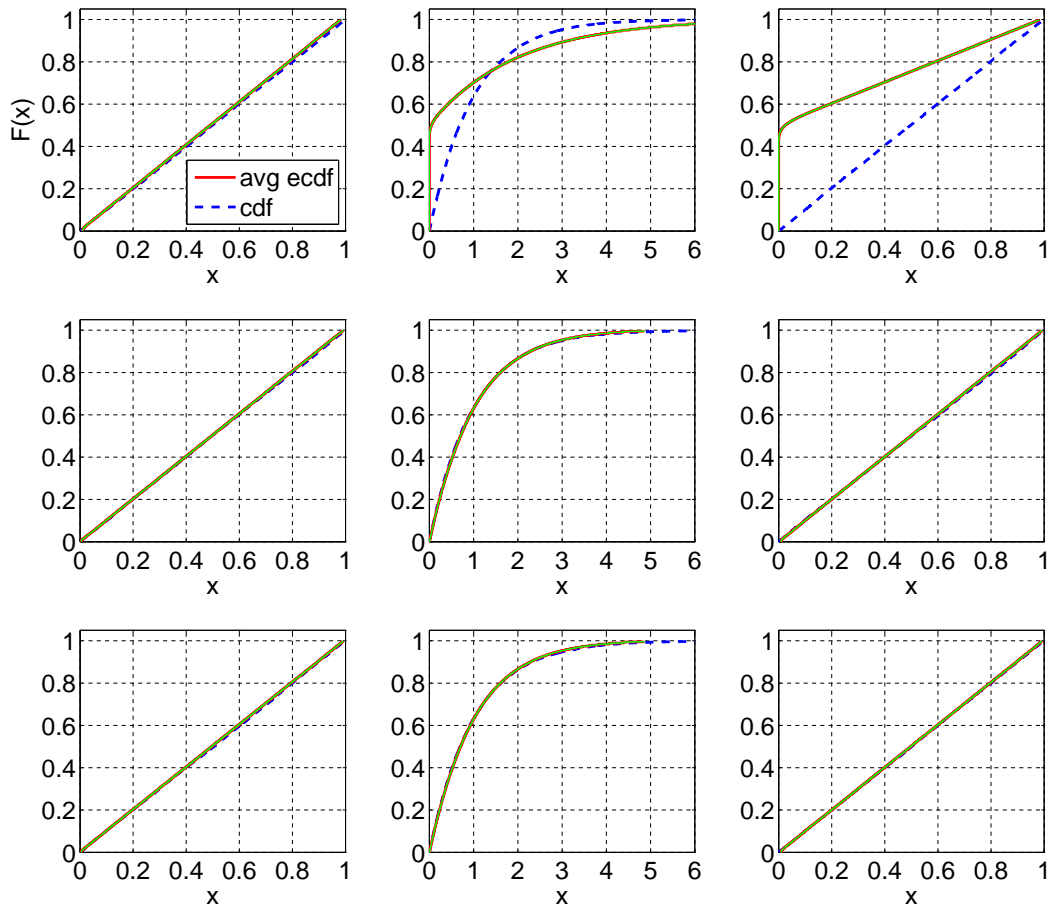


Fig. 23. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis; *RRI* ( $p = 0.9$ ): Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

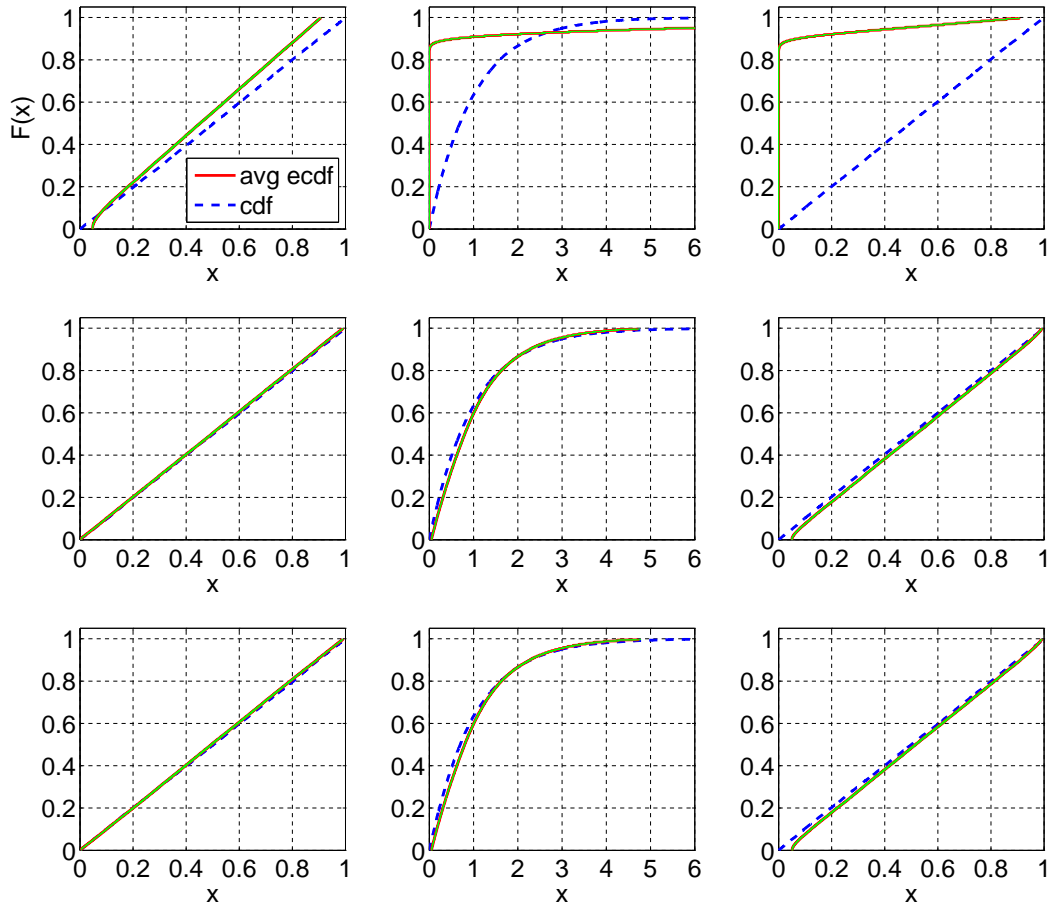


Fig. 24. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $EARMMA(0.25)$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

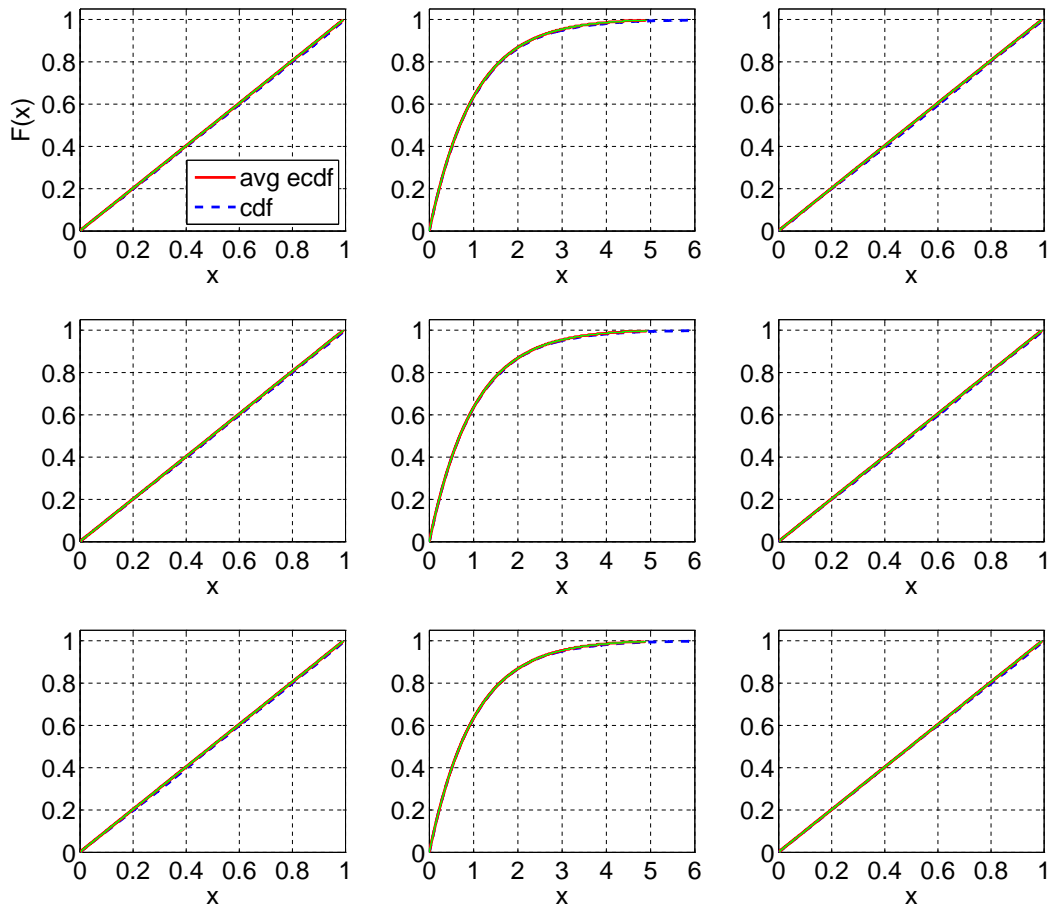


Fig. 25. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis; *EARMA* (0.5): Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

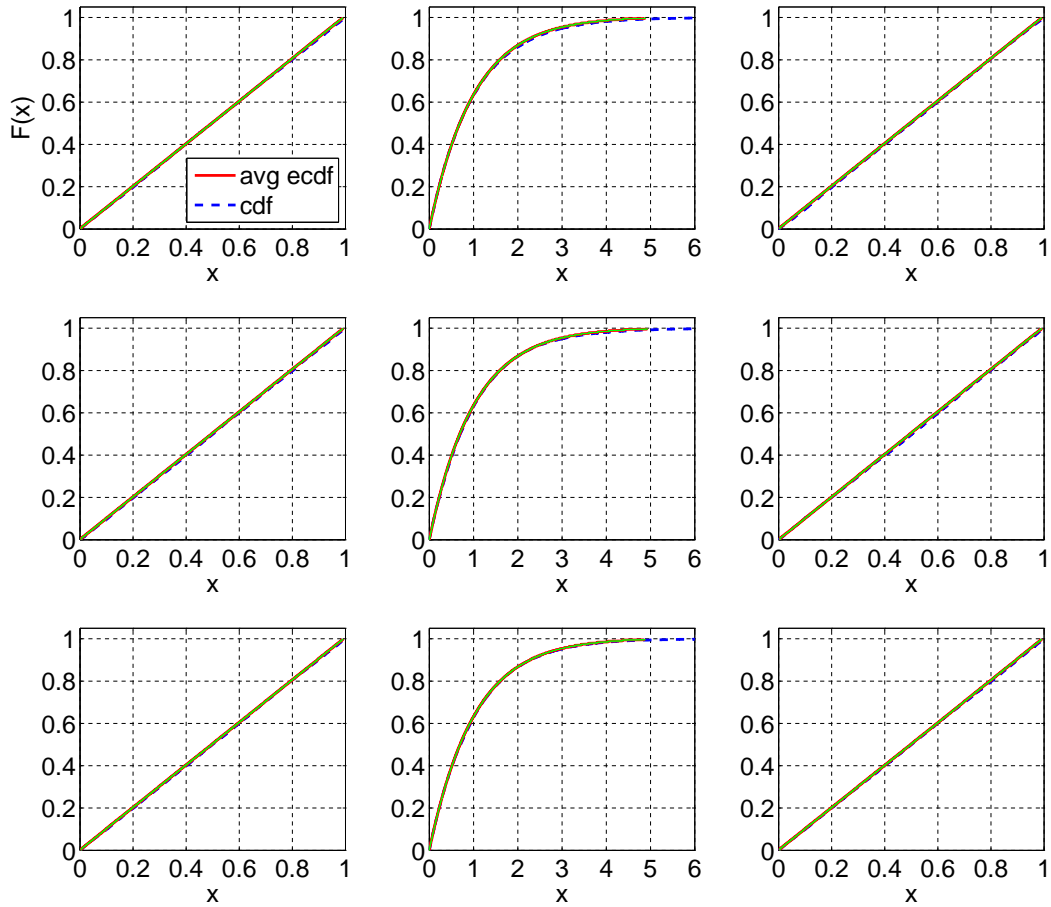




Fig. 26. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis; *EARMMA* (1): Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

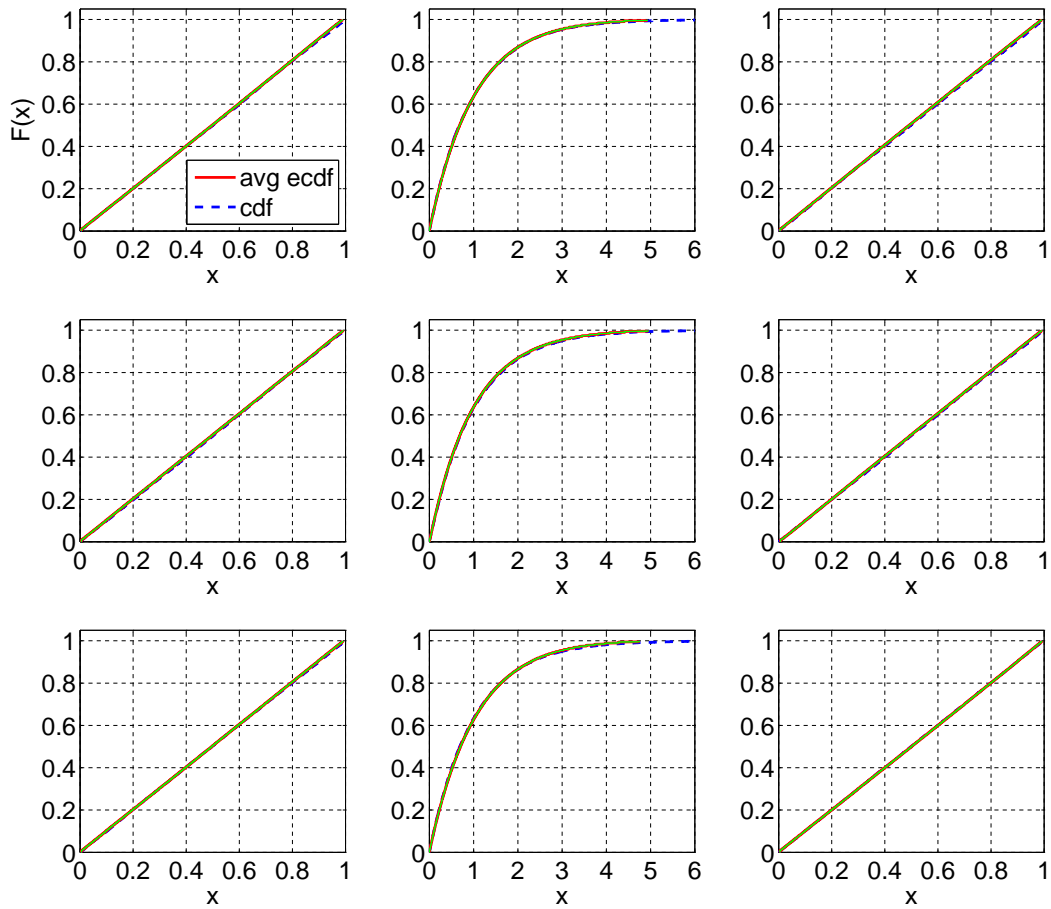


Fig. 27. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis; *EARMA* (3): Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

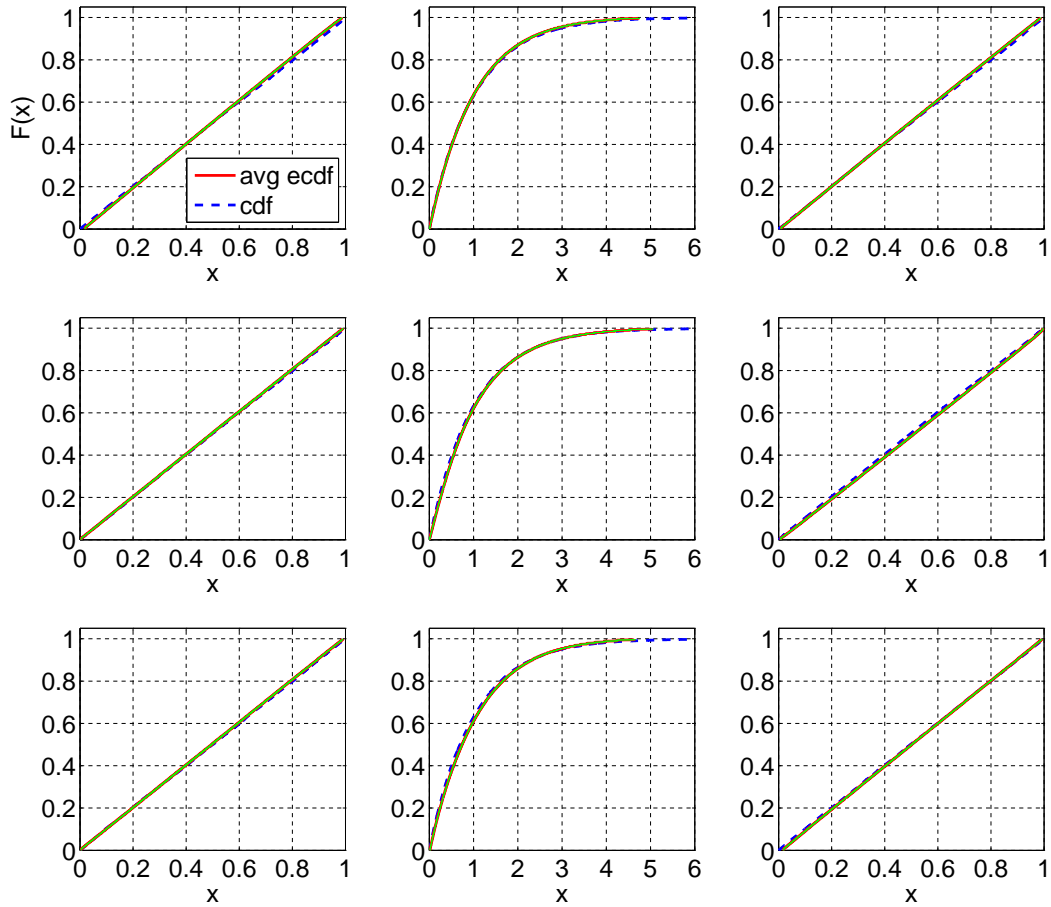


Fig. 28. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis; *EARMA* (5.25): Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

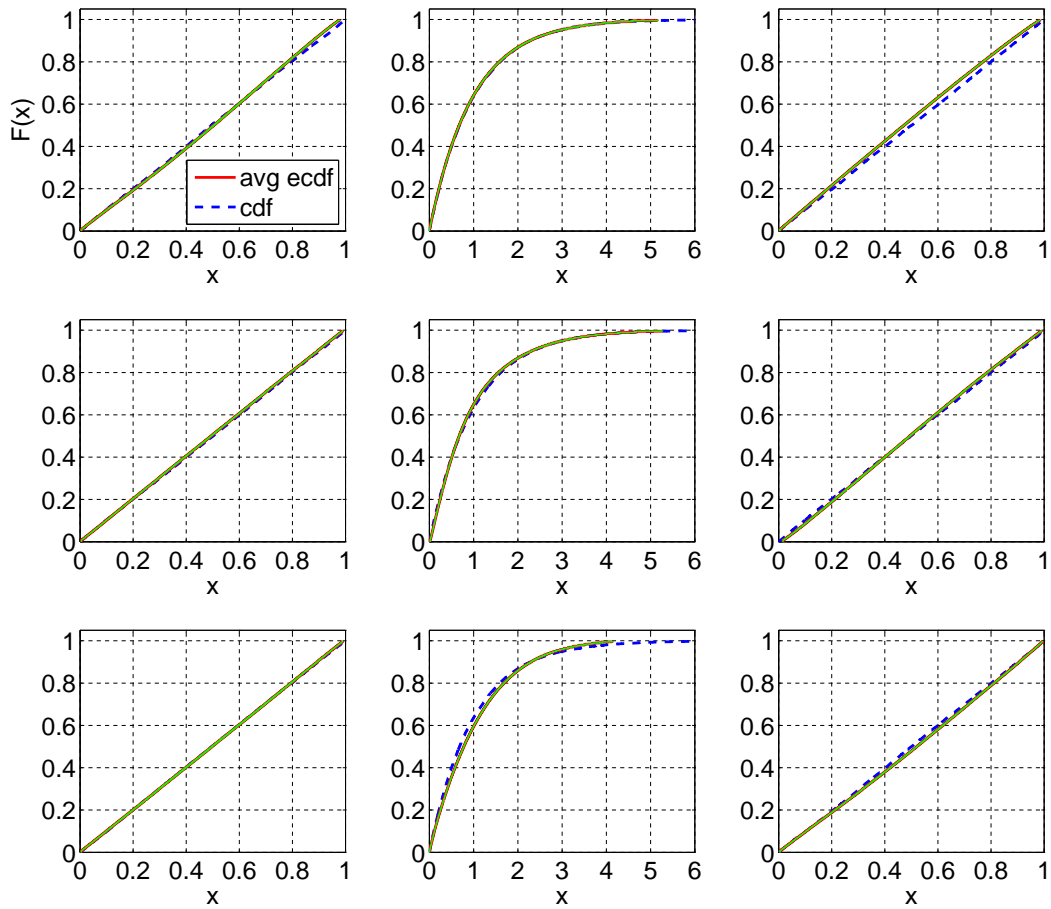


Fig. 29. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $2-H_2$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

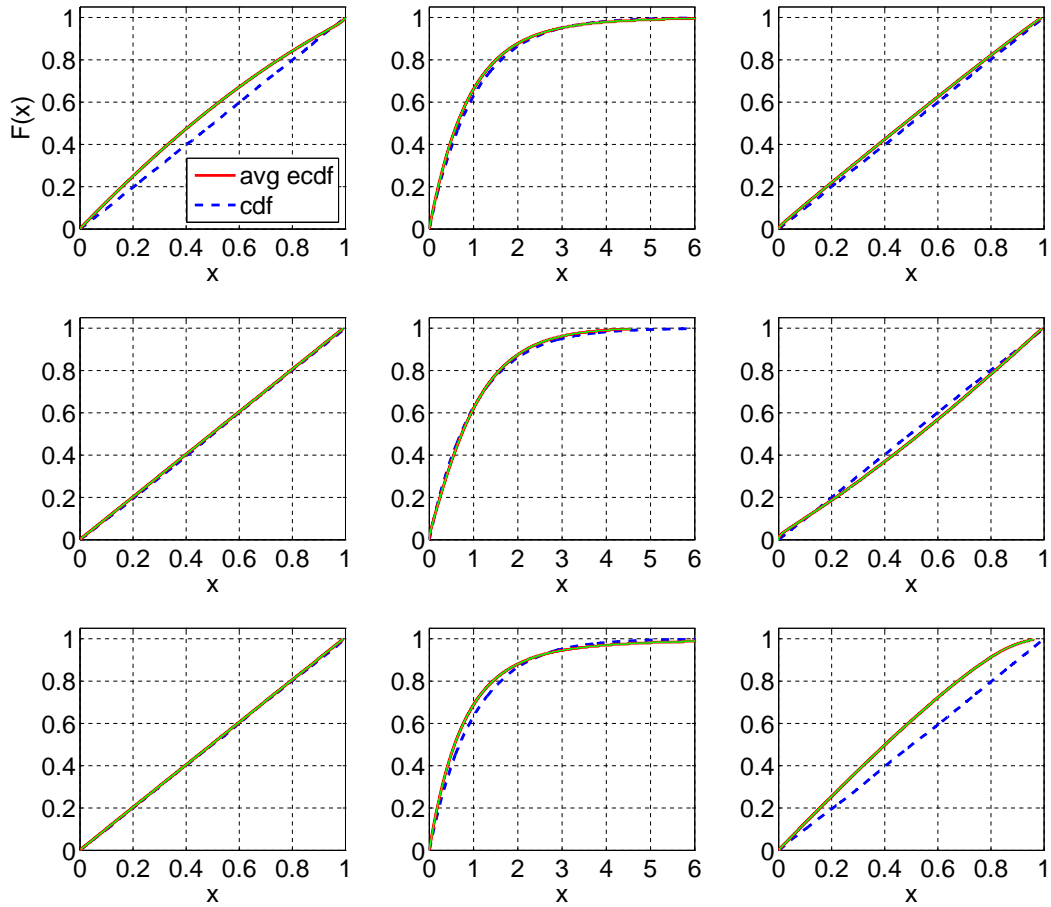


Fig. 30. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $5 - H_2$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

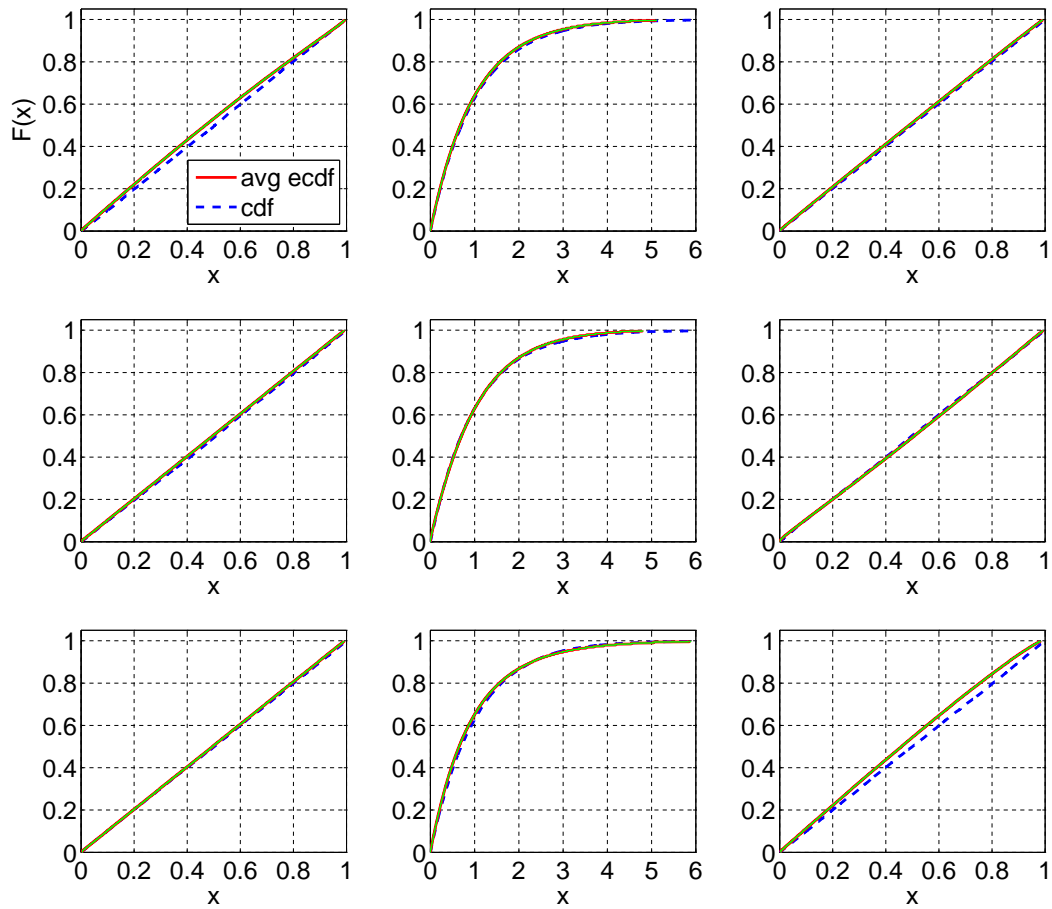


Fig. 31. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $10 - H_2$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

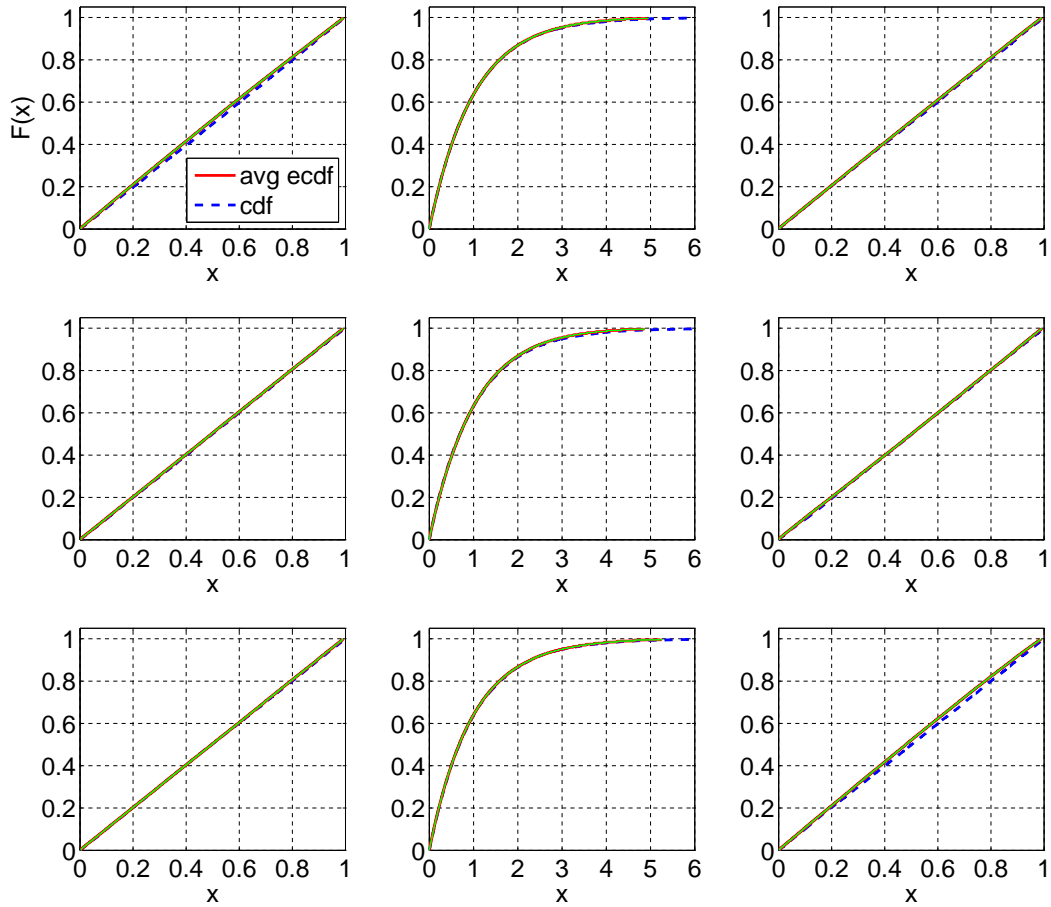


Fig. 32. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $20 - H_2$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

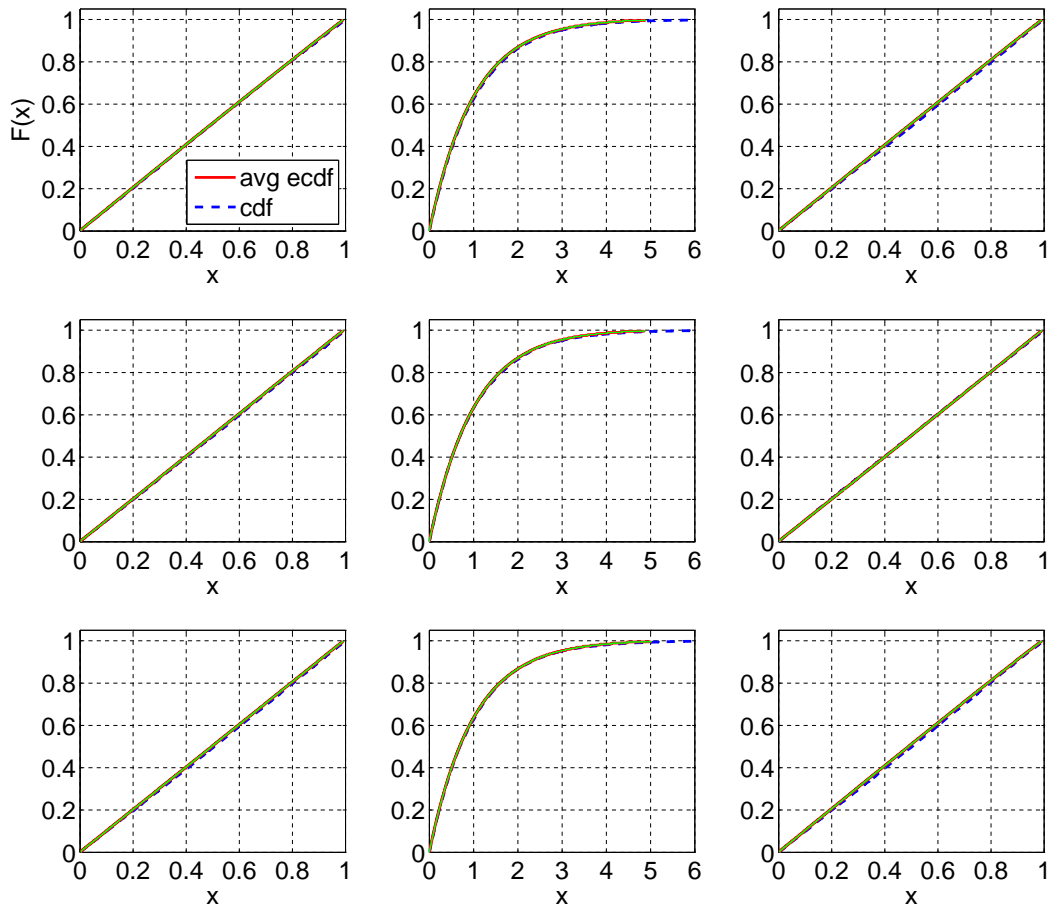


Fig. 33. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $RRI (H_2, p = 0.1)$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

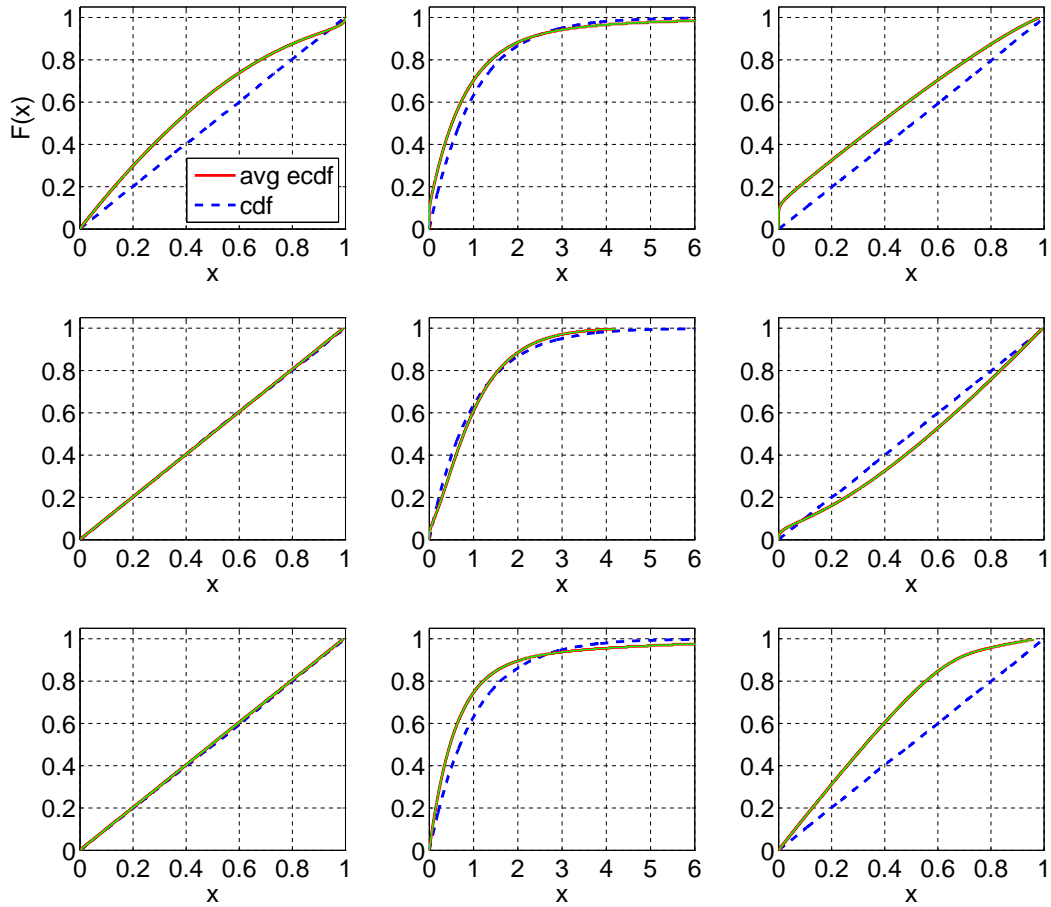




Fig. 34. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $RRI (H_2, p = 0.5)$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).

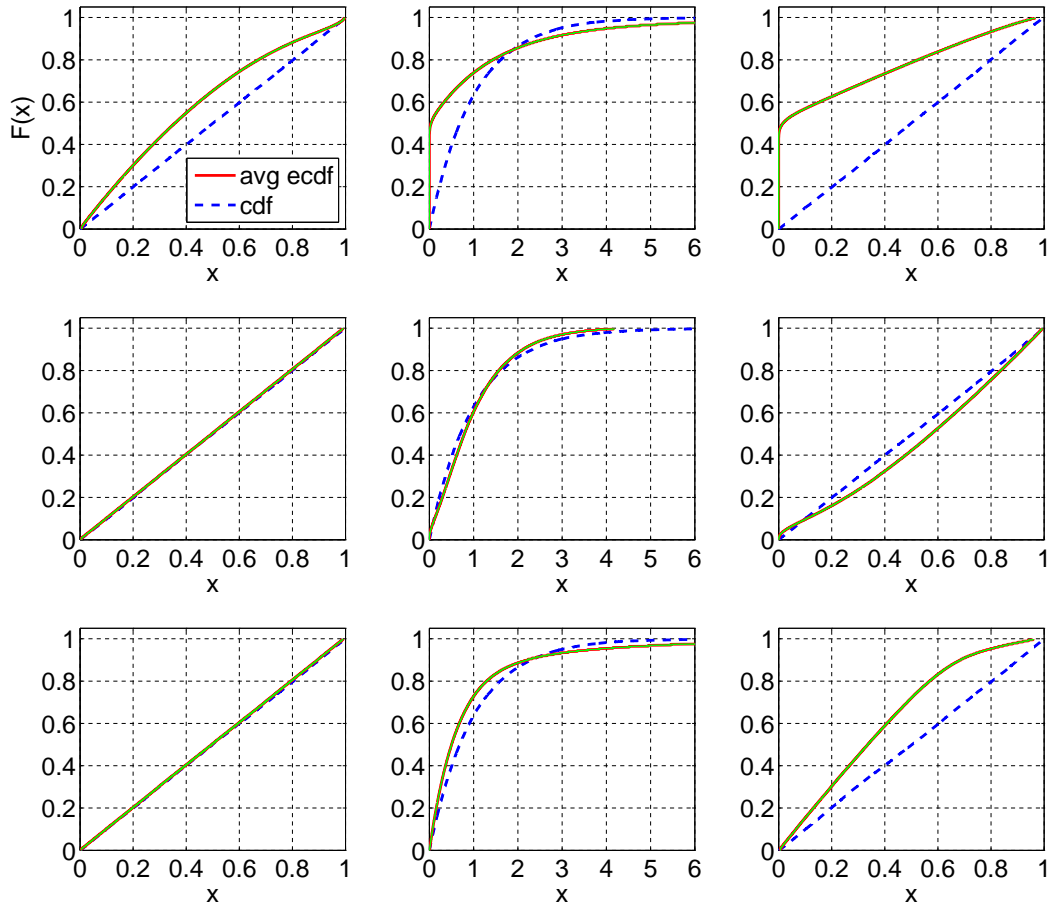
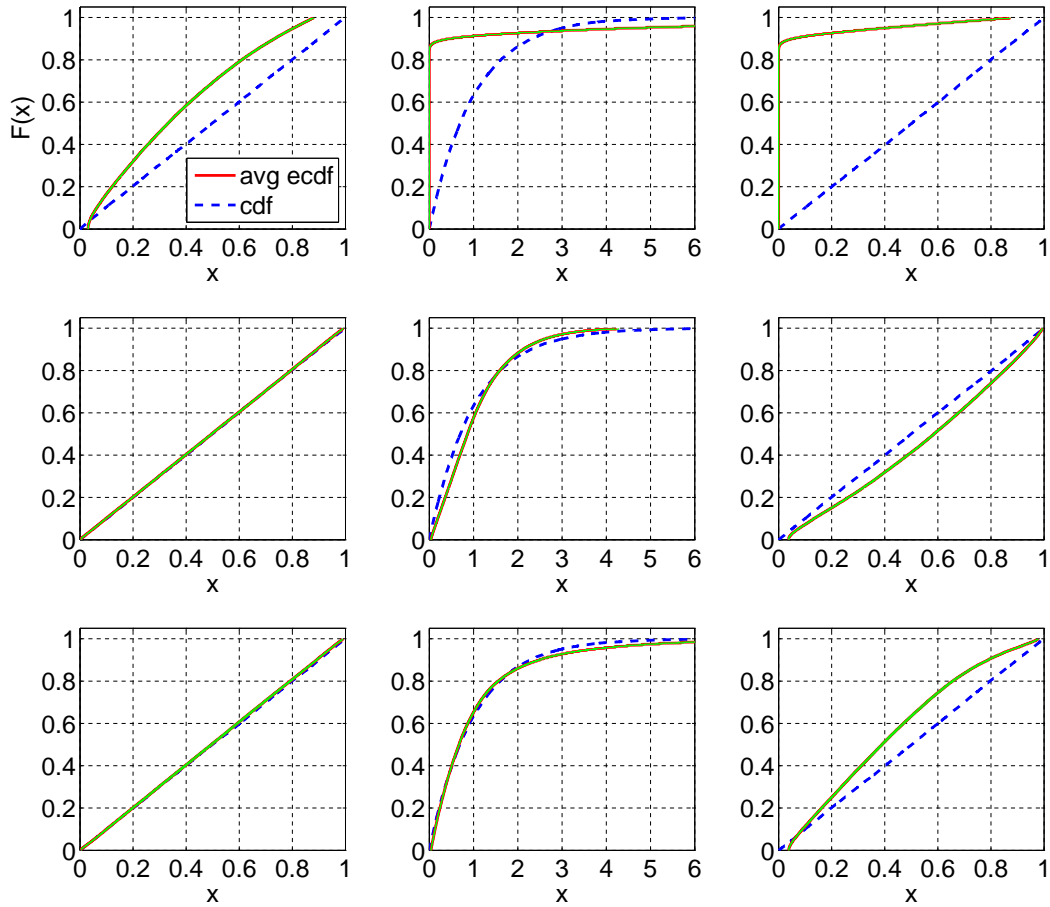


Fig. 35. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis;  $RRI (H_2, p = 0.9)$ : Standard, Sort-Log, Durbin; CU, CU+Log, Lewis (based on  $-\log(F(X))$ ); CU+Log, Lewis (based on  $-\log(1 - F(X))$ ) (from left to right; top to bottom).



**C. TESTS FOR GENERAL CASES**

Table XIV. Tests for  $E_2$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	X		Standard		Sort-Log		Durbin	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	–	1.00	1.00	0.44	0.59	1.08	1.39	0.44	0.45
$E_k$	$k = 2$	1.00	0.50	0.50	0.34	1.00	0.99	0.50	0.33
	$k = 4$	1.00	0.25	0.54	0.18	0.95	1.73	0.45	0.36
	$k = 6$	1.00	0.17	0.56	0.13	0.94	3.63	0.40	0.39
$H_2$	$c^2 = 1.25$	1.00	1.24	0.43	0.64	1.10	1.61	0.43	0.48
	$c^2 = 1.5$	1.00	1.48	0.41	0.69	1.11	1.87	0.42	0.51
	$c^2 = 2$	1.00	1.95	0.39	0.76	1.14	2.45	0.40	0.56
	$c^2 = 4$	1.00	3.77	0.34	0.92	1.16	4.86	0.37	0.64
	$c^2 = 10$	1.00	8.64	0.29	1.04	0.91	9.19	0.34	0.69
$Z$	–	1.00	0.95	0.48	0.40	1.02	1.45	0.49	0.35
$LN$	(1, 0.25)	1.00	0.25	0.54	0.16	0.95	3.32	0.42	0.37
	(1, 1)	1.00	0.97	0.46	0.43	1.04	1.36	0.48	0.37
	(1, 4)	1.00	3.45	0.35	0.92	1.11	3.33	0.37	0.61
	(1, 10)	1.00	6.76	0.29	1.36	1.07	5.02	0.29	0.94
$RRI$	$p = 0.1$	1.00	0.99	0.44	0.59	1.08	1.66	0.40	0.61
	$p = 0.5$	1.00	0.98	0.44	0.59	1.08	3.87	0.22	1.93
	$p = 0.9$	1.00	0.88	0.44	0.61	1.08	23.06	0.04	13.99
$EARMA$	0.25	1.00	0.99	0.44	0.59	1.08	1.38	0.44	0.45
	0.5	1.00	0.99	0.44	0.59	1.08	1.38	0.44	0.45
	1	1.00	0.97	0.44	0.59	1.08	1.38	0.44	0.45
	3	1.00	0.97	0.45	0.60	1.08	1.31	0.44	0.46
	5.25	1.00	0.90	0.45	0.58	1.08	1.39	0.43	0.47
$mH_2$	$m = 2$	1.00	2.35	0.39	0.74	1.12	2.77	0.41	0.53
	$m = 5$	1.00	1.32	0.43	0.65	1.10	1.67	0.43	0.49
	$m = 10$	1.00	1.11	0.44	0.62	1.09	1.48	0.43	0.47
	$m = 20$	1.00	1.03	0.44	0.60	1.08	1.42	0.44	0.46
$RRI(H_2)$	$p = 0.1$	1.00	3.74	0.34	0.92	1.17	5.52	0.33	0.83
	$p = 0.5$	1.00	3.43	0.34	0.93	1.16	10.44	0.18	2.30
	$p = 0.9$	1.00	2.21	0.34	0.95	1.17	37.66	0.04	16.01

Table XV. Tests for  $E_2$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

<i>Case</i>	<i>Subcase</i>	<i>X</i>		<i>Standard</i>		<i>Sort-Log</i>		<i>Durbin</i>	
		$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$
<i>Exp</i>	—	129	$0.00 \pm 0.0003$	129	$0.00 \pm 0.0003$	6681	$0.20 \pm 0.0042$	2596	$0.06 \pm 0.0027$
$E_k$	$k = 2$	9492	$0.50 \pm 0.0056$	9492	$0.50 \pm 0.0056$	9452	$0.50 \pm 0.0057$	9500	$0.49 \pm 0.0057$
	$k = 4$	155	$0.00 \pm 0.0003$	155	$0.00 \pm 0.0003$	6033	$0.18 \pm 0.0044$	4100	$0.11 \pm 0.0034$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	388	$0.01 \pm 0.0005$	7	$0.00 \pm 0.0001$
$H_2$	$c^2 = 1.25$	17	$0.00 \pm 0.0001$	17	$0.00 \pm 0.0001$	5022	$0.12 \pm 0.0032$	1181	$0.03 \pm 0.0016$
	$c^2 = 1.5$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	3514	$0.07 \pm 0.0024$	539	$0.01 \pm 0.0008$
	$c^2 = 2$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	1486	$0.03 \pm 0.0013$	129	$0.00 \pm 0.0004$
	$c^2 = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	43	$0.00 \pm 0.0002$	0	$0.00 \pm 0.0000$
	$c^2 = 10$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$Z$	—	8069	$0.32 \pm 0.0054$	8069	$0.32 \pm 0.0054$	9179	$0.45 \pm 0.0058$	9286	$0.46 \pm 0.0058$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	2810	$0.06 \pm 0.0025$	425	$0.01 \pm 0.0006$
	(1, 1)	3086	$0.07 \pm 0.0027$	3086	$0.07 \pm 0.0027$	8764	$0.41 \pm 0.0058$	8424	$0.37 \pm 0.0058$
	(1, 4)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	120	$0.00 \pm 0.0003$	3	$0.00 \pm 0.0000$
	(1, 10)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$RRI$	$p = 0.1$	135	$0.00 \pm 0.0003$	135	$0.00 \pm 0.0003$	417	$0.01 \pm 0.0004$	24	$0.00 \pm 0.0001$
	$p = 0.5$	164	$0.00 \pm 0.0004$	164	$0.00 \pm 0.0004$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	3	$0.00 \pm 0.0000$	3	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	108	$0.00 \pm 0.0002$	108	$0.00 \pm 0.0002$	6316	$0.18 \pm 0.0040$	2552	$0.06 \pm 0.0027$
	0.5	114	$0.00 \pm 0.0003$	114	$0.00 \pm 0.0003$	5871	$0.16 \pm 0.0039$	2614	$0.07 \pm 0.0027$
	1	135	$0.00 \pm 0.0003$	135	$0.00 \pm 0.0003$	5186	$0.14 \pm 0.0039$	2597	$0.07 \pm 0.0028$
	3	918	$0.02 \pm 0.0015$	918	$0.02 \pm 0.0015$	3161	$0.09 \pm 0.0035$	3573	$0.12 \pm 0.0043$
	5.25	432	$0.01 \pm 0.0007$	432	$0.01 \pm 0.0007$	3084	$0.09 \pm 0.0034$	2347	$0.07 \pm 0.0032$
$mH_2$	$m = 2$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	1756	$0.03 \pm 0.0016$	289	$0.01 \pm 0.0007$
	$m = 5$	23	$0.00 \pm 0.0001$	23	$0.00 \pm 0.0001$	3773	$0.09 \pm 0.0029$	1179	$0.03 \pm 0.0015$
	$m = 10$	63	$0.00 \pm 0.0002$	63	$0.00 \pm 0.0002$	4374	$0.11 \pm 0.0033$	1684	$0.04 \pm 0.0020$
	$m = 20$	96	$0.00 \pm 0.0002$	96	$0.00 \pm 0.0002$	4675	$0.12 \pm 0.0035$	2070	$0.05 \pm 0.0024$
$RRI(H_2)$	$p = 0.1$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.5$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$

Table XVI. Tests for  $E_2$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	—	0.50	0.34	1.01	1.42	0.43	0.51	0.50	0.34	1.01	1.86	0.37	0.66
$E_k$	$k = 2$	0.50	0.34	1.00	0.99	0.50	0.34	0.50	0.33	1.00	1.00	0.50	0.34
	$k = 4$	0.50	0.33	1.00	0.61	0.59	0.19	0.50	0.33	0.99	0.52	0.62	0.17
	$k = 6$	0.50	0.33	0.99	0.44	0.65	0.14	0.50	0.33	0.99	0.35	0.68	0.11
$H_2$	$c^2 = 1.25$	0.50	0.34	1.01	1.35	0.43	0.50	0.50	0.34	1.02	2.35	0.34	0.72
	$c^2 = 1.5$	0.50	0.34	1.01	1.29	0.44	0.49	0.50	0.34	1.02	2.82	0.32	0.78
	$c^2 = 2$	0.50	0.34	1.00	1.21	0.46	0.47	0.50	0.35	1.03	3.72	0.28	0.87
	$c^2 = 4$	0.50	0.33	1.00	1.04	0.49	0.39	0.50	0.35	1.06	6.52	0.22	1.06
	$c^2 = 10$	0.50	0.33	1.00	0.89	0.52	0.32	0.50	0.37	1.09	9.82	0.20	0.98
$Z$	—	0.50	0.34	1.00	1.20	0.48	0.36	0.50	0.34	1.01	1.90	0.45	0.40
$LN$	(1, 0.25)	0.50	0.33	0.99	0.44	0.64	0.17	0.50	0.33	0.99	0.55	0.63	0.13
	(1, 1)	0.50	0.33	1.00	0.75	0.53	0.34	0.50	0.34	1.01	2.07	0.41	0.42
	(1, 4)	0.50	0.33	1.00	0.84	0.51	0.41	0.50	0.35	1.04	5.00	0.24	1.04
	(1, 10)	0.50	0.33	1.00	0.80	0.52	0.40	0.50	0.36	1.07	7.00	0.18	1.64
$RRI$	$p = 0.1$	0.50	0.34	1.01	1.42	0.43	0.51	0.50	0.34	1.02	1.86	0.38	0.66
	$p = 0.5$	0.50	0.34	1.03	1.43	0.43	0.52	0.50	0.35	1.04	1.87	0.38	0.66
	$p = 0.9$	0.50	0.39	1.11	1.50	0.47	0.51	0.50	0.41	1.15	2.06	0.42	0.66
$EARMA$	0.25	0.50	0.34	1.01	1.42	0.43	0.51	0.50	0.34	1.02	1.85	0.38	0.66
	0.5	0.50	0.34	1.01	1.42	0.43	0.51	0.50	0.34	1.02	1.84	0.38	0.66
	1	0.50	0.34	1.01	1.44	0.43	0.52	0.50	0.35	1.03	1.76	0.38	0.65
	3	0.50	0.37	1.07	1.47	0.44	0.51	0.50	0.37	1.09	1.63	0.38	0.66
	5.25	0.50	0.35	1.02	1.59	0.43	0.52	0.50	0.38	1.09	1.44	0.39	0.63
$mH_2$	$m = 2$	0.50	0.34	1.01	1.22	0.46	0.46	0.50	0.36	1.04	4.18	0.29	0.81
	$m = 5$	0.50	0.34	1.01	1.35	0.44	0.50	0.50	0.35	1.03	2.43	0.34	0.72
	$m = 10$	0.50	0.34	1.01	1.39	0.43	0.51	0.50	0.35	1.03	2.05	0.36	0.68
	$m = 20$	0.50	0.34	1.01	1.40	0.43	0.51	0.50	0.34	1.02	1.92	0.37	0.67
$RRI(H_2)$	$p = 0.1$	0.50	0.34	1.01	1.06	0.49	0.39	0.50	0.36	1.06	6.44	0.22	1.07
	$p = 0.5$	0.50	0.34	1.02	1.14	0.49	0.39	0.50	0.39	1.12	6.03	0.23	1.10
	$p = 0.9$	0.50	0.38	1.11	1.72	0.53	0.40	0.50	0.51	1.28	4.64	0.31	1.13

Table XVII. Tests for  $E_2$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	—	8603	0.35 ± 0.0052	2644	0.05 ± 0.0019	751	0.02 ± 0.0010	7421	0.24 ± 0.0046	57	0.00 ± 0.0002	0	0.00 ± 0.0000
$E_k$	$k = 2$	9517	0.50 ± 0.0056	9534	0.50 ± 0.0057	9499	0.50 ± 0.0056	9497	0.50 ± 0.0057	9505	0.50 ± 0.0057	9506	0.50 ± 0.0057
	$k = 4$	9941	0.71 ± 0.0050	954	0.02 ± 0.0008	59	0.00 ± 0.0002	9977	0.77 ± 0.0046	69	0.00 ± 0.0002	0	0.00 ± 0.0000
	$k = 6$	9991	0.82 ± 0.0040	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9999	0.88 ± 0.0033	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	8705	0.37 ± 0.0053	3157	0.06 ± 0.0021	1247	0.03 ± 0.0013	6106	0.17 ± 0.0040	7	0.00 ± 0.0001	0	0.00 ± 0.0000
	$c^2 = 1.5$	8954	0.39 ± 0.0055	3847	0.08 ± 0.0023	1944	0.04 ± 0.0016	4905	0.12 ± 0.0033	1	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 2$	9101	0.42 ± 0.0055	5259	0.11 ± 0.0028	3638	0.08 ± 0.0025	3336	0.07 ± 0.0024	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	9483	0.49 ± 0.0056	8661	0.27 ± 0.0042	8359	0.26 ± 0.0042	752	0.01 ± 0.0009	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 10$	9702	0.55 ± 0.0056	8907	0.38 ± 0.0052	7994	0.31 ± 0.0053	67	0.00 ± 0.0004	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	—	9095	0.42 ± 0.0056	8998	0.43 ± 0.0058	8121	0.35 ± 0.0058	7152	0.28 ± 0.0054	7175	0.28 ± 0.0054	4466	0.15 ± 0.0046
$LN$	(1, 0.25)	9994	0.82 ± 0.0041	47	0.00 ± 0.0002	0	0.00 ± 0.0000	9973	0.75 ± 0.0048	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9863	0.63 ± 0.0054	7695	0.26 ± 0.0047	4680	0.10 ± 0.0029	6809	0.22 ± 0.0045	3027	0.09 ± 0.0033	331	0.01 ± 0.0009
	(1, 4)	9790	0.59 ± 0.0055	5567	0.11 ± 0.0025	3465	0.06 ± 0.0015	1507	0.03 ± 0.0014	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 10)	9831	0.61 ± 0.0055	4366	0.08 ± 0.0020	1784	0.03 ± 0.0009	408	0.01 ± 0.0006	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	7854	0.28 ± 0.0050	2481	0.05 ± 0.0020	850	0.02 ± 0.0012	6455	0.19 ± 0.0042	96	0.00 ± 0.0003	5	0.00 ± 0.0000
	$p = 0.5$	3572	0.08 ± 0.0026	1631	0.03 ± 0.0016	845	0.02 ± 0.0012	2429	0.05 ± 0.0020	241	0.00 ± 0.0005	45	0.00 ± 0.0002
	$p = 0.9$	253	0.01 ± 0.0006	47	0.00 ± 0.0001	5	0.00 ± 0.0000	142	0.00 ± 0.0004	3	0.00 ± 0.0001	3	0.00 ± 0.0000
$EARMA$	0.25	8303	0.32 ± 0.0052	2723	0.06 ± 0.0022	959	0.02 ± 0.0013	5494	0.15 ± 0.0037	70	0.00 ± 0.0002	1	0.00 ± 0.0000
	0.5	7782	0.28 ± 0.0049	3016	0.07 ± 0.0025	1236	0.03 ± 0.0017	4064	0.10 ± 0.0029	89	0.00 ± 0.0002	0	0.00 ± 0.0000
	1	7347	0.25 ± 0.0048	3187	0.08 ± 0.0032	1542	0.04 ± 0.0024	2670	0.06 ± 0.0022	147	0.00 ± 0.0003	6	0.00 ± 0.0001
	3	670	0.01 ± 0.0009	3570	0.11 ± 0.0040	3025	0.10 ± 0.0041	508	0.01 ± 0.0008	1071	0.03 ± 0.0019	585	0.02 ± 0.0018
	5.25	3562	0.09 ± 0.0030	3119	0.10 ± 0.0037	2565	0.09 ± 0.0038	374	0.01 ± 0.0006	514	0.01 ± 0.0007	339	0.01 ± 0.0007
$mH_2$	$m = 2$	8132	0.32 ± 0.0052	5731	0.15 ± 0.0037	4202	0.11 ± 0.0036	1248	0.02 ± 0.0013	2	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 5$	7135	0.25 ± 0.0049	3718	0.10 ± 0.0032	2180	0.06 ± 0.0028	2356	0.05 ± 0.0022	17	0.00 ± 0.0001	0	0.00 ± 0.0000
	$m = 10$	7244	0.26 ± 0.0050	3396	0.08 ± 0.0030	1864	0.05 ± 0.0025	3581	0.09 ± 0.0031	56	0.00 ± 0.0002	0	0.00 ± 0.0000
	$m = 20$	7705	0.29 ± 0.0052	3258	0.08 ± 0.0030	1635	0.04 ± 0.0023	4884	0.14 ± 0.0038	78	0.00 ± 0.0002	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	9083	0.42 ± 0.0055	8064	0.23 ± 0.0041	7698	0.22 ± 0.0040	557	0.01 ± 0.0007	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	5377	0.15 ± 0.0038	3817	0.08 ± 0.0025	3364	0.07 ± 0.0022	151	0.00 ± 0.0003	1	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	584	0.01 ± 0.0011	56	0.00 ± 0.0002	6	0.00 ± 0.0001	23	0.00 ± 0.0002	13	0.00 ± 0.0001	1	0.00 ± 0.0000

Table XVIII. Tests for  $E_4$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	—	1.00	1.00	0.41	0.86	1.36	2.19	0.34	0.80
$E_k$	$k = 2$	1.00	0.50	0.46	0.55	1.14	1.34	0.44	0.44
	$k = 4$	1.00	0.25	0.50	0.34	1.00	0.99	0.50	0.33
	$k = 6$	1.00	0.17	0.52	0.24	0.95	1.17	0.48	0.35
$H_2$	$c^2 = 1.25$	1.00	1.24	0.39	0.95	1.41	2.63	0.33	0.87
	$c^2 = 1.5$	1.00	1.48	0.37	1.02	1.45	3.09	0.32	0.92
	$c^2 = 2$	1.00	1.95	0.35	1.15	1.49	3.94	0.30	1.01
	$c^2 = 4$	1.00	3.77	0.30	1.44	1.37	6.94	0.27	1.17
	$c^2 = 10$	1.00	8.64	0.24	1.73	0.81	10.19	0.26	1.26
$Z$	—	1.00	0.95	0.44	0.63	1.17	1.96	0.42	0.51
$LN$	(1, 0.25)	1.00	0.25	0.50	0.30	0.99	1.09	0.49	0.34
	(1, 1)	1.00	0.97	0.41	0.73	1.25	2.35	0.40	0.53
	(1, 4)	1.00	3.45	0.31	1.42	1.38	4.77	0.26	1.21
	(1, 10)	1.00	6.76	0.26	2.02	1.28	6.55	0.20	1.85
$RRI$	$p = 0.1$	1.00	0.99	0.41	0.86	1.36	2.55	0.31	1.00
	$p = 0.5$	1.00	0.98	0.41	0.87	1.36	5.51	0.17	2.64
	$p = 0.9$	1.00	0.88	0.41	0.94	1.35	30.17	0.03	18.05
$EARMA$	0.25	1.00	0.99	0.41	0.86	1.36	2.18	0.34	0.80
	0.5	1.00	0.99	0.41	0.86	1.36	2.17	0.34	0.80
	1	1.00	0.97	0.41	0.86	1.36	2.15	0.34	0.80
	3	1.00	0.97	0.41	0.89	1.36	2.07	0.34	0.81
	5.25	1.00	0.90	0.41	0.88	1.36	2.13	0.34	0.83
$mH_2$	$m = 2$	1.00	2.35	0.35	1.12	1.32	3.86	0.31	0.96
	$m = 5$	1.00	1.32	0.39	0.96	1.38	2.66	0.33	0.87
	$m = 10$	1.00	1.11	0.40	0.91	1.38	2.38	0.33	0.83
	$m = 20$	1.00	1.03	0.40	0.89	1.37	2.26	0.34	0.82
$RRI(H_2)$	$p = 0.1$	1.00	3.74	0.30	1.44	1.35	7.70	0.25	1.41
	$p = 0.5$	1.00	3.43	0.29	1.46	1.36	14.28	0.14	3.37
	$p = 0.9$	1.00	2.21	0.29	1.58	1.37	49.48	0.03	22.03

Table XIX. Tests for  $E_4$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	14	0.00 ± 0.0001	0	0.00 ± 0.0000
$E_k$	$k = 2$	372	0.01 ± 0.0005	372	0.01 ± 0.0005	7271	0.22 ± 0.0043	3242	0.08 ± 0.0031
	$k = 4$	9486	0.49 ± 0.0056	9486	0.49 ± 0.0056	9476	0.49 ± 0.0057	9477	0.50 ± 0.0057
	$k = 6$	5820	0.12 ± 0.0028	5820	0.12 ± 0.0028	8589	0.38 ± 0.0058	8876	0.41 ± 0.0058
$H_2$	$c^2 = 1.25$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 1.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	—	10	0.00 ± 0.0001	10	0.00 ± 0.0001	4579	0.10 ± 0.0026	878	0.02 ± 0.0012
$LN$	(1, 0.25)	8804	0.32 ± 0.0047	8804	0.32 ± 0.0047	9205	0.46 ± 0.0058	9323	0.46 ± 0.0057
	(1, 1)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	2576	0.05 ± 0.0016	157	0.00 ± 0.0005
	(1, 4)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 10)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$EARMA$	0.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	8	0.00 ± 0.0001	0	0.00 ± 0.0000
	0.5	0	0.00 ± 0.0000	0	0.00 ± 0.0000	5	0.00 ± 0.0001	0	0.00 ± 0.0000
	1	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9	0.00 ± 0.0001	0	0.00 ± 0.0000
	3	1	0.00 ± 0.0000	1	0.00 ± 0.0000	156	0.00 ± 0.0004	43	0.00 ± 0.0003
	5.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	73	0.00 ± 0.0002	1	0.00 ± 0.0000
$mH_2$	$m = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	3	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 20$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	5	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000

Table XX. Tests for  $E_4$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	—	0.50	0.34	1.02	1.87	0.37	0.73	0.50	0.34	1.03	3.04	0.28	1.14
$E_k$	$k = 2$	0.50	0.34	1.01	1.47	0.42	0.53	0.50	0.34	1.01	1.79	0.38	0.63
	$k = 4$	0.50	0.33	1.00	0.99	0.50	0.34	0.50	0.34	1.00	0.99	0.50	0.34
	$k = 6$	0.50	0.33	1.00	0.75	0.56	0.24	0.50	0.33	1.00	0.70	0.57	0.23
$H_2$	$c^2 = 1.25$	0.50	0.34	1.01	1.77	0.38	0.70	0.50	0.34	1.04	3.79	0.25	1.28
	$c^2 = 1.5$	0.50	0.34	1.01	1.68	0.39	0.67	0.50	0.35	1.05	4.46	0.23	1.42
	$c^2 = 2$	0.50	0.34	1.01	1.57	0.40	0.62	0.50	0.35	1.06	5.53	0.20	1.65
	$c^2 = 4$	0.50	0.34	1.01	1.33	0.44	0.52	0.50	0.36	1.09	8.39	0.15	2.11
	$c^2 = 10$	0.50	0.34	1.00	1.12	0.47	0.42	0.49	0.37	1.14	11.28	0.14	1.85
$Z$	—	0.50	0.34	1.01	1.74	0.40	0.56	0.50	0.34	1.02	2.87	0.34	0.73
$LN$	(1, 0.25)	0.50	0.33	1.00	0.71	0.55	0.29	0.50	0.34	1.00	1.13	0.50	0.28
	(1, 1)	0.50	0.34	1.00	1.06	0.47	0.49	0.50	0.34	1.03	3.62	0.29	0.88
	(1, 4)	0.50	0.34	1.00	1.06	0.46	0.53	0.50	0.35	1.08	6.56	0.17	2.06
	(1, 10)	0.50	0.34	1.00	0.97	0.48	0.50	0.50	0.36	1.11	8.48	0.13	3.08
$RRI$	$p = 0.1$	0.50	0.34	1.02	1.88	0.37	0.73	0.50	0.34	1.04	3.04	0.28	1.14
	$p = 0.5$	0.50	0.35	1.04	1.95	0.37	0.73	0.50	0.36	1.08	3.17	0.29	1.15
	$p = 0.9$	0.50	0.41	1.17	2.46	0.41	0.74	0.50	0.46	1.29	4.41	0.33	1.17
$EARMA$	0.25	0.50	0.34	1.02	1.88	0.37	0.73	0.50	0.35	1.04	3.03	0.28	1.14
	0.5	0.50	0.34	1.02	1.89	0.37	0.73	0.50	0.35	1.05	3.00	0.28	1.14
	1	0.50	0.34	1.02	1.91	0.37	0.73	0.50	0.36	1.06	2.86	0.28	1.13
	3	0.50	0.38	1.10	2.09	0.38	0.73	0.50	0.39	1.15	2.59	0.29	1.15
	5.25	0.50	0.35	1.04	2.19	0.37	0.75	0.50	0.42	1.16	2.31	0.30	1.10
$mH_2$	$m = 2$	0.50	0.34	1.01	1.59	0.40	0.63	0.50	0.36	1.07	5.58	0.21	1.50
	$m = 5$	0.50	0.34	1.02	1.78	0.38	0.70	0.50	0.36	1.06	3.81	0.25	1.28
	$m = 10$	0.50	0.34	1.02	1.84	0.37	0.72	0.50	0.36	1.05	3.34	0.27	1.20
	$m = 20$	0.50	0.34	1.02	1.86	0.37	0.72	0.50	0.35	1.04	3.14	0.27	1.17
$RRI(H_2)$	$p = 0.1$	0.50	0.34	1.01	1.34	0.44	0.52	0.50	0.37	1.10	8.38	0.15	2.11
	$p = 0.5$	0.50	0.34	1.03	1.45	0.44	0.52	0.50	0.41	1.18	8.30	0.16	2.16
	$p = 0.9$	0.50	0.39	1.14	2.35	0.48	0.53	0.50	0.59	1.49	8.53	0.23	2.12

Table XXI. Tests for  $E_4$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	—	7407	0.24 ± 0.0046	3	0.00 ± 0.0000	0	0.00 ± 0.0000	4659	0.11 ± 0.0030	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$E_k$	$k = 2$	8405	0.33 ± 0.0052	1874	0.04 ± 0.0015	410	0.01 ± 0.0007	7582	0.26 ± 0.0047	114	0.00 ± 0.0003	5	0.00 ± 0.0001
	$k = 4$	9532	0.50 ± 0.0056	9503	0.50 ± 0.0057	9444	0.49 ± 0.0057	9503	0.50 ± 0.0057	9476	0.50 ± 0.0057	9485	0.50 ± 0.0056
	$k = 6$	9864	0.63 ± 0.0054	6173	0.16 ± 0.0036	2922	0.06 ± 0.0023	9888	0.65 ± 0.0053	4271	0.09 ± 0.0025	1174	0.02 ± 0.0013
$H_2$	$c^2 = 1.25$	7744	0.27 ± 0.0047	8	0.00 ± 0.0001	0	0.00 ± 0.0000	3292	0.07 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 1.5$	7960	0.29 ± 0.0049	18	0.00 ± 0.0001	1	0.00 ± 0.0000	2163	0.04 ± 0.0017	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 2$	8306	0.32 ± 0.0051	94	0.00 ± 0.0002	17	0.00 ± 0.0001	1085	0.02 ± 0.0011	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	8920	0.39 ± 0.0054	1934	0.03 ± 0.0013	952	0.02 ± 0.0009	79	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 10$	9288	0.45 ± 0.0056	7962	0.24 ± 0.0042	6961	0.20 ± 0.0041	10	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	—	7660	0.27 ± 0.0048	926	0.02 ± 0.0010	105	0.00 ± 0.0003	4111	0.11 ± 0.0034	3	0.00 ± 0.0000	0	0.00 ± 0.0000
$LN$	(1, 0.25)	9859	0.65 ± 0.0054	7311	0.25 ± 0.0049	3597	0.09 ± 0.0029	9195	0.45 ± 0.0057	8697	0.31 ± 0.0047	8157	0.26 ± 0.0043
	(1, 1)	9420	0.48 ± 0.0056	3065	0.06 ± 0.0018	2072	0.04 ± 0.0015	3310	0.07 ± 0.0025	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	9453	0.49 ± 0.0056	546	0.01 ± 0.0006	320	0.01 ± 0.0004	382	0.01 ± 0.0006	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 10)	9664	0.54 ± 0.0056	723	0.01 ± 0.0006	385	0.01 ± 0.0004	63	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	6469	0.19 ± 0.0041	4	0.00 ± 0.0000	2	0.00 ± 0.0000	3654	0.08 ± 0.0026	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	2228	0.04 ± 0.0018	71	0.00 ± 0.0002	13	0.00 ± 0.0002	867	0.02 ± 0.0009	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	99	0.00 ± 0.0003	14	0.00 ± 0.0001	4	0.00 ± 0.0000	27	0.00 ± 0.0001	3	0.00 ± 0.0000	0	0.00 ± 0.0000
$EARMA$	0.25	7065	0.23 ± 0.0044	9	0.00 ± 0.0001	1	0.00 ± 0.0000	2862	0.06 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	0.5	6501	0.19 ± 0.0042	21	0.00 ± 0.0001	2	0.00 ± 0.0000	1738	0.03 ± 0.0015	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	1	6165	0.18 ± 0.0041	85	0.00 ± 0.0004	15	0.00 ± 0.0002	948	0.02 ± 0.0011	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	3	309	0.01 ± 0.0005	546	0.01 ± 0.0011	227	0.01 ± 0.0009	142	0.00 ± 0.0003	5	0.00 ± 0.0000	0	0.00 ± 0.0000
	5.25	2716	0.06 ± 0.0023	985	0.03 ± 0.0019	621	0.02 ± 0.0017	78	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$mH_2$	$m = 2$	7163	0.23 ± 0.0046	302	0.01 ± 0.0005	72	0.00 ± 0.0003	264	0.00 ± 0.0005	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 5$	5975	0.18 ± 0.0041	143	0.00 ± 0.0003	26	0.00 ± 0.0001	859	0.02 ± 0.0011	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 10$	6047	0.18 ± 0.0042	101	0.00 ± 0.0003	18	0.00 ± 0.0001	1679	0.03 ± 0.0017	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 20$	6524	0.21 ± 0.0044	77	0.00 ± 0.0003	11	0.00 ± 0.0001	2660	0.06 ± 0.0022	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	8309	0.32 ± 0.0051	1875	0.03 ± 0.0014	1020	0.02 ± 0.0011	50	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	4121	0.10 ± 0.0030	1376	0.03 ± 0.0013	879	0.02 ± 0.0010	20	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	317	0.01 ± 0.0007	34	0.00 ± 0.0001	6	0.00 ± 0.0000	1	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000



Table XXII. Tests for  $E_6$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

<i>Case</i>	<i>Subcase</i>	<i>X</i>		<i>Standard</i>		<i>Sort-Log</i>		<i>Durbin</i>	
		<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>
<i>Exp</i>	—	1.00	1.00	0.40	1.01	1.66	2.72	0.29	1.11
<i>E<sub>k</sub></i>	$k = 2$	1.00	0.50	0.44	0.68	1.31	1.72	0.39	0.60
	$k = 4$	1.00	0.25	0.48	0.44	1.08	1.12	0.48	0.37
	$k = 6$	1.00	0.17	0.50	0.33	1.00	0.99	0.50	0.34
<i>H<sub>2</sub></i>	$c^2 = 1.25$	1.00	1.24	0.38	1.11	1.72	3.22	0.27	1.20
	$c^2 = 1.5$	1.00	1.48	0.36	1.21	1.75	3.71	0.26	1.28
	$c^2 = 2$	1.00	1.95	0.33	1.35	1.75	4.59	0.25	1.39
	$c^2 = 4$	1.00	3.77	0.28	1.74	1.42	7.64	0.23	1.60
	$c^2 = 10$	1.00	8.64	0.23	2.15	0.79	10.04	0.21	1.72
<i>Z</i>	—	1.00	0.95	0.42	0.78	1.33	2.22	0.37	0.69
<i>LN</i>	(1, 0.25)	1.00	0.25	0.48	0.42	1.07	1.16	0.49	0.36
	(1, 1)	1.00	0.97	0.39	0.92	1.47	3.01	0.34	0.77
	(1, 4)	1.00	3.45	0.30	1.69	1.58	5.37	0.21	1.72
	(1, 10)	1.00	6.76	0.24	2.34	1.44	7.38	0.16	2.57
<i>RRI</i>	$p = 0.1$	1.00	0.99	0.40	1.01	1.65	3.14	0.26	1.35
	$p = 0.5$	1.00	0.98	0.40	1.02	1.66	6.58	0.14	3.28
	$p = 0.9$	1.00	0.88	0.40	1.13	1.65	34.80	0.03	21.76
<i>EARMA</i>	0.25	1.00	0.99	0.40	1.01	1.66	2.70	0.29	1.11
	0.5	1.00	0.99	0.40	1.02	1.65	2.70	0.29	1.11
	1	1.00	0.97	0.40	1.02	1.65	2.68	0.29	1.11
	3	1.00	0.97	0.40	1.05	1.65	2.59	0.29	1.13
	5.25	1.00	0.90	0.40	1.05	1.64	2.66	0.28	1.15
<i>mH<sub>2</sub></i>	$m = 2$	1.00	2.35	0.34	1.33	1.48	4.33	0.26	1.32
	$m = 5$	1.00	1.32	0.37	1.13	1.62	3.25	0.27	1.20
	$m = 10$	1.00	1.11	0.39	1.07	1.65	2.95	0.28	1.16
	$m = 20$	1.00	1.03	0.39	1.05	1.65	2.82	0.28	1.14
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	1.00	3.74	0.28	1.74	1.40	8.34	0.20	1.90
	$p = 0.5$	1.00	3.43	0.28	1.77	1.41	15.50	0.11	4.27
	$p = 0.9$	1.00	2.21	0.28	2.00	1.43	54.97	0.02	27.23

Table XXIII. Tests for  $E_6$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$
$Exp$	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$E_k$	$k = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1307	0.02 ± 0.0009	23	0.00 ± 0.0001
	$k = 4$	5517	0.12 ± 0.0030	5517	0.12 ± 0.0030	8771	0.39 ± 0.0056	8190	0.36 ± 0.0058
	$k = 6$	9512	0.50 ± 0.0057	9512	0.50 ± 0.0057	9472	0.50 ± 0.0057	9483	0.50 ± 0.0057
$H_2$	$c^2 = 1.25$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 1.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	185	0.01 ± 0.0003	0	0.00 ± 0.0000
$LN$	(1, 0.25)	6309	0.18 ± 0.0042	6309	0.18 ± 0.0042	9066	0.44 ± 0.0058	9033	0.43 ± 0.0058
	(1, 1)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	22	0.00 ± 0.0001	0	0.00 ± 0.0000
	(1, 4)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 10)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$EARMA$	0.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	0.5	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	1	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	3	0	0.00 ± 0.0000	0	0.00 ± 0.0000	2	0.00 ± 0.0000	0	0.00 ± 0.0000
	5.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$mH_2$	$m = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 20$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000

Table XXIV. Tests for  $E_6$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.34	1.02	2.10	0.34	0.86	0.50	0.34	1.05	3.77	0.24	1.48
$E_k$	$k = 2$	0.50	0.34	1.01	1.78	0.38	0.67	0.50	0.34	1.02	2.36	0.33	0.87
	$k = 4$	0.50	0.34	1.00	1.28	0.45	0.45	0.50	0.34	1.01	1.39	0.43	0.48
	$k = 6$	0.50	0.34	1.00	0.99	0.50	0.33	0.50	0.33	1.00	1.00	0.50	0.33
$H_2$	$c^2 = 1.25$	0.50	0.34	1.02	1.98	0.35	0.82	0.50	0.35	1.06	4.51	0.21	1.67
	$c^2 = 1.5$	0.50	0.34	1.02	1.87	0.36	0.78	0.50	0.35	1.06	5.14	0.19	1.86
	$c^2 = 2$	0.50	0.34	1.02	1.74	0.38	0.72	0.50	0.36	1.08	6.12	0.17	2.17
	$c^2 = 4$	0.50	0.34	1.01	1.45	0.42	0.59	0.49	0.36	1.10	9.01	0.13	2.78
	$c^2 = 10$	0.50	0.34	1.00	1.23	0.45	0.49	0.50	0.37	1.16	11.65	0.12	2.52
$Z$	—	0.50	0.34	1.02	2.05	0.36	0.69	0.50	0.34	1.03	3.29	0.29	0.99
$LN$	(1, 0.25)	0.50	0.33	1.00	0.92	0.50	0.38	0.50	0.34	1.01	1.64	0.43	0.43
	(1, 1)	0.50	0.34	1.01	1.25	0.43	0.58	0.50	0.35	1.04	4.42	0.24	1.27
	(1, 4)	0.50	0.34	1.01	1.19	0.44	0.60	0.50	0.35	1.09	7.10	0.14	2.71
	(1, 10)	0.50	0.34	1.01	1.07	0.47	0.55	0.49	0.36	1.15	9.02	0.11	3.91
$RRI$	$p = 0.1$	0.50	0.34	1.02	2.12	0.34	0.86	0.50	0.35	1.05	3.78	0.24	1.48
	$p = 0.5$	0.50	0.35	1.05	2.25	0.34	0.86	0.50	0.37	1.11	4.08	0.25	1.49
	$p = 0.9$	0.50	0.43	1.22	3.24	0.38	0.87	0.50	0.49	1.39	6.55	0.29	1.54
$EARMMA$	0.25	0.50	0.34	1.02	2.11	0.34	0.86	0.50	0.35	1.06	3.76	0.24	1.48
	0.5	0.50	0.34	1.02	2.12	0.34	0.86	0.50	0.36	1.07	3.74	0.24	1.47
	1	0.50	0.34	1.03	2.16	0.34	0.86	0.50	0.36	1.09	3.56	0.24	1.46
	3	0.50	0.39	1.12	2.50	0.35	0.86	0.50	0.40	1.20	3.17	0.24	1.49
	5.25	0.50	0.35	1.05	2.53	0.34	0.89	0.50	0.43	1.21	2.91	0.26	1.44
$mH_2$	$m = 2$	0.50	0.34	1.02	1.76	0.38	0.72	0.49	0.37	1.08	6.10	0.18	1.98
	$m = 5$	0.50	0.34	1.02	2.00	0.35	0.81	0.50	0.36	1.08	4.55	0.21	1.68
	$m = 10$	0.50	0.34	1.02	2.06	0.35	0.84	0.50	0.36	1.07	4.10	0.23	1.57
	$m = 20$	0.50	0.34	1.02	2.08	0.34	0.85	0.50	0.35	1.06	3.89	0.23	1.52
$RRI(H_2)$	$p = 0.1$	0.50	0.34	1.01	1.47	0.42	0.59	0.50	0.37	1.14	8.91	0.13	2.76
	$p = 0.5$	0.50	0.34	1.03	1.59	0.42	0.59	0.50	0.41	1.22	9.36	0.14	2.83
	$p = 0.9$	0.50	0.40	1.16	2.57	0.46	0.60	0.50	0.62	1.65	11.62	0.20	2.76

Table XXV. Tests for  $E_6$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
<i>Exp</i>	—	6857	0.21 ± 0.0042	0	0.00 ± 0.0000	0	0.00 ± 0.0000	3329	0.07 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$E_k$	$k = 2$	7571	0.26 ± 0.0047	36	0.00 ± 0.0001	0	0.00 ± 0.0000	6112	0.17 ± 0.0039	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	8931	0.39 ± 0.0054	6181	0.17 ± 0.0041	3697	0.09 ± 0.0032	8610	0.36 ± 0.0053	4152	0.09 ± 0.0028	1562	0.03 ± 0.0017
	$k = 6$	9513	0.50 ± 0.0057	9523	0.50 ± 0.0056	9469	0.50 ± 0.0057	9483	0.50 ± 0.0057	9479	0.50 ± 0.0057	9483	0.50 ± 0.0057
$H_2$	$c^2 = 1.25$	7276	0.23 ± 0.0044	0	0.00 ± 0.0000	0	0.00 ± 0.0000	2053	0.04 ± 0.0017	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 1.5$	7502	0.25 ± 0.0046	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1116	0.02 ± 0.0012	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 2$	7911	0.28 ± 0.0049	2	0.00 ± 0.0000	0	0.00 ± 0.0000	433	0.01 ± 0.0006	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	8617	0.35 ± 0.0053	231	0.01 ± 0.0004	60	0.00 ± 0.0002	14	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 10$	9058	0.41 ± 0.0055	4057	0.08 ± 0.0023	2482	0.05 ± 0.0019	4	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	—	6853	0.21 ± 0.0043	13	0.00 ± 0.0001	0	0.00 ± 0.0000	2718	0.06 ± 0.0025	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$LN$	(1, 0.25)	9669	0.54 ± 0.0056	9124	0.37 ± 0.0051	8848	0.32 ± 0.0049	7940	0.30 ± 0.0051	4566	0.13 ± 0.0039	1223	0.03 ± 0.0018
	(1, 1)	9043	0.41 ± 0.0055	208	0.01 ± 0.0004	78	0.00 ± 0.0002	1895	0.04 ± 0.0017	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	9229	0.44 ± 0.0055	35	0.00 ± 0.0001	15	0.00 ± 0.0001	114	0.00 ± 0.0003	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 10)	9535	0.50 ± 0.0056	113	0.00 ± 0.0002	71	0.00 ± 0.0002	15	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	5862	0.16 ± 0.0038	0	0.00 ± 0.0000	0	0.00 ± 0.0000	2526	0.05 ± 0.0019	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	1760	0.03 ± 0.0015	6	0.00 ± 0.0001	0	0.00 ± 0.0000	467	0.01 ± 0.0006	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	61	0.00 ± 0.0002	5	0.00 ± 0.0001	4	0.00 ± 0.0000	8	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$EARMMA$	0.25	6563	0.19 ± 0.0041	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1910	0.04 ± 0.0015	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	0.5	5974	0.17 ± 0.0039	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1077	0.02 ± 0.0011	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	1	5642	0.15 ± 0.0038	6	0.00 ± 0.0001	0	0.00 ± 0.0000	522	0.01 ± 0.0007	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	3	195	0.00 ± 0.0004	100	0.00 ± 0.0004	36	0.00 ± 0.0003	63	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	5.25	2400	0.05 ± 0.0021	399	0.01 ± 0.0012	237	0.01 ± 0.0012	41	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$mH_2$	$m = 2$	6690	0.21 ± 0.0043	19	0.00 ± 0.0001	3	0.00 ± 0.0000	94	0.00 ± 0.0003	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 5$	5480	0.15 ± 0.0038	3	0.00 ± 0.0000	1	0.00 ± 0.0000	476	0.01 ± 0.0007	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 10$	5608	0.16 ± 0.0039	3	0.00 ± 0.0000	0	0.00 ± 0.0000	1009	0.02 ± 0.0012	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 20$	6011	0.18 ± 0.0041	2	0.00 ± 0.0000	0	0.00 ± 0.0000	1826	0.04 ± 0.0016	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	7925	0.29 ± 0.0049	262	0.01 ± 0.0005	99	0.00 ± 0.0002	10	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	3608	0.08 ± 0.0027	473	0.01 ± 0.0007	242	0.00 ± 0.0005	4	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	235	0.00 ± 0.0006	31	0.00 ± 0.0001	4	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000

Table XXVI. Tests for  $H_2(c^2 = 1.25)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

<i>Case</i>	<i>Subcase</i>	<i>X</i>		Standard		Sort-Log		Durbin	
		<i>Avg</i>	<i>c</i> <sup>2</sup>	<i>Avg</i>	<i>c</i> <sup>2</sup>	<i>Avg</i>	<i>c</i> <sup>2</sup>	<i>Avg</i>	<i>c</i> <sup>2</sup>
<i>Exp</i>	—	1.00	1.00	0.51	0.31	1.01	1.01	0.50	0.34
<i>E<sub>k</sub></i>	$k = 2$	1.00	0.50	0.57	0.15	1.03	2.02	0.44	0.37
	$k = 4$	1.00	0.25	0.61	0.08	1.05	7.62	0.34	0.41
	$k = 6$	1.00	0.17	0.62	0.05	1.05	14.85	0.28	0.43
<i>H<sub>2</sub></i>	$c^2 = 1.25$	1.00	1.24	0.50	0.33	1.00	1.00	0.50	0.34
	$c^2 = 1.5$	1.00	1.48	0.49	0.36	0.99	1.01	0.50	0.34
	$c^2 = 2$	1.00	1.95	0.47	0.39	0.98	1.08	0.49	0.35
	$c^2 = 4$	1.00	3.77	0.43	0.45	0.94	1.68	0.46	0.38
	$c^2 = 10$	1.00	8.64	0.39	0.48	0.89	3.89	0.44	0.40
<i>Z</i>	—	1.00	0.95	0.55	0.19	1.02	1.48	0.46	0.36
<i>LN</i>	(1, 0.25)	1.00	0.25	0.61	0.06	1.05	15.30	0.31	0.41
	(1, 1)	1.00	0.97	0.54	0.18	1.01	2.47	0.45	0.36
	(1, 4)	1.00	3.45	0.44	0.43	0.95	1.46	0.47	0.37
	(1, 10)	1.00	6.76	0.37	0.67	0.89	2.29	0.43	0.43
<i>RRI</i>	$p = 0.1$	1.00	0.99	0.51	0.31	1.01	1.23	0.45	0.48
	$p = 0.5$	1.00	0.98	0.51	0.31	1.01	3.04	0.25	1.68
	$p = 0.9$	1.00	0.88	0.51	0.31	1.01	19.05	0.05	12.32
<i>EARMMA</i>	0.25	1.00	0.99	0.51	0.31	1.01	1.01	0.50	0.34
	0.5	1.00	0.99	0.51	0.31	1.01	1.01	0.50	0.34
	1	1.00	0.97	0.51	0.31	1.01	1.02	0.50	0.34
	3	1.00	0.97	0.51	0.31	1.01	1.05	0.50	0.34
	5.25	1.00	0.90	0.52	0.30	1.01	1.09	0.48	0.35
<i>mH<sub>2</sub></i>	$m = 2$	1.00	2.35	0.47	0.38	0.98	1.17	0.49	0.35
	$m = 5$	1.00	1.32	0.50	0.34	1.00	1.01	0.50	0.34
	$m = 10$	1.00	1.11	0.51	0.32	1.00	1.00	0.50	0.34
	$m = 20$	1.00	1.03	0.51	0.31	1.01	1.00	0.50	0.34
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	1.00	3.74	0.43	0.45	0.95	2.00	0.42	0.53
	$p = 0.5$	1.00	3.43	0.43	0.45	0.94	4.46	0.23	1.76
	$p = 0.9$	1.00	2.21	0.43	0.44	0.95	23.19	0.05	12.96

Table XXVII. Tests for  $H_2(c^2 = 1.25)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	X		Standard		Sort-Log		Durbin	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
<i>Exp</i>	—	8839	$0.42 \pm 0.0059$	8839	$0.42 \pm 0.0059$	9615	$0.52 \pm 0.0056$	9491	$0.50 \pm 0.0057$
$E_k$	$k = 2$	1	$0.00 \pm 0.0000$	1	$0.00 \pm 0.0000$	7605	$0.27 \pm 0.0052$	1484	$0.03 \pm 0.0016$
	$k = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	23	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	9534	$0.50 \pm 0.0056$	9534	$0.50 \pm 0.0056$	9506	$0.50 \pm 0.0056$	9546	$0.50 \pm 0.0056$
	$c^2 = 1.5$	9037	$0.44 \pm 0.0058$	9037	$0.44 \pm 0.0058$	9351	$0.48 \pm 0.0058$	9507	$0.50 \pm 0.0057$
	$c^2 = 2$	6567	$0.23 \pm 0.0051$	6567	$0.23 \pm 0.0051$	9011	$0.44 \pm 0.0059$	9272	$0.47 \pm 0.0058$
	$c^2 = 4$	503	$0.01 \pm 0.0008$	503	$0.01 \pm 0.0008$	5173	$0.18 \pm 0.0048$	6716	$0.24 \pm 0.0051$
	$c^2 = 10$	4	$0.00 \pm 0.0000$	4	$0.00 \pm 0.0000$	366	$0.01 \pm 0.0008$	2163	$0.05 \pm 0.0022$
$Z$	—	239	$0.01 \pm 0.0004$	239	$0.01 \pm 0.0004$	8838	$0.40 \pm 0.0058$	5441	$0.17 \pm 0.0044$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	2	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 1)	4	$0.00 \pm 0.0001$	4	$0.00 \pm 0.0001$	7842	$0.32 \pm 0.0057$	2521	$0.05 \pm 0.0019$
	(1, 4)	874	$0.02 \pm 0.0012$	874	$0.02 \pm 0.0012$	6398	$0.24 \pm 0.0054$	7420	$0.29 \pm 0.0056$
	(1, 10)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	835	$0.02 \pm 0.0014$	1253	$0.03 \pm 0.0018$
$RRI$	$p = 0.1$	8334	$0.35 \pm 0.0056$	8334	$0.35 \pm 0.0056$	2618	$0.04 \pm 0.0014$	1866	$0.03 \pm 0.0012$
	$p = 0.5$	4316	$0.10 \pm 0.0028$	4316	$0.10 \pm 0.0028$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	12	$0.00 \pm 0.0001$	12	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	8625	$0.40 \pm 0.0059$	8625	$0.40 \pm 0.0059$	9348	$0.48 \pm 0.0057$	9478	$0.50 \pm 0.0057$
	0.5	8274	$0.37 \pm 0.0059$	8274	$0.37 \pm 0.0059$	9081	$0.44 \pm 0.0058$	9496	$0.49 \pm 0.0057$
	1	7633	$0.32 \pm 0.0057$	7633	$0.32 \pm 0.0057$	8537	$0.40 \pm 0.0060$	9390	$0.49 \pm 0.0057$
	3	5000	$0.19 \pm 0.0052$	5000	$0.19 \pm 0.0052$	5418	$0.18 \pm 0.0045$	6226	$0.21 \pm 0.0049$
	5.25	3876	$0.13 \pm 0.0042$	3876	$0.13 \pm 0.0042$	5836	$0.24 \pm 0.0056$	8056	$0.37 \pm 0.0060$
$mH_2$	$m = 2$	6768	$0.27 \pm 0.0056$	6768	$0.27 \pm 0.0056$	8123	$0.36 \pm 0.0059$	9293	$0.47 \pm 0.0058$
	$m = 5$	8237	$0.38 \pm 0.0060$	8237	$0.38 \pm 0.0060$	8160	$0.37 \pm 0.0060$	9454	$0.49 \pm 0.0057$
	$m = 10$	7914	$0.35 \pm 0.0059$	7914	$0.35 \pm 0.0059$	8146	$0.37 \pm 0.0060$	9437	$0.49 \pm 0.0057$
	$m = 20$	7884	$0.35 \pm 0.0059$	7884	$0.35 \pm 0.0059$	8308	$0.39 \pm 0.0060$	9439	$0.50 \pm 0.0057$
$RRI(H_2)$	$p = 0.1$	610	$0.01 \pm 0.0009$	610	$0.01 \pm 0.0009$	818	$0.02 \pm 0.0008$	401	$0.01 \pm 0.0005$
	$p = 0.5$	608	$0.01 \pm 0.0010$	608	$0.01 \pm 0.0010$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	10	$0.00 \pm 0.0001$	10	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$

Table XXVIII. Tests for  $H_2(c^2 = 1.25)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.34	1.00	1.03	0.50	0.33	0.50	0.33	1.00	0.84	0.52	0.31
<i>E<sub>k</sub></i>	$k = 2$	0.50	0.33	0.99	0.64	0.59	0.19	0.50	0.33	0.99	0.43	0.64	0.15
	$k = 4$	0.50	0.33	0.99	0.36	0.68	0.10	0.50	0.33	0.99	0.22	0.74	0.07
	$k = 6$	0.50	0.33	0.99	0.25	0.73	0.07	0.50	0.33	0.99	0.15	0.79	0.05
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0.50	0.33	1.00	1.00	0.50	0.34	0.50	0.34	1.00	1.00	0.50	0.33
	$c^2 = 1.5$	0.50	0.33	1.00	0.96	0.51	0.33	0.50	0.34	1.00	1.15	0.48	0.35
	$c^2 = 2$	0.50	0.33	1.00	0.91	0.51	0.33	0.50	0.34	1.00	1.45	0.45	0.37
	$c^2 = 4$	0.50	0.33	1.00	0.79	0.54	0.29	0.50	0.34	1.01	2.50	0.40	0.40
	$c^2 = 10$	0.50	0.33	1.00	0.69	0.57	0.23	0.50	0.35	1.03	4.86	0.36	0.38
<i>Z</i>	—	0.50	0.33	1.00	0.80	0.56	0.21	0.50	0.33	0.99	0.68	0.60	0.18
<i>LN</i>	(1, 0.25)	0.50	0.33	0.99	0.26	0.72	0.10	0.50	0.33	0.99	0.21	0.75	0.05
	(1, 1)	0.50	0.33	0.99	0.51	0.61	0.22	0.50	0.33	1.00	0.74	0.59	0.16
	(1, 4)	0.50	0.33	1.00	0.64	0.56	0.30	0.50	0.34	1.01	2.16	0.41	0.39
	(1, 10)	0.50	0.33	1.00	0.64	0.56	0.31	0.50	0.34	1.03	3.59	0.33	0.59
<i>RRI</i>	$p = 0.1$	0.50	0.34	1.00	1.03	0.50	0.33	0.50	0.34	1.00	0.83	0.53	0.31
	$p = 0.5$	0.50	0.34	1.01	1.02	0.50	0.33	0.50	0.34	1.01	0.83	0.53	0.31
	$p = 0.9$	0.50	0.38	1.07	0.93	0.54	0.32	0.50	0.37	1.06	0.82	0.56	0.31
<i>EARMA</i>	0.25	0.50	0.33	1.00	1.03	0.50	0.33	0.50	0.34	1.00	0.83	0.52	0.31
	0.5	0.50	0.34	1.00	1.04	0.50	0.33	0.50	0.34	1.00	0.83	0.53	0.31
	1	0.50	0.34	1.00	1.04	0.50	0.33	0.50	0.34	1.01	0.80	0.53	0.31
	3	0.50	0.36	1.04	1.00	0.51	0.33	0.50	0.35	1.03	0.77	0.53	0.31
	5.25	0.50	0.34	1.01	1.12	0.50	0.33	0.50	0.35	1.03	0.70	0.54	0.30
<i>mH<sub>2</sub></i>	$m = 2$	0.50	0.34	1.00	0.91	0.52	0.32	0.50	0.34	1.01	1.59	0.46	0.36
	$m = 5$	0.50	0.34	1.00	1.00	0.50	0.33	0.50	0.34	1.01	1.02	0.50	0.33
	$m = 10$	0.50	0.34	1.00	1.02	0.50	0.33	0.50	0.34	1.00	0.90	0.51	0.32
	$m = 20$	0.50	0.34	1.00	1.02	0.50	0.33	0.50	0.34	1.00	0.85	0.52	0.32
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0.50	0.33	1.00	0.79	0.54	0.29	0.50	0.34	1.02	2.49	0.40	0.40
	$p = 0.5$	0.50	0.34	1.01	0.80	0.55	0.29	0.50	0.35	1.04	2.31	0.41	0.41
	$p = 0.9$	0.50	0.37	1.07	0.93	0.58	0.29	0.50	0.41	1.11	1.71	0.47	0.43

Table XXIX. Tests for  $H_2(c^2 = 1.25)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	—	9443	0.48 ± 0.0056	9421	0.49 ± 0.0057	9354	0.48 ± 0.0057	9755	0.58 ± 0.0056	9219	0.45 ± 0.0057	8282	0.34 ± 0.0056
$E_k$	$k = 2$	9918	0.69 ± 0.0052	934	0.02 ± 0.0008	69	0.00 ± 0.0002	9996	0.83 ± 0.0040	3	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	9999	0.88 ± 0.0033	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.96 ± 0.0017	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	10000	0.94 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0008	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	9457	0.50 ± 0.0056	9490	0.50 ± 0.0057	9535	0.50 ± 0.0057	9483	0.50 ± 0.0057	9514	0.50 ± 0.0057	9502	0.50 ± 0.0057
	$c^2 = 1.5$	9571	0.51 ± 0.0056	9476	0.49 ± 0.0056	9418	0.48 ± 0.0057	9162	0.43 ± 0.0056	9062	0.45 ± 0.0058	8474	0.37 ± 0.0058
	$c^2 = 2$	9653	0.54 ± 0.0056	9169	0.44 ± 0.0056	8787	0.40 ± 0.0057	8434	0.34 ± 0.0053	7280	0.30 ± 0.0057	3948	0.11 ± 0.0038
	$c^2 = 4$	9801	0.60 ± 0.0055	7140	0.22 ± 0.0045	4609	0.12 ± 0.0036	5662	0.16 ± 0.0038	3206	0.11 ± 0.0041	194	0.00 ± 0.0007
	$c^2 = 10$	9909	0.66 ± 0.0053	2987	0.06 ± 0.0020	586	0.01 ± 0.0008	2262	0.05 ± 0.0022	2377	0.09 ± 0.0039	207	0.01 ± 0.0010
$Z$	—	9792	0.59 ± 0.0056	3296	0.06 ± 0.0018	1025	0.02 ± 0.0010	9843	0.68 ± 0.0055	368	0.01 ± 0.0004	23	0.00 ± 0.0001
$LN$	(1, 0.25)	10000	0.93 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.96 ± 0.0017	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9987	0.77 ± 0.0046	1069	0.02 ± 0.0009	3	0.00 ± 0.0000	9829	0.63 ± 0.0055	34	0.00 ± 0.0001	0	0.00 ± 0.0000
	(1, 4)	9932	0.69 ± 0.0051	4928	0.12 ± 0.0032	729	0.01 ± 0.0008	6503	0.21 ± 0.0045	2984	0.09 ± 0.0034	411	0.01 ± 0.0009
	(1, 10)	9933	0.70 ± 0.0051	4388	0.10 ± 0.0027	445	0.01 ± 0.0006	3473	0.08 ± 0.0028	87	0.00 ± 0.0003	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	8973	0.41 ± 0.0056	9012	0.41 ± 0.0056	8941	0.40 ± 0.0055	9473	0.50 ± 0.0057	8685	0.37 ± 0.0055	7594	0.29 ± 0.0053
	$p = 0.5$	5277	0.14 ± 0.0037	5006	0.12 ± 0.0033	4659	0.11 ± 0.0030	6472	0.20 ± 0.0043	4748	0.12 ± 0.0032	3633	0.08 ± 0.0026
	$p = 0.9$	622	0.01 ± 0.0010	73	0.00 ± 0.0002	12	0.00 ± 0.0001	898	0.02 ± 0.0013	79	0.00 ± 0.0002	12	0.00 ± 0.0001
$EARMA$	0.25	9233	0.45 ± 0.0056	9270	0.47 ± 0.0057	9255	0.46 ± 0.0057	9162	0.44 ± 0.0057	8953	0.42 ± 0.0057	8249	0.34 ± 0.0057
	0.5	8876	0.39 ± 0.0055	9104	0.43 ± 0.0057	9063	0.43 ± 0.0058	8332	0.33 ± 0.0053	8575	0.39 ± 0.0058	8103	0.33 ± 0.0056
	1	8525	0.36 ± 0.0055	8661	0.37 ± 0.0056	8393	0.37 ± 0.0058	7020	0.24 ± 0.0049	7843	0.33 ± 0.0057	7492	0.30 ± 0.0056
	3	1448	0.03 ± 0.0015	5568	0.21 ± 0.0054	6850	0.30 ± 0.0060	2410	0.05 ± 0.0022	4931	0.18 ± 0.0049	5752	0.23 ± 0.0056
	5.25	4787	0.14 ± 0.0038	4726	0.15 ± 0.0042	4666	0.16 ± 0.0046	2126	0.05 ± 0.0022	3808	0.12 ± 0.0039	4421	0.15 ± 0.0046
$mH_2$	$m = 2$	9015	0.42 ± 0.0057	8850	0.41 ± 0.0057	8496	0.39 ± 0.0059	5906	0.17 ± 0.0041	7442	0.33 ± 0.0060	4976	0.18 ± 0.0048
	$m = 5$	8282	0.35 ± 0.0056	8774	0.40 ± 0.0058	8868	0.42 ± 0.0058	6496	0.22 ± 0.0049	8559	0.40 ± 0.0059	9306	0.47 ± 0.0057
	$m = 10$	8399	0.36 ± 0.0057	8751	0.40 ± 0.0058	8781	0.41 ± 0.0058	7407	0.30 ± 0.0056	8519	0.40 ± 0.0059	9118	0.44 ± 0.0058
	$m = 20$	8789	0.41 ± 0.0058	8899	0.41 ± 0.0057	8817	0.42 ± 0.0058	8489	0.39 ± 0.0060	8734	0.40 ± 0.0058	8736	0.39 ± 0.0058
$RRI(H_2)$	$p = 0.1$	9613	0.53 ± 0.0057	6647	0.20 ± 0.0041	4226	0.11 ± 0.0035	4858	0.13 ± 0.0035	3192	0.10 ± 0.0038	273	0.01 ± 0.0008
	$p = 0.5$	6714	0.22 ± 0.0047	3106	0.07 ± 0.0023	1998	0.04 ± 0.0019	1886	0.04 ± 0.0019	2656	0.06 ± 0.0025	586	0.01 ± 0.0011
	$p = 0.9$	1069	0.02 ± 0.0015	50	0.00 ± 0.0002	6	0.00 ± 0.0001	299	0.01 ± 0.0006	57	0.00 ± 0.0002	8	0.00 ± 0.0001

Table XXX. Tests for  $H_2(c^2 = 1.5)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	—	1.00	1.00	0.53	0.29	1.03	1.04	0.50	0.34
$E_k$	$k = 2$	1.00	0.50	0.59	0.14	1.06	2.16	0.43	0.38
	$k = 4$	1.00	0.25	0.62	0.07	1.09	8.11	0.32	0.42
	$k = 6$	1.00	0.17	0.64	0.04	1.10	15.68	0.27	0.44
$H_2$	$c^2 = 1.25$	1.00	1.24	0.51	0.31	1.01	1.00	0.50	0.34
	$c^2 = 1.5$	1.00	1.48	0.50	0.34	1.00	0.99	0.50	0.33
	$c^2 = 2$	1.00	1.95	0.48	0.37	0.98	1.02	0.50	0.34
	$c^2 = 4$	1.00	3.77	0.44	0.42	0.93	1.39	0.47	0.37
	$c^2 = 10$	1.00	8.64	0.40	0.45	0.88	3.05	0.45	0.39
$Z$	—	1.00	0.95	0.57	0.17	1.05	1.54	0.45	0.37
$LN$	(1, 0.25)	1.00	0.25	0.63	0.05	1.09	16.26	0.30	0.41
	(1, 1)	1.00	0.97	0.56	0.17	1.03	2.67	0.44	0.36
	(1, 4)	1.00	3.45	0.45	0.41	0.95	1.31	0.48	0.36
	(1, 10)	1.00	6.76	0.38	0.63	0.88	1.96	0.44	0.41
$RRI$	$p = 0.1$	1.00	0.99	0.53	0.29	1.03	1.27	0.45	0.49
	$p = 0.5$	1.00	0.98	0.53	0.29	1.03	3.09	0.25	1.68
	$p = 0.9$	1.00	0.88	0.53	0.29	1.03	19.16	0.05	12.31
$EARMA$	0.25	1.00	0.99	0.53	0.29	1.03	1.04	0.50	0.34
	0.5	1.00	0.99	0.53	0.29	1.03	1.04	0.49	0.34
	1	1.00	0.97	0.53	0.29	1.03	1.05	0.49	0.34
	3	1.00	0.97	0.53	0.29	1.03	1.09	0.49	0.34
	5.25	1.00	0.90	0.53	0.28	1.03	1.12	0.48	0.35
$mH_2$	$m = 2$	1.00	2.35	0.48	0.35	0.98	1.08	0.49	0.34
	$m = 5$	1.00	1.32	0.51	0.32	1.01	1.01	0.50	0.34
	$m = 10$	1.00	1.11	0.52	0.30	1.02	1.02	0.50	0.34
	$m = 20$	1.00	1.03	0.52	0.30	1.02	1.03	0.49	0.34
$RRI(H_2)$	$p = 0.1$	1.00	3.74	0.44	0.42	0.93	1.68	0.43	0.52
	$p = 0.5$	1.00	3.43	0.44	0.42	0.93	3.90	0.24	1.74
	$p = 0.9$	1.00	2.21	0.44	0.42	0.93	21.79	0.05	12.82

Table XXXI. Tests for  $H_2(c^2 = 1.5)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	–	7269	$0.28 \pm 0.0054$	7269	$0.28 \pm 0.0054$	9655	$0.53 \pm 0.0055$	9416	$0.49 \pm 0.0057$
$E_k$	$k = 2$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7794	$0.28 \pm 0.0052$	578	$0.01 \pm 0.0009$
	$k = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	31	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	9073	$0.44 \pm 0.0058$	9073	$0.44 \pm 0.0058$	9574	$0.51 \pm 0.0056$	9515	$0.50 \pm 0.0056$
	$c^2 = 1.5$	9484	$0.50 \pm 0.0057$	9484	$0.50 \pm 0.0057$	9474	$0.50 \pm 0.0057$	9511	$0.50 \pm 0.0057$
	$c^2 = 2$	8502	$0.37 \pm 0.0058$	8502	$0.37 \pm 0.0058$	9254	$0.47 \pm 0.0058$	9452	$0.49 \pm 0.0057$
	$c^2 = 4$	1600	$0.03 \pm 0.0018$	1600	$0.03 \pm 0.0018$	6342	$0.23 \pm 0.0053$	8003	$0.33 \pm 0.0057$
	$c^2 = 10$	12	$0.00 \pm 0.0001$	12	$0.00 \pm 0.0001$	735	$0.02 \pm 0.0013$	3590	$0.09 \pm 0.0032$
$Z$	–	46	$0.00 \pm 0.0001$	46	$0.00 \pm 0.0001$	9011	$0.41 \pm 0.0057$	3933	$0.11 \pm 0.0035$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	2	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 1)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	8196	$0.34 \pm 0.0058$	1642	$0.03 \pm 0.0013$
	(1, 4)	2287	$0.06 \pm 0.0024$	2287	$0.06 \pm 0.0024$	7247	$0.30 \pm 0.0057$	8324	$0.37 \pm 0.0058$
	(1, 10)	1	$0.00 \pm 0.0000$	1	$0.00 \pm 0.0000$	1344	$0.03 \pm 0.0019$	2515	$0.07 \pm 0.0028$
$RRI$	$p = 0.1$	6748	$0.24 \pm 0.0050$	6748	$0.24 \pm 0.0050$	2635	$0.04 \pm 0.0014$	1718	$0.03 \pm 0.0012$
	$p = 0.5$	3560	$0.08 \pm 0.0026$	3560	$0.08 \pm 0.0026$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	14	$0.00 \pm 0.0001$	14	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	7112	$0.27 \pm 0.0055$	7112	$0.27 \pm 0.0055$	9481	$0.49 \pm 0.0057$	9415	$0.49 \pm 0.0057$
	0.5	6878	$0.27 \pm 0.0054$	6878	$0.27 \pm 0.0054$	9234	$0.46 \pm 0.0057$	9408	$0.48 \pm 0.0057$
	1	6406	$0.24 \pm 0.0052$	6406	$0.24 \pm 0.0052$	8746	$0.42 \pm 0.0059$	9263	$0.47 \pm 0.0058$
	3	4550	$0.17 \pm 0.0049$	4550	$0.17 \pm 0.0049$	5719	$0.19 \pm 0.0046$	6095	$0.21 \pm 0.0048$
	5.25	3511	$0.11 \pm 0.0038$	3511	$0.11 \pm 0.0038$	6183	$0.25 \pm 0.0056$	7695	$0.33 \pm 0.0059$
$mH_2$	$m = 2$	8172	$0.37 \pm 0.0059$	8172	$0.37 \pm 0.0059$	8492	$0.39 \pm 0.0059$	9433	$0.48 \pm 0.0057$
	$m = 5$	7980	$0.35 \pm 0.0059$	7980	$0.35 \pm 0.0059$	8418	$0.39 \pm 0.0060$	9438	$0.49 \pm 0.0057$
	$m = 10$	7189	$0.30 \pm 0.0057$	7189	$0.30 \pm 0.0057$	8436	$0.39 \pm 0.0059$	9394	$0.48 \pm 0.0057$
	$m = 20$	6941	$0.28 \pm 0.0056$	6941	$0.28 \pm 0.0056$	8599	$0.41 \pm 0.0059$	9393	$0.49 \pm 0.0057$
$RRI(H_2)$	$p = 0.1$	1672	$0.04 \pm 0.0019$	1672	$0.04 \pm 0.0019$	1096	$0.02 \pm 0.0009$	672	$0.01 \pm 0.0007$
	$p = 0.5$	1162	$0.02 \pm 0.0014$	1162	$0.02 \pm 0.0014$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	11	$0.00 \pm 0.0001$	11	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$



Table XXXII. Tests for  $H_2(c^2 = 1.5)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.34	1.00	1.07	0.49	0.33	0.50	0.33	1.00	0.74	0.54	0.30
<i>E<sub>k</sub></i>	$k = 2$	0.50	0.33	0.99	0.66	0.58	0.19	0.50	0.33	0.99	0.39	0.66	0.14
	$k = 4$	0.50	0.33	0.99	0.36	0.68	0.10	0.50	0.33	0.99	0.20	0.75	0.07
	$k = 6$	0.50	0.33	0.99	0.25	0.73	0.07	0.50	0.33	0.99	0.14	0.79	0.05
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0.50	0.34	1.00	1.03	0.50	0.33	0.50	0.33	1.00	0.87	0.52	0.32
	$c^2 = 1.5$	0.50	0.34	1.00	0.99	0.50	0.33	0.50	0.34	1.00	1.00	0.50	0.33
	$c^2 = 2$	0.50	0.33	1.00	0.94	0.51	0.33	0.50	0.34	1.00	1.23	0.47	0.35
	$c^2 = 4$	0.50	0.33	1.00	0.82	0.54	0.29	0.50	0.34	1.01	2.04	0.42	0.38
	$c^2 = 10$	0.50	0.33	1.00	0.71	0.57	0.24	0.50	0.35	1.02	3.97	0.39	0.36
<i>Z</i>	—	0.50	0.33	1.00	0.83	0.56	0.21	0.50	0.33	0.99	0.58	0.62	0.18
<i>LN</i>	(1, 0.25)	0.50	0.33	0.99	0.26	0.72	0.09	0.50	0.33	0.99	0.19	0.76	0.05
	(1, 1)	0.50	0.33	0.99	0.52	0.60	0.21	0.50	0.33	0.99	0.63	0.60	0.16
	(1, 4)	0.50	0.33	1.00	0.65	0.56	0.30	0.50	0.34	1.01	1.81	0.44	0.36
	(1, 10)	0.50	0.33	1.00	0.65	0.56	0.32	0.50	0.34	1.02	3.07	0.35	0.56
<i>RRI</i>	$p = 0.1$	0.50	0.34	1.00	1.06	0.49	0.33	0.50	0.33	1.00	0.74	0.54	0.30
	$p = 0.5$	0.50	0.34	1.01	1.05	0.50	0.33	0.50	0.34	1.01	0.75	0.54	0.30
	$p = 0.9$	0.50	0.38	1.07	0.95	0.53	0.32	0.50	0.37	1.06	0.75	0.57	0.29
<i>EARMA</i>	0.25	0.50	0.33	1.00	1.07	0.49	0.33	0.50	0.34	1.00	0.74	0.54	0.30
	0.5	0.50	0.34	1.00	1.07	0.49	0.33	0.50	0.34	1.00	0.74	0.54	0.30
	1	0.50	0.34	1.00	1.08	0.49	0.33	0.50	0.34	1.00	0.72	0.54	0.30
	3	0.50	0.36	1.04	1.03	0.51	0.32	0.50	0.35	1.03	0.69	0.55	0.30
	5.25	0.50	0.34	1.01	1.15	0.49	0.32	0.50	0.35	1.03	0.63	0.56	0.29
<i>mH<sub>2</sub></i>	$m = 2$	0.50	0.34	1.00	0.94	0.51	0.32	0.50	0.34	1.01	1.32	0.48	0.34
	$m = 5$	0.50	0.34	1.00	1.03	0.50	0.33	0.50	0.34	1.00	0.89	0.52	0.32
	$m = 10$	0.50	0.34	1.00	1.05	0.49	0.33	0.50	0.34	1.00	0.79	0.53	0.31
	$m = 20$	0.50	0.34	1.00	1.06	0.49	0.33	0.50	0.34	1.00	0.76	0.54	0.30
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0.50	0.34	1.00	0.82	0.54	0.29	0.50	0.34	1.01	2.03	0.42	0.38
	$p = 0.5$	0.50	0.34	1.01	0.82	0.54	0.29	0.50	0.35	1.03	1.91	0.43	0.38
	$p = 0.9$	0.50	0.37	1.07	0.89	0.57	0.29	0.50	0.40	1.10	1.48	0.48	0.40

Table XXXIII. Tests for  $H_2(c^2 = 1.5)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
$Exp$	—	9381	0.47 ± 0.0056	9258	0.46 ± 0.0056	9074	0.43 ± 0.0056	9858	0.63 ± 0.0054	8472	0.34 ± 0.0055	5667	0.16 ± 0.0040
$E_k$	$k = 2$	9908	0.67 ± 0.0052	709	0.01 ± 0.0006	49	0.00 ± 0.0002	9999	0.85 ± 0.0036	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	9999	0.87 ± 0.0033	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.97 ± 0.0015	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	10000	0.94 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0007	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	9391	0.49 ± 0.0056	9450	0.49 ± 0.0057	9444	0.48 ± 0.0057	9691	0.56 ± 0.0057	9366	0.48 ± 0.0057	8884	0.41 ± 0.0058
	$c^2 = 1.5$	9510	0.50 ± 0.0056	9516	0.50 ± 0.0056	9505	0.50 ± 0.0056	9471	0.50 ± 0.0056	9482	0.50 ± 0.0057	9480	0.50 ± 0.0057
	$c^2 = 2$	9611	0.53 ± 0.0056	9367	0.48 ± 0.0057	9214	0.46 ± 0.0057	8998	0.41 ± 0.0055	8740	0.41 ± 0.0059	7504	0.29 ± 0.0055
	$c^2 = 4$	9774	0.59 ± 0.0055	7822	0.28 ± 0.0049	5847	0.18 ± 0.0044	6801	0.22 ± 0.0044	4970	0.18 ± 0.0050	809	0.02 ± 0.0015
	$c^2 = 10$	9891	0.65 ± 0.0054	3835	0.08 ± 0.0025	1057	0.02 ± 0.0012	3267	0.08 ± 0.0029	3496	0.14 ± 0.0048	437	0.01 ± 0.0015
$Z$	—	9751	0.58 ± 0.0056	3094	0.05 ± 0.0016	1007	0.02 ± 0.0009	9943	0.73 ± 0.0050	117	0.00 ± 0.0002	0	0.00 ± 0.0000
$LN$	(1, 0.25)	10000	0.93 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.97 ± 0.0014	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9984	0.76 ± 0.0046	1263	0.02 ± 0.0010	8	0.00 ± 0.0001	9926	0.70 ± 0.0051	5	0.00 ± 0.0001	0	0.00 ± 0.0000
	(1, 4)	9922	0.68 ± 0.0052	5781	0.15 ± 0.0037	1196	0.02 ± 0.0012	7419	0.27 ± 0.0051	4868	0.16 ± 0.0043	1544	0.04 ± 0.0021
	(1, 10)	9918	0.69 ± 0.0051	5186	0.12 ± 0.0032	802	0.02 ± 0.0008	4447	0.12 ± 0.0034	225	0.00 ± 0.0005	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	8872	0.40 ± 0.0055	8811	0.39 ± 0.0055	8626	0.36 ± 0.0053	9637	0.55 ± 0.0057	7778	0.29 ± 0.0051	4934	0.13 ± 0.0038
	$p = 0.5$	5107	0.14 ± 0.0036	4916	0.12 ± 0.0032	4549	0.10 ± 0.0029	7000	0.23 ± 0.0047	4123	0.10 ± 0.0029	2348	0.05 ± 0.0020
	$p = 0.9$	591	0.01 ± 0.0010	79	0.00 ± 0.0002	14	0.00 ± 0.0001	1045	0.02 ± 0.0015	72	0.00 ± 0.0002	9	0.00 ± 0.0001
$EARMMA$	0.25	9160	0.43 ± 0.0056	9101	0.44 ± 0.0056	8959	0.41 ± 0.0056	9441	0.49 ± 0.0057	8179	0.33 ± 0.0054	5620	0.16 ± 0.0040
	0.5	8799	0.38 ± 0.0055	8950	0.41 ± 0.0056	8770	0.39 ± 0.0056	8759	0.38 ± 0.0056	7791	0.30 ± 0.0054	5455	0.15 ± 0.0041
	1	8437	0.35 ± 0.0054	8496	0.35 ± 0.0055	8113	0.34 ± 0.0056	7595	0.28 ± 0.0052	7041	0.26 ± 0.0052	4976	0.15 ± 0.0041
	3	1393	0.03 ± 0.0015	5536	0.20 ± 0.0051	6897	0.29 ± 0.0058	2791	0.06 ± 0.0025	4373	0.15 ± 0.0045	4455	0.16 ± 0.0048
	5.25	4754	0.13 ± 0.0038	4608	0.14 ± 0.0040	4530	0.15 ± 0.0044	2507	0.06 ± 0.0025	3302	0.09 ± 0.0035	3149	0.10 ± 0.0037
$mH_2$	$m = 2$	8953	0.41 ± 0.0057	9027	0.43 ± 0.0058	8896	0.43 ± 0.0058	6749	0.22 ± 0.0046	8405	0.39 ± 0.0060	7722	0.33 ± 0.0057
	$m = 5$	8190	0.34 ± 0.0055	8721	0.40 ± 0.0058	8807	0.41 ± 0.0058	7141	0.26 ± 0.0052	8359	0.38 ± 0.0058	8751	0.40 ± 0.0058
	$m = 10$	8301	0.35 ± 0.0056	8638	0.39 ± 0.0057	8598	0.39 ± 0.0057	7932	0.34 ± 0.0058	8038	0.34 ± 0.0057	7315	0.26 ± 0.0052
	$m = 20$	8713	0.39 ± 0.0057	8766	0.39 ± 0.0056	8667	0.39 ± 0.0057	8885	0.44 ± 0.0061	8062	0.33 ± 0.0055	6384	0.20 ± 0.0046
$RRI(H_2)$	$p = 0.1$	9556	0.51 ± 0.0057	7323	0.24 ± 0.0046	5351	0.16 ± 0.0042	6050	0.17 ± 0.0041	4888	0.17 ± 0.0047	935	0.02 ± 0.0017
	$p = 0.5$	6549	0.21 ± 0.0046	3560	0.08 ± 0.0025	2511	0.05 ± 0.0022	2553	0.06 ± 0.0023	3372	0.08 ± 0.0028	1173	0.02 ± 0.0015
	$p = 0.9$	1012	0.02 ± 0.0015	53	0.00 ± 0.0002	6	0.00 ± 0.0001	354	0.01 ± 0.0007	72	0.00 ± 0.0002	13	0.00 ± 0.0001

Table XXXIV. Tests for  $H_2(c^2 = 2)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	X		Standard		Sort-Log		Durbin	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	—	1.00	1.00	0.55	0.27	1.06	1.09	0.49	0.35
$E_k$	$k = 2$	1.00	0.50	0.61	0.13	1.12	2.34	0.41	0.39
	$k = 4$	1.00	0.25	0.65	0.06	1.16	8.69	0.31	0.43
	$k = 6$	1.00	0.17	0.67	0.04	1.17	16.66	0.26	0.45
$H_2$	$c^2 = 1.25$	1.00	1.24	0.53	0.29	1.04	1.04	0.49	0.34
	$c^2 = 1.5$	1.00	1.48	0.52	0.31	1.03	1.01	0.50	0.34
	$c^2 = 2$	1.00	1.95	0.50	0.33	1.00	0.99	0.50	0.33
	$c^2 = 4$	1.00	3.77	0.46	0.39	0.94	1.15	0.49	0.35
	$c^2 = 10$	1.00	8.64	0.42	0.42	0.87	2.14	0.46	0.37
$Z$	—	1.00	0.95	0.59	0.16	1.10	1.65	0.44	0.38
$LN$	(1, 0.25)	1.00	0.25	0.65	0.05	1.16	17.40	0.28	0.41
	(1, 1)	1.00	0.97	0.58	0.15	1.08	2.94	0.43	0.36
	(1, 4)	1.00	3.45	0.47	0.37	0.96	1.17	0.49	0.35
	(1, 10)	1.00	6.76	0.40	0.58	0.87	1.61	0.45	0.39
$RRI$	$p = 0.1$	1.00	0.99	0.55	0.26	1.06	1.33	0.44	0.50
	$p = 0.5$	1.00	0.98	0.55	0.27	1.06	3.19	0.25	1.70
	$p = 0.9$	1.00	0.88	0.55	0.27	1.06	19.45	0.05	12.34
$EARMMA$	0.25	1.00	0.99	0.55	0.26	1.07	1.09	0.49	0.35
	0.5	1.00	0.99	0.55	0.26	1.06	1.10	0.49	0.35
	1	1.00	0.97	0.55	0.26	1.06	1.11	0.48	0.35
	3	1.00	0.97	0.55	0.27	1.07	1.15	0.48	0.35
	5.25	1.00	0.90	0.55	0.26	1.07	1.18	0.47	0.36
$mH_2$	$m = 2$	1.00	2.35	0.50	0.33	1.00	1.03	0.50	0.34
	$m = 5$	1.00	1.32	0.53	0.29	1.04	1.05	0.49	0.34
	$m = 10$	1.00	1.11	0.54	0.28	1.05	1.07	0.49	0.35
	$m = 20$	1.00	1.03	0.54	0.27	1.06	1.08	0.49	0.35
$RRI(H_2)$	$p = 0.1$	1.00	3.74	0.46	0.39	0.94	1.40	0.44	0.50
	$p = 0.5$	1.00	3.43	0.46	0.39	0.93	3.39	0.24	1.71
	$p = 0.9$	1.00	2.21	0.46	0.38	0.94	20.38	0.05	12.65

Table XXXV. Tests for  $H_2(c^2 = 2)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	X		Standard		Sort-Log		Durbin	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
<i>Exp</i>	—	3661	$0.10 \pm 0.0034$	3661	$0.10 \pm 0.0034$	9690	$0.50 \pm 0.0053$	8951	$0.43 \pm 0.0058$
$E_k$	$k = 2$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	8228	$0.30 \pm 0.0051$	92	$0.00 \pm 0.0003$
	$k = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	62	$0.00 \pm 0.0002$	0	$0.00 \pm 0.0000$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	6574	$0.23 \pm 0.0052$	6574	$0.23 \pm 0.0052$	9618	$0.51 \pm 0.0055$	9433	$0.49 \pm 0.0057$
	$c^2 = 1.5$	8530	$0.39 \pm 0.0059$	8530	$0.39 \pm 0.0059$	9548	$0.51 \pm 0.0056$	9497	$0.50 \pm 0.0057$
	$c^2 = 2$	9511	$0.50 \pm 0.0056$	9511	$0.50 \pm 0.0056$	9528	$0.50 \pm 0.0056$	9482	$0.50 \pm 0.0057$
	$c^2 = 4$	4983	$0.14 \pm 0.0040$	4983	$0.14 \pm 0.0040$	7925	$0.34 \pm 0.0058$	9107	$0.44 \pm 0.0058$
	$c^2 = 10$	269	$0.01 \pm 0.0005$	269	$0.01 \pm 0.0005$	1889	$0.05 \pm 0.0024$	6142	$0.19 \pm 0.0046$
$Z$	—	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	9303	$0.43 \pm 0.0054$	1932	$0.04 \pm 0.0021$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	3	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 1)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	8832	$0.41 \pm 0.0059$	585	$0.01 \pm 0.0006$
	(1, 4)	5685	$0.18 \pm 0.0045$	5685	$0.18 \pm 0.0045$	8362	$0.38 \pm 0.0059$	9051	$0.44 \pm 0.0059$
	(1, 10)	13	$0.00 \pm 0.0001$	13	$0.00 \pm 0.0001$	2396	$0.07 \pm 0.0029$	4888	$0.15 \pm 0.0043$
$RRI$	$p = 0.1$	3400	$0.09 \pm 0.0032$	3400	$0.09 \pm 0.0032$	2614	$0.04 \pm 0.0014$	1352	$0.02 \pm 0.0010$
	$p = 0.5$	2058	$0.05 \pm 0.0020$	2058	$0.05 \pm 0.0020$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	9	$0.00 \pm 0.0001$	9	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	3697	$0.10 \pm 0.0035$	3697	$0.10 \pm 0.0035$	9506	$0.48 \pm 0.0056$	8922	$0.43 \pm 0.0058$
	0.5	3839	$0.11 \pm 0.0037$	3839	$0.11 \pm 0.0037$	9346	$0.46 \pm 0.0056$	8872	$0.42 \pm 0.0059$
	1	3755	$0.11 \pm 0.0037$	3755	$0.11 \pm 0.0037$	8922	$0.42 \pm 0.0058$	8629	$0.40 \pm 0.0059$
	3	3607	$0.13 \pm 0.0044$	3607	$0.13 \pm 0.0044$	5953	$0.20 \pm 0.0046$	5683	$0.19 \pm 0.0047$
	5.25	2770	$0.08 \pm 0.0032$	2770	$0.08 \pm 0.0032$	6590	$0.26 \pm 0.0055$	6642	$0.27 \pm 0.0056$
$mH_2$	$m = 2$	8771	$0.42 \pm 0.0058$	8771	$0.42 \pm 0.0058$	8930	$0.43 \pm 0.0059$	9466	$0.49 \pm 0.0057$
	$m = 5$	6227	$0.24 \pm 0.0053$	6227	$0.24 \pm 0.0053$	8701	$0.41 \pm 0.0059$	9290	$0.47 \pm 0.0058$
	$m = 10$	5052	$0.18 \pm 0.0047$	5052	$0.18 \pm 0.0047$	8731	$0.41 \pm 0.0059$	9032	$0.44 \pm 0.0058$
	$m = 20$	4598	$0.15 \pm 0.0044$	4598	$0.15 \pm 0.0044$	8830	$0.42 \pm 0.0058$	9013	$0.43 \pm 0.0058$
$RRI(H_2)$	$p = 0.1$	4641	$0.14 \pm 0.0040$	4641	$0.14 \pm 0.0040$	1616	$0.03 \pm 0.0011$	1227	$0.02 \pm 0.0010$
	$p = 0.5$	2542	$0.05 \pm 0.0022$	2542	$0.05 \pm 0.0022$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	13	$0.00 \pm 0.0001$	13	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$

Table XXXVI. Tests for  $H_2(c^2 = 2)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	–	0.50	0.34	1.00	1.13	0.48	0.33	0.50	0.33	1.00	0.64	0.56	0.29
$E_k$	$k = 2$	0.50	0.33	0.99	0.70	0.58	0.19	0.50	0.33	0.99	0.34	0.67	0.14
	$k = 4$	0.50	0.33	0.99	0.38	0.68	0.10	0.50	0.33	0.99	0.18	0.76	0.07
	$k = 6$	0.50	0.33	0.99	0.26	0.73	0.07	0.50	0.33	0.99	0.12	0.80	0.04
$H_2$	$c^2 = 1.25$	0.50	0.34	1.00	1.09	0.49	0.34	0.50	0.33	1.00	0.74	0.54	0.30
	$c^2 = 1.5$	0.50	0.34	1.00	1.05	0.49	0.34	0.50	0.33	1.00	0.83	0.52	0.32
	$c^2 = 2$	0.50	0.33	1.00	1.00	0.50	0.33	0.50	0.34	1.00	1.00	0.50	0.33
	$c^2 = 4$	0.50	0.33	1.00	0.87	0.53	0.30	0.50	0.34	1.01	1.55	0.45	0.35
	$c^2 = 10$	0.50	0.33	1.00	0.76	0.56	0.25	0.50	0.34	1.02	2.86	0.42	0.34
$Z$	–	0.50	0.33	1.00	0.89	0.55	0.21	0.50	0.33	0.99	0.47	0.64	0.17
$LN$	(1, 0.25)	0.50	0.33	0.99	0.27	0.71	0.09	0.50	0.33	0.99	0.17	0.78	0.05
	(1, 1)	0.50	0.33	0.99	0.55	0.60	0.21	0.50	0.33	0.99	0.51	0.63	0.15
	(1, 4)	0.50	0.33	1.00	0.68	0.55	0.31	0.50	0.34	1.00	1.41	0.47	0.34
	(1, 10)	0.50	0.33	1.00	0.68	0.55	0.33	0.50	0.34	1.01	2.43	0.38	0.52
$RRI$	$p = 0.1$	0.50	0.34	1.00	1.13	0.48	0.33	0.50	0.33	1.00	0.64	0.56	0.28
	$p = 0.5$	0.50	0.34	1.02	1.11	0.49	0.33	0.50	0.34	1.01	0.65	0.57	0.28
	$p = 0.9$	0.50	0.38	1.07	0.98	0.53	0.32	0.50	0.36	1.05	0.67	0.59	0.27
$EARMA$	0.25	0.50	0.33	1.00	1.13	0.48	0.33	0.50	0.34	1.00	0.64	0.56	0.28
	0.5	0.50	0.34	1.00	1.14	0.48	0.33	0.50	0.34	1.00	0.64	0.56	0.28
	1	0.50	0.34	1.00	1.14	0.48	0.33	0.50	0.34	1.00	0.63	0.56	0.28
	3	0.50	0.36	1.05	1.08	0.50	0.33	0.50	0.35	1.03	0.61	0.57	0.28
	5.25	0.50	0.34	1.01	1.22	0.49	0.33	0.50	0.35	1.02	0.56	0.57	0.27
$mH_2$	$m = 2$	0.50	0.34	1.00	1.00	0.50	0.33	0.50	0.34	1.00	1.04	0.51	0.32
	$m = 5$	0.50	0.34	1.00	1.09	0.49	0.34	0.50	0.34	1.00	0.75	0.54	0.30
	$m = 10$	0.50	0.34	1.00	1.12	0.49	0.34	0.50	0.34	1.00	0.68	0.55	0.29
	$m = 20$	0.50	0.34	1.00	1.12	0.48	0.33	0.50	0.34	1.00	0.66	0.56	0.29
$RRI(H_2)$	$p = 0.1$	0.50	0.34	1.00	0.87	0.53	0.30	0.50	0.34	1.01	1.55	0.45	0.36
	$p = 0.5$	0.50	0.34	1.01	0.87	0.53	0.30	0.50	0.35	1.02	1.48	0.46	0.36
	$p = 0.9$	0.50	0.37	1.07	0.88	0.56	0.30	0.50	0.39	1.09	1.23	0.51	0.36

Table XXXVII. Tests for  $H_2(c^2 = 2)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
<i>Exp</i>	—	9256	0.44 ± 0.0056	8753	0.38 ± 0.0053	8082	0.32 ± 0.0052	9935	0.69 ± 0.0051	6736	0.20 ± 0.0042	1613	0.03 ± 0.0014
$E_k$	$k = 2$	9873	0.65 ± 0.0053	473	0.01 ± 0.0004	33	0.00 ± 0.0001	10000	0.89 ± 0.0032	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	9999	0.86 ± 0.0035	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.98 ± 0.0012	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	10000	0.94 ± 0.0022	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0005	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	9259	0.46 ± 0.0056	9118	0.44 ± 0.0056	8776	0.40 ± 0.0057	9850	0.63 ± 0.0055	8450	0.35 ± 0.0054	5543	0.15 ± 0.0038
	$c^2 = 1.5$	9394	0.47 ± 0.0056	9376	0.48 ± 0.0057	9239	0.47 ± 0.0058	9750	0.58 ± 0.0056	9222	0.45 ± 0.0057	8307	0.34 ± 0.0055
	$c^2 = 2$	9518	0.50 ± 0.0056	9463	0.50 ± 0.0057	9499	0.50 ± 0.0057	9482	0.50 ± 0.0057	9531	0.50 ± 0.0056	9507	0.50 ± 0.0056
	$c^2 = 4$	9702	0.56 ± 0.0056	8713	0.37 ± 0.0055	7648	0.30 ± 0.0055	8143	0.31 ± 0.0052	7479	0.32 ± 0.0058	3888	0.11 ± 0.0038
	$c^2 = 10$	9851	0.62 ± 0.0055	5476	0.13 ± 0.0033	2513	0.05 ± 0.0022	5098	0.15 ± 0.0039	5346	0.22 ± 0.0056	1221	0.04 ± 0.0024
<i>Z</i>	—	9673	0.55 ± 0.0057	2929	0.05 ± 0.0013	1080	0.02 ± 0.0008	9989	0.80 ± 0.0043	16	0.00 ± 0.0001	0	0.00 ± 0.0000
<i>LN</i>	(1, 0.25)	10000	0.93 ± 0.0024	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.98 ± 0.0011	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9971	0.75 ± 0.0048	1850	0.03 ± 0.0013	42	0.00 ± 0.0002	9982	0.77 ± 0.0046	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	9901	0.66 ± 0.0053	6964	0.22 ± 0.0045	2429	0.05 ± 0.0020	8493	0.36 ± 0.0055	7345	0.27 ± 0.0050	5281	0.16 ± 0.0043
	(1, 10)	9898	0.67 ± 0.0052	6230	0.17 ± 0.0038	1665	0.03 ± 0.0014	5824	0.17 ± 0.0042	663	0.01 ± 0.0009	11	0.00 ± 0.0001
<i>RRI</i>	$p = 0.1$	8697	0.37 ± 0.0055	8289	0.32 ± 0.0051	7586	0.27 ± 0.0048	9804	0.61 ± 0.0056	6034	0.17 ± 0.0039	1410	0.03 ± 0.0013
	$p = 0.5$	4799	0.12 ± 0.0034	4637	0.11 ± 0.0029	4073	0.09 ± 0.0026	7608	0.28 ± 0.0050	3127	0.07 ± 0.0024	883	0.02 ± 0.0012
	$p = 0.9$	531	0.01 ± 0.0009	81	0.00 ± 0.0002	18	0.00 ± 0.0001	1282	0.03 ± 0.0017	55	0.00 ± 0.0002	6	0.00 ± 0.0000
<i>EARMA</i>	0.25	9009	0.41 ± 0.0055	8617	0.36 ± 0.0052	7959	0.31 ± 0.0051	9684	0.56 ± 0.0056	6539	0.19 ± 0.0041	1577	0.03 ± 0.0014
	0.5	8638	0.36 ± 0.0054	8415	0.34 ± 0.0052	7783	0.29 ± 0.0050	9216	0.45 ± 0.0057	6211	0.18 ± 0.0041	1630	0.03 ± 0.0015
	1	8292	0.33 ± 0.0053	7964	0.30 ± 0.0050	7271	0.26 ± 0.0049	8364	0.34 ± 0.0055	5593	0.16 ± 0.0039	1607	0.03 ± 0.0017
	3	1263	0.02 ± 0.0014	5444	0.18 ± 0.0046	6738	0.25 ± 0.0053	3333	0.08 ± 0.0028	3525	0.10 ± 0.0037	2577	0.07 ± 0.0032
	5.25	4641	0.13 ± 0.0037	4357	0.12 ± 0.0036	4196	0.12 ± 0.0039	3118	0.08 ± 0.0029	2535	0.06 ± 0.0027	1690	0.05 ± 0.0025
$mH_2$	$m = 2$	8803	0.39 ± 0.0056	9142	0.44 ± 0.0058	9191	0.45 ± 0.0057	7788	0.29 ± 0.0052	8850	0.41 ± 0.0058	9091	0.43 ± 0.0057
	$m = 5$	8005	0.32 ± 0.0054	8430	0.36 ± 0.0056	8296	0.35 ± 0.0056	7974	0.33 ± 0.0056	7468	0.29 ± 0.0053	5465	0.16 ± 0.0041
	$m = 10$	8119	0.33 ± 0.0055	8221	0.34 ± 0.0054	7896	0.32 ± 0.0054	8543	0.40 ± 0.0061	6749	0.23 ± 0.0047	3210	0.07 ± 0.0025
	$m = 20$	8526	0.37 ± 0.0056	8354	0.34 ± 0.0053	7896	0.30 ± 0.0052	9265	0.50 ± 0.0061	6589	0.21 ± 0.0044	2263	0.05 ± 0.0018
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	9447	0.49 ± 0.0057	8235	0.32 ± 0.0052	7077	0.26 ± 0.0052	7377	0.26 ± 0.0048	7039	0.28 ± 0.0055	3720	0.11 ± 0.0037
	$p = 0.5$	6235	0.19 ± 0.0044	4176	0.10 ± 0.0029	3355	0.07 ± 0.0025	3586	0.09 ± 0.0029	4245	0.10 ± 0.0031	2467	0.05 ± 0.0022
	$p = 0.9$	893	0.02 ± 0.0014	55	0.00 ± 0.0002	6	0.00 ± 0.0001	440	0.01 ± 0.0008	79	0.00 ± 0.0002	9	0.00 ± 0.0001

Table XXXVIII. Tests for  $H_2(c^2 = 4)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	1.00	1.00	0.59	0.23	1.20	1.21	0.46	0.38
$E_k$	$k = 2$	1.00	0.50	0.66	0.10	1.30	2.54	0.37	0.42
	$k = 4$	1.00	0.25	0.71	0.05	1.36	9.16	0.28	0.45
	$k = 6$	1.00	0.17	0.72	0.03	1.38	17.38	0.23	0.46
$H_2$	$c^2 = 1.25$	1.00	1.24	0.57	0.25	1.17	1.15	0.47	0.37
	$c^2 = 1.5$	1.00	1.48	0.56	0.27	1.14	1.10	0.48	0.36
	$c^2 = 2$	1.00	1.95	0.54	0.29	1.10	1.05	0.49	0.35
	$c^2 = 4$	1.00	3.77	0.50	0.33	1.00	1.00	0.50	0.34
	$c^2 = 10$	1.00	8.64	0.46	0.36	0.91	1.18	0.49	0.35
<i>Z</i>	—	1.00	0.95	0.64	0.13	1.25	1.80	0.41	0.41
<i>LN</i>	(1, 0.25)	1.00	0.25	0.71	0.03	1.36	18.34	0.26	0.42
	(1, 1)	1.00	0.97	0.63	0.12	1.23	3.26	0.40	0.37
	(1, 4)	1.00	3.45	0.51	0.31	1.03	1.12	0.49	0.35
	(1, 10)	1.00	6.76	0.44	0.51	0.91	1.27	0.47	0.37
<i>RRI</i>	$p = 0.1$	1.00	0.99	0.59	0.23	1.20	1.45	0.41	0.54
	$p = 0.5$	1.00	0.98	0.59	0.23	1.20	3.40	0.23	1.78
	$p = 0.9$	1.00	0.88	0.59	0.23	1.20	20.17	0.05	12.61
<i>EARMA</i>	0.25	1.00	0.99	0.59	0.23	1.20	1.21	0.46	0.38
	0.5	1.00	0.99	0.59	0.23	1.20	1.21	0.46	0.38
	1	1.00	0.97	0.59	0.23	1.20	1.22	0.45	0.39
	3	1.00	0.97	0.59	0.23	1.20	1.28	0.46	0.38
	5.25	1.00	0.90	0.59	0.22	1.20	1.30	0.44	0.40
$mH_2$	$m = 2$	1.00	2.35	0.54	0.28	1.10	1.06	0.49	0.35
	$m = 5$	1.00	1.32	0.57	0.25	1.16	1.15	0.47	0.37
	$m = 10$	1.00	1.11	0.58	0.24	1.18	1.18	0.46	0.38
	$m = 20$	1.00	1.03	0.58	0.23	1.19	1.20	0.46	0.38
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	1.00	3.74	0.50	0.33	1.00	1.22	0.45	0.48
	$p = 0.5$	1.00	3.43	0.50	0.34	1.00	3.03	0.25	1.67
	$p = 0.9$	1.00	2.21	0.50	0.34	1.00	19.11	0.05	12.40

Table XXXIX. Tests for  $H_2(c^2 = 4)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$
$Exp$	—	100	$0.00 \pm 0.0004$	100	$0.00 \pm 0.0004$	7615	$0.21 \pm 0.0039$	5038	$0.15 \pm 0.0043$
$E_k$	$k = 2$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	9079	$0.26 \pm 0.0036$	0	$0.00 \pm 0.0000$
	$k = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	1077	$0.02 \pm 0.0009$	0	$0.00 \pm 0.0000$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	560	$0.01 \pm 0.0008$	560	$0.01 \pm 0.0008$	8223	$0.26 \pm 0.0045$	7206	$0.28 \pm 0.0055$
	$c^2 = 1.5$	1804	$0.04 \pm 0.0020$	1804	$0.04 \pm 0.0020$	8615	$0.32 \pm 0.0050$	8406	$0.37 \pm 0.0058$
	$c^2 = 2$	5006	$0.15 \pm 0.0042$	5006	$0.15 \pm 0.0042$	9030	$0.40 \pm 0.0055$	9215	$0.47 \pm 0.0058$
	$c^2 = 4$	9506	$0.50 \pm 0.0056$	9506	$0.50 \pm 0.0056$	9543	$0.51 \pm 0.0057$	9524	$0.50 \pm 0.0056$
	$c^2 = 10$	6115	$0.18 \pm 0.0044$	6115	$0.18 \pm 0.0044$	6995	$0.26 \pm 0.0054$	9101	$0.44 \pm 0.0057$
$Z$	—	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	8975	$0.26 \pm 0.0038$	178	$0.00 \pm 0.0004$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	157	$0.00 \pm 0.0003$	0	$0.00 \pm 0.0000$
	(1, 1)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	9736	$0.48 \pm 0.0051$	10	$0.00 \pm 0.0001$
	(1, 4)	9188	$0.36 \pm 0.0048$	9188	$0.36 \pm 0.0048$	9518	$0.50 \pm 0.0056$	9145	$0.45 \pm 0.0058$
	(1, 10)	461	$0.01 \pm 0.0008$	461	$0.01 \pm 0.0008$	5705	$0.20 \pm 0.0050$	7447	$0.30 \pm 0.0057$
$RRI$	$p = 0.1$	121	$0.00 \pm 0.0004$	121	$0.00 \pm 0.0004$	1973	$0.03 \pm 0.0009$	337	$0.01 \pm 0.0004$
	$p = 0.5$	292	$0.01 \pm 0.0007$	292	$0.01 \pm 0.0007$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	8	$0.00 \pm 0.0001$	8	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	140	$0.00 \pm 0.0004$	140	$0.00 \pm 0.0004$	7430	$0.21 \pm 0.0041$	4998	$0.16 \pm 0.0044$
	0.5	251	$0.01 \pm 0.0006$	251	$0.01 \pm 0.0006$	7217	$0.22 \pm 0.0044$	4991	$0.15 \pm 0.0043$
	1	374	$0.01 \pm 0.0009$	374	$0.01 \pm 0.0009$	7111	$0.23 \pm 0.0046$	4684	$0.15 \pm 0.0044$
	3	1605	$0.05 \pm 0.0028$	1605	$0.05 \pm 0.0028$	4802	$0.14 \pm 0.0040$	4029	$0.13 \pm 0.0043$
	5.25	1332	$0.03 \pm 0.0021$	1332	$0.03 \pm 0.0021$	5863	$0.21 \pm 0.0050$	3736	$0.12 \pm 0.0042$
$mH_2$	$m = 2$	4435	$0.15 \pm 0.0044$	4435	$0.15 \pm 0.0044$	8572	$0.38 \pm 0.0057$	9065	$0.44 \pm 0.0058$
	$m = 5$	1469	$0.04 \pm 0.0023$	1469	$0.04 \pm 0.0023$	7635	$0.28 \pm 0.0053$	7097	$0.28 \pm 0.0055$
	$m = 10$	934	$0.02 \pm 0.0018$	934	$0.02 \pm 0.0018$	7335	$0.26 \pm 0.0051$	5891	$0.21 \pm 0.0051$
	$m = 20$	686	$0.02 \pm 0.0013$	686	$0.02 \pm 0.0013$	7250	$0.25 \pm 0.0051$	5414	$0.18 \pm 0.0048$
$RRI(H_2)$	$p = 0.1$	9053	$0.41 \pm 0.0055$	9053	$0.41 \pm 0.0055$	2524	$0.04 \pm 0.0014$	1842	$0.03 \pm 0.0013$
	$p = 0.5$	4673	$0.11 \pm 0.0030$	4673	$0.11 \pm 0.0030$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	14	$0.00 \pm 0.0001$	14	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$

Table XL. Tests for  $H_2(c^2 = 4)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.34	1.00	1.32	0.45	0.38	0.50	0.33	0.99	0.54	0.59	0.27
$E_k$	$k = 2$	0.50	0.34	1.00	0.84	0.55	0.21	0.50	0.33	0.99	0.29	0.69	0.13
	$k = 4$	0.50	0.33	0.99	0.46	0.65	0.11	0.50	0.33	0.99	0.16	0.77	0.06
	$k = 6$	0.50	0.33	0.99	0.32	0.70	0.08	0.50	0.33	0.99	0.11	0.81	0.04
$H_2$	$c^2 = 1.25$	0.50	0.34	1.00	1.27	0.46	0.38	0.50	0.33	1.00	0.60	0.57	0.29
	$c^2 = 1.5$	0.50	0.34	1.00	1.22	0.46	0.38	0.50	0.33	1.00	0.65	0.56	0.30
	$c^2 = 2$	0.50	0.34	1.00	1.15	0.47	0.37	0.50	0.33	1.00	0.74	0.54	0.32
	$c^2 = 4$	0.50	0.33	1.00	1.00	0.50	0.34	0.50	0.34	1.00	0.99	0.50	0.34
	$c^2 = 10$	0.50	0.33	1.00	0.87	0.53	0.28	0.50	0.34	1.00	1.47	0.48	0.33
$Z$	—	0.50	0.34	1.00	1.07	0.52	0.24	0.50	0.33	0.99	0.37	0.66	0.16
$LN$	(1, 0.25)	0.50	0.33	0.99	0.32	0.69	0.10	0.50	0.33	0.99	0.14	0.79	0.05
	(1, 1)	0.50	0.33	0.99	0.64	0.57	0.23	0.50	0.33	0.99	0.39	0.66	0.14
	(1, 4)	0.50	0.33	1.00	0.77	0.53	0.34	0.50	0.34	1.00	0.94	0.51	0.32
	(1, 10)	0.50	0.33	1.00	0.76	0.53	0.36	0.50	0.34	1.01	1.57	0.42	0.49
$RRI$	$p = 0.1$	0.50	0.34	1.00	1.32	0.46	0.38	0.50	0.33	1.00	0.54	0.59	0.27
	$p = 0.5$	0.50	0.34	1.02	1.30	0.46	0.38	0.50	0.34	1.00	0.55	0.59	0.27
	$p = 0.9$	0.50	0.39	1.08	1.13	0.50	0.36	0.50	0.36	1.04	0.58	0.61	0.26
$EARMA$	0.25	0.50	0.34	1.00	1.32	0.45	0.38	0.50	0.33	1.00	0.54	0.59	0.27
	0.5	0.50	0.34	1.01	1.33	0.46	0.38	0.50	0.33	1.00	0.54	0.59	0.27
	1	0.50	0.34	1.01	1.33	0.45	0.37	0.50	0.34	1.00	0.53	0.59	0.27
	3	0.50	0.37	1.06	1.26	0.47	0.37	0.50	0.34	1.02	0.52	0.59	0.27
	5.25	0.50	0.35	1.02	1.42	0.46	0.37	0.50	0.35	1.02	0.49	0.60	0.26
$mH_2$	$m = 2$	0.50	0.34	1.00	1.16	0.47	0.37	0.50	0.34	1.00	0.74	0.54	0.31
	$m = 5$	0.50	0.34	1.01	1.27	0.46	0.38	0.50	0.34	1.00	0.60	0.57	0.29
	$m = 10$	0.50	0.34	1.01	1.30	0.46	0.38	0.50	0.34	1.00	0.56	0.58	0.28
	$m = 20$	0.50	0.34	1.00	1.31	0.46	0.38	0.50	0.33	1.00	0.55	0.59	0.28
$RRI(H_2)$	$p = 0.1$	0.50	0.34	1.00	1.00	0.50	0.34	0.50	0.34	1.00	0.99	0.50	0.34
	$p = 0.5$	0.50	0.34	1.01	0.99	0.50	0.34	0.50	0.34	1.01	0.99	0.50	0.34
	$p = 0.9$	0.50	0.38	1.07	0.93	0.54	0.33	0.50	0.38	1.07	0.93	0.54	0.33

Table XLI. Tests for  $H_2(c^2 = 4)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	-	8828	0.37 ± 0.0054	5921	0.17 ± 0.0037	3299	0.08 ± 0.0026	9978	0.76 ± 0.0046	3709	0.07 ± 0.0019	24	0.00 ± 0.0001
$E_k$	$k = 2$	9736	0.57 ± 0.0056	707	0.02 ± 0.0004	63	0.01 ± 0.0002	10000	0.92 ± 0.0026	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	9993	0.81 ± 0.0042	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.98 ± 0.0009	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	10000	0.90 ± 0.0029	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	1.00 ± 0.0004	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	8876	0.39 ± 0.0054	6721	0.22 ± 0.0046	4398	0.12 ± 0.0036	9947	0.72 ± 0.0050	6010	0.14 ± 0.0031	362	0.01 ± 0.0004
	$c^2 = 1.5$	9085	0.41 ± 0.0055	7546	0.27 ± 0.0051	5759	0.18 ± 0.0045	9930	0.68 ± 0.0052	7519	0.24 ± 0.0044	1815	0.03 ± 0.0013
	$c^2 = 2$	9203	0.44 ± 0.0056	8492	0.36 ± 0.0056	7450	0.29 ± 0.0055	9863	0.63 ± 0.0054	8840	0.39 ± 0.0055	6204	0.16 ± 0.0036
	$c^2 = 4$	9506	0.50 ± 0.0056	9469	0.50 ± 0.0057	9525	0.50 ± 0.0057	9492	0.50 ± 0.0056	9495	0.50 ± 0.0057	9500	0.50 ± 0.0057
$Z$	$c^2 = 10$	9702	0.56 ± 0.0056	8787	0.35 ± 0.0052	7586	0.27 ± 0.0052	8416	0.35 ± 0.0054	8610	0.41 ± 0.0059	6645	0.24 ± 0.0050
	-	9360	0.46 ± 0.0057	4474	0.07 ± 0.0013	2636	0.04 ± 0.0010	10000	0.87 ± 0.0034	1	0.00 ± 0.0000	0	0.00 ± 0.0000
$LN$	(1, 0.25)	10000	0.90 ± 0.0030	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0007	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9931	0.69 ± 0.0052	5278	0.10 ± 0.0022	1164	0.02 ± 0.0008	9999	0.85 ± 0.0037	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	9826	0.61 ± 0.0055	8579	0.34 ± 0.0052	6282	0.16 ± 0.0038	9581	0.52 ± 0.0057	9406	0.40 ± 0.0049	9340	0.36 ± 0.0045
	(1, 10)	9845	0.62 ± 0.0054	7534	0.23 ± 0.0042	4387	0.09 ± 0.0024	8101	0.32 ± 0.0053	2133	0.04 ± 0.0018	281	0.01 ± 0.0006
$RRI$	$p = 0.1$	8111	0.31 ± 0.0051	5594	0.15 ± 0.0036	3222	0.08 ± 0.0026	9930	0.69 ± 0.0052	3246	0.06 ± 0.0018	16	0.00 ± 0.0001
	$p = 0.5$	3973	0.09 ± 0.0029	3478	0.07 ± 0.0022	2195	0.04 ± 0.0017	8310	0.34 ± 0.0054	1657	0.03 ± 0.0014	92	0.00 ± 0.0003
	$p = 0.9$	362	0.01 ± 0.0007	74	0.00 ± 0.0002	8	0.00 ± 0.0001	1680	0.04 ± 0.0020	46	0.00 ± 0.0001	2	0.00 ± 0.0000
$EARMMA$	0.25	8557	0.35 ± 0.0053	5914	0.17 ± 0.0037	3339	0.08 ± 0.0027	9896	0.65 ± 0.0053	3606	0.06 ± 0.0019	23	0.00 ± 0.0001
	0.5	8132	0.31 ± 0.0051	5860	0.17 ± 0.0037	3440	0.09 ± 0.0028	9634	0.54 ± 0.0057	3515	0.06 ± 0.0019	38	0.00 ± 0.0001
	1	7761	0.28 ± 0.0050	5527	0.16 ± 0.0037	3523	0.09 ± 0.0029	9121	0.44 ± 0.0058	3092	0.06 ± 0.0018	60	0.00 ± 0.0002
	3	899	0.02 ± 0.0011	4869	0.13 ± 0.0035	5136	0.15 ± 0.0039	4065	0.11 ± 0.0033	2244	0.06 ± 0.0025	821	0.02 ± 0.0012
	5.25	4170	0.11 ± 0.0033	3698	0.09 ± 0.0028	3237	0.08 ± 0.0031	4028	0.11 ± 0.0036	1373	0.03 ± 0.0017	448	0.01 ± 0.0010
$mH_2$	$m = 2$	8323	0.34 ± 0.0053	8102	0.33 ± 0.0055	7137	0.28 ± 0.0055	8982	0.42 ± 0.0057	7823	0.29 ± 0.0051	4850	0.12 ± 0.0035
	$m = 5$	7496	0.27 ± 0.0051	6405	0.22 ± 0.0046	4695	0.15 ± 0.0041	8881	0.42 ± 0.0060	5339	0.13 ± 0.0032	587	0.01 ± 0.0006
	$m = 10$	7588	0.28 ± 0.0052	6048	0.19 ± 0.0042	4156	0.12 ± 0.0036	9218	0.50 ± 0.0061	4338	0.09 ± 0.0026	198	0.00 ± 0.0003
	$m = 20$	8000	0.32 ± 0.0054	5954	0.18 ± 0.0040	3860	0.10 ± 0.0032	9641	0.59 ± 0.0060	3957	0.08 ± 0.0023	96	0.00 ± 0.0002
$RRI(H_2)$	$p = 0.1$	9125	0.43 ± 0.0056	9124	0.42 ± 0.0055	9041	0.41 ± 0.0055	9114	0.43 ± 0.0056	9097	0.42 ± 0.0056	9075	0.42 ± 0.0055
	$p = 0.5$	5510	0.16 ± 0.0039	5115	0.13 ± 0.0033	4696	0.11 ± 0.0030	5517	0.15 ± 0.0038	5125	0.13 ± 0.0034	4687	0.11 ± 0.0030
	$p = 0.9$	650	0.01 ± 0.0011	77	0.00 ± 0.0002	13	0.00 ± 0.0001	622	0.01 ± 0.0010	75	0.00 ± 0.0002	19	0.00 ± 0.0001



Table XLII. Tests for  $H_2(c^2 = 10)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

<i>Case</i>	<i>Subcase</i>	<i>X</i>		<i>Standard</i>		<i>Sort-Log</i>		<i>Durbin</i>	
		<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>
<i>Exp</i>	—	1.00	1.00	0.63	0.21	1.41	1.23	0.43	0.44
<i>E<sub>k</sub></i>	<i>k</i> = 2	1.00	0.50	0.71	0.09	1.53	2.43	0.35	0.47
	<i>k</i> = 4	1.00	0.25	0.76	0.04	1.61	8.60	0.27	0.47
	<i>k</i> = 6	1.00	0.17	0.77	0.02	1.64	16.36	0.22	0.47
<i>H<sub>2</sub></i>	<i>c<sup>2</sup></i> = 1.25	1.00	1.24	0.61	0.23	1.36	1.19	0.44	0.42
	<i>c<sup>2</sup></i> = 1.5	1.00	1.48	0.60	0.24	1.33	1.15	0.45	0.41
	<i>c<sup>2</sup></i> = 2	1.00	1.95	0.58	0.27	1.27	1.11	0.47	0.39
	<i>c<sup>2</sup></i> = 4	1.00	3.77	0.54	0.31	1.13	1.04	0.49	0.35
	<i>c<sup>2</sup></i> = 10	1.00	8.64	0.50	0.33	1.00	0.99	0.50	0.33
<i>Z</i>	—	1.00	0.95	0.68	0.12	1.48	1.75	0.39	0.45
<i>LN</i>	(1, 0.25)	1.00	0.25	0.76	0.03	1.61	17.29	0.24	0.42
	(1, 1)	1.00	0.97	0.68	0.11	1.44	3.15	0.38	0.40
	(1, 4)	1.00	3.45	0.55	0.29	1.18	1.18	0.47	0.37
	(1, 10)	1.00	6.76	0.47	0.47	1.01	1.30	0.47	0.38
<i>RRI</i>	<i>p</i> = 0.1	1.00	0.99	0.63	0.21	1.41	1.48	0.39	0.61
	<i>p</i> = 0.5	1.00	0.98	0.63	0.21	1.41	3.45	0.22	1.90
	<i>p</i> = 0.9	1.00	0.88	0.63	0.21	1.41	20.31	0.05	13.08
<i>EARMA</i>	0.25	1.00	0.99	0.63	0.21	1.41	1.23	0.43	0.45
	0.5	1.00	0.99	0.63	0.21	1.41	1.23	0.43	0.45
	1	1.00	0.97	0.63	0.21	1.41	1.24	0.43	0.45
	3	1.00	0.97	0.63	0.21	1.41	1.29	0.43	0.45
	5.25	1.00	0.90	0.63	0.21	1.41	1.32	0.42	0.47
<i>mH<sub>2</sub></i>	<i>m</i> = 2	1.00	2.35	0.58	0.26	1.27	1.11	0.47	0.38
	<i>m</i> = 5	1.00	1.32	0.61	0.23	1.36	1.18	0.44	0.42
	<i>m</i> = 10	1.00	1.11	0.62	0.22	1.38	1.21	0.43	0.44
	<i>m</i> = 20	1.00	1.03	0.62	0.22	1.39	1.22	0.43	0.44
<i>RRI(H<sub>2</sub>)</i>	<i>p</i> = 0.1	1.00	3.74	0.54	0.31	1.13	1.27	0.44	0.50
	<i>p</i> = 0.5	1.00	3.43	0.54	0.31	1.13	3.08	0.25	1.70
	<i>p</i> = 0.9	1.00	2.21	0.54	0.31	1.13	19.09	0.05	12.43

Table XLIII. Tests for  $H_2(c^2 = 10)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	X		Standard		Sort-Log		Durbin	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
<i>Exp</i>	–	0	0.00 ± 0.0000	0	0.00 ± 0.0000	456	0.01 ± 0.0005	1264	0.03 ± 0.0017
$E_k$	$k = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1551	0.03 ± 0.0009	0	0.00 ± 0.0000
	$k = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	8060	0.18 ± 0.0030	0	0.00 ± 0.0000
	$k = 6$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1964	0.04 ± 0.0014	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	2	0.00 ± 0.0000	2	0.00 ± 0.0000	874	0.02 ± 0.0008	2707	0.07 ± 0.0028
	$c^2 = 1.5$	45	0.00 ± 0.0001	45	0.00 ± 0.0001	1660	0.03 ± 0.0012	4259	0.13 ± 0.0040
	$c^2 = 2$	397	0.01 ± 0.0007	397	0.01 ± 0.0007	3422	0.07 ± 0.0023	6609	0.24 ± 0.0053
	$c^2 = 4$	6005	0.19 ± 0.0045	6005	0.19 ± 0.0045	8078	0.30 ± 0.0052	9228	0.46 ± 0.0058
	$c^2 = 10$	9448	0.50 ± 0.0057	9448	0.50 ± 0.0057	9509	0.50 ± 0.0056	9541	0.50 ± 0.0057
$Z$	–	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1011	0.02 ± 0.0007	11	0.00 ± 0.0001
$LN$	(1, 0.25)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	6490	0.17 ± 0.0037	0	0.00 ± 0.0000
	(1, 1)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	4660	0.09 ± 0.0025	0	0.00 ± 0.0000
	(1, 4)	4035	0.09 ± 0.0026	4035	0.09 ± 0.0026	7595	0.25 ± 0.0048	7421	0.29 ± 0.0056
	(1, 10)	1967	0.03 ± 0.0013	1967	0.03 ± 0.0013	8452	0.38 ± 0.0058	6652	0.25 ± 0.0054
$RRI$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	146	0.01 ± 0.0002	24	0.00 ± 0.0001
	$p = 0.5$	16	0.00 ± 0.0002	16	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	2	0.00 ± 0.0000	2	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$EARMA$	0.25	1	0.00 ± 0.0000	1	0.00 ± 0.0000	508	0.01 ± 0.0006	1363	0.03 ± 0.0020
	0.5	6	0.00 ± 0.0001	6	0.00 ± 0.0001	716	0.01 ± 0.0009	1457	0.04 ± 0.0021
	1	12	0.00 ± 0.0002	12	0.00 ± 0.0002	968	0.02 ± 0.0013	1573	0.04 ± 0.0024
	3	516	0.02 ± 0.0016	516	0.02 ± 0.0016	1521	0.04 ± 0.0022	2525	0.08 ± 0.0036
	5.25	515	0.01 ± 0.0015	515	0.01 ± 0.0015	2477	0.08 ± 0.0036	2125	0.07 ± 0.0034
$mH_2$	$m = 2$	632	0.02 ± 0.0013	632	0.02 ± 0.0013	3664	0.09 ± 0.0030	6631	0.26 ± 0.0055
	$m = 5$	110	0.00 ± 0.0004	110	0.00 ± 0.0004	1819	0.04 ± 0.0020	3196	0.10 ± 0.0036
	$m = 10$	63	0.00 ± 0.0003	63	0.00 ± 0.0003	1462	0.03 ± 0.0017	2356	0.07 ± 0.0030
	$m = 20$	28	0.00 ± 0.0003	28	0.00 ± 0.0003	1285	0.03 ± 0.0015	1958	0.06 ± 0.0028
$RRI(H_2)$	$p = 0.1$	5431	0.17 ± 0.0043	5431	0.17 ± 0.0043	2415	0.04 ± 0.0012	1390	0.03 ± 0.0011
	$p = 0.5$	2867	0.06 ± 0.0023	2867	0.06 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	15	0.00 ± 0.0001	15	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000

Table XLIV. Tests for  $H_2(c^2 = 10)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.34	1.01	1.57	0.42	0.48	0.50	0.33	0.99	0.53	0.59	0.28
<i>E<sub>k</sub></i>	$k = 2$	0.50	0.34	1.00	1.07	0.50	0.28	0.50	0.33	0.99	0.30	0.69	0.14
	$k = 4$	0.50	0.33	0.99	0.62	0.60	0.16	0.50	0.33	0.99	0.17	0.77	0.07
	$k = 6$	0.50	0.33	0.99	0.43	0.66	0.11	0.50	0.33	0.99	0.12	0.81	0.04
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0.50	0.34	1.00	1.49	0.42	0.48	0.50	0.33	1.00	0.58	0.57	0.30
	$c^2 = 1.5$	0.50	0.34	1.01	1.42	0.43	0.47	0.50	0.33	1.00	0.63	0.56	0.31
	$c^2 = 2$	0.50	0.34	1.00	1.33	0.44	0.45	0.50	0.33	1.00	0.69	0.54	0.33
	$c^2 = 4$	0.50	0.34	1.00	1.14	0.47	0.40	0.50	0.33	1.00	0.84	0.51	0.34
	$c^2 = 10$	0.50	0.34	1.00	1.00	0.50	0.33	0.50	0.34	1.00	0.99	0.50	0.33
<i>Z</i>	—	0.50	0.34	1.00	1.34	0.47	0.32	0.50	0.33	0.99	0.36	0.66	0.17
<i>LN</i>	(1, 0.25)	0.50	0.33	0.99	0.43	0.65	0.14	0.50	0.33	0.99	0.15	0.78	0.05
	(1, 1)	0.50	0.33	1.00	0.78	0.53	0.30	0.50	0.33	0.99	0.38	0.65	0.14
	(1, 4)	0.50	0.33	1.00	0.88	0.50	0.40	0.50	0.33	1.00	0.82	0.52	0.33
	(1, 10)	0.50	0.34	1.00	0.84	0.51	0.41	0.50	0.34	1.00	1.24	0.44	0.50
<i>RRI</i>	$p = 0.1$	0.50	0.34	1.01	1.56	0.42	0.48	0.50	0.33	1.00	0.53	0.59	0.28
	$p = 0.5$	0.50	0.35	1.03	1.54	0.42	0.48	0.50	0.34	1.00	0.54	0.59	0.28
	$p = 0.9$	0.50	0.40	1.10	1.38	0.47	0.46	0.50	0.36	1.05	0.59	0.61	0.27
<i>EARMA</i>	0.25	0.50	0.34	1.01	1.57	0.42	0.48	0.50	0.33	1.00	0.53	0.59	0.28
	0.5	0.50	0.34	1.01	1.57	0.42	0.48	0.50	0.33	1.00	0.53	0.59	0.28
	1	0.50	0.34	1.01	1.58	0.42	0.48	0.50	0.34	1.00	0.53	0.59	0.28
	3	0.50	0.37	1.07	1.53	0.43	0.46	0.50	0.34	1.02	0.52	0.59	0.28
	5.25	0.50	0.35	1.02	1.70	0.42	0.47	0.50	0.35	1.02	0.49	0.60	0.27
<i>mH<sub>2</sub></i>	$m = 2$	0.50	0.34	1.01	1.35	0.44	0.45	0.50	0.34	1.00	0.67	0.55	0.32
	$m = 5$	0.50	0.34	1.01	1.49	0.43	0.47	0.50	0.34	1.00	0.58	0.57	0.30
	$m = 10$	0.50	0.34	1.01	1.53	0.42	0.47	0.50	0.34	1.00	0.55	0.58	0.29
	$m = 20$	0.50	0.34	1.01	1.55	0.42	0.47	0.50	0.33	1.00	0.54	0.58	0.28
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0.50	0.34	1.00	1.14	0.47	0.40	0.50	0.34	1.00	0.84	0.51	0.34
	$p = 0.5$	0.50	0.34	1.02	1.13	0.48	0.40	0.50	0.34	1.01	0.85	0.52	0.34
	$p = 0.9$	0.50	0.38	1.09	1.08	0.51	0.39	0.50	0.37	1.07	0.85	0.55	0.33

Table XLV. Tests for  $H_2(c^2 = 10)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
$Exp$	—	8161	0.31 ± 0.0050	1694	0.03 ± 0.0016	236	0.01 ± 0.0006	9978	0.76 ± 0.0046	3771	0.06 ± 0.0015	14	0.00 ± 0.0001
$E_k$	$k = 2$	9358	0.47 ± 0.0056	7963	0.12 ± 0.0016	7108	0.09 ± 0.0012	10000	0.91 ± 0.0027	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	9933	0.70 ± 0.0050	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.98 ± 0.0010	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	9992	0.82 ± 0.0040	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0005	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	8374	0.33 ± 0.0051	2252	0.05 ± 0.0019	445	0.01 ± 0.0008	9957	0.72 ± 0.0049	6007	0.12 ± 0.0024	118	0.00 ± 0.0002
	$c^2 = 1.5$	8563	0.34 ± 0.0053	2971	0.06 ± 0.0024	878	0.02 ± 0.0012	9943	0.70 ± 0.0051	7414	0.19 ± 0.0034	711	0.01 ± 0.0006
	$c^2 = 2$	8783	0.37 ± 0.0054	4569	0.11 ± 0.0032	2062	0.05 ± 0.0022	9898	0.65 ± 0.0053	8669	0.32 ± 0.0046	3635	0.06 ± 0.0016
	$c^2 = 4$	9222	0.44 ± 0.0056	8439	0.32 ± 0.0052	7282	0.26 ± 0.0052	9743	0.57 ± 0.0056	9563	0.50 ± 0.0055	9460	0.39 ± 0.0048
	$c^2 = 10$	9505	0.50 ± 0.0057	9503	0.49 ± 0.0057	9486	0.50 ± 0.0056	9521	0.50 ± 0.0057	9505	0.50 ± 0.0056	9505	0.50 ± 0.0057
$Z$	—	8716	0.37 ± 0.0054	7446	0.19 ± 0.0031	5507	0.11 ± 0.0025	10000	0.87 ± 0.0033	1	0.00 ± 0.0000	0	0.00 ± 0.0000
$LN$	(1, 0.25)	9995	0.82 ± 0.0040	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0008	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9822	0.60 ± 0.0055	9153	0.33 ± 0.0039	7496	0.20 ± 0.0032	9999	0.86 ± 0.0036	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	9679	0.55 ± 0.0056	7582	0.21 ± 0.0040	6686	0.15 ± 0.0033	9772	0.58 ± 0.0055	9471	0.38 ± 0.0046	8444	0.20 ± 0.0032
	(1, 10)	9749	0.57 ± 0.0056	6113	0.13 ± 0.0030	4469	0.08 ± 0.0020	8959	0.40 ± 0.0055	2268	0.04 ± 0.0016	425	0.01 ± 0.0007
$RRI$	$p = 0.1$	7354	0.25 ± 0.0047	1760	0.04 ± 0.0018	284	0.01 ± 0.0007	9930	0.69 ± 0.0052	3206	0.05 ± 0.0015	7	0.00 ± 0.0001
	$p = 0.5$	3032	0.07 ± 0.0024	1579	0.03 ± 0.0016	556	0.01 ± 0.0010	8329	0.34 ± 0.0054	1604	0.03 ± 0.0013	42	0.00 ± 0.0002
	$p = 0.9$	205	0.00 ± 0.0005	66	0.00 ± 0.0002	10	0.00 ± 0.0001	1631	0.04 ± 0.0019	49	0.00 ± 0.0001	2	0.00 ± 0.0000
$EARM A$	0.25	7921	0.28 ± 0.0049	1864	0.04 ± 0.0018	308	0.01 ± 0.0006	9912	0.66 ± 0.0053	3640	0.06 ± 0.0016	15	0.00 ± 0.0001
	0.5	7401	0.25 ± 0.0047	2035	0.04 ± 0.0020	380	0.01 ± 0.0008	9662	0.55 ± 0.0057	3465	0.06 ± 0.0017	21	0.00 ± 0.0001
	1	7012	0.23 ± 0.0046	2301	0.05 ± 0.0024	608	0.01 ± 0.0013	9187	0.45 ± 0.0058	2992	0.05 ± 0.0016	41	0.00 ± 0.0001
	3	561	0.01 ± 0.0008	3670	0.10 ± 0.0035	2470	0.08 ± 0.0033	4081	0.11 ± 0.0033	2163	0.05 ± 0.0023	708	0.01 ± 0.0011
	5.25	3564	0.09 ± 0.0029	2755	0.08 ± 0.0031	1920	0.06 ± 0.0031	4060	0.11 ± 0.0036	1356	0.03 ± 0.0017	428	0.01 ± 0.0010
$mH_2$	$m = 2$	7793	0.28 ± 0.0050	4552	0.12 ± 0.0037	2339	0.06 ± 0.0028	9226	0.46 ± 0.0058	7649	0.26 ± 0.0047	2860	0.05 ± 0.0017
	$m = 5$	6822	0.22 ± 0.0046	2844	0.07 ± 0.0028	978	0.02 ± 0.0017	9022	0.44 ± 0.0060	5198	0.11 ± 0.0029	375	0.01 ± 0.0004
	$m = 10$	6903	0.23 ± 0.0047	2495	0.06 ± 0.0026	758	0.02 ± 0.0015	9317	0.51 ± 0.0061	4180	0.08 ± 0.0023	157	0.00 ± 0.0003
	$m = 20$	7342	0.26 ± 0.0049	2320	0.06 ± 0.0024	607	0.01 ± 0.0011	9672	0.60 ± 0.0059	3876	0.07 ± 0.0020	81	0.00 ± 0.0002
$RRI(H_2)$	$p = 0.1$	8725	0.37 ± 0.0054	7884	0.28 ± 0.0049	6661	0.23 ± 0.0049	9491	0.49 ± 0.0056	9195	0.42 ± 0.0055	8974	0.33 ± 0.0046
	$p = 0.5$	4757	0.12 ± 0.0034	4378	0.10 ± 0.0030	3613	0.08 ± 0.0027	6197	0.18 ± 0.0041	5212	0.13 ± 0.0033	4205	0.09 ± 0.0025
	$p = 0.9$	446	0.01 ± 0.0009	67	0.00 ± 0.0002	16	0.00 ± 0.0001	664	0.01 ± 0.0010	82	0.00 ± 0.0002	11	0.00 ± 0.0001

Table XLVI. Tests for  $LN(1, 0.25)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	—	1.00	1.00	0.41	0.92	1.23	2.07	0.31	0.95
$E_k$	$k = 2$	1.00	0.50	0.46	0.60	1.11	1.40	0.42	0.52
	$k = 4$	1.00	0.25	0.50	0.37	1.02	1.07	0.49	0.36
	$k = 6$	1.00	0.17	0.52	0.27	0.98	1.09	0.49	0.34
$H_2$	$c^2 = 1.25$	1.00	1.24	0.39	1.02	1.24	2.28	0.30	1.03
	$c^2 = 1.5$	1.00	1.48	0.37	1.10	1.24	2.51	0.29	1.10
	$c^2 = 2$	1.00	1.95	0.35	1.24	1.24	2.97	0.28	1.21
	$c^2 = 4$	1.00	3.77	0.29	1.58	1.19	4.91	0.25	1.42
	$c^2 = 10$	1.00	8.64	0.24	1.94	1.01	9.96	0.24	1.57
$Z$	—	1.00	0.95	0.44	0.69	1.12	1.71	0.40	0.60
$LN$	(1, 0.25)	1.00	0.25	0.50	0.34	1.00	1.00	0.50	0.33
	(1, 1)	1.00	0.97	0.40	0.81	1.13	1.91	0.38	0.65
	(1, 4)	1.00	3.45	0.30	1.55	1.20	3.82	0.24	1.49
	(1, 10)	1.00	6.76	0.25	2.19	1.18	5.39	0.18	2.25
$RRI$	$p = 0.1$	1.00	0.99	0.41	0.93	1.23	2.42	0.28	1.17
	$p = 0.5$	1.00	0.98	0.41	0.93	1.23	5.21	0.16	2.94
	$p = 0.9$	1.00	0.88	0.41	1.03	1.23	29.91	0.03	19.82
$EARM A$	0.25	1.00	0.99	0.41	0.92	1.23	2.07	0.31	0.95
	0.5	1.00	0.99	0.41	0.93	1.23	2.06	0.31	0.95
	1	1.00	0.97	0.41	0.93	1.23	2.07	0.31	0.95
	3	1.00	0.97	0.41	0.96	1.23	2.02	0.32	0.97
	5.25	1.00	0.90	0.41	0.95	1.23	2.13	0.31	0.98
$mH_2$	$m = 2$	1.00	2.35	0.35	1.21	1.21	2.98	0.29	1.15
	$m = 5$	1.00	1.32	0.38	1.03	1.23	2.30	0.30	1.03
	$m = 10$	1.00	1.11	0.40	0.98	1.23	2.17	0.31	0.99
	$m = 20$	1.00	1.03	0.40	0.96	1.23	2.12	0.31	0.97
$RRI(H_2)$	$p = 0.1$	1.00	3.74	0.29	1.58	1.19	5.59	0.23	1.70
	$p = 0.5$	1.00	3.43	0.29	1.61	1.19	10.76	0.13	3.90
	$p = 0.9$	1.00	2.21	0.29	1.82	1.19	45.96	0.03	25.31

Table XLVII. Tests for  $LN(1, 0.25)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		$\#P$	$E[p - value]$	$\#P$	$E[p - value]$	$\#P$	$E[p - value]$	$\#P$	$E[p - value]$
$Exp$	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$E_k$	$k = 2$	14	0.00 ± 0.0001	14	0.00 ± 0.0001	3840	0.07 ± 0.0021	581	0.01 ± 0.0008
	$k = 4$	8514	0.30 ± 0.0048	8514	0.30 ± 0.0048	9506	0.49 ± 0.0056	9158	0.45 ± 0.0058
	$k = 6$	6344	0.19 ± 0.0042	6344	0.19 ± 0.0042	9459	0.50 ± 0.0057	9157	0.46 ± 0.0058
$H_2$	$c^2 = 1.25$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 1.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	778	0.01 ± 0.0007	48	0.00 ± 0.0002
$LN$	(1, 0.25)	9480	0.50 ± 0.0057	9480	0.50 ± 0.0057	9487	0.50 ± 0.0056	9509	0.50 ± 0.0056
	(1, 1)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	359	0.01 ± 0.0005	7	0.00 ± 0.0001
	(1, 4)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 10)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$EARMA$	0.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	0.5	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	1	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	3	0	0.00 ± 0.0000	0	0.00 ± 0.0000	24	0.00 ± 0.0002	3	0.00 ± 0.0000
	5.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1	0.00 ± 0.0000	0	0.00 ± 0.0000
$mH_2$	$m = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 20$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000

Table XLVIII. Tests for  $LN(1, 0.25)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.35	1.04	4.16	0.26	1.05	0.50	0.34	1.03	2.48	0.30	1.17
<i>E<sub>k</sub></i>	$k = 2$	0.50	0.34	1.02	2.71	0.34	0.69	0.50	0.34	1.01	1.55	0.39	0.69
	$k = 4$	0.50	0.34	1.01	1.57	0.44	0.40	0.50	0.33	1.00	0.93	0.50	0.39
	$k = 6$	0.50	0.34	1.00	1.10	0.50	0.28	0.50	0.33	1.00	0.67	0.56	0.27
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0.50	0.35	1.03	3.92	0.27	1.01	0.50	0.34	1.04	2.91	0.27	1.31
	$c^2 = 1.5$	0.50	0.35	1.03	3.72	0.28	0.97	0.50	0.34	1.04	3.33	0.25	1.44
	$c^2 = 2$	0.50	0.34	1.03	3.48	0.29	0.91	0.50	0.35	1.05	4.07	0.22	1.64
	$c^2 = 4$	0.50	0.34	1.03	3.01	0.32	0.77	0.50	0.35	1.08	6.43	0.17	2.17
	$c^2 = 10$	0.50	0.34	1.02	2.68	0.34	0.66	0.50	0.37	1.13	10.68	0.13	2.53
<i>Z</i>	—	0.50	0.35	1.03	3.99	0.30	0.76	0.50	0.34	1.02	2.26	0.35	0.80
<i>LN</i>	(1, 0.25)	0.50	0.34	1.00	0.99	0.50	0.33	0.50	0.33	1.00	0.99	0.50	0.34
	(1, 1)	0.50	0.34	1.01	1.64	0.40	0.61	0.50	0.34	1.03	2.65	0.31	0.97
	(1, 4)	0.50	0.34	1.01	1.80	0.37	0.72	0.50	0.35	1.07	5.33	0.19	2.10
	(1, 10)	0.50	0.34	1.01	1.73	0.38	0.71	0.50	0.36	1.12	7.40	0.14	3.09
<i>RRI</i>	$p = 0.1$	0.50	0.35	1.04	4.13	0.26	1.05	0.50	0.34	1.04	2.52	0.30	1.17
	$p = 0.5$	0.50	0.37	1.08	3.98	0.27	1.07	0.50	0.35	1.08	2.95	0.31	1.18
	$p = 0.9$	0.50	0.47	1.25	3.81	0.33	1.09	0.50	0.45	1.33	5.80	0.34	1.23
<i>EARMMA</i>	0.25	0.50	0.35	1.04	4.17	0.26	1.05	0.50	0.34	1.04	2.49	0.30	1.17
	0.5	0.50	0.35	1.04	4.16	0.26	1.06	0.50	0.35	1.05	2.49	0.30	1.17
	1	0.50	0.35	1.04	4.22	0.26	1.06	0.50	0.35	1.06	2.42	0.30	1.17
	3	0.50	0.43	1.17	3.97	0.29	1.05	0.50	0.38	1.14	2.21	0.31	1.19
	5.25	0.50	0.36	1.06	4.60	0.26	1.09	0.50	0.40	1.15	2.16	0.31	1.16
<i>mH<sub>2</sub></i>	$m = 2$	0.50	0.35	1.03	3.53	0.29	0.92	0.50	0.36	1.07	4.34	0.23	1.55
	$m = 5$	0.50	0.35	1.04	3.93	0.27	1.01	0.50	0.36	1.06	2.99	0.27	1.31
	$m = 10$	0.50	0.35	1.04	4.06	0.27	1.03	0.50	0.35	1.05	2.68	0.29	1.24
	$m = 20$	0.50	0.35	1.04	4.10	0.26	1.04	0.50	0.35	1.04	2.56	0.30	1.21
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0.50	0.34	1.03	3.00	0.32	0.78	0.50	0.36	1.09	6.48	0.17	2.18
	$p = 0.5$	0.50	0.36	1.06	2.95	0.33	0.78	0.50	0.39	1.17	7.02	0.17	2.20
	$p = 0.9$	0.50	0.43	1.22	3.36	0.38	0.80	0.50	0.57	1.57	10.56	0.23	2.26

Table XLIX. Tests for  $LN(1, 0.25)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
$Exp$	-	2985	0.06 ± 0.0022	0	0.00 ± 0.0000	0	0.00 ± 0.0000	6235	0.17 ± 0.0038	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$E_k$	$k = 2$	5224	0.14 ± 0.0036	16	0.00 ± 0.0001	0	0.00 ± 0.0000	8299	0.32 ± 0.0051	7	0.00 ± 0.0001	0	0.00 ± 0.0000
	$k = 4$	8182	0.31 ± 0.0051	5614	0.19 ± 0.0047	2050	0.05 ± 0.0025	9628	0.53 ± 0.0056	8996	0.34 ± 0.0049	8716	0.30 ± 0.0046
	$k = 6$	9290	0.46 ± 0.0057	8766	0.33 ± 0.0049	8402	0.28 ± 0.0045	9913	0.67 ± 0.0053	5951	0.17 ± 0.0040	1865	0.04 ± 0.0018
$H_2$	$c^2 = 1.25$	3269	0.07 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000	5182	0.13 ± 0.0033	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 1.5$	3519	0.08 ± 0.0025	0	0.00 ± 0.0000	0	0.00 ± 0.0000	4237	0.10 ± 0.0028	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 2$	3911	0.09 ± 0.0028	0	0.00 ± 0.0000	0	0.00 ± 0.0000	3046	0.06 ± 0.0022	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	4715	0.12 ± 0.0032	2	0.00 ± 0.0000	0	0.00 ± 0.0000	1001	0.02 ± 0.0009	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 10$	5394	0.14 ± 0.0036	83	0.00 ± 0.0002	1	0.00 ± 0.0000	116	0.00 ± 0.0003	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	-	3361	0.08 ± 0.0026	1	0.00 ± 0.0000	0	0.00 ± 0.0000	6502	0.20 ± 0.0043	1	0.00 ± 0.0000	0	0.00 ± 0.0000
$LN$	(1, 0.25)	9506	0.50 ± 0.0057	9501	0.50 ± 0.0057	9481	0.50 ± 0.0057	9493	0.50 ± 0.0057	9482	0.50 ± 0.0057	9472	0.50 ± 0.0057
	(1, 1)	7953	0.29 ± 0.0050	200	0.00 ± 0.0004	16	0.00 ± 0.0001	5433	0.14 ± 0.0035	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	7569	0.26 ± 0.0047	1	0.00 ± 0.0000	0	0.00 ± 0.0000	1742	0.03 ± 0.0014	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 10)	7839	0.28 ± 0.0049	2	0.00 ± 0.0000	0	0.00 ± 0.0000	679	0.01 ± 0.0007	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	2364	0.05 ± 0.0018	0	0.00 ± 0.0000	0	0.00 ± 0.0000	5144	0.13 ± 0.0034	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	496	0.01 ± 0.0007	2	0.00 ± 0.0000	0	0.00 ± 0.0000	1344	0.02 ± 0.0012	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	18	0.00 ± 0.0001	4	0.00 ± 0.0000	0	0.00 ± 0.0000	39	0.00 ± 0.0002	1	0.00 ± 0.0000	0	0.00 ± 0.0000
$EARMA$	0.25	2780	0.06 ± 0.0022	0	0.00 ± 0.0000	0	0.00 ± 0.0000	4154	0.10 ± 0.0028	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	0.5	2556	0.05 ± 0.0020	0	0.00 ± 0.0000	0	0.00 ± 0.0000	2749	0.06 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	1	2489	0.05 ± 0.0019	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1565	0.03 ± 0.0015	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	3	57	0.00 ± 0.0002	15	0.00 ± 0.0001	1	0.00 ± 0.0000	220	0.00 ± 0.0005	4	0.00 ± 0.0001	3	0.00 ± 0.0000
	5.25	1211	0.02 ± 0.0012	62	0.00 ± 0.0003	4	0.00 ± 0.0001	117	0.00 ± 0.0003	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$mH_2$	$m = 2$	3143	0.07 ± 0.0023	1	0.00 ± 0.0000	0	0.00 ± 0.0000	1166	0.02 ± 0.0011	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 5$	2356	0.05 ± 0.0019	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1666	0.03 ± 0.0016	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 10$	2430	0.05 ± 0.0020	0	0.00 ± 0.0000	0	0.00 ± 0.0000	2593	0.06 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 20$	2655	0.05 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000	3769	0.09 ± 0.0030	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	3994	0.09 ± 0.0028	4	0.00 ± 0.0000	0	0.00 ± 0.0000	685	0.01 ± 0.0007	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	1216	0.02 ± 0.0012	42	0.00 ± 0.0002	2	0.00 ± 0.0000	74	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	78	0.00 ± 0.0003	15	0.00 ± 0.0001	2	0.00 ± 0.0000	1	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000

Table L. Tests for  $LN(1, 1)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	-	1.00	1.00	0.48	0.50	1.01	1.28	0.45	0.45
$E_k$	$k = 2$	1.00	0.50	0.54	0.26	1.04	1.15	0.48	0.36
	$k = 4$	1.00	0.25	0.59	0.13	1.06	2.22	0.41	0.40
	$k = 6$	1.00	0.17	0.61	0.08	1.06	4.71	0.35	0.42
$H_2$	$c^2 = 1.25$	1.00	1.24	0.46	0.55	1.00	1.30	0.44	0.47
	$c^2 = 1.5$	1.00	1.48	0.44	0.59	0.98	1.34	0.43	0.49
	$c^2 = 2$	1.00	1.95	0.42	0.66	0.96	1.43	0.42	0.52
	$c^2 = 4$	1.00	3.77	0.37	0.80	0.88	1.93	0.40	0.60
	$c^2 = 10$	1.00	8.64	0.32	0.91	0.76	3.28	0.37	0.67
$Z$	-	1.00	0.95	0.52	0.32	1.02	1.14	0.48	0.37
$LN$	(1, 0.25)	1.00	0.25	0.60	0.10	1.05	4.31	0.38	0.39
	(1, 1)	1.00	0.97	0.50	0.34	1.00	0.99	0.50	0.34
	(1, 4)	1.00	3.45	0.38	0.80	0.90	1.70	0.40	0.56
	(1, 10)	1.00	6.76	0.31	1.22	0.82	2.58	0.32	0.88
$RRI$	$p = 0.1$	1.00	0.99	0.48	0.50	1.01	1.54	0.40	0.62
	$p = 0.5$	1.00	0.98	0.48	0.50	1.02	3.59	0.22	1.92
	$p = 0.9$	1.00	0.88	0.48	0.53	1.01	21.94	0.05	13.80
$EARMA$	0.25	1.00	0.99	0.48	0.50	1.02	1.28	0.45	0.45
	0.5	1.00	0.99	0.48	0.50	1.02	1.28	0.45	0.46
	1	1.00	0.97	0.48	0.50	1.02	1.29	0.44	0.46
	3	1.00	0.97	0.48	0.51	1.02	1.23	0.45	0.46
	5.25	1.00	0.90	0.48	0.50	1.02	1.35	0.43	0.48
$mH_2$	$m = 2$	1.00	2.35	0.42	0.64	0.95	1.41	0.43	0.51
	$m = 5$	1.00	1.32	0.46	0.55	0.99	1.30	0.44	0.48
	$m = 10$	1.00	1.11	0.47	0.53	1.01	1.29	0.44	0.47
	$m = 20$	1.00	1.03	0.47	0.51	1.01	1.29	0.44	0.46
$RRI(H_2)$	$p = 0.1$	1.00	3.74	0.37	0.80	0.88	2.28	0.36	0.78
	$p = 0.5$	1.00	3.43	0.37	0.80	0.88	4.94	0.20	2.23
	$p = 0.9$	1.00	2.21	0.37	0.84	0.88	26.79	0.04	15.71

Table LI. Tests for  $LN(1, 1)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

<i>Case</i>	<i>Subcase</i>	<i>X</i>		<i>Standard</i>		<i>Sort-Log</i>		<i>Durbin</i>	
		$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$	$\#P$	$E[p - \text{value}]$
<i>Exp</i>	–	531	$0.01 \pm 0.0005$	531	$0.01 \pm 0.0005$	6308	$0.17 \pm 0.0039$	3580	$0.09 \pm 0.0030$
<i>E<sub>k</sub></i>	$k = 2$	3064	$0.08 \pm 0.0028$	3064	$0.08 \pm 0.0028$	9682	$0.53 \pm 0.0054$	8507	$0.38 \pm 0.0058$
	$k = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	5417	$0.14 \pm 0.0036$	125	$0.00 \pm 0.0003$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	175	$0.00 \pm 0.0003$	0	$0.00 \pm 0.0000$
<i>H<sub>2</sub></i>	$c^2 = 1.25$	148	$0.00 \pm 0.0003$	148	$0.00 \pm 0.0003$	4978	$0.12 \pm 0.0033$	2604	$0.06 \pm 0.0024$
	$c^2 = 1.5$	42	$0.00 \pm 0.0001$	42	$0.00 \pm 0.0001$	3792	$0.09 \pm 0.0027$	1823	$0.04 \pm 0.0018$
	$c^2 = 2$	4	$0.00 \pm 0.0000$	4	$0.00 \pm 0.0000$	1998	$0.04 \pm 0.0019$	783	$0.02 \pm 0.0011$
	$c^2 = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	133	$0.00 \pm 0.0004$	43	$0.00 \pm 0.0002$
	$c^2 = 10$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
<i>Z</i>	–	6923	$0.22 \pm 0.0044$	6923	$0.22 \pm 0.0044$	9414	$0.47 \pm 0.0056$	8486	$0.37 \pm 0.0058$
<i>LN</i>	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	2406	$0.05 \pm 0.0020$	1	$0.00 \pm 0.0000$
	(1, 1)	9497	$0.50 \pm 0.0057$	9497	$0.50 \pm 0.0057$	9519	$0.50 \pm 0.0056$	9510	$0.50 \pm 0.0056$
	(1, 4)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	378	$0.01 \pm 0.0008$	140	$0.00 \pm 0.0004$
	(1, 10)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
<i>RRI</i>	$p = 0.1$	528	$0.01 \pm 0.0006$	528	$0.01 \pm 0.0006$	75	$0.00 \pm 0.0002$	9	$0.00 \pm 0.0001$
	$p = 0.5$	377	$0.01 \pm 0.0005$	377	$0.01 \pm 0.0005$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	3	$0.00 \pm 0.0000$	3	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
<i>EARMA</i>	0.25	479	$0.01 \pm 0.0005$	479	$0.01 \pm 0.0005$	6171	$0.16 \pm 0.0038$	3472	$0.09 \pm 0.0030$
	0.5	413	$0.01 \pm 0.0005$	413	$0.01 \pm 0.0005$	5879	$0.15 \pm 0.0037$	3490	$0.08 \pm 0.0029$
	1	449	$0.01 \pm 0.0005$	449	$0.01 \pm 0.0005$	5498	$0.14 \pm 0.0036$	3283	$0.08 \pm 0.0029$
	3	1257	$0.03 \pm 0.0018$	1257	$0.03 \pm 0.0018$	3684	$0.10 \pm 0.0036$	3730	$0.12 \pm 0.0042$
	5.25	532	$0.01 \pm 0.0007$	532	$0.01 \pm 0.0007$	3626	$0.09 \pm 0.0030$	2371	$0.06 \pm 0.0026$
<i>mH<sub>2</sub></i>	$m = 2$	21	$0.00 \pm 0.0001$	21	$0.00 \pm 0.0001$	2374	$0.05 \pm 0.0020$	1059	$0.02 \pm 0.0013$
	$m = 5$	166	$0.00 \pm 0.0003$	166	$0.00 \pm 0.0003$	4317	$0.10 \pm 0.0031$	2442	$0.05 \pm 0.0023$
	$m = 10$	265	$0.01 \pm 0.0004$	265	$0.01 \pm 0.0004$	4852	$0.12 \pm 0.0032$	2871	$0.07 \pm 0.0025$
	$m = 20$	365	$0.01 \pm 0.0004$	365	$0.01 \pm 0.0004$	5098	$0.13 \pm 0.0035$	3050	$0.07 \pm 0.0028$
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.5$	4	$0.00 \pm 0.0000$	4	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$



Table LII. Tests for  $LN(1, 1)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.34	1.02	3.02	0.34	0.60	0.50	0.34	1.01	1.15	0.45	0.55
<i>E<sub>k</sub></i>	$k = 2$	0.50	0.34	1.00	1.54	0.46	0.32	0.50	0.33	1.00	0.63	0.57	0.28
	$k = 4$	0.50	0.33	1.00	0.73	0.59	0.17	0.50	0.33	0.99	0.33	0.68	0.14
	$k = 6$	0.50	0.33	0.99	0.47	0.65	0.11	0.50	0.33	0.99	0.23	0.73	0.09
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0.50	0.34	1.02	2.89	0.34	0.60	0.50	0.34	1.01	1.33	0.42	0.60
	$c^2 = 1.5$	0.50	0.34	1.02	2.77	0.35	0.60	0.50	0.34	1.01	1.50	0.40	0.64
	$c^2 = 2$	0.50	0.34	1.02	2.62	0.36	0.58	0.50	0.34	1.01	1.80	0.37	0.71
	$c^2 = 4$	0.50	0.34	1.01	2.30	0.38	0.51	0.50	0.34	1.02	2.70	0.32	0.82
	$c^2 = 10$	0.50	0.34	1.01	2.06	0.41	0.43	0.50	0.35	1.04	4.09	0.29	0.84
<i>Z</i>	—	0.50	0.34	1.01	2.46	0.41	0.37	0.50	0.33	1.00	0.85	0.53	0.33
<i>LN</i>	(1, 0.25)	0.50	0.33	0.99	0.47	0.64	0.15	0.50	0.33	0.99	0.32	0.69	0.10
	(1, 1)	0.50	0.34	1.00	1.00	0.50	0.33	0.50	0.33	1.00	0.99	0.50	0.33
	(1, 4)	0.50	0.34	1.00	1.33	0.44	0.49	0.50	0.34	1.02	2.36	0.33	0.84
	(1, 10)	0.50	0.34	1.01	1.39	0.43	0.53	0.50	0.34	1.04	3.64	0.25	1.32
<i>RRI</i>	$p = 0.1$	0.50	0.35	1.02	2.99	0.34	0.60	0.50	0.34	1.01	1.16	0.45	0.55
	$p = 0.5$	0.50	0.36	1.05	2.82	0.35	0.61	0.50	0.34	1.03	1.24	0.45	0.55
	$p = 0.9$	0.50	0.43	1.15	2.22	0.41	0.62	0.50	0.39	1.13	1.99	0.48	0.55
<i>EARMA</i>	0.25	0.50	0.34	1.02	3.03	0.34	0.60	0.50	0.34	1.01	1.14	0.45	0.55
	0.5	0.50	0.34	1.02	3.02	0.34	0.60	0.50	0.34	1.01	1.14	0.45	0.55
	1	0.50	0.34	1.02	3.05	0.34	0.61	0.50	0.34	1.02	1.12	0.45	0.55
	3	0.50	0.40	1.11	2.59	0.37	0.60	0.50	0.36	1.07	1.07	0.45	0.55
	5.25	0.50	0.35	1.04	3.25	0.34	0.61	0.50	0.36	1.06	1.00	0.46	0.54
<i>mH<sub>2</sub></i>	$m = 2$	0.50	0.34	1.02	2.64	0.36	0.57	0.50	0.34	1.02	1.82	0.38	0.67
	$m = 5$	0.50	0.34	1.02	2.89	0.34	0.60	0.50	0.34	1.02	1.34	0.42	0.60
	$m = 10$	0.50	0.34	1.02	2.97	0.34	0.60	0.50	0.34	1.01	1.22	0.44	0.57
	$m = 20$	0.50	0.34	1.02	2.99	0.34	0.60	0.50	0.34	1.01	1.17	0.44	0.56
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0.50	0.34	1.02	2.28	0.38	0.51	0.50	0.34	1.03	2.71	0.32	0.82
	$p = 0.5$	0.50	0.35	1.04	2.17	0.39	0.52	0.50	0.36	1.06	2.78	0.33	0.82
	$p = 0.9$	0.50	0.41	1.14	1.93	0.44	0.53	0.50	0.44	1.22	3.38	0.38	0.85

Table LIII. Tests for  $LN(1, 1)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	-	4792	0.12 ± 0.0033	125	0.00 ± 0.0003	1	0.00 ± 0.0000	9304	0.45 ± 0.0056	527	0.01 ± 0.0006	271	0.01 ± 0.0004
$E_k$	$k = 2$	8173	0.32 ± 0.0053	6552	0.22 ± 0.0046	3486	0.09 ± 0.0030	9955	0.70 ± 0.0051	4852	0.12 ± 0.0032	729	0.01 ± 0.0009
	$k = 4$	9848	0.64 ± 0.0054	62	0.00 ± 0.0002	1	0.00 ± 0.0000	10000	0.89 ± 0.0031	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	9983	0.80 ± 0.0043	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.95 ± 0.0019	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	5007	0.13 ± 0.0034	159	0.00 ± 0.0004	0	0.00 ± 0.0000	8818	0.39 ± 0.0055	139	0.00 ± 0.0003	44	0.00 ± 0.0002
	$c^2 = 1.5$	5249	0.14 ± 0.0035	220	0.00 ± 0.0005	0	0.00 ± 0.0000	8411	0.33 ± 0.0052	42	0.00 ± 0.0001	3	0.00 ± 0.0001
	$c^2 = 2$	5589	0.15 ± 0.0038	416	0.01 ± 0.0007	3	0.00 ± 0.0000	7646	0.26 ± 0.0047	1	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	6295	0.19 ± 0.0042	1615	0.03 ± 0.0018	54	0.00 ± 0.0003	5272	0.13 ± 0.0034	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 10$	6781	0.22 ± 0.0045	3215	0.09 ± 0.0034	360	0.01 ± 0.0009	2918	0.06 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	-	6010	0.19 ± 0.0043	3374	0.11 ± 0.0039	500	0.01 ± 0.0012	9734	0.57 ± 0.0056	7726	0.26 ± 0.0045	5299	0.14 ± 0.0037
$LN$	(1, 0.25)	9990	0.80 ± 0.0043	1	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.90 ± 0.0030	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9501	0.50 ± 0.0057	9489	0.50 ± 0.0056	9476	0.50 ± 0.0056	9512	0.50 ± 0.0057	9485	0.50 ± 0.0057	9494	0.50 ± 0.0057
	(1, 4)	8755	0.37 ± 0.0054	3991	0.09 ± 0.0026	1789	0.04 ± 0.0017	6066	0.17 ± 0.0039	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 10)	8637	0.36 ± 0.0053	1991	0.04 ± 0.0015	648	0.01 ± 0.0008	3573	0.08 ± 0.0024	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	3964	0.09 ± 0.0029	143	0.00 ± 0.0004	1	0.00 ± 0.0000	8727	0.37 ± 0.0054	608	0.01 ± 0.0007	320	0.01 ± 0.0005
	$p = 0.5$	1198	0.02 ± 0.0013	434	0.01 ± 0.0007	25	0.00 ± 0.0002	4733	0.12 ± 0.0033	611	0.01 ± 0.0008	377	0.01 ± 0.0006
	$p = 0.9$	98	0.00 ± 0.0003	32	0.00 ± 0.0001	3	0.00 ± 0.0000	386	0.01 ± 0.0007	31	0.00 ± 0.0001	2	0.00 ± 0.0000
$EARMMA$	0.25	4544	0.11 ± 0.0032	153	0.00 ± 0.0004	0	0.00 ± 0.0000	8257	0.32 ± 0.0052	515	0.01 ± 0.0006	260	0.01 ± 0.0004
	0.5	4148	0.10 ± 0.0030	182	0.00 ± 0.0004	0	0.00 ± 0.0000	7003	0.23 ± 0.0046	522	0.01 ± 0.0006	271	0.01 ± 0.0004
	1	4006	0.09 ± 0.0029	226	0.00 ± 0.0006	4	0.00 ± 0.0001	5391	0.15 ± 0.0039	558	0.01 ± 0.0006	344	0.01 ± 0.0005
	3	229	0.00 ± 0.0005	2058	0.05 ± 0.0025	420	0.01 ± 0.0016	1306	0.03 ± 0.0014	1721	0.04 ± 0.0023	1969	0.05 ± 0.0023
	5.25	2126	0.04 ± 0.0019	914	0.02 ± 0.0017	107	0.00 ± 0.0006	1085	0.02 ± 0.0013	577	0.01 ± 0.0007	662	0.01 ± 0.0007
$mH_2$	$m = 2$	4644	0.12 ± 0.0033	531	0.01 ± 0.0009	3	0.00 ± 0.0000	4947	0.13 ± 0.0034	18	0.00 ± 0.0001	0	0.00 ± 0.0000
	$m = 5$	3800	0.09 ± 0.0029	312	0.01 ± 0.0007	2	0.00 ± 0.0000	5178	0.15 ± 0.0039	173	0.00 ± 0.0003	61	0.00 ± 0.0002
	$m = 10$	3898	0.09 ± 0.0029	285	0.01 ± 0.0007	3	0.00 ± 0.0001	6181	0.21 ± 0.0047	389	0.01 ± 0.0005	186	0.00 ± 0.0004
	$m = 20$	4237	0.10 ± 0.0031	215	0.00 ± 0.0005	1	0.00 ± 0.0000	7417	0.29 ± 0.0054	494	0.01 ± 0.0005	267	0.01 ± 0.0004
$RRI(H_2)$	$p = 0.1$	5413	0.15 ± 0.0037	1628	0.04 ± 0.0018	88	0.00 ± 0.0003	4401	0.10 ± 0.0029	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	2124	0.04 ± 0.0019	1506	0.03 ± 0.0016	288	0.01 ± 0.0008	1218	0.02 ± 0.0012	11	0.00 ± 0.0001	1	0.00 ± 0.0000
	$p = 0.9$	199	0.00 ± 0.0005	54	0.00 ± 0.0002	8	0.00 ± 0.0001	58	0.00 ± 0.0002	15	0.00 ± 0.0001	2	0.00 ± 0.0000

Table LIV. Tests for  $LN(1, 4)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
$Exp$	-	1.00	1.00	0.57	0.24	1.14	1.28	0.46	0.38
$E_k$	$k = 2$	1.00	0.50	0.65	0.10	1.22	2.55	0.38	0.43
	$k = 4$	1.00	0.25	0.69	0.04	1.28	9.90	0.27	0.47
	$k = 6$	1.00	0.17	0.71	0.03	1.30	19.76	0.22	0.49
$H_2$	$c^2 = 1.25$	1.00	1.24	0.56	0.26	1.12	1.20	0.47	0.37
	$c^2 = 1.5$	1.00	1.48	0.55	0.28	1.09	1.14	0.48	0.36
	$c^2 = 2$	1.00	1.95	0.53	0.31	1.06	1.09	0.49	0.36
	$c^2 = 4$	1.00	3.77	0.49	0.36	0.97	1.10	0.48	0.36
	$c^2 = 10$	1.00	8.64	0.45	0.39	0.87	1.35	0.46	0.38
$Z$	-	1.00	0.95	0.62	0.13	1.19	1.92	0.41	0.42
$LN$	(1, 0.25)	1.00	0.25	0.70	0.03	1.28	20.68	0.25	0.44
	(1, 1)	1.00	0.97	0.62	0.12	1.17	2.77	0.41	0.38
	(1, 4)	1.00	3.45	0.50	0.33	1.00	1.00	0.50	0.33
	(1, 10)	1.00	6.76	0.42	0.56	0.88	1.22	0.46	0.39
$RRI$	$p = 0.1$	1.00	0.99	0.57	0.24	1.14	1.53	0.41	0.54
	$p = 0.5$	1.00	0.98	0.57	0.24	1.14	3.55	0.23	1.77
	$p = 0.9$	1.00	0.88	0.57	0.24	1.14	21.02	0.05	12.71
$EARMMA$	0.25	1.00	0.99	0.58	0.24	1.14	1.27	0.46	0.38
	0.5	1.00	0.99	0.57	0.24	1.14	1.28	0.46	0.38
	1	1.00	0.97	0.58	0.24	1.14	1.29	0.46	0.38
	3	1.00	0.97	0.58	0.24	1.14	1.25	0.46	0.39
	5.25	1.00	0.90	0.58	0.23	1.14	1.38	0.44	0.40
$mH_2$	$m = 2$	1.00	2.35	0.53	0.30	1.06	1.11	0.48	0.36
	$m = 5$	1.00	1.32	0.56	0.26	1.11	1.20	0.47	0.37
	$m = 10$	1.00	1.11	0.57	0.25	1.13	1.24	0.46	0.38
	$m = 20$	1.00	1.03	0.57	0.24	1.13	1.26	0.46	0.38
$RRI(H_2)$	$p = 0.1$	1.00	3.74	0.49	0.36	0.98	1.34	0.43	0.52
	$p = 0.5$	1.00	3.43	0.49	0.36	0.97	3.25	0.24	1.74
	$p = 0.9$	1.00	2.21	0.49	0.36	0.98	20.25	0.05	12.88

Table LV. Tests for  $LN(1, 4)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		$\#P$	$E[p - value]$	$\#P$	$E[p - value]$	$\#P$	$E[p - value]$	$\#P$	$E[p - value]$
$Exp$	—	181	$0.00 \pm 0.0005$	181	$0.00 \pm 0.0005$	9442	$0.38 \pm 0.0049$	5509	$0.18 \pm 0.0046$
$E_k$	$k = 2$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7960	$0.23 \pm 0.0040$	0	$0.00 \pm 0.0000$
	$k = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	16	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	811	$0.02 \pm 0.0012$	811	$0.02 \pm 0.0012$	9375	$0.41 \pm 0.0052$	7382	$0.29 \pm 0.0056$
	$c^2 = 1.5$	2340	$0.05 \pm 0.0023$	2340	$0.05 \pm 0.0023$	9414	$0.43 \pm 0.0054$	8354	$0.37 \pm 0.0058$
	$c^2 = 2$	5665	$0.17 \pm 0.0043$	5665	$0.17 \pm 0.0043$	9491	$0.47 \pm 0.0055$	9006	$0.43 \pm 0.0058$
	$c^2 = 4$	9164	$0.36 \pm 0.0048$	9164	$0.36 \pm 0.0048$	8965	$0.43 \pm 0.0058$	8864	$0.41 \pm 0.0058$
	$c^2 = 10$	3774	$0.08 \pm 0.0023$	3774	$0.08 \pm 0.0023$	3948	$0.11 \pm 0.0035$	6700	$0.23 \pm 0.0050$
$Z$	—	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	9194	$0.33 \pm 0.0044$	196	$0.00 \pm 0.0005$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	1	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 1)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	9412	$0.46 \pm 0.0054$	90	$0.00 \pm 0.0003$
	(1, 4)	9508	$0.50 \pm 0.0056$	9508	$0.50 \pm 0.0056$	9493	$0.50 \pm 0.0057$	9508	$0.50 \pm 0.0056$
	(1, 10)	232	$0.01 \pm 0.0005$	232	$0.01 \pm 0.0005$	4067	$0.12 \pm 0.0040$	6261	$0.22 \pm 0.0051$
$RRI$	$p = 0.1$	193	$0.00 \pm 0.0005$	193	$0.00 \pm 0.0005$	1964	$0.03 \pm 0.0011$	346	$0.01 \pm 0.0004$
	$p = 0.5$	408	$0.01 \pm 0.0007$	408	$0.01 \pm 0.0007$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	13	$0.00 \pm 0.0001$	13	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	206	$0.00 \pm 0.0006$	206	$0.00 \pm 0.0006$	9222	$0.37 \pm 0.0051$	5443	$0.18 \pm 0.0046$
	0.5	312	$0.01 \pm 0.0007$	312	$0.01 \pm 0.0007$	9035	$0.36 \pm 0.0052$	5388	$0.17 \pm 0.0045$
	1	436	$0.01 \pm 0.0009$	436	$0.01 \pm 0.0009$	8712	$0.34 \pm 0.0052$	5032	$0.16 \pm 0.0045$
	3	1594	$0.04 \pm 0.0024$	1594	$0.04 \pm 0.0024$	5539	$0.16 \pm 0.0042$	4073	$0.13 \pm 0.0041$
	5.25	1220	$0.03 \pm 0.0019$	1220	$0.03 \pm 0.0019$	6577	$0.23 \pm 0.0050$	3612	$0.12 \pm 0.0042$
$mH_2$	$m = 2$	4930	$0.15 \pm 0.0040$	4930	$0.15 \pm 0.0040$	9055	$0.42 \pm 0.0057$	8640	$0.39 \pm 0.0058$
	$m = 5$	1706	$0.04 \pm 0.0022$	1706	$0.04 \pm 0.0022$	8672	$0.36 \pm 0.0054$	7193	$0.27 \pm 0.0055$
	$m = 10$	1083	$0.03 \pm 0.0017$	1083	$0.03 \pm 0.0017$	8562	$0.35 \pm 0.0054$	6179	$0.22 \pm 0.0051$
	$m = 20$	808	$0.02 \pm 0.0013$	808	$0.02 \pm 0.0013$	8707	$0.35 \pm 0.0054$	5752	$0.19 \pm 0.0049$
$RRI(H_2)$	$p = 0.1$	8581	$0.29 \pm 0.0046$	8581	$0.29 \pm 0.0046$	1332	$0.02 \pm 0.0010$	834	$0.02 \pm 0.0008$
	$p = 0.5$	3857	$0.08 \pm 0.0024$	3857	$0.08 \pm 0.0024$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	17	$0.00 \pm 0.0001$	17	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$

Table LVI. Tests for  $LN(1, 4)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.34	1.01	2.18	0.42	0.36	0.50	0.33	0.99	0.55	0.59	0.27
<i>E<sub>k</sub></i>	$k = 2$	0.50	0.34	1.00	0.92	0.56	0.17	0.50	0.33	0.99	0.28	0.70	0.12
	$k = 4$	0.50	0.33	0.99	0.40	0.68	0.09	0.50	0.33	0.99	0.14	0.79	0.05
	$k = 6$	0.50	0.33	0.99	0.25	0.74	0.06	0.50	0.33	0.99	0.09	0.83	0.03
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0.50	0.34	1.01	2.11	0.42	0.37	0.50	0.33	1.00	0.63	0.57	0.29
	$c^2 = 1.5$	0.50	0.34	1.01	2.05	0.42	0.37	0.50	0.33	1.00	0.69	0.55	0.31
	$c^2 = 2$	0.50	0.34	1.01	1.96	0.43	0.37	0.50	0.33	1.00	0.81	0.53	0.33
	$c^2 = 4$	0.50	0.34	1.01	1.75	0.44	0.35	0.50	0.34	1.00	1.10	0.49	0.35
	$c^2 = 10$	0.50	0.34	1.00	1.58	0.47	0.30	0.50	0.34	1.01	1.44	0.47	0.36
<i>Z</i>	—	0.50	0.34	1.00	1.55	0.51	0.20	0.50	0.33	0.99	0.36	0.67	0.15
<i>LN</i>	(1, 0.25)	0.50	0.33	0.99	0.26	0.72	0.08	0.50	0.33	0.99	0.12	0.81	0.04
	(1, 1)	0.50	0.33	0.99	0.64	0.59	0.20	0.50	0.33	0.99	0.40	0.66	0.13
	(1, 4)	0.50	0.34	1.00	0.99	0.50	0.34	0.50	0.34	1.00	0.99	0.50	0.34
	(1, 10)	0.50	0.34	1.00	1.11	0.48	0.39	0.50	0.34	1.01	1.59	0.41	0.55
<i>RRI</i>	$p = 0.1$	0.50	0.34	1.01	2.15	0.42	0.36	0.50	0.33	1.00	0.56	0.59	0.27
	$p = 0.5$	0.50	0.35	1.03	2.01	0.43	0.36	0.50	0.34	1.01	0.57	0.59	0.27
	$p = 0.9$	0.50	0.40	1.10	1.47	0.48	0.37	0.50	0.36	1.05	0.70	0.62	0.27
<i>EARMA</i>	0.25	0.50	0.34	1.01	2.18	0.42	0.36	0.50	0.33	1.00	0.55	0.59	0.27
	0.5	0.50	0.34	1.01	2.17	0.42	0.36	0.50	0.34	1.00	0.55	0.59	0.27
	1	0.50	0.34	1.01	2.19	0.42	0.36	0.50	0.34	1.00	0.54	0.59	0.27
	3	0.50	0.38	1.07	1.76	0.45	0.36	0.50	0.35	1.03	0.53	0.59	0.27
	5.25	0.50	0.35	1.02	2.30	0.42	0.35	0.50	0.35	1.02	0.49	0.60	0.26
<i>mH<sub>2</sub></i>	$m = 2$	0.50	0.34	1.01	1.96	0.43	0.36	0.50	0.34	1.00	0.79	0.54	0.31
	$m = 5$	0.50	0.34	1.01	2.11	0.42	0.37	0.50	0.34	1.00	0.63	0.57	0.29
	$m = 10$	0.50	0.34	1.01	2.14	0.42	0.36	0.50	0.34	1.00	0.58	0.58	0.28
	$m = 20$	0.50	0.34	1.01	2.15	0.42	0.36	0.50	0.33	1.00	0.56	0.58	0.27
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0.50	0.34	1.01	1.74	0.45	0.35	0.50	0.34	1.00	1.10	0.49	0.35
	$p = 0.5$	0.50	0.35	1.02	1.64	0.45	0.35	0.50	0.34	1.02	1.10	0.50	0.36
	$p = 0.9$	0.50	0.39	1.10	1.31	0.50	0.36	0.50	0.38	1.08	1.13	0.53	0.36

Table LVII. Tests for  $LN(1, 4)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
$Exp$	-	6650	0.21 ± 0.0044	2999	0.08 ± 0.0029	394	0.01 ± 0.0008	9972	0.75 ± 0.0047	2241	0.04 ± 0.0016	38	0.00 ± 0.0002
$E_k$	$k = 2$	9569	0.54 ± 0.0058	99	0.00 ± 0.0002	4	0.00 ± 0.0001	10000	0.93 ± 0.0024	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	9998	0.85 ± 0.0037	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0007	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	10000	0.94 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	1.00 ± 0.0003	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	6803	0.22 ± 0.0045	3341	0.10 ± 0.0035	465	0.01 ± 0.0010	9939	0.70 ± 0.0051	4407	0.10 ± 0.0029	513	0.01 ± 0.0007
	$c^2 = 1.5$	6911	0.22 ± 0.0046	3798	0.12 ± 0.0040	648	0.02 ± 0.0013	9895	0.66 ± 0.0053	6275	0.18 ± 0.0041	2255	0.05 ± 0.0020
	$c^2 = 2$	7096	0.24 ± 0.0047	4469	0.15 ± 0.0045	1010	0.02 ± 0.0017	9788	0.59 ± 0.0055	8103	0.30 ± 0.0050	6140	0.19 ± 0.0043
	$c^2 = 4$	7685	0.28 ± 0.0050	5855	0.21 ± 0.0050	2230	0.06 ± 0.0026	9294	0.46 ± 0.0056	9045	0.36 ± 0.0049	8783	0.31 ± 0.0046
	$c^2 = 10$	8061	0.31 ± 0.0053	6157	0.17 ± 0.0038	3391	0.07 ± 0.0024	8538	0.35 ± 0.0054	8338	0.28 ± 0.0045	5450	0.13 ± 0.0032
$Z$	-	8203	0.35 ± 0.0056	1097	0.02 ± 0.0006	270	0.01 ± 0.0003	10000	0.87 ± 0.0034	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$LN$	(1, 0.25)	10000	0.94 ± 0.0023	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0005	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9930	0.69 ± 0.0052	1480	0.03 ± 0.0011	115	0.00 ± 0.0003	9999	0.85 ± 0.0037	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	9493	0.49 ± 0.0056	9516	0.50 ± 0.0057	9482	0.50 ± 0.0057	9508	0.50 ± 0.0057	9492	0.50 ± 0.0057	9490	0.50 ± 0.0057
	(1, 10)	9272	0.45 ± 0.0056	8839	0.37 ± 0.0054	8033	0.32 ± 0.0056	8094	0.30 ± 0.0051	1348	0.03 ± 0.0013	185	0.00 ± 0.0004
$RRI$	$p = 0.1$	5821	0.17 ± 0.0040	2990	0.08 ± 0.0028	453	0.01 ± 0.0008	9921	0.68 ± 0.0053	1990	0.04 ± 0.0016	47	0.00 ± 0.0001
	$p = 0.5$	2371	0.05 ± 0.0022	2435	0.05 ± 0.0019	673	0.01 ± 0.0009	8255	0.34 ± 0.0054	1204	0.02 ± 0.0013	120	0.00 ± 0.0003
	$p = 0.9$	313	0.01 ± 0.0006	68	0.00 ± 0.0002	13	0.00 ± 0.0001	1738	0.04 ± 0.0021	29	0.00 ± 0.0001	3	0.00 ± 0.0001
$EARM A$	0.25	6367	0.19 ± 0.0043	3053	0.08 ± 0.0030	354	0.01 ± 0.0008	9866	0.64 ± 0.0054	2210	0.04 ± 0.0016	34	0.00 ± 0.0001
	0.5	6004	0.18 ± 0.0041	3092	0.08 ± 0.0029	396	0.01 ± 0.0008	9571	0.53 ± 0.0058	2209	0.04 ± 0.0016	44	0.00 ± 0.0002
	1	5710	0.17 ± 0.0040	2965	0.07 ± 0.0028	418	0.01 ± 0.0007	9023	0.43 ± 0.0058	2112	0.04 ± 0.0016	72	0.00 ± 0.0003
	3	666	0.01 ± 0.0010	3819	0.10 ± 0.0032	2993	0.08 ± 0.0032	4018	0.10 ± 0.0033	1727	0.04 ± 0.0019	647	0.01 ± 0.0012
	5.25	3371	0.08 ± 0.0027	2085	0.05 ± 0.0022	674	0.01 ± 0.0012	4027	0.11 ± 0.0036	1131	0.03 ± 0.0016	469	0.01 ± 0.0013
$mH_2$	$m = 2$	6225	0.19 ± 0.0042	4322	0.14 ± 0.0042	948	0.02 ± 0.0016	8786	0.39 ± 0.0057	6749	0.21 ± 0.0043	4425	0.12 ± 0.0035
	$m = 5$	5432	0.15 ± 0.0039	3526	0.10 ± 0.0035	582	0.01 ± 0.0011	8677	0.40 ± 0.0059	4117	0.09 ± 0.0028	606	0.01 ± 0.0008
	$m = 10$	5580	0.16 ± 0.0040	3338	0.09 ± 0.0032	500	0.01 ± 0.0009	9085	0.48 ± 0.0062	3092	0.06 ± 0.0022	178	0.00 ± 0.0004
	$m = 20$	5993	0.18 ± 0.0042	3231	0.09 ± 0.0031	440	0.01 ± 0.0009	9572	0.57 ± 0.0060	2661	0.05 ± 0.0019	79	0.00 ± 0.0002
$RRI(H_2)$	$p = 0.1$	6877	0.23 ± 0.0046	5625	0.19 ± 0.0047	2239	0.06 ± 0.0025	8830	0.39 ± 0.0055	8481	0.30 ± 0.0047	8117	0.26 ± 0.0044
	$p = 0.5$	3326	0.08 ± 0.0028	3598	0.08 ± 0.0026	1738	0.04 ± 0.0018	5080	0.14 ± 0.0036	4192	0.09 ± 0.0027	3547	0.07 ± 0.0024
	$p = 0.9$	430	0.01 ± 0.0009	58	0.00 ± 0.0002	12	0.00 ± 0.0001	658	0.01 ± 0.0010	52	0.00 ± 0.0002	5	0.00 ± 0.0001

Table LVIII. Tests for  $LN(1, 10)$  using  $F(X)$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

<i>Case</i>	<i>Subcase</i>	<i>X</i>		<i>Standard</i>		<i>Sort-Log</i>		<i>Durbin</i>	
		<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>	<i>Avg</i>	<i>c<sup>2</sup></i>
<i>Exp</i>	—	1.00	1.00	0.64	0.15	1.29	1.64	0.41	0.42
<i>E<sub>k</sub></i>	$k = 2$	1.00	0.50	0.71	0.06	1.39	5.04	0.30	0.49
	$k = 4$	1.00	0.25	0.74	0.02	1.45	19.03	0.21	0.51
	$k = 6$	1.00	0.17	0.76	0.01	1.47	33.40	0.17	0.51
<i>H<sub>2</sub></i>	$c^2 = 1.25$	1.00	1.24	0.63	0.16	1.26	1.51	0.43	0.40
	$c^2 = 1.5$	1.00	1.48	0.62	0.17	1.24	1.42	0.44	0.39
	$c^2 = 2$	1.00	1.95	0.60	0.19	1.20	1.31	0.46	0.38
	$c^2 = 4$	1.00	3.77	0.56	0.22	1.11	1.22	0.47	0.36
	$c^2 = 10$	1.00	8.64	0.53	0.24	1.01	1.30	0.46	0.37
<i>Z</i>	—	1.00	0.95	0.69	0.08	1.35	3.27	0.34	0.48
<i>LN</i>	(1, 0.25)	1.00	0.25	0.75	0.02	1.46	35.42	0.19	0.46
	(1, 1)	1.00	0.97	0.69	0.06	1.34	6.94	0.33	0.41
	(1, 4)	1.00	3.45	0.58	0.19	1.14	1.30	0.47	0.35
	(1, 10)	1.00	6.76	0.50	0.34	1.00	1.00	0.50	0.33
<i>RRI</i>	$p = 0.1$	1.00	0.99	0.64	0.15	1.29	1.93	0.37	0.58
	$p = 0.5$	1.00	0.98	0.64	0.15	1.29	4.24	0.21	1.85
	$p = 0.9$	1.00	0.88	0.64	0.15	1.29	23.12	0.05	12.95
<i>EARMMA</i>	0.25	1.00	0.99	0.64	0.15	1.29	1.64	0.41	0.42
	0.5	1.00	0.99	0.64	0.15	1.29	1.65	0.41	0.42
	1	1.00	0.97	0.64	0.15	1.29	1.66	0.41	0.43
	3	1.00	0.97	0.64	0.15	1.29	1.83	0.41	0.42
	5.25	1.00	0.90	0.64	0.15	1.29	1.77	0.40	0.44
<i>mH<sub>2</sub></i>	$m = 2$	1.00	2.35	0.60	0.18	1.20	1.36	0.45	0.38
	$m = 5$	1.00	1.32	0.62	0.16	1.25	1.51	0.43	0.40
	$m = 10$	1.00	1.11	0.63	0.16	1.27	1.58	0.42	0.41
	$m = 20$	1.00	1.03	0.64	0.15	1.28	1.61	0.42	0.42
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	1.00	3.74	0.56	0.22	1.12	1.46	0.42	0.51
	$p = 0.5$	1.00	3.43	0.56	0.22	1.11	3.44	0.24	1.73
	$p = 0.9$	1.00	2.21	0.56	0.22	1.11	20.60	0.05	12.65

Table LIX. Tests for  $LN(1, 10)$  using  $F(X)$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	$X$		Standard		Sort-Log		Durbin	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
$Exp$	—	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7833	$0.17 \pm 0.0030$	329	$0.01 \pm 0.0007$
$E_k$	$k = 2$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	4168	$0.08 \pm 0.0022$	0	$0.00 \pm 0.0000$
	$k = 4$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	8014	$0.20 \pm 0.0034$	1250	$0.03 \pm 0.0016$
	$c^2 = 1.5$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	8139	$0.22 \pm 0.0038$	2724	$0.07 \pm 0.0029$
	$c^2 = 2$	2	$0.00 \pm 0.0000$	2	$0.00 \pm 0.0000$	8385	$0.26 \pm 0.0044$	5067	$0.16 \pm 0.0043$
	$c^2 = 4$	330	$0.01 \pm 0.0006$	330	$0.01 \pm 0.0006$	9352	$0.43 \pm 0.0054$	7485	$0.30 \pm 0.0056$
	$c^2 = 10$	2217	$0.04 \pm 0.0014$	2217	$0.04 \pm 0.0014$	8884	$0.41 \pm 0.0058$	6272	$0.21 \pm 0.0049$
$Z$	—	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7296	$0.16 \pm 0.0030$	0	$0.00 \pm 0.0000$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 1)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7966	$0.28 \pm 0.0049$	0	$0.00 \pm 0.0000$
	(1, 4)	90	$0.00 \pm 0.0003$	90	$0.00 \pm 0.0003$	8993	$0.39 \pm 0.0054$	7099	$0.26 \pm 0.0052$
	(1, 10)	9467	$0.50 \pm 0.0056$	9467	$0.50 \pm 0.0056$	9489	$0.50 \pm 0.0057$	9492	$0.50 \pm 0.0057$
$RRI$	$p = 0.1$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	1678	$0.03 \pm 0.0008$	3	$0.00 \pm 0.0000$
	$p = 0.5$	1	$0.00 \pm 0.0000$	1	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	2	$0.00 \pm 0.0000$	2	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7581	$0.17 \pm 0.0031$	335	$0.01 \pm 0.0007$
	0.5	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7528	$0.18 \pm 0.0034$	354	$0.01 \pm 0.0008$
	1	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7183	$0.18 \pm 0.0034$	379	$0.01 \pm 0.0008$
	3	187	$0.00 \pm 0.0007$	187	$0.00 \pm 0.0007$	4602	$0.11 \pm 0.0032$	1544	$0.04 \pm 0.0025$
	5.25	17	$0.00 \pm 0.0001$	17	$0.00 \pm 0.0001$	5700	$0.15 \pm 0.0038$	552	$0.01 \pm 0.0013$
$mH_2$	$m = 2$	16	$0.00 \pm 0.0002$	16	$0.00 \pm 0.0002$	8232	$0.29 \pm 0.0048$	4156	$0.12 \pm 0.0039$
	$m = 5$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7563	$0.22 \pm 0.0041$	1342	$0.03 \pm 0.0018$
	$m = 10$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7399	$0.20 \pm 0.0039$	785	$0.02 \pm 0.0013$
	$m = 20$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	7456	$0.20 \pm 0.0038$	576	$0.01 \pm 0.0011$
$RRI(H_2)$	$p = 0.1$	410	$0.01 \pm 0.0007$	410	$0.01 \pm 0.0007$	2357	$0.04 \pm 0.0013$	740	$0.01 \pm 0.0008$
	$p = 0.5$	543	$0.01 \pm 0.0009$	543	$0.01 \pm 0.0009$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	7	$0.00 \pm 0.0000$	7	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$

Table LX. Tests for  $LN(1, 10)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$ : Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times (all with  $n = 200$ ) with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.34	1.01	1.84	0.46	0.28	0.50	0.33	0.99	0.38	0.66	0.18
<i>E<sub>k</sub></i>	$k = 2$	0.50	0.33	0.99	0.72	0.60	0.13	0.50	0.33	0.99	0.18	0.76	0.08
	$k = 4$	0.50	0.33	0.99	0.30	0.72	0.06	0.50	0.33	0.99	0.09	0.83	0.03
	$k = 6$	0.50	0.33	0.99	0.19	0.77	0.04	0.50	0.33	0.99	0.06	0.87	0.02
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0.50	0.34	1.00	1.80	0.46	0.29	0.50	0.33	0.99	0.42	0.64	0.20
	$c^2 = 1.5$	0.50	0.34	1.01	1.75	0.46	0.30	0.50	0.33	0.99	0.46	0.62	0.20
	$c^2 = 2$	0.50	0.34	1.00	1.69	0.46	0.30	0.50	0.33	0.99	0.53	0.61	0.22
	$c^2 = 4$	0.50	0.34	1.00	1.53	0.48	0.29	0.50	0.33	1.00	0.68	0.58	0.23
	$c^2 = 10$	0.50	0.34	1.00	1.39	0.50	0.25	0.50	0.33	1.00	0.84	0.57	0.23
<i>Z</i>	—	0.50	0.34	1.00	1.24	0.55	0.16	0.50	0.33	0.99	0.24	0.73	0.10
<i>LN</i>	(1, 0.25)	0.50	0.33	0.99	0.20	0.76	0.06	0.50	0.33	0.99	0.08	0.85	0.02
	(1, 1)	0.50	0.33	0.99	0.51	0.62	0.16	0.50	0.33	0.99	0.24	0.73	0.08
	(1, 4)	0.50	0.33	1.00	0.86	0.53	0.28	0.50	0.33	1.00	0.62	0.59	0.21
	(1, 10)	0.50	0.34	1.00	0.99	0.50	0.34	0.50	0.33	1.00	1.00	0.50	0.34
<i>RRI</i>	$p = 0.1$	0.50	0.34	1.01	1.82	0.46	0.28	0.50	0.33	0.99	0.38	0.66	0.18
	$p = 0.5$	0.50	0.35	1.02	1.70	0.46	0.28	0.50	0.34	1.00	0.38	0.66	0.18
	$p = 0.9$	0.50	0.39	1.08	1.22	0.52	0.29	0.50	0.35	1.03	0.42	0.68	0.18
<i>EARMA</i>	0.25	0.50	0.34	1.01	1.84	0.46	0.28	0.50	0.33	0.99	0.38	0.66	0.18
	0.5	0.50	0.34	1.01	1.83	0.46	0.28	0.50	0.33	0.99	0.37	0.66	0.18
	1	0.50	0.34	1.01	1.85	0.46	0.28	0.50	0.33	1.00	0.37	0.66	0.18
	3	0.50	0.38	1.06	1.47	0.48	0.28	0.50	0.34	1.01	0.36	0.66	0.18
	5.25	0.50	0.35	1.02	1.93	0.46	0.27	0.50	0.34	1.01	0.34	0.66	0.18
<i>mH<sub>2</sub></i>	$m = 2$	0.50	0.34	1.01	1.69	0.46	0.29	0.50	0.33	1.00	0.51	0.61	0.21
	$m = 5$	0.50	0.34	1.01	1.79	0.46	0.29	0.50	0.34	1.00	0.42	0.64	0.20
	$m = 10$	0.50	0.34	1.01	1.82	0.46	0.28	0.50	0.33	0.99	0.39	0.65	0.19
	$m = 20$	0.50	0.34	1.01	1.82	0.46	0.28	0.50	0.33	0.99	0.38	0.65	0.19
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0.50	0.34	1.01	1.52	0.48	0.29	0.50	0.33	1.00	0.68	0.58	0.23
	$p = 0.5$	0.50	0.35	1.02	1.42	0.48	0.29	0.50	0.34	1.01	0.68	0.58	0.23
	$p = 0.9$	0.50	0.38	1.08	1.11	0.53	0.30	0.50	0.36	1.05	0.66	0.61	0.23



Table LXI. Tests for  $LN(1, 10)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
$Exp$	-	7471	0.27 ± 0.0050	3921	0.07 ± 0.0017	1125	0.02 ± 0.0008	10000	0.87 ± 0.0034	7	0.00 ± 0.0001	0	0.00 ± 0.0000
$E_k$	$k = 2$	9845	0.64 ± 0.0055	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.98 ± 0.0012	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	10000	0.91 ± 0.0027	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	1.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	10000	0.97 ± 0.0013	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	1.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	7581	0.27 ± 0.0050	4777	0.10 ± 0.0027	1739	0.03 ± 0.0014	9994	0.83 ± 0.0039	40	0.00 ± 0.0002	0	0.00 ± 0.0000
	$c^2 = 1.5$	7647	0.28 ± 0.0051	5491	0.14 ± 0.0035	2257	0.05 ± 0.0019	9995	0.81 ± 0.0042	163	0.00 ± 0.0003	0	0.00 ± 0.0000
	$c^2 = 2$	7807	0.30 ± 0.0052	5943	0.18 ± 0.0042	2805	0.06 ± 0.0024	9980	0.76 ± 0.0046	688	0.01 ± 0.0007	7	0.00 ± 0.0001
	$c^2 = 4$	8256	0.33 ± 0.0054	6460	0.18 ± 0.0039	3776	0.08 ± 0.0026	9888	0.66 ± 0.0053	2427	0.05 ± 0.0017	339	0.01 ± 0.0006
	$c^2 = 10$	8571	0.37 ± 0.0056	4274	0.08 ± 0.0020	2371	0.04 ± 0.0013	9784	0.58 ± 0.0056	2359	0.04 ± 0.0015	613	0.01 ± 0.0008
$Z$	-	8863	0.44 ± 0.0060	6	0.00 ± 0.0001	0	0.00 ± 0.0000	10000	0.95 ± 0.0019	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$LN$	(1, 0.25)	10000	0.97 ± 0.0015	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	1.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	9981	0.77 ± 0.0046	10	0.00 ± 0.0001	0	0.00 ± 0.0000	10000	0.94 ± 0.0021	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	9695	0.56 ± 0.0056	8734	0.34 ± 0.0052	7343	0.26 ± 0.0051	9948	0.70 ± 0.0051	1741	0.03 ± 0.0012	126	0.00 ± 0.0003
	(1, 10)	9507	0.50 ± 0.0057	9505	0.50 ± 0.0057	9499	0.50 ± 0.0057	9483	0.50 ± 0.0057	9446	0.50 ± 0.0057	9494	0.50 ± 0.0057
$RRI$	$p = 0.1$	6702	0.22 ± 0.0046	3557	0.06 ± 0.0017	1083	0.02 ± 0.0008	9989	0.81 ± 0.0042	8	0.00 ± 0.0001	0	0.00 ± 0.0000
	$p = 0.5$	3146	0.07 ± 0.0027	1704	0.03 ± 0.0013	657	0.01 ± 0.0007	9335	0.49 ± 0.0059	48	0.00 ± 0.0002	0	0.00 ± 0.0000
	$p = 0.9$	524	0.01 ± 0.0009	40	0.00 ± 0.0001	2	0.00 ± 0.0000	3136	0.09 ± 0.0033	7	0.00 ± 0.0001	0	0.00 ± 0.0000
$EARM A$	0.25	7213	0.25 ± 0.0048	3828	0.06 ± 0.0018	1124	0.02 ± 0.0008	9992	0.79 ± 0.0044	4	0.00 ± 0.0000	0	0.00 ± 0.0000
	0.5	6897	0.23 ± 0.0046	3676	0.06 ± 0.0018	1059	0.02 ± 0.0008	9951	0.70 ± 0.0052	6	0.00 ± 0.0001	0	0.00 ± 0.0000
	1	6586	0.21 ± 0.0045	3219	0.06 ± 0.0018	906	0.02 ± 0.0008	9767	0.61 ± 0.0057	7	0.00 ± 0.0001	0	0.00 ± 0.0000
	3	1019	0.02 ± 0.0013	2048	0.04 ± 0.0018	1973	0.04 ± 0.0018	5862	0.19 ± 0.0046	263	0.01 ± 0.0006	26	0.00 ± 0.0002
	5.25	4143	0.10 ± 0.0032	1487	0.03 ± 0.0015	732	0.01 ± 0.0010	6181	0.22 ± 0.0050	29	0.00 ± 0.0002	1	0.00 ± 0.0000
$mH_2$	$m = 2$	7014	0.23 ± 0.0047	5380	0.13 ± 0.0034	2522	0.05 ± 0.0019	9723	0.58 ± 0.0057	415	0.01 ± 0.0005	2	0.00 ± 0.0000
	$m = 5$	6278	0.20 ± 0.0044	4367	0.09 ± 0.0025	1604	0.03 ± 0.0013	9591	0.57 ± 0.0060	59	0.00 ± 0.0002	0	0.00 ± 0.0000
	$m = 10$	6375	0.21 ± 0.0046	4007	0.07 ± 0.0021	1435	0.02 ± 0.0010	9778	0.64 ± 0.0058	19	0.00 ± 0.0001	0	0.00 ± 0.0000
	$m = 20$	6793	0.23 ± 0.0048	3887	0.07 ± 0.0019	1248	0.02 ± 0.0009	9927	0.73 ± 0.0053	15	0.00 ± 0.0001	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	7529	0.28 ± 0.0051	5966	0.16 ± 0.0037	3499	0.07 ± 0.0025	9766	0.59 ± 0.0056	2202	0.04 ± 0.0017	372	0.01 ± 0.0008
	$p = 0.5$	4013	0.10 ± 0.0032	2983	0.06 ± 0.0022	1694	0.03 ± 0.0016	7383	0.27 ± 0.0051	1127	0.02 ± 0.0013	526	0.01 ± 0.0010
	$p = 0.9$	649	0.01 ± 0.0011	49	0.00 ± 0.0002	8	0.00 ± 0.0001	1544	0.04 ± 0.0019	36	0.00 ± 0.0001	4	0.00 ± 0.0001

**C.1. Plots of the Average Empirical Distributions - Tests for  $E_2$**

Fig. 36. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $E_{xp}$ : Standard KS, Conditional-Uniform, Log, Lewis Tests (from left to right).

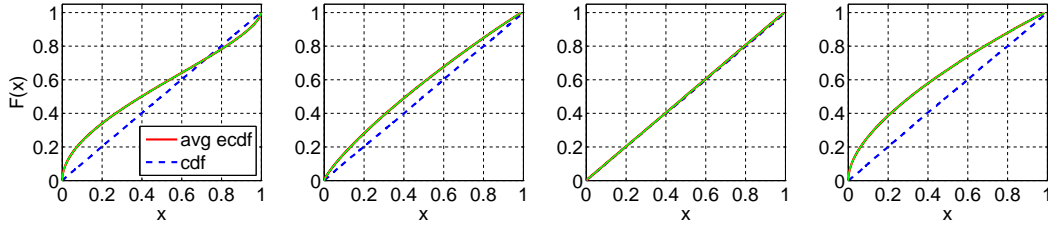


Fig. 37. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $E_2$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

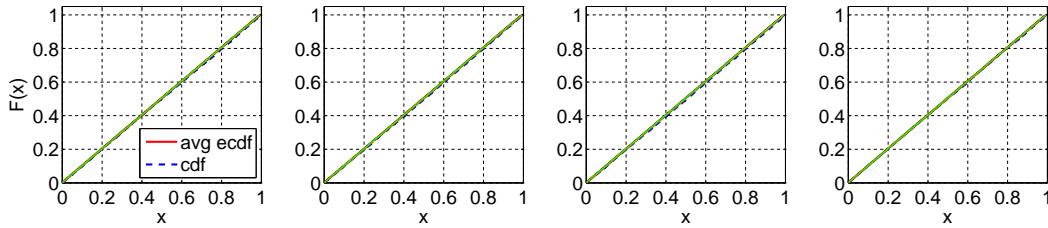


Fig. 38. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $E_4$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

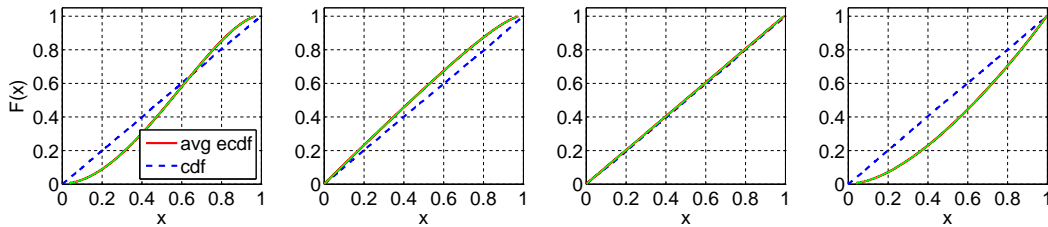


Fig. 39. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $E_6$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

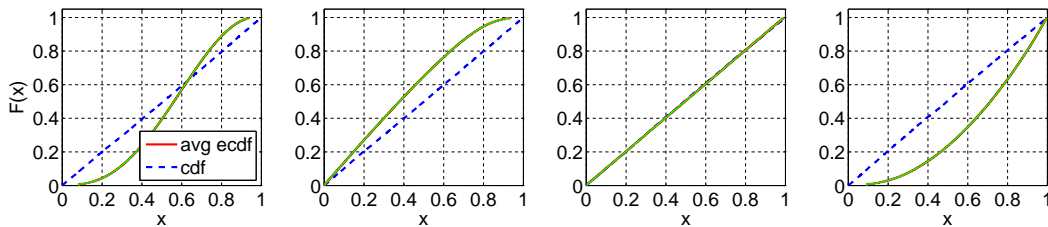


Fig. 40. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $H_2$  ( $c^2 = 1.25$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

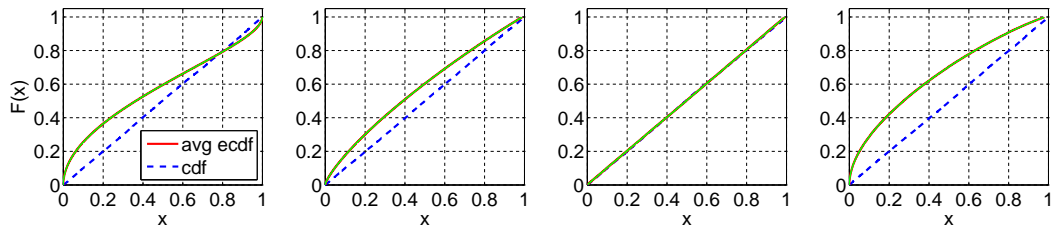


Fig. 41. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $H_2$  ( $c^2 = 1.5$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

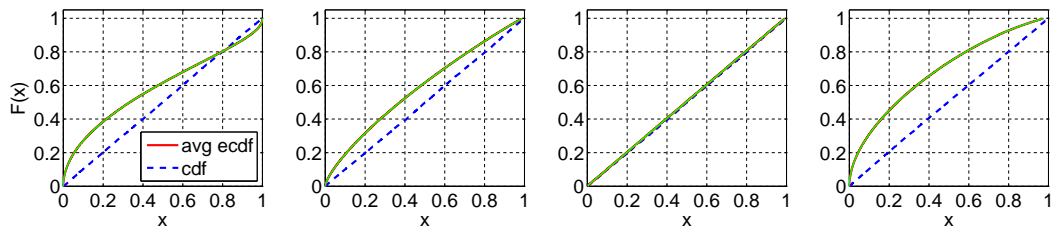


Fig. 42. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $H_2$  ( $c^2 = 2$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

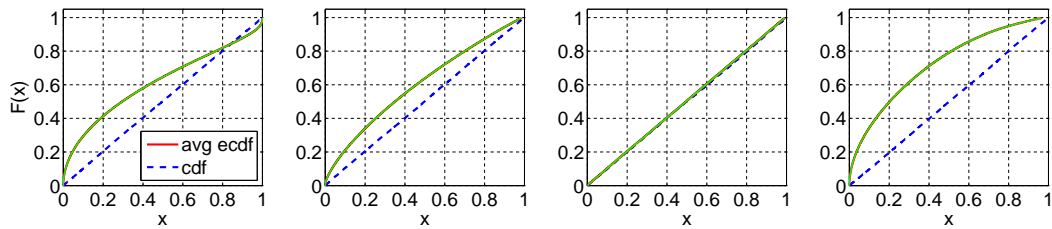


Fig. 43. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $H_2$  ( $c^2 = 4$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

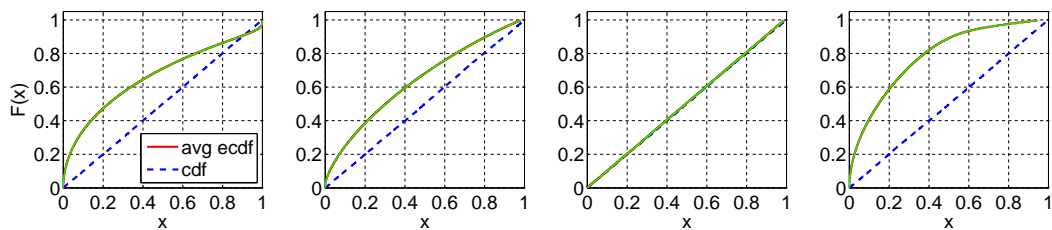


Fig. 44. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $H_2$  ( $c^2 = 10$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

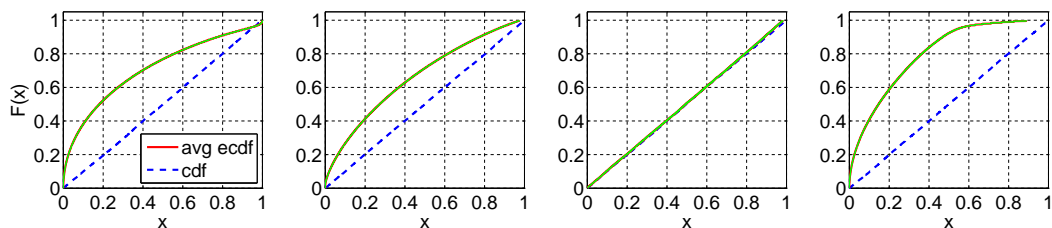


Fig. 45. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $Z$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

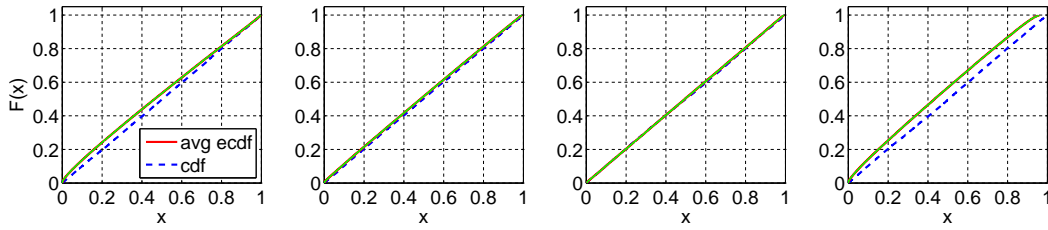


Fig. 46. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $LN(1, 0.25)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

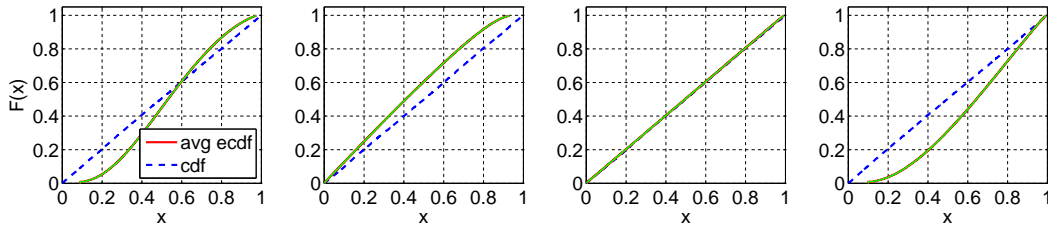


Fig. 47. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $LN(1, 1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

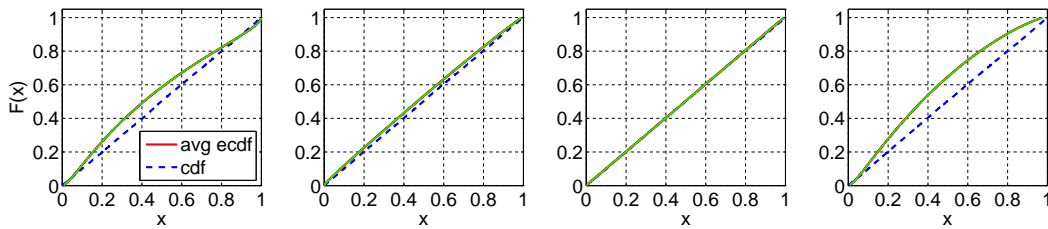


Fig. 48. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $LN(1, 4)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

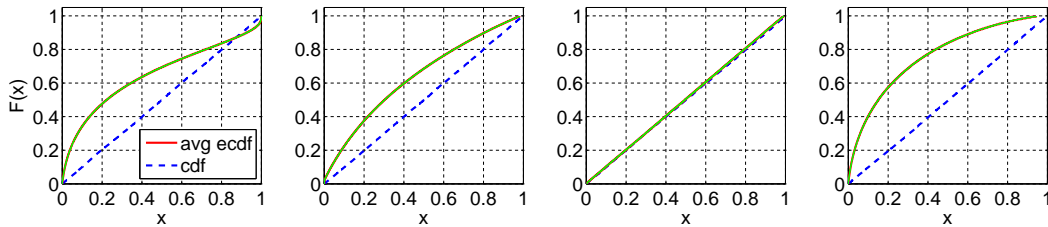


Fig. 49. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $LN(1, 10)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

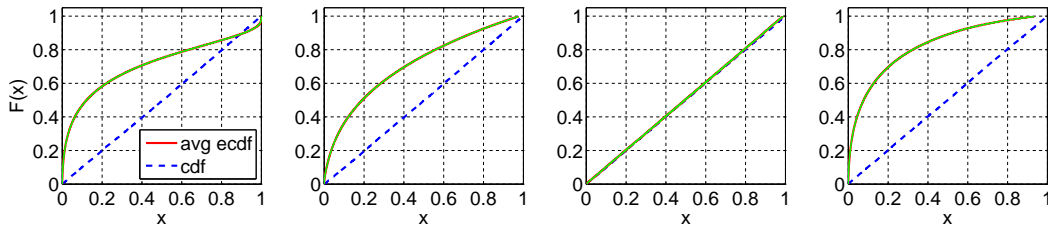


Fig. 50. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $RRI (p = 0.1)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

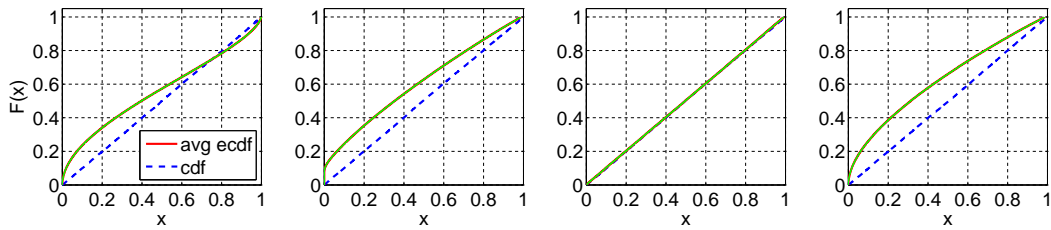


Fig. 51. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $RRI (p = 0.5)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

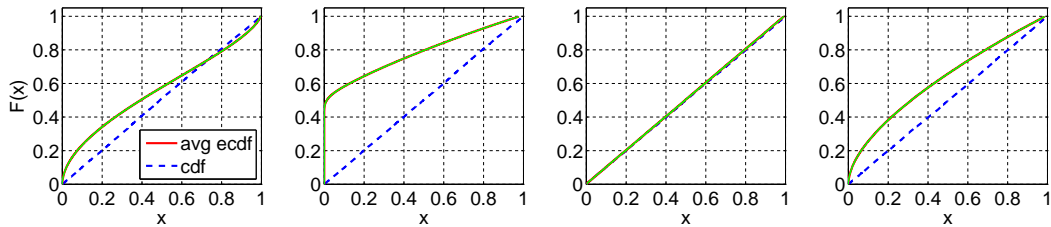


Fig. 52. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $RRI (p = 0.9)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

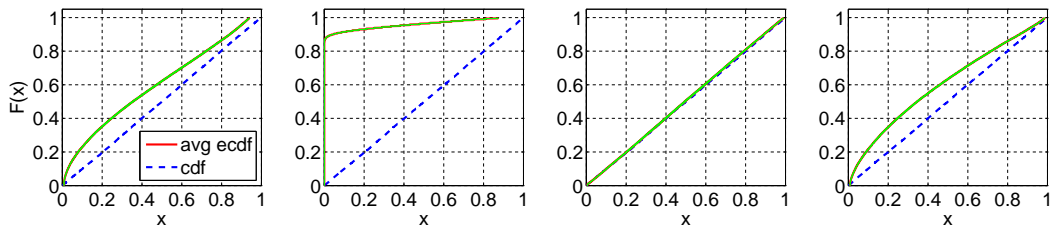


Fig. 53. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $EARMA (0.25)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

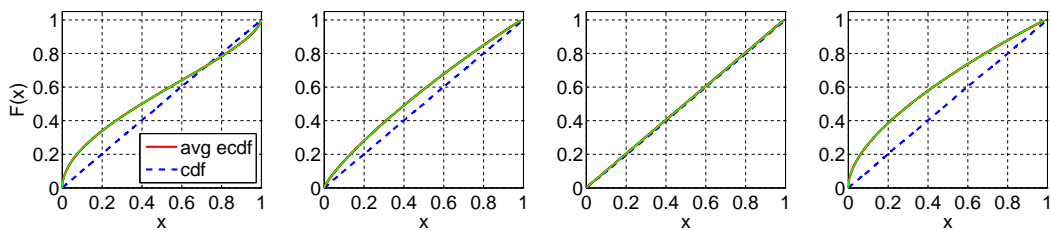


Fig. 54. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $EARMA (0.5)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

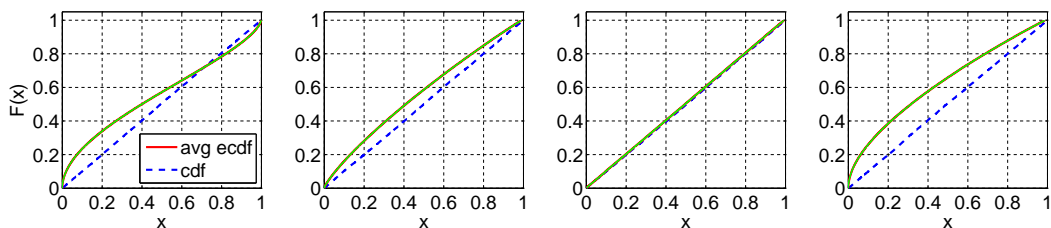


Fig. 55. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $EARMA(1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

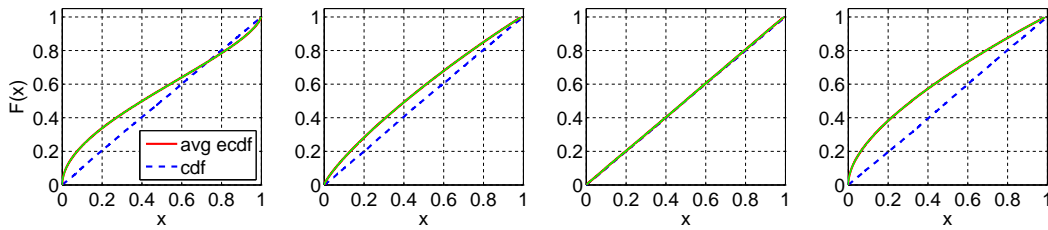


Fig. 56. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $EARMA(3)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

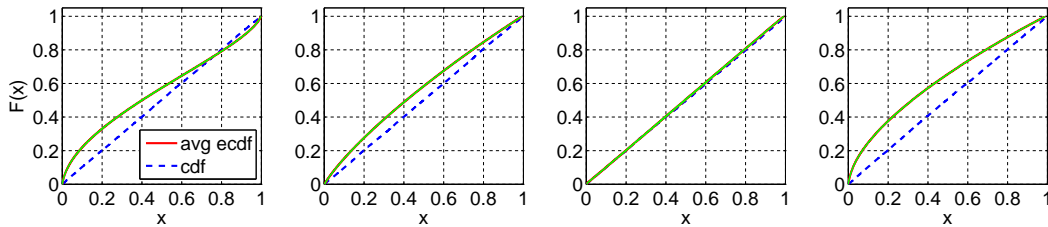


Fig. 57. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $EARMA(5.25)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

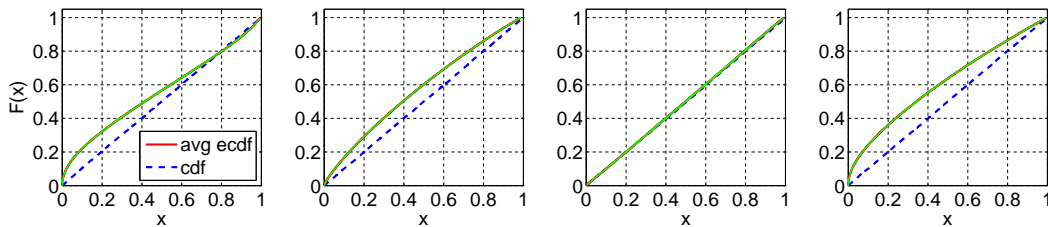


Fig. 58. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $2 - H_2$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

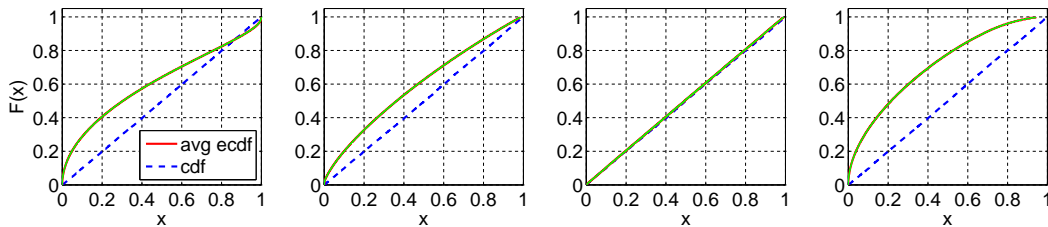


Fig. 59. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $5 - H_2$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

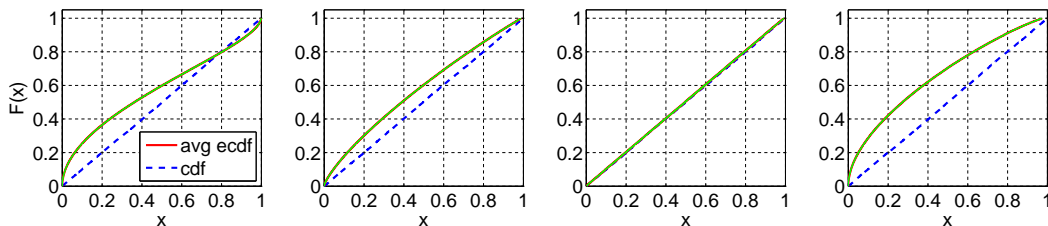


Fig. 60. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $10 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

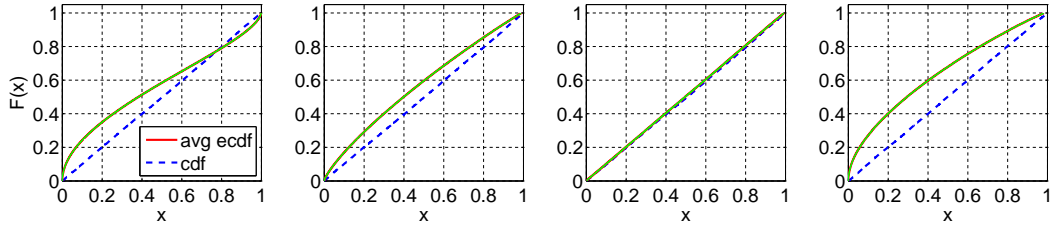


Fig. 61. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $20 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

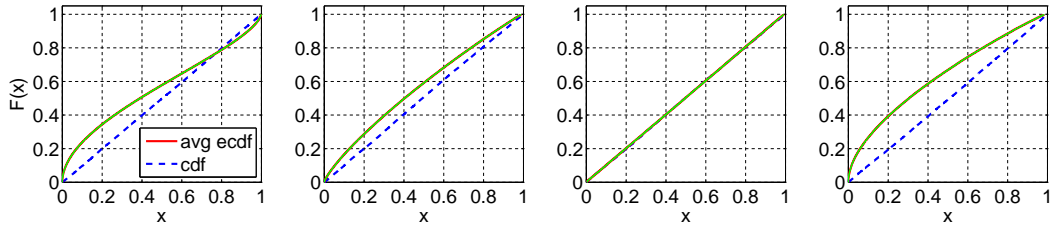


Fig. 62. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $RRI (H_2, p = 0.1)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

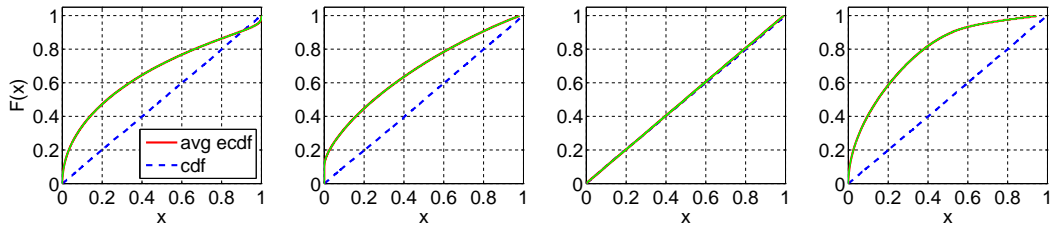


Fig. 63. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $RRI (H_2, p = 0.5)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

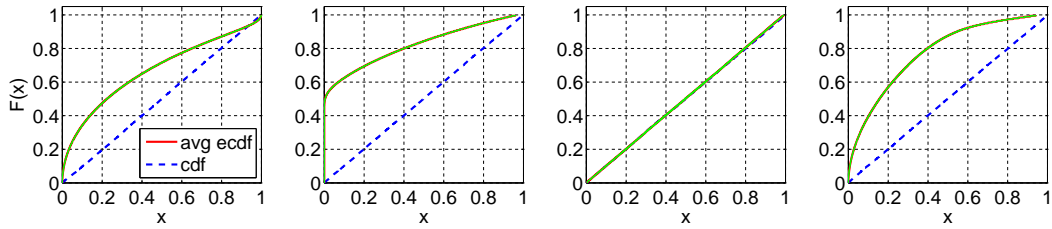
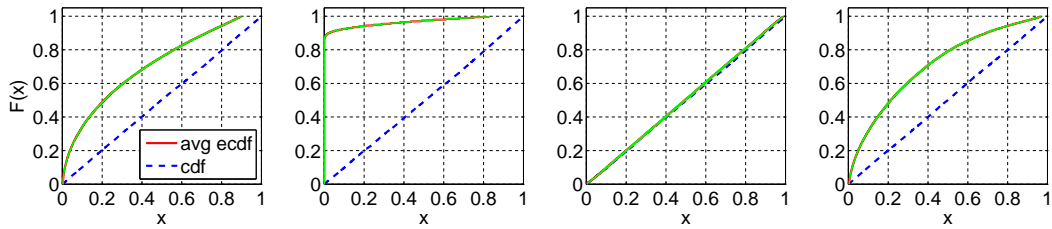


Fig. 64. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $E_2$ );  $RRI (H_2, p = 0.9)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).



**C.2. Plots of the Average Empirical Distributions - Tests for  $H_2$  with  $c^2 = 2$**

Fig. 65. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ ); *Exp*: Standard KS, Conditional-Uniform, Log, Lewis Tests (from left to right).

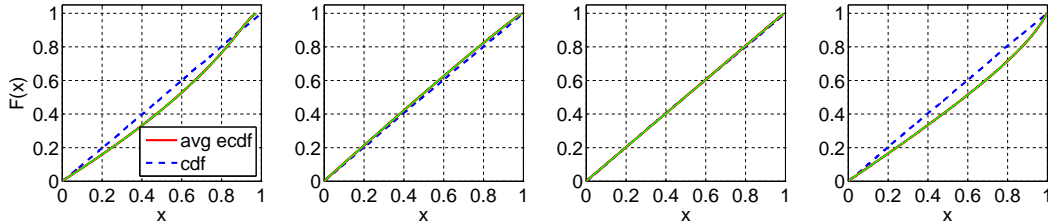


Fig. 66. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $H_2$  with  $c^2 = 2$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

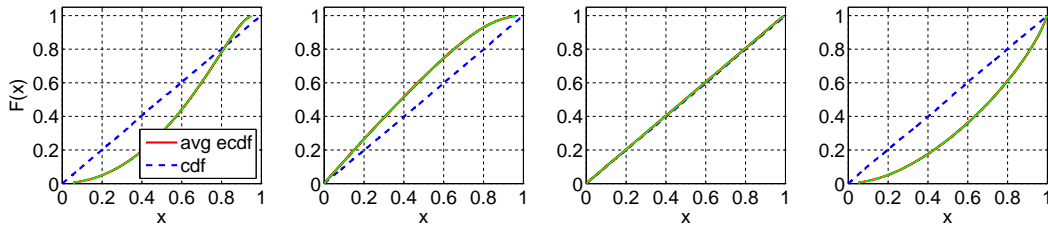


Fig. 67. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $E_4$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

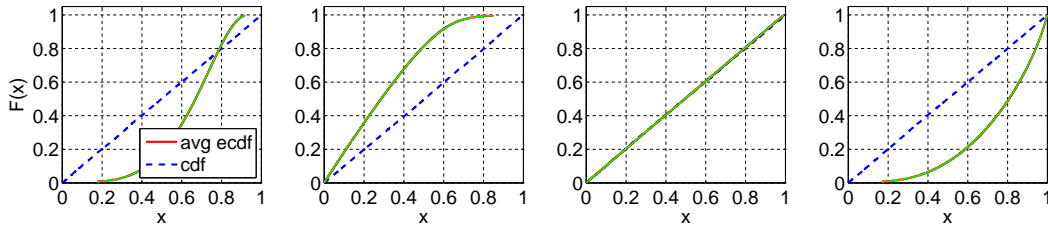


Fig. 68. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $E_6$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

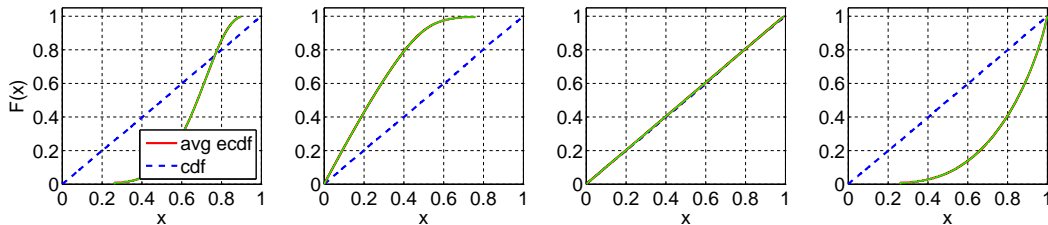




Fig. 69. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $H_2$  ( $c^2 = 1.25$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

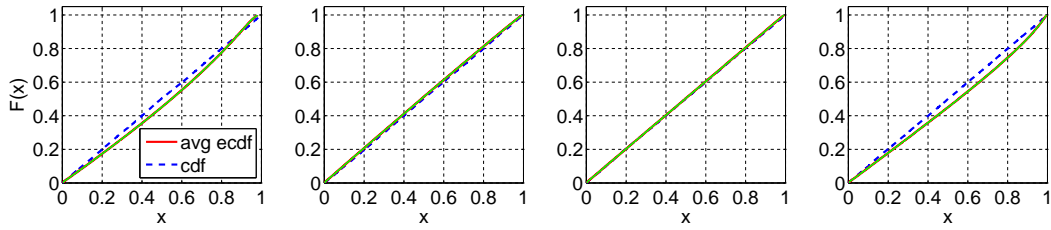


Fig. 70. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $H_2$  ( $c^2 = 1.5$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

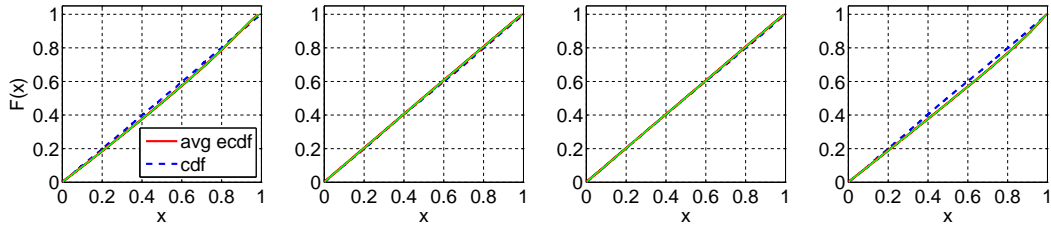


Fig. 71. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $H_2$  ( $c^2 = 2$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

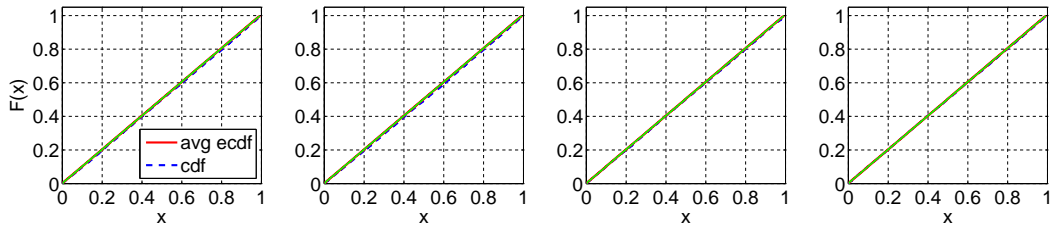


Fig. 72. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $H_2$  ( $c^2 = 4$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

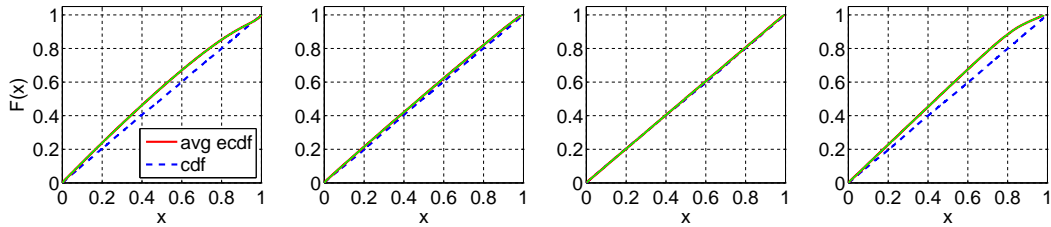


Fig. 73. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $H_2$  ( $c^2 = 10$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

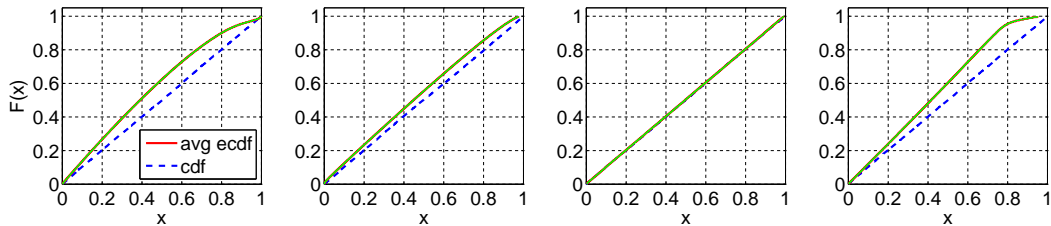


Fig. 74. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $Z: F(X)$ , Durbin, CU, and Lewis Tests (from left to right).

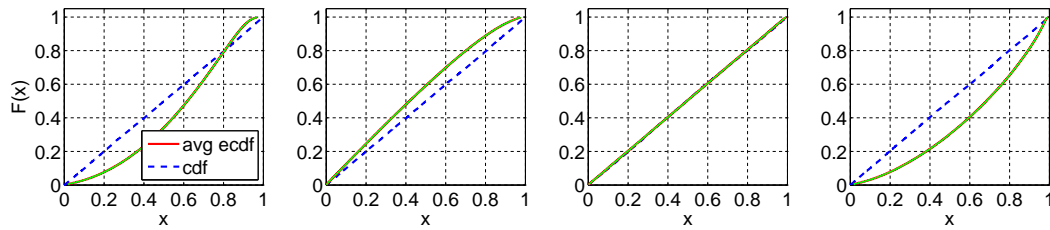


Fig. 75. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $LN(1, 0.25)$ :  $F(X)$ , Durbin, CU, and Lewis Tests (from left to right).

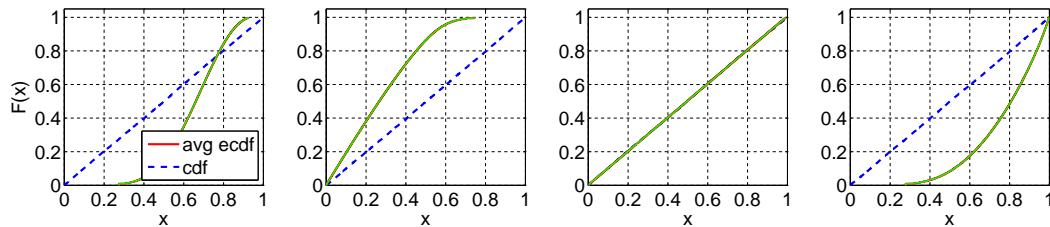


Fig. 76. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $LN(1, 1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests (from left to right).

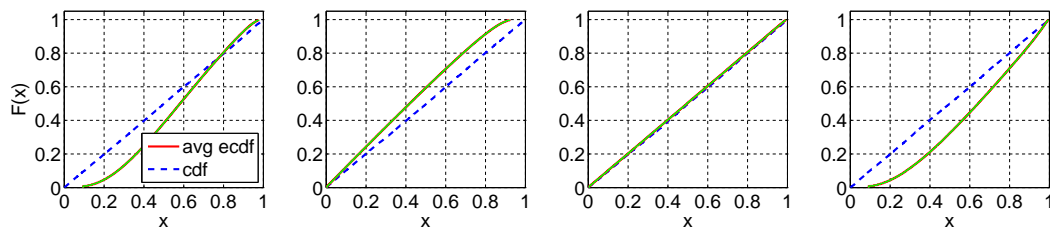


Fig. 77. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $LN(1, 4)$ :  $F(X)$ , Durbin, CU, and Lewis Tests (from left to right).

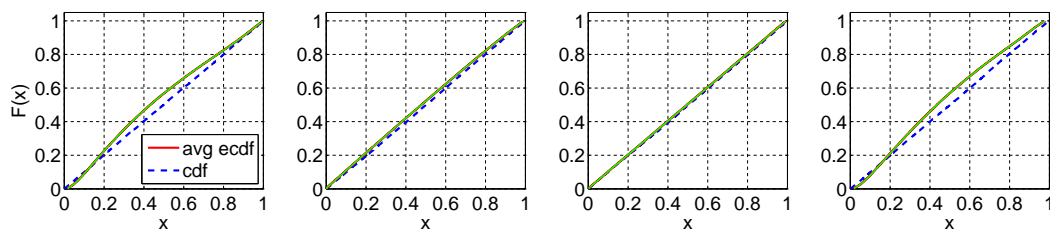


Fig. 78. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $LN(1, 10)$ :  $F(X)$ , Durbin, CU, and Lewis Tests (from left to right).

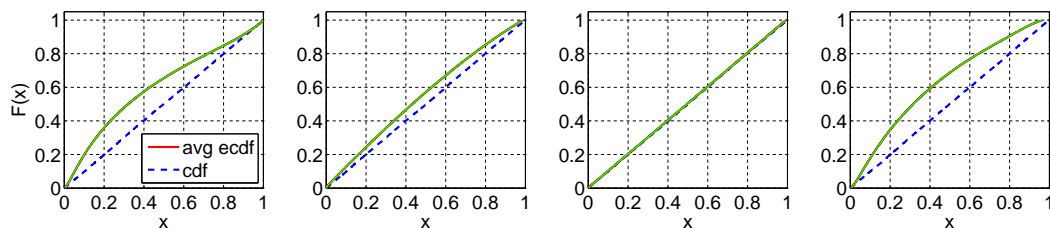


Fig. 79. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $RRI$  ( $p = 0.1$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

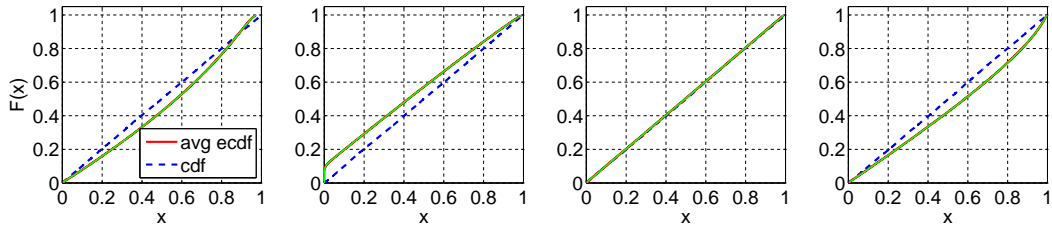


Fig. 80. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $RRI$  ( $p = 0.5$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

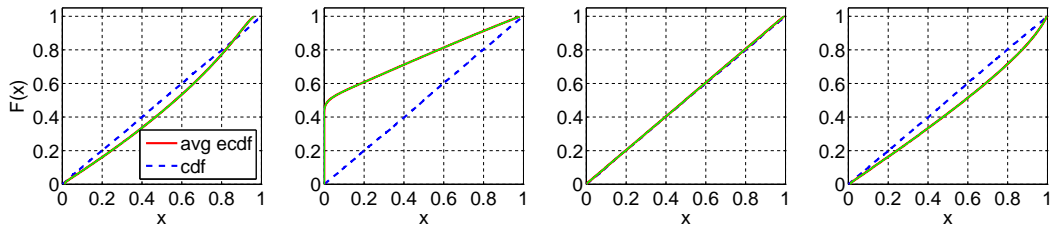


Fig. 81. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $RRI$  ( $p = 0.9$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

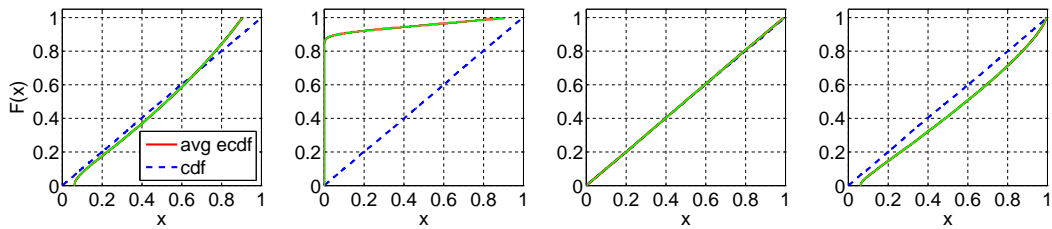


Fig. 82. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $EARMA$  (0.25): F(X), Durbin, CU, and Lewis Tests(from left to right).

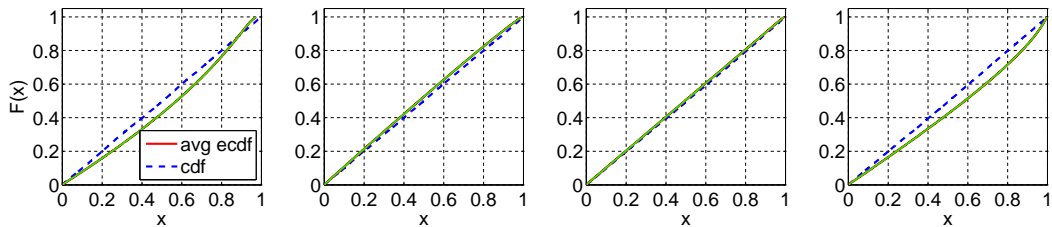


Fig. 83. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $EARMA$  (0.5): F(X), Durbin, CU, and Lewis Tests(from left to right).

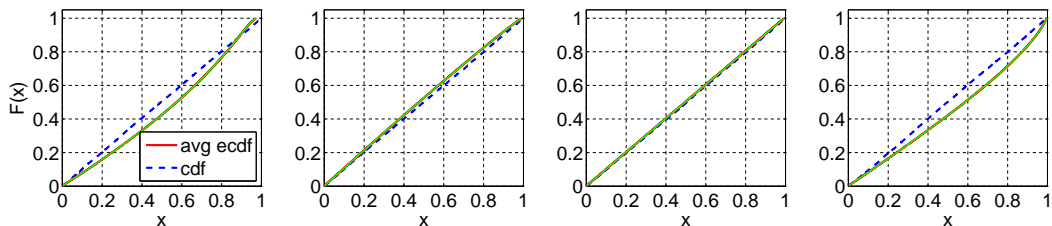


Fig. 84. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ ); *EARMMA* (1): F(X), Durbin, CU, and Lewis Tests(from left to right).

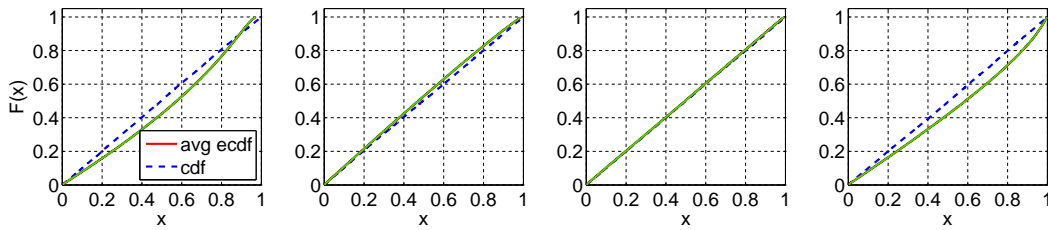


Fig. 85. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ ); *EARMMA* (3): F(X), Durbin, CU, and Lewis Tests(from left to right).

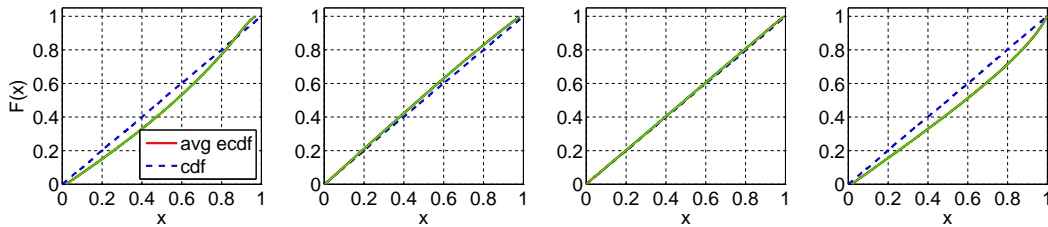


Fig. 86. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ ); *EARMMA* (5.25): F(X), Durbin, CU, and Lewis Tests(from left to right).

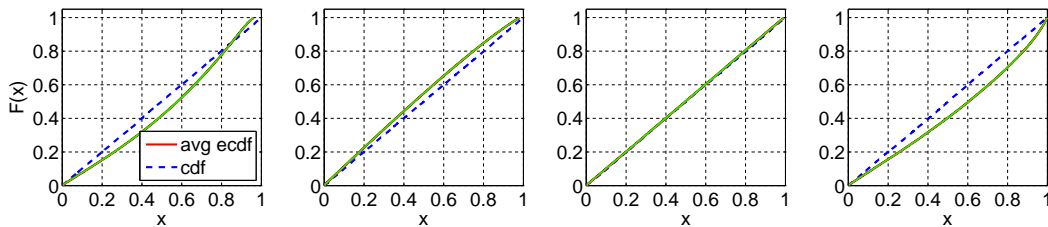


Fig. 87. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $2 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

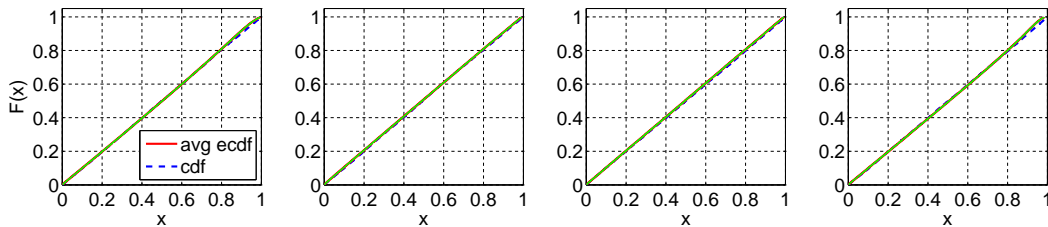


Fig. 88. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $5 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

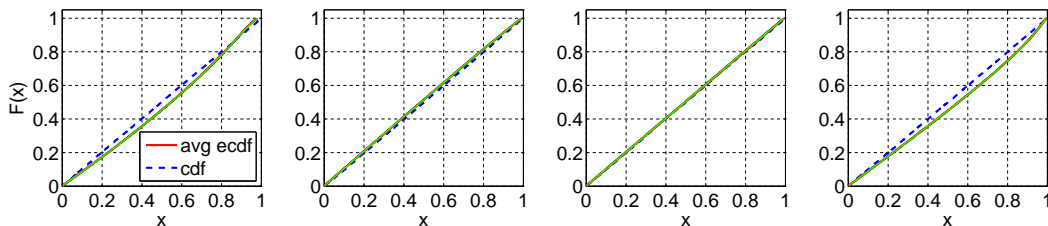


Fig. 89. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $10 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

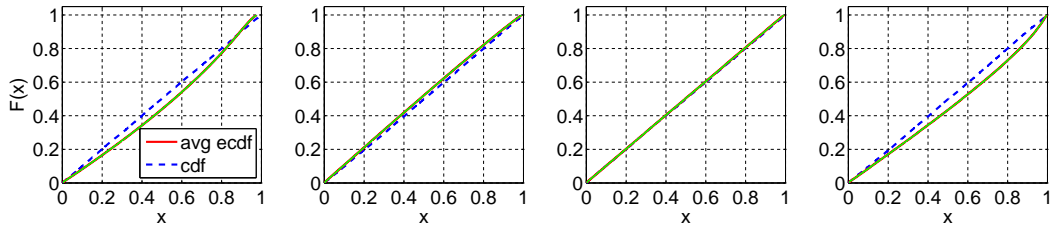


Fig. 90. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $20 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

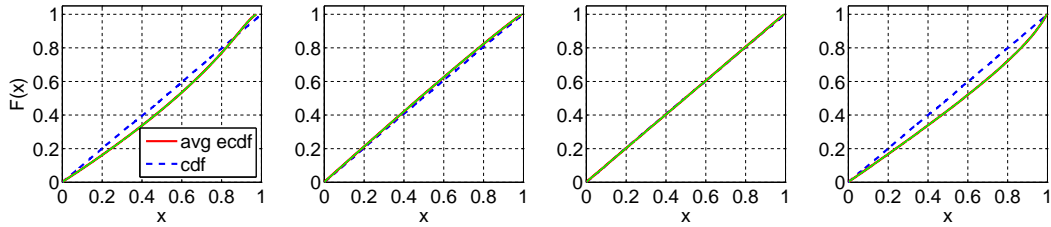


Fig. 91. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $RRI(H_2, p = 0.1)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

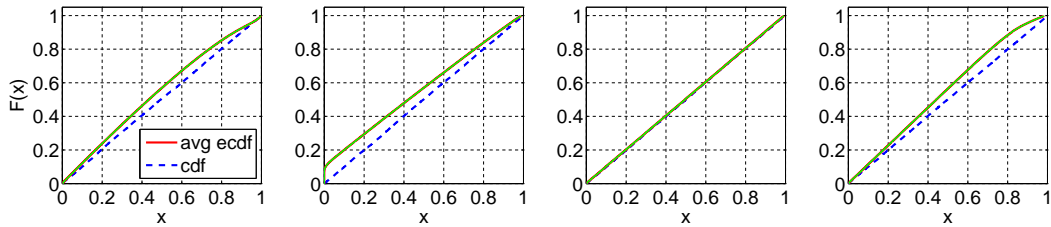


Fig. 92. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $RRI(H_2, p = 0.5)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

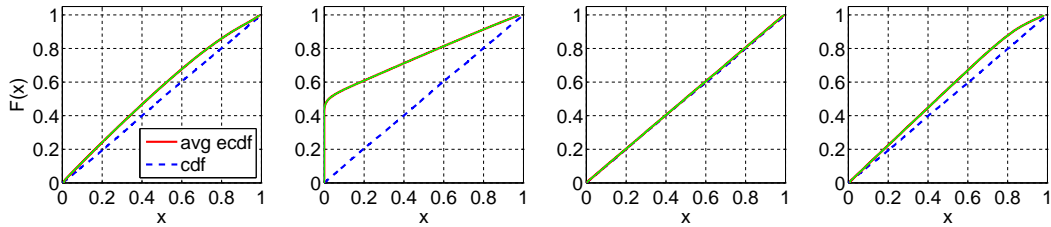
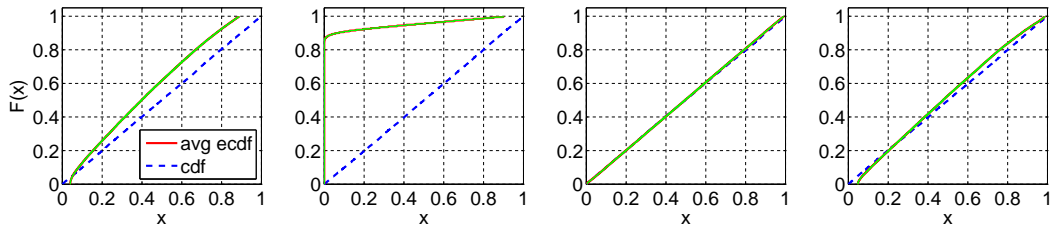


Fig. 93. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $H_2$  with  $c^2 = 2$ );  $RRI(H_2, p = 0.9)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).



**C.3. Closer Look at Testing for  $LN(1, 1)$**

Table LXII. Performance of alternative KS tests of i.i.d.  $LN(1, 1)$  variables for the sample size  $n = 200$ : Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	F(X)		Durbin		CU		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	—	531	$0.01 \pm 0.0005$	3580	$0.09 \pm 0.0030$	9304	$0.45 \pm 0.0056$	271	$0.01 \pm 0.0004$
$E_k$	$k = 2$	3064	$0.08 \pm 0.0028$	8507	$0.38 \pm 0.0058$	9955	$0.70 \pm 0.0051$	729	$0.01 \pm 0.0009$
	$k = 4$	0	$0.00 \pm 0.0000$	125	$0.00 \pm 0.0003$	10000	$0.89 \pm 0.0031$	0	$0.00 \pm 0.0000$
	$k = 6$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	10000	$0.95 \pm 0.0019$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	148	$0.00 \pm 0.0003$	2604	$0.06 \pm 0.0024$	8818	$0.39 \pm 0.0055$	44	$0.00 \pm 0.0002$
	$c^2 = 1.5$	42	$0.00 \pm 0.0001$	1823	$0.04 \pm 0.0018$	8411	$0.33 \pm 0.0052$	3	$0.00 \pm 0.0001$
	$c^2 = 2$	4	$0.00 \pm 0.0000$	783	$0.02 \pm 0.0011$	7646	$0.26 \pm 0.0047$	0	$0.00 \pm 0.0000$
	$c^2 = 4$	0	$0.00 \pm 0.0000$	43	$0.00 \pm 0.0002$	5272	$0.13 \pm 0.0034$	0	$0.00 \pm 0.0000$
	$c^2 = 10$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	2918	$0.06 \pm 0.0021$	0	$0.00 \pm 0.0000$
$Z$	—	6923	$0.22 \pm 0.0044$	8486	$0.37 \pm 0.0058$	9734	$0.57 \pm 0.0056$	5299	$0.14 \pm 0.0037$
$LN$	(1, 0.25)	0	$0.00 \pm 0.0000$	1	$0.00 \pm 0.0000$	10000	$0.90 \pm 0.0030$	0	$0.00 \pm 0.0000$
	(1, 1)	9497	$0.50 \pm 0.0057$	9510	$0.50 \pm 0.0056$	9512	$0.50 \pm 0.0057$	9494	$0.50 \pm 0.0057$
	(1, 4)	0	$0.00 \pm 0.0000$	140	$0.00 \pm 0.0004$	6066	$0.17 \pm 0.0039$	0	$0.00 \pm 0.0000$
	(1, 10)	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	3573	$0.08 \pm 0.0024$	0	$0.00 \pm 0.0000$
$RRI$	$p = 0.1$	528	$0.01 \pm 0.0006$	9	$0.00 \pm 0.0001$	8727	$0.37 \pm 0.0054$	320	$0.01 \pm 0.0005$
	$p = 0.5$	377	$0.01 \pm 0.0005$	0	$0.00 \pm 0.0000$	4733	$0.12 \pm 0.0033$	377	$0.01 \pm 0.0006$
	$p = 0.9$	3	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	386	$0.01 \pm 0.0007$	2	$0.00 \pm 0.0000$
$EARMA$	0.25	479	$0.01 \pm 0.0005$	3472	$0.09 \pm 0.0030$	8257	$0.32 \pm 0.0052$	260	$0.01 \pm 0.0004$
	0.5	413	$0.01 \pm 0.0005$	3490	$0.08 \pm 0.0029$	7003	$0.23 \pm 0.0046$	271	$0.01 \pm 0.0004$
	1	449	$0.01 \pm 0.0005$	3283	$0.08 \pm 0.0029$	5391	$0.15 \pm 0.0039$	344	$0.01 \pm 0.0005$
	3	1257	$0.03 \pm 0.0018$	3730	$0.12 \pm 0.0042$	1306	$0.03 \pm 0.0014$	1969	$0.05 \pm 0.0023$
	5.25	532	$0.01 \pm 0.0007$	2371	$0.06 \pm 0.0026$	1085	$0.02 \pm 0.0013$	662	$0.01 \pm 0.0007$
$mH_2$	$m = 2$	21	$0.00 \pm 0.0001$	1059	$0.02 \pm 0.0013$	4947	$0.13 \pm 0.0034$	0	$0.00 \pm 0.0000$
	$m = 5$	166	$0.00 \pm 0.0003$	2442	$0.05 \pm 0.0023$	5178	$0.15 \pm 0.0039$	61	$0.00 \pm 0.0002$
	$m = 10$	265	$0.01 \pm 0.0004$	2871	$0.07 \pm 0.0025$	6181	$0.21 \pm 0.0047$	186	$0.00 \pm 0.0004$
	$m = 20$	365	$0.01 \pm 0.0004$	3050	$0.07 \pm 0.0028$	7417	$0.29 \pm 0.0054$	267	$0.01 \pm 0.0004$
$RRI(H_2)$	$p = 0.1$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	4401	$0.10 \pm 0.0029$	0	$0.00 \pm 0.0000$
	$p = 0.5$	4	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	1218	$0.02 \pm 0.0012$	1	$0.00 \pm 0.0000$
	$p = 0.9$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	58	$0.00 \pm 0.0002$	2	$0.00 \pm 0.0000$

Fig. 94. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $Exp$ );  $LN(1, 1)$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

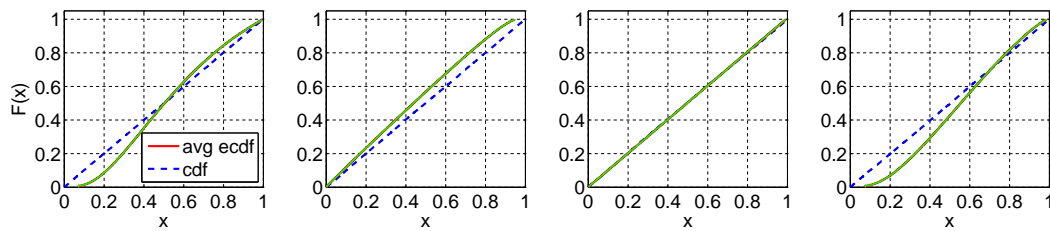


Fig. 95. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ ); *Exp*: Standard KS, Conditional-Uniform, Log, Lewis Tests (from left to right).

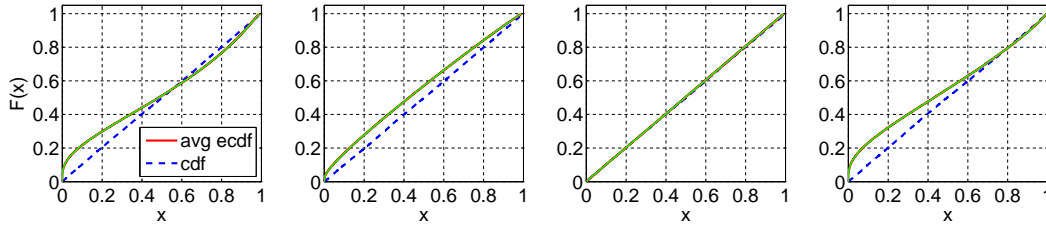


Fig. 96. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $E_2$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

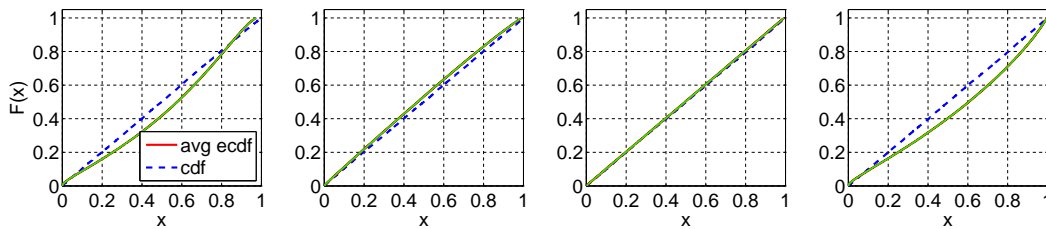


Fig. 97. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $E_4$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

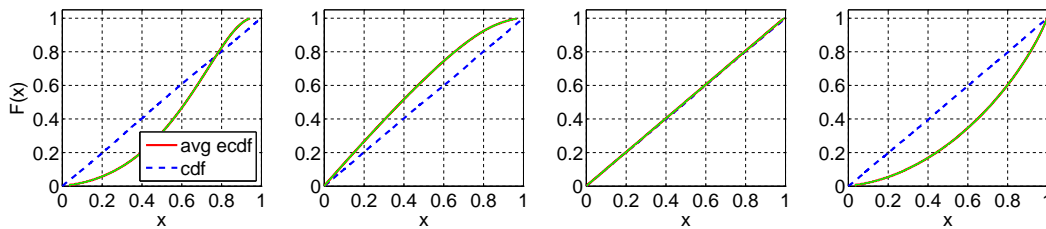


Fig. 98. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $E_6$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

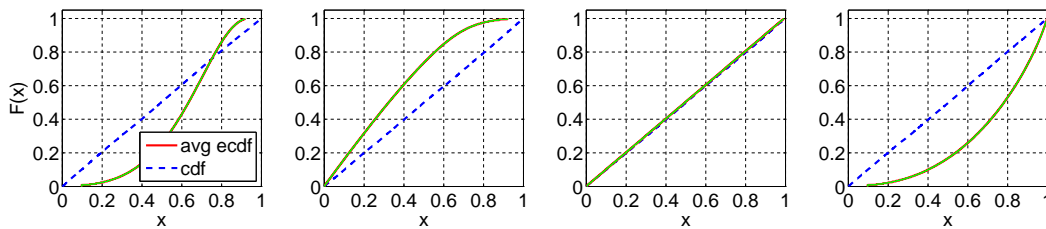


Fig. 99. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $H_2$  ( $c^2 = 1.25$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

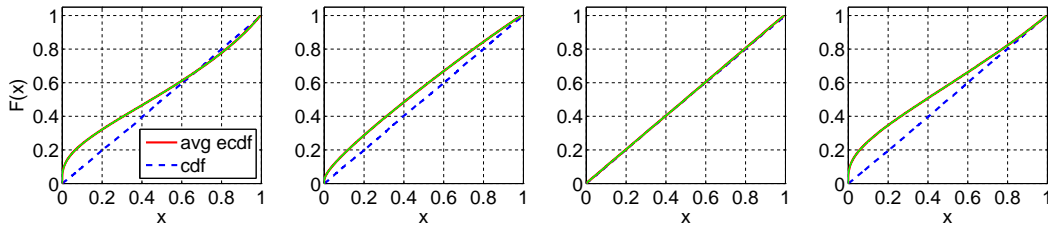


Fig. 100. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $H_2$  ( $c^2 = 1.5$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

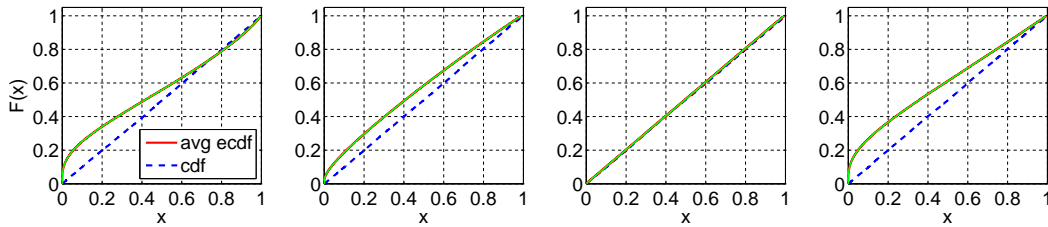


Fig. 101. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $H_2$  ( $c^2 = 2$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

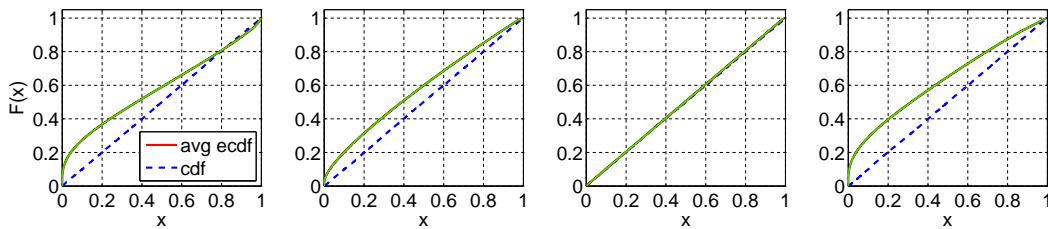


Fig. 102. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $H_2$  ( $c^2 = 4$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

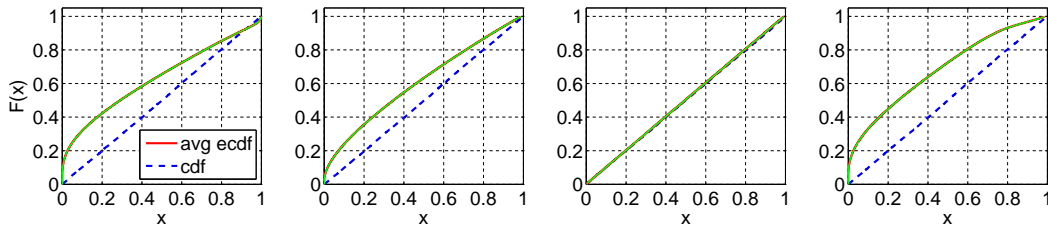


Fig. 103. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $H_2$  ( $c^2 = 10$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

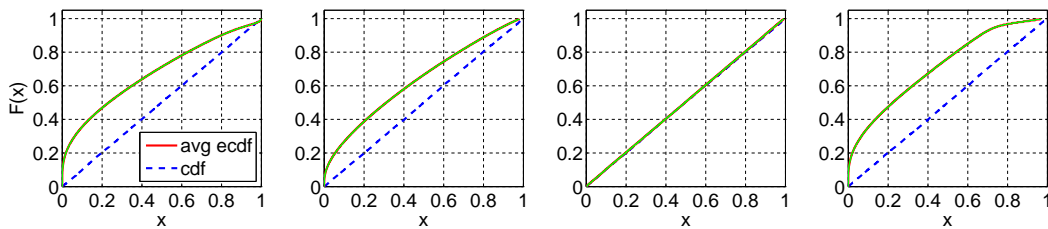




Fig. 104. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $Z: F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

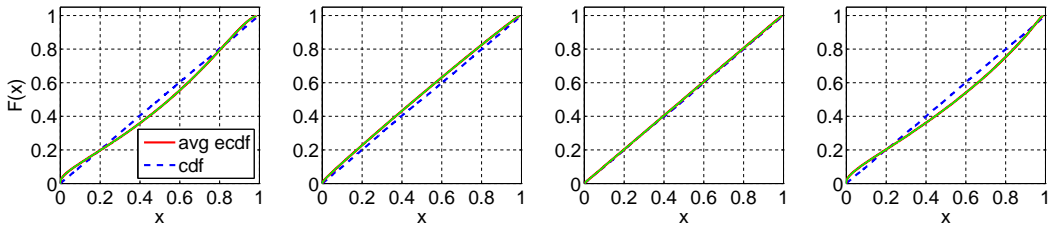


Fig. 105. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $LN(1, 0.25)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

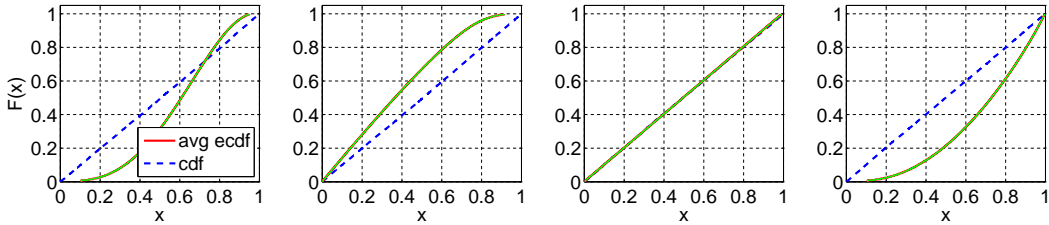


Fig. 106. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $LN(1, 1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

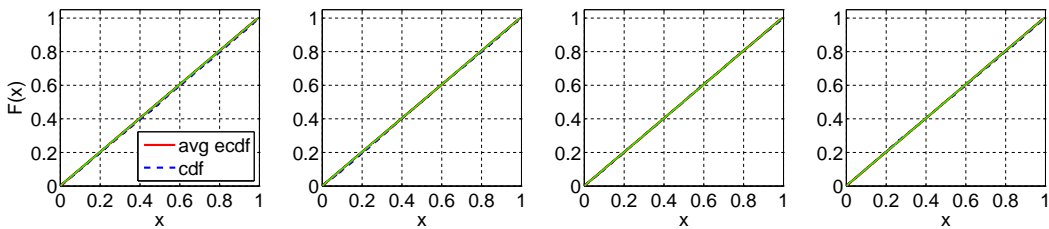


Fig. 107. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $LN(1, 4)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

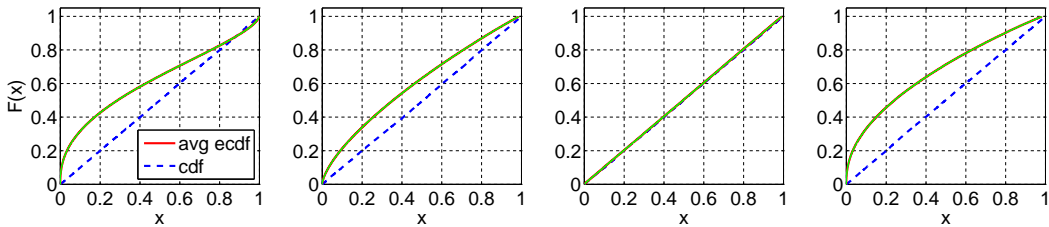


Fig. 108. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $LN(1, 10)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

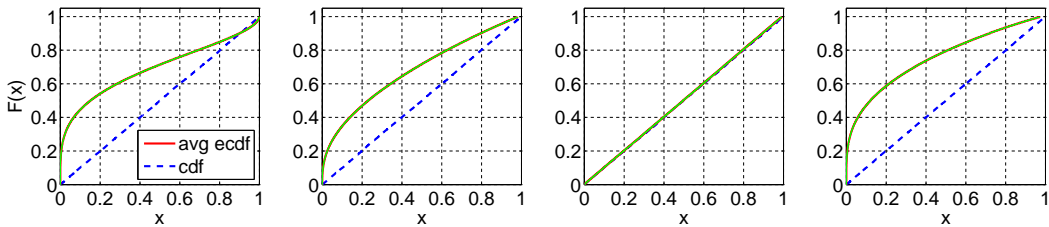


Fig. 109. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $RRI (p = 0.1)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

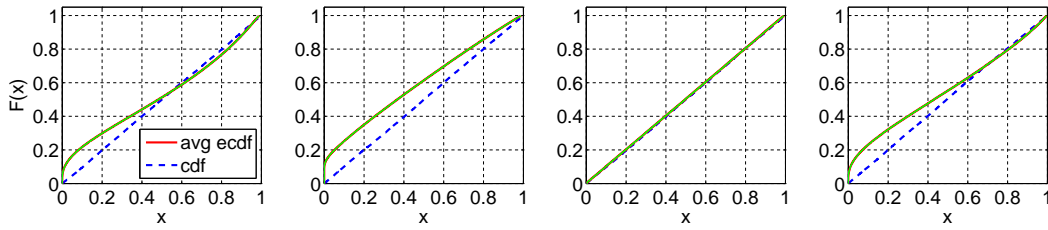


Fig. 110. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $RRI (p = 0.5)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

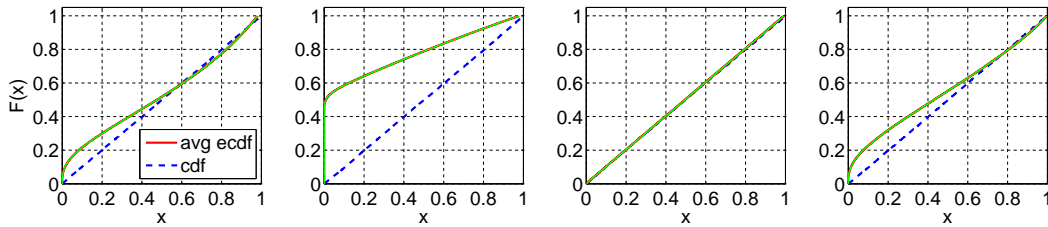


Fig. 111. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $RRI (p = 0.9)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

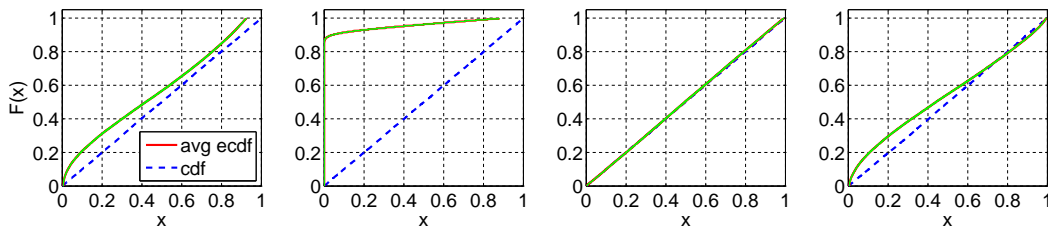


Fig. 112. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $EARMMA (0.25)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

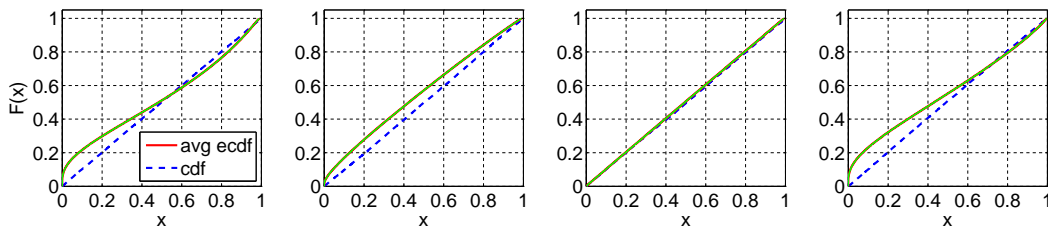


Fig. 113. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $EARMMA (0.5)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

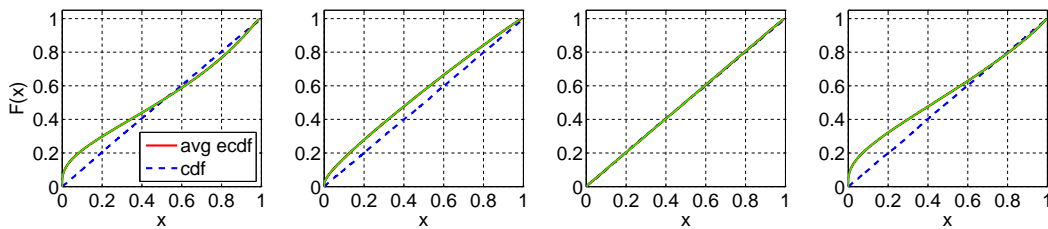


Fig. 114. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $EARMMA(1)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

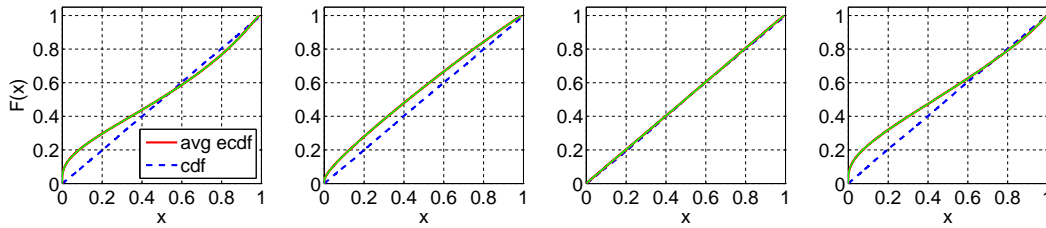


Fig. 115. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $EARMMA(3)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

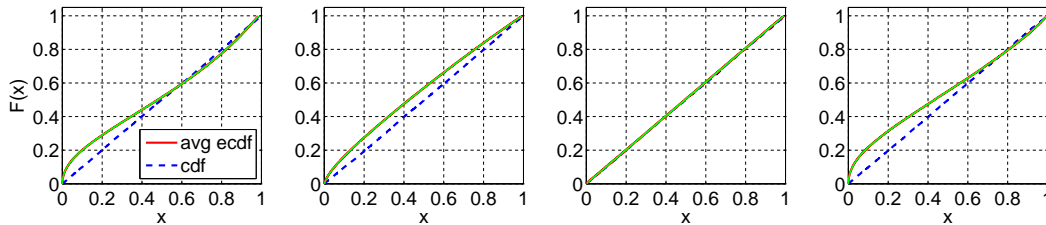


Fig. 116. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $EARMMA(5.25)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

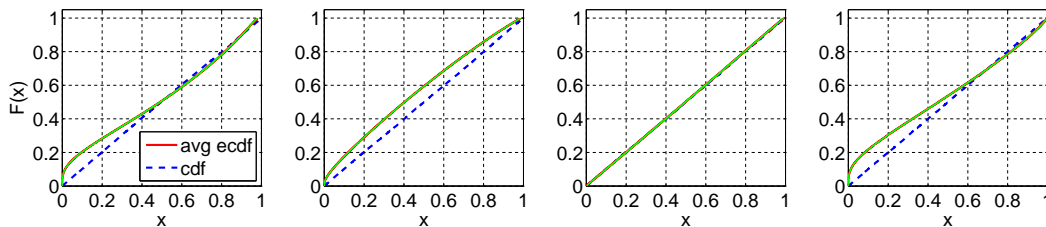


Fig. 117. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $2 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

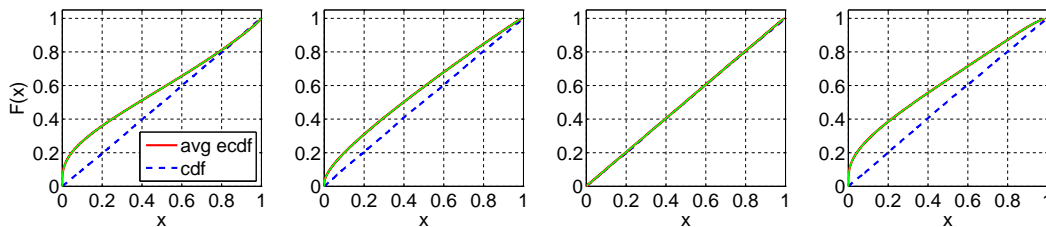


Fig. 118. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $5 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

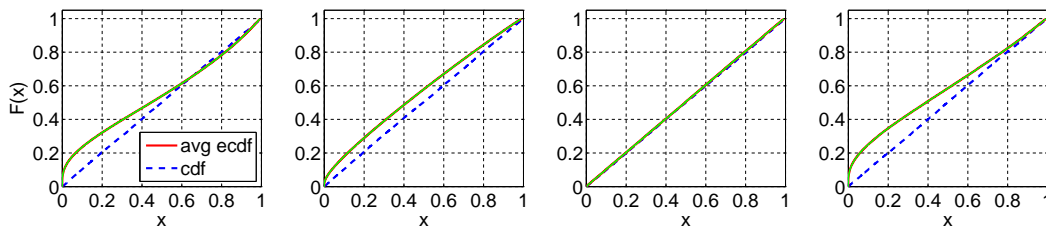


Fig. 119. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $10 - H_2$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

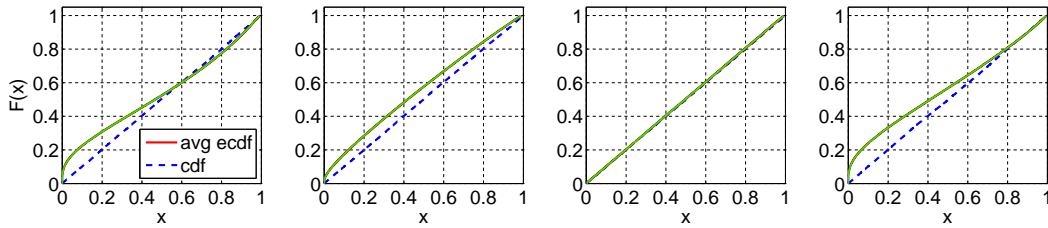


Fig. 120. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $20 - H_2$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

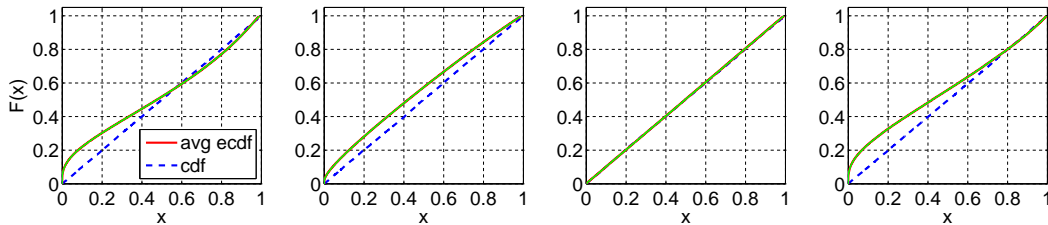


Fig. 121. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $RRI(H_2, p = 0.1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

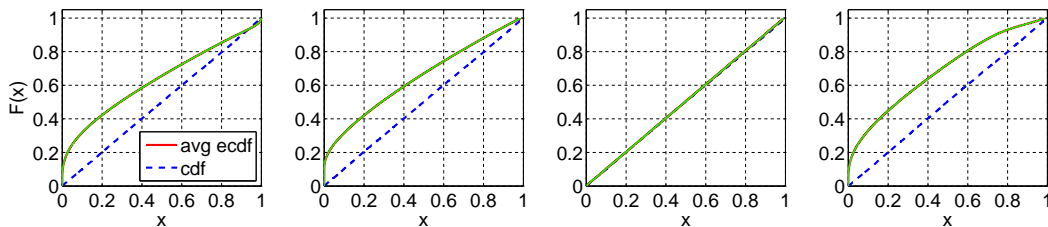


Fig. 122. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $RRI(H_2, p = 0.5)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

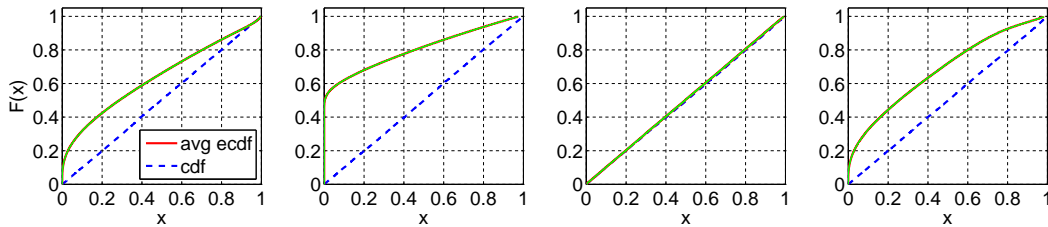
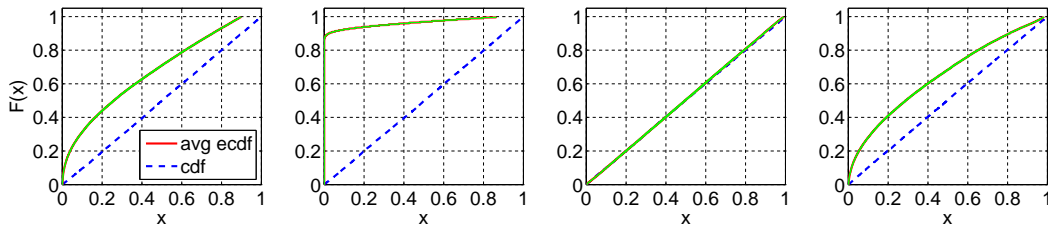


Fig. 123. Comparison of the average ecdf based on  $10^4$  replications for  $n = 200$  with the cdf of the null hypothesis ( $LN(1, 1)$ );  $RRI(H_2, p = 0.9)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).



**D. EXPERIMENTS WITH  $N = 2000$**

Table LXIII. Performance of alternative KS tests of i.i.d.  $E_2$  variables for the sample size  $n = 2000$ : Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	F(X)		Durbin		CU		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
<i>Exp</i>	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	7253	0.23 ± 0.0045	0	0.00 ± 0.0000
<i>E<sub>k</sub></i>	$k = 2$	9491	0.50 ± 0.0057	9479	0.50 ± 0.0057	9506	0.50 ± 0.0056	9521	0.50 ± 0.0057
	$k = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9984	0.78 ± 0.0045	0	0.00 ± 0.0000
	$k = 6$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9999	0.89 ± 0.0031	0	0.00 ± 0.0000
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	5810	0.15 ± 0.0036	0	0.00 ± 0.0000
	$c^2 = 1.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	4541	0.10 ± 0.0028	0	0.00 ± 0.0000
	$c^2 = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	2570	0.05 ± 0.0019	0	0.00 ± 0.0000
	$c^2 = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	43	0.00 ± 0.0002	0	0.00 ± 0.0000
	$c^2 = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
<i>Z</i>	—	289	0.01 ± 0.0005	8068	0.33 ± 0.0056	4977	0.15 ± 0.0041	0	0.00 ± 0.0000
<i>LN</i>	(1, 0.25)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9981	0.75 ± 0.0048	0	0.00 ± 0.0000
	(1, 1)	0	0.00 ± 0.0000	1467	0.03 ± 0.0016	6172	0.18 ± 0.0040	0	0.00 ± 0.0000
	(1, 4)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	89	0.00 ± 0.0003	0	0.00 ± 0.0000
	(1, 10)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1	0.00 ± 0.0000	0	0.00 ± 0.0000
<i>RRI</i>	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	6216	0.17 ± 0.0038	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1403	0.02 ± 0.0012	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1	0.00 ± 0.0000	0	0.00 ± 0.0000
<i>EARMA</i>	0.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	4927	0.12 ± 0.0031	0	0.00 ± 0.0000
	0.5	0	0.00 ± 0.0000	0	0.00 ± 0.0000	3241	0.07 ± 0.0022	0	0.00 ± 0.0000
	1	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1356	0.02 ± 0.0012	0	0.00 ± 0.0000
	3	0	0.00 ± 0.0000	16	0.00 ± 0.0002	93	0.00 ± 0.0002	0	0.00 ± 0.0000
	5.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	7	0.00 ± 0.0001	0	0.00 ± 0.0000
<i>mH<sub>2</sub></i>	$m = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	203	0.00 ± 0.0004	0	0.00 ± 0.0000
	$m = 5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	662	0.01 ± 0.0007	0	0.00 ± 0.0000
	$m = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1001	0.02 ± 0.0010	0	0.00 ± 0.0000
	$m = 20$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1403	0.03 ± 0.0014	0	0.00 ± 0.0000
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	35	0.00 ± 0.0002	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	4	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000

Table LXIV. Performance of alternative KS tests of i.i.d.  $H_2$  with  $c^2 = 2$  variables for the sample size  $n = 2000$ : Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	F(X)		Durbin		CU		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
<i>Exp</i>	—	0	0.00 ± 0.0000	3291	0.08 ± 0.0028	9943	0.70 ± 0.0051	0	0.00 ± 0.0000
$E_k$	$k = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9999	0.90 ± 0.0030	0	0.00 ± 0.0000
	$k = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.98 ± 0.0010	0	0.00 ± 0.0000
	$k = 6$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0004	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	11	0.00 ± 0.0001	8209	0.34 ± 0.0056	9870	0.64 ± 0.0054	0	0.00 ± 0.0000
	$c^2 = 1.5$	1519	0.04 ± 0.0018	9314	0.48 ± 0.0057	9745	0.58 ± 0.0056	216	0.01 ± 0.0004
	$c^2 = 2$	9508	0.50 ± 0.0057	9527	0.50 ± 0.0056	9494	0.49 ± 0.0057	9524	0.50 ± 0.0056
	$c^2 = 4$	0	0.00 ± 0.0000	6224	0.21 ± 0.0048	7967	0.29 ± 0.0049	0	0.00 ± 0.0000
	$c^2 = 10$	0	0.00 ± 0.0000	3	0.00 ± 0.0000	4007	0.09 ± 0.0028	0	0.00 ± 0.0000
$Z$	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9991	0.81 ± 0.0043	0	0.00 ± 0.0000
$LN$	(1, 0.25)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0009	0	0.00 ± 0.0000
	(1, 1)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9983	0.78 ± 0.0045	0	0.00 ± 0.0000
	(1, 4)	0	0.00 ± 0.0000	4223	0.11 ± 0.0034	8095	0.32 ± 0.0053	1	0.00 ± 0.0000
	(1, 10)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	4015	0.10 ± 0.0031	0	0.00 ± 0.0000
$RRI$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9844	0.62 ± 0.0054	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	7274	0.24 ± 0.0046	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	162	0.00 ± 0.0003	0	0.00 ± 0.0000
$EARMA$	0.25	0	0.00 ± 0.0000	3260	0.08 ± 0.0028	9663	0.55 ± 0.0057	0	0.00 ± 0.0000
	0.5	0	0.00 ± 0.0000	3233	0.08 ± 0.0028	9072	0.42 ± 0.0056	0	0.00 ± 0.0000
	1	0	0.00 ± 0.0000	3188	0.07 ± 0.0027	7775	0.27 ± 0.0049	0	0.00 ± 0.0000
	3	74	0.00 ± 0.0002	3071	0.09 ± 0.0033	2042	0.04 ± 0.0016	0	0.00 ± 0.0000
	5.25	44	0.00 ± 0.0002	2866	0.08 ± 0.0031	981	0.02 ± 0.0009	0	0.00 ± 0.0000
$mH_2$	$m = 2$	8351	0.32 ± 0.0051	9376	0.48 ± 0.0057	7309	0.24 ± 0.0046	7792	0.23 ± 0.0041
	$m = 5$	241	0.00 ± 0.0004	8276	0.35 ± 0.0058	6792	0.21 ± 0.0044	0	0.00 ± 0.0000
	$m = 10$	16	0.00 ± 0.0001	6200	0.20 ± 0.0047	6796	0.22 ± 0.0045	0	0.00 ± 0.0000
	$m = 20$	4	0.00 ± 0.0000	4736	0.13 ± 0.0038	7076	0.25 ± 0.0050	0	0.00 ± 0.0000
$RRI(H_2)$	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	7081	0.22 ± 0.0044	0	0.00 ± 0.0000
	$p = 0.5$	4	0.00 ± 0.0001	0	0.00 ± 0.0000	2192	0.04 ± 0.0017	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	4	0.00 ± 0.0001	0	0.00 ± 0.0000

Table LXV. Performance of alternative KS tests of i.i.d.  $LN(1, 4)$  variables for the sample size  $n = 2000$ : Number of KS tests passed (denoted by  $\#P$ ) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - value]$ ) with associated 95% confidence intervals.

Case	Subcase	F(X)		Durbin		CU		Lewis	
		#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$	#P	$E[p - value]$
<i>Exp</i>	—	0	0.00 ± 0.0000	1	0.00 ± 0.0000	9980	0.76 ± 0.0046	0	0.00 ± 0.0000
<i>E<sub>k</sub></i>	$k = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.94 ± 0.0022	0	0.00 ± 0.0000
	$k = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0006	0	0.00 ± 0.0000
	$k = 6$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	1.00 ± 0.0002	0	0.00 ± 0.0000
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0	0.00 ± 0.0000	102	0.00 ± 0.0004	9956	0.71 ± 0.0050	0	0.00 ± 0.0000
	$c^2 = 1.5$	0	0.00 ± 0.0000	1191	0.03 ± 0.0014	9899	0.67 ± 0.0053	0	0.00 ± 0.0000
	$c^2 = 2$	0	0.00 ± 0.0000	4591	0.12 ± 0.0037	9801	0.60 ± 0.0056	0	0.00 ± 0.0000
	$c^2 = 4$	401	0.01 ± 0.0004	4560	0.12 ± 0.0037	9290	0.45 ± 0.0056	139	0.01 ± 0.0002
	$c^2 = 10$	0	0.00 ± 0.0000	43	0.00 ± 0.0001	8375	0.33 ± 0.0052	0	0.00 ± 0.0000
<i>Z</i>	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9999	0.88 ± 0.0033	0	0.00 ± 0.0000
<i>LN</i>	(1, 0.25)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	10000	0.99 ± 0.0004	0	0.00 ± 0.0000
	(1, 1)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9999	0.86 ± 0.0036	0	0.00 ± 0.0000
	(1, 4)	9492	0.50 ± 0.0056	9498	0.50 ± 0.0057	9526	0.50 ± 0.0056	9474	0.49 ± 0.0056
	(1, 10)	0	0.00 ± 0.0000	30	0.00 ± 0.0001	8030	0.29 ± 0.0049	0	0.00 ± 0.0000
<i>RRI</i>	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9927	0.69 ± 0.0051	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	8089	0.30 ± 0.0050	0	0.00 ± 0.0000
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	325	0.01 ± 0.0005	0	0.00 ± 0.0000
<i>EARMA</i>	0.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9857	0.64 ± 0.0055	0	0.00 ± 0.0000
	0.5	0	0.00 ± 0.0000	0	0.00 ± 0.0000	9507	0.50 ± 0.0057	0	0.00 ± 0.0000
	1	0	0.00 ± 0.0000	0	0.00 ± 0.0000	8632	0.36 ± 0.0054	0	0.00 ± 0.0000
	3	0	0.00 ± 0.0000	141	0.00 ± 0.0005	2680	0.05 ± 0.0019	0	0.00 ± 0.0000
	5.25	0	0.00 ± 0.0000	24	0.00 ± 0.0001	1670	0.03 ± 0.0014	0	0.00 ± 0.0000
<i>mH<sub>2</sub></i>	$m = 2$	0	0.00 ± 0.0000	3533	0.09 ± 0.0031	8529	0.35 ± 0.0053	0	0.00 ± 0.0000
	$m = 5$	0	0.00 ± 0.0000	194	0.00 ± 0.0004	7870	0.29 ± 0.0050	0	0.00 ± 0.0000
	$m = 10$	0	0.00 ± 0.0000	17	0.00 ± 0.0001	7738	0.29 ± 0.0051	0	0.00 ± 0.0000
	$m = 20$	0	0.00 ± 0.0000	4	0.00 ± 0.0001	7967	0.32 ± 0.0054	0	0.00 ± 0.0000
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	377	0.01 ± 0.0004	0	0.00 ± 0.0000	8764	0.37 ± 0.0053	124	0.01 ± 0.0002
	$p = 0.5$	170	0.00 ± 0.0003	0	0.00 ± 0.0000	4038	0.09 ± 0.0027	80	0.00 ± 0.0002
	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	17	0.00 ± 0.0001	0	0.00 ± 0.0000

**E. TESTS FOR  $N(0, 1)$** **E.1. Tests for  $N(0, 1)$  with  $n = 50$** Table LXVI. Tests for  $N(0, 1)$  using  $F(X)$  ( $n = 50$ ): Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times with associated 95% confidence intervals. All results are based on 10000 replications.

<i>Case</i>	<i>Subcase</i>	<i>X</i>		<i>Standard</i>		<i>Sort-Log</i>		<i>Durbin</i>	
		<i>Avg</i>	<i>Var</i>	<i>Avg</i>	$c^2$	<i>Avg</i>	$c^2$	<i>Avg</i>	$c^2$
<i>Exp</i>	—	0.00	1.00	0.46	0.32	1.05	2.92	0.37	0.51
$E_k$	$k = 2$	0.00	0.50	0.48	0.21	0.87	3.28	0.39	0.41
	$k = 4$	0.00	0.25	0.49	0.12	0.78	5.46	0.35	0.43
	$k = 6$	0.00	0.17	0.50	0.09	0.75	7.58	0.31	0.47
$H_2$	$c^2 = 1.25$	0.00	1.25	0.45	0.34	1.12	3.37	0.35	0.56
	$c^2 = 1.5$	0.00	1.50	0.44	0.35	1.17	3.82	0.34	0.60
	$c^2 = 2$	0.00	1.99	0.43	0.37	1.23	4.56	0.32	0.66
	$c^2 = 4$	0.00	4.04	0.39	0.39	1.13	6.63	0.28	0.79
	$c^2 = 10$	0.00	9.84	0.35	0.37	0.73	8.36	0.26	0.85
$Z$	—	0.00	1.00	0.47	0.23	0.90	3.48	0.39	0.43
$LN$	(1, 0.25)	0.00	0.25	0.49	0.12	0.78	6.98	0.33	0.46
	(1, 1)	0.00	1.01	0.46	0.25	1.01	4.08	0.35	0.51
	(1, 4)	0.00	4.02	0.40	0.41	1.15	5.24	0.29	0.79
	(1, 10)	0.00	8.93	0.37	0.50	1.09	6.48	0.24	1.10
$RRI$	$p = 0.1$	0.00	0.99	0.46	0.32	1.05	3.19	0.34	0.68
	$p = 0.5$	0.00	0.97	0.46	0.31	1.05	5.34	0.20	2.10
	$p = 0.9$	0.01	0.73	0.46	0.23	1.07	17.69	0.05	12.97
$EARMMA$	0.25	0.00	0.99	0.46	0.32	1.05	2.90	0.37	0.51
	0.5	0.00	0.98	0.46	0.31	1.05	2.95	0.37	0.51
	1	0.00	0.96	0.46	0.31	1.05	3.02	0.37	0.51
	3	0.00	0.89	0.46	0.28	1.05	3.79	0.36	0.55
	5.25	0.01	0.84	0.46	0.25	1.05	4.19	0.34	0.56
$mH_2$	$m = 2$	0.00	2.44	0.43	0.35	1.05	4.61	0.33	0.63
	$m = 5$	0.00	1.33	0.45	0.33	1.07	3.52	0.35	0.56
	$m = 10$	0.00	1.11	0.46	0.32	1.07	3.23	0.36	0.54
	$m = 20$	0.00	1.04	0.46	0.32	1.06	3.09	0.36	0.52
$RRI(H_2)$	$p = 0.1$	0.00	3.99	0.39	0.39	1.14	7.16	0.26	0.99
	$p = 0.5$	0.00	3.81	0.39	0.37	1.12	10.13	0.15	2.60
	$p = 0.9$	0.00	2.73	0.39	0.25	1.11	21.31	0.05	13.95
$N(0, 1)$	—	0.00	1.00	0.50	0.34	1.00	0.99	0.50	0.34
$E_k - 1 + \sqrt{1 - 1/k}N(0, 1)$	$k = 2$	0.00	1.00	0.49	0.34	1.02	1.05	0.50	0.35
	$k = 4$	0.00	1.00	0.50	0.34	1.00	0.98	0.50	0.34
	$k = 6$	0.00	1.00	0.50	0.34	1.00	0.98	0.50	0.34



Table LXVII. Tests for  $N(0, 1)$  using  $(F(X))$  ( $n = 50$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	X		F(X)		Log		Durbin (2-sided)		Durbin (1-sided)	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
<i>Exp</i>	—	5576	0.07 ± 0.0010	5576	0.07 ± 0.0010	5025	0.17 ± 0.0046	1871	0.04 ± 0.0016	1066	0.02 ± 0.0008
<i>E<sub>k</sub></i>	$k = 2$	3813	0.04 ± 0.0006	3813	0.04 ± 0.0006	4210	0.12 ± 0.0039	2953	0.05 ± 0.0018	1809	0.03 ± 0.0009
	$k = 4$	20	0.01 ± 0.0002	20	0.01 ± 0.0002	644	0.01 ± 0.0008	336	0.01 ± 0.0004	113	0.00 ± 0.0002
	$k = 6$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	24	0.00 ± 0.0001	5	0.00 ± 0.0000	0	0.00 ± 0.0000
<i>H<sub>2</sub></i>	$c^2 = 1.25$	4188	0.05 ± 0.0010	4188	0.05 ± 0.0010	4245	0.13 ± 0.0039	1004	0.02 ± 0.0011	522	0.01 ± 0.0005
	$c^2 = 1.5$	3100	0.04 ± 0.0009	3100	0.04 ± 0.0009	3501	0.09 ± 0.0032	629	0.01 ± 0.0009	331	0.01 ± 0.0004
	$c^2 = 2$	1747	0.02 ± 0.0008	1747	0.02 ± 0.0008	2307	0.05 ± 0.0023	221	0.00 ± 0.0004	94	0.00 ± 0.0002
	$c^2 = 4$	222	0.00 ± 0.0003	222	0.00 ± 0.0003	492	0.01 ± 0.0008	17	0.00 ± 0.0001	5	0.00 ± 0.0000
	$c^2 = 10$	7	0.00 ± 0.0001	7	0.00 ± 0.0001	12	0.00 ± 0.0001	1	0.00 ± 0.0000	0	0.00 ± 0.0000
<i>Z</i>	—	4836	0.05 ± 0.0008	4836	0.05 ± 0.0008	4033	0.12 ± 0.0040	2671	0.05 ± 0.0018	1653	0.03 ± 0.0009
<i>LN</i>	(1, 0.25)	0	0.00 ± 0.0001	0	0.00 ± 0.0001	317	0.01 ± 0.0006	41	0.00 ± 0.0001	6	0.00 ± 0.0001
	(1, 1)	1722	0.03 ± 0.0005	1722	0.03 ± 0.0005	3171	0.09 ± 0.0034	700	0.01 ± 0.0007	337	0.01 ± 0.0004
	(1, 4)	460	0.01 ± 0.0004	460	0.01 ± 0.0004	776	0.02 ± 0.0011	31	0.00 ± 0.0002	14	0.00 ± 0.0001
	(1, 10)	24	0.00 ± 0.0001	24	0.00 ± 0.0001	82	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
<i>RRI</i>	$p = 0.1$	5219	0.06 ± 0.0010	5219	0.06 ± 0.0010	3564	0.09 ± 0.0029	763	0.01 ± 0.0009	378	0.01 ± 0.0004
	$p = 0.5$	2791	0.03 ± 0.0008	2791	0.03 ± 0.0008	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	62	0.00 ± 0.0001	62	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
<i>EARMA</i>	0.25	5395	0.07 ± 0.0010	5395	0.07 ± 0.0010	4838	0.16 ± 0.0046	1813	0.04 ± 0.0016	1070	0.02 ± 0.0008
	0.5	5296	0.06 ± 0.0011	5296	0.06 ± 0.0011	4703	0.16 ± 0.0046	1872	0.04 ± 0.0016	1109	0.02 ± 0.0008
	1	5028	0.06 ± 0.0011	5028	0.06 ± 0.0011	4318	0.15 ± 0.0045	1884	0.04 ± 0.0017	1151	0.02 ± 0.0008
	3	3034	0.03 ± 0.0008	3034	0.03 ± 0.0008	3369	0.11 ± 0.0041	2492	0.05 ± 0.0019	1718	0.03 ± 0.0010
	5.25	3446	0.04 ± 0.0010	3446	0.04 ± 0.0010	3081	0.11 ± 0.0043	2049	0.05 ± 0.0020	1407	0.02 ± 0.0010
<i>mH<sub>2</sub></i>	$m = 2$	2363	0.03 ± 0.0009	2363	0.03 ± 0.0009	2548	0.07 ± 0.0028	460	0.01 ± 0.0007	223	0.00 ± 0.0004
	$m = 5$	4045	0.05 ± 0.0010	4045	0.05 ± 0.0010	3756	0.12 ± 0.0039	1109	0.02 ± 0.0012	596	0.01 ± 0.0006
	$m = 10$	4667	0.06 ± 0.0010	4667	0.06 ± 0.0010	4181	0.14 ± 0.0042	1477	0.03 ± 0.0015	854	0.02 ± 0.0007
	$m = 20$	4932	0.06 ± 0.0010	4932	0.06 ± 0.0010	4439	0.15 ± 0.0044	1636	0.03 ± 0.0015	908	0.02 ± 0.0007
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	302	0.01 ± 0.0003	302	0.01 ± 0.0003	277	0.01 ± 0.0005	3	0.00 ± 0.0001	3	0.00 ± 0.0000
	$p = 0.5$	454	0.01 ± 0.0004	454	0.01 ± 0.0004	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.9$	17	0.00 ± 0.0001	17	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
<i>N(0, 1)</i>	—	9447	0.50 ± 0.0057	9447	0.50 ± 0.0057	9466	0.49 ± 0.0057	9460	0.50 ± 0.0057	9445	0.49 ± 0.0057
<i>E<sub>k</sub> - 1 + √(1 - 1/k)N(0, 1)</i>	$k = 2$	9336	0.47 ± 0.0057	9336	0.47 ± 0.0057	9369	0.48 ± 0.0057	9472	0.49 ± 0.0057	9351	0.47 ± 0.0057
	$k = 4$	9526	0.51 ± 0.0056	9526	0.51 ± 0.0056	9488	0.50 ± 0.0056	9493	0.50 ± 0.0057	9467	0.50 ± 0.0057
	$k = 6$	9503	0.50 ± 0.0057	9503	0.50 ± 0.0057	9414	0.49 ± 0.0057	9476	0.50 ± 0.0057	9500	0.50 ± 0.0057

Table LXVIII. Tests for  $N(0, 1)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 50$ ): Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.33	0.98	0.43	0.65	0.26	0.50	0.36	1.02	2.11	0.43	0.25
$E_k$	$k = 2$	0.50	0.33	0.98	0.33	0.68	0.18	0.50	0.34	0.99	0.95	0.57	0.13
	$k = 4$	0.50	0.33	0.97	0.23	0.73	0.11	0.50	0.33	0.97	0.41	0.68	0.07
	$k = 6$	0.50	0.33	0.97	0.17	0.77	0.07	0.50	0.33	0.97	0.26	0.74	0.05
$H_2$	$c^2 = 1.25$	0.50	0.33	0.99	0.43	0.65	0.26	0.50	0.37	1.04	2.77	0.40	0.27
	$c^2 = 1.5$	0.50	0.33	0.99	0.43	0.66	0.25	0.50	0.38	1.06	3.31	0.37	0.28
	$c^2 = 2$	0.50	0.33	0.99	0.42	0.68	0.24	0.50	0.40	1.07	4.07	0.35	0.30
	$c^2 = 4$	0.50	0.33	0.98	0.35	0.72	0.20	0.49	0.42	1.10	5.12	0.34	0.27
	$c^2 = 10$	0.50	0.33	0.97	0.24	0.76	0.14	0.49	0.40	1.06	4.09	0.45	0.12
$Z$	—	0.50	0.33	0.98	0.34	0.68	0.19	0.50	0.35	1.01	1.60	0.53	0.15
$LN$	(1, 0.25)	0.50	0.33	0.97	0.20	0.75	0.10	0.50	0.33	0.98	0.49	0.69	0.06
	(1, 1)	0.50	0.33	0.98	0.34	0.69	0.20	0.50	0.36	1.03	2.34	0.47	0.16
	(1, 4)	0.50	0.33	0.99	0.37	0.70	0.23	0.50	0.40	1.09	4.38	0.34	0.29
	(1, 10)	0.50	0.33	0.98	0.35	0.73	0.21	0.49	0.42	1.10	5.22	0.31	0.32
$RRI$	$p = 0.1$	0.50	0.33	0.99	0.43	0.65	0.26	0.50	0.36	1.03	2.02	0.44	0.25
	$p = 0.5$	0.50	0.34	1.01	0.48	0.65	0.26	0.50	0.39	1.06	1.71	0.47	0.27
	$p = 0.9$	0.50	0.40	1.08	0.65	0.71	0.26	0.50	0.43	1.09	0.75	0.64	0.23
$EARMA$	0.25	0.50	0.33	0.99	0.43	0.65	0.26	0.50	0.37	1.03	1.98	0.44	0.25
	0.5	0.50	0.33	0.99	0.43	0.65	0.26	0.50	0.37	1.04	1.85	0.45	0.25
	1	0.50	0.34	0.99	0.45	0.65	0.27	0.50	0.38	1.04	1.57	0.46	0.25
	3	0.50	0.36	1.03	0.51	0.66	0.26	0.50	0.42	1.10	1.08	0.49	0.22
	5.25	0.50	0.35	1.02	0.57	0.65	0.28	0.50	0.41	1.06	0.77	0.54	0.22
$mH_2$	$m = 2$	0.50	0.33	0.99	0.40	0.68	0.23	0.50	0.40	1.06	3.24	0.40	0.24
	$m = 5$	0.50	0.33	0.99	0.43	0.66	0.26	0.50	0.38	1.04	2.32	0.43	0.25
	$m = 10$	0.50	0.33	0.99	0.43	0.65	0.26	0.50	0.37	1.03	2.13	0.43	0.25
	$m = 20$	0.50	0.33	0.99	0.43	0.65	0.26	0.50	0.36	1.03	2.09	0.44	0.25
$RRI(H_2)$	$p = 0.1$	0.50	0.33	0.99	0.38	0.72	0.20	0.49	0.43	1.11	5.00	0.35	0.28
	$p = 0.5$	0.50	0.34	1.00	0.45	0.72	0.20	0.50	0.46	1.14	3.57	0.41	0.36
	$p = 0.9$	0.50	0.39	1.11	0.79	0.77	0.22	0.50	0.46	1.11	1.07	0.65	0.28
$N(0, 1)$	—	0.50	0.34	1.00	0.98	0.50	0.34	0.50	0.34	1.00	0.98	0.50	0.34
$E_k - 1 + \sqrt{1 - 1/k}N(0, 1)$	$k = 2$	0.50	0.34	1.00	0.81	0.53	0.32	0.50	0.34	1.01	1.26	0.48	0.33
	$k = 4$	0.50	0.34	1.00	0.93	0.51	0.34	0.50	0.34	1.00	1.04	0.49	0.34
	$k = 6$	0.50	0.34	1.00	0.95	0.50	0.34	0.50	0.34	1.00	1.01	0.50	0.34

Table LXIX. Tests for  $N(0, 1)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 50$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$E_{xp}$	—	9995	0.84 ± 0.0038	4682	0.09 ± 0.0023	207	0.00 ± 0.0004	6716	0.23 ± 0.0049	4606	0.08 ± 0.0019	1154	0.02 ± 0.0006
$E_k$	$k = 2$	10000	0.88 ± 0.0032	3327	0.06 ± 0.0018	82	0.00 ± 0.0002	9364	0.52 ± 0.0059	2693	0.04 ± 0.0010	376	0.01 ± 0.0004
	$k = 4$	10000	0.94 ± 0.0020	367	0.01 ± 0.0004	0	0.00 ± 0.0000	9977	0.81 ± 0.0043	29	0.00 ± 0.0001	0	0.00 ± 0.0000
	$k = 6$	10000	0.97 ± 0.0013	20	0.00 ± 0.0001	0	0.00 ± 0.0000	10000	0.92 ± 0.0026	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	9998	0.85 ± 0.0036	3853	0.07 ± 0.0019	95	0.00 ± 0.0002	5051	0.16 ± 0.0043	3453	0.06 ± 0.0018	417	0.01 ± 0.0004
	$c^2 = 1.5$	9994	0.86 ± 0.0035	3155	0.05 ± 0.0016	44	0.00 ± 0.0002	4022	0.12 ± 0.0039	2631	0.05 ± 0.0016	174	0.00 ± 0.0003
	$c^2 = 2$	10000	0.88 ± 0.0032	2116	0.03 ± 0.0011	10	0.00 ± 0.0001	2639	0.07 ± 0.0031	1700	0.03 ± 0.0014	36	0.00 ± 0.0001
	$c^2 = 4$	10000	0.92 ± 0.0026	614	0.01 ± 0.0005	0	0.00 ± 0.0000	1237	0.04 ± 0.0027	619	0.01 ± 0.0009	1	0.00 ± 0.0000
	$c^2 = 10$	10000	0.96 ± 0.0017	74	0.00 ± 0.0002	0	0.00 ± 0.0000	1870	0.09 ± 0.0046	263	0.00 ± 0.0005	0	0.00 ± 0.0000
$Z$	—	10000	0.88 ± 0.0032	3291	0.06 ± 0.0018	71	0.00 ± 0.0002	7273	0.37 ± 0.0065	2923	0.04 ± 0.0012	533	0.01 ± 0.0004
$LN$	(1, 0.25)	10000	0.96 ± 0.0017	132	0.00 ± 0.0002	0	0.00 ± 0.0000	9915	0.76 ± 0.0050	17	0.00 ± 0.0001	0	0.00 ± 0.0000
	(1, 1)	10000	0.90 ± 0.0029	1945	0.03 ± 0.0012	10	0.00 ± 0.0001	5971	0.24 ± 0.0055	1958	0.03 ± 0.0010	89	0.00 ± 0.0002
	(1, 4)	10000	0.90 ± 0.0029	885	0.02 ± 0.0006	0	0.00 ± 0.0000	2027	0.06 ± 0.0028	914	0.02 ± 0.0010	5	0.00 ± 0.0000
	(1, 10)	9999	0.93 ± 0.0024	203	0.01 ± 0.0003	0	0.00 ± 0.0000	1168	0.03 ± 0.0021	437	0.01 ± 0.0007	1	0.00 ± 0.0000
$RRI$	$p = 0.1$	9989	0.79 ± 0.0043	4364	0.08 ± 0.0023	255	0.01 ± 0.0004	6239	0.21 ± 0.0049	4359	0.08 ± 0.0020	1152	0.02 ± 0.0007
	$p = 0.5$	9315	0.53 ± 0.0062	2469	0.05 ± 0.0019	266	0.01 ± 0.0005	4283	0.13 ± 0.0039	2720	0.05 ± 0.0018	788	0.01 ± 0.0007
	$p = 0.9$	5834	0.31 ± 0.0071	213	0.00 ± 0.0005	8	0.00 ± 0.0001	3696	0.17 ± 0.0057	264	0.00 ± 0.0005	15	0.00 ± 0.0001
$EARMA$	0.25	9974	0.79 ± 0.0044	4519	0.09 ± 0.0024	292	0.01 ± 0.0005	5820	0.20 ± 0.0048	4348	0.08 ± 0.0020	1120	0.02 ± 0.0007
	0.5	9920	0.72 ± 0.0052	4376	0.09 ± 0.0025	508	0.01 ± 0.0006	5140	0.17 ± 0.0045	4200	0.08 ± 0.0023	1192	0.02 ± 0.0008
	1	9813	0.69 ± 0.0056	4284	0.09 ± 0.0027	667	0.01 ± 0.0008	4883	0.17 ± 0.0047	3986	0.08 ± 0.0023	1370	0.02 ± 0.0010
	3	7235	0.31 ± 0.0061	3502	0.10 ± 0.0036	1301	0.03 ± 0.0017	2970	0.09 ± 0.0034	3464	0.09 ± 0.0031	1474	0.03 ± 0.0014
	5.25	8277	0.46 ± 0.0071	3039	0.09 ± 0.0033	1482	0.04 ± 0.0020	4275	0.17 ± 0.0053	2471	0.06 ± 0.0025	2115	0.05 ± 0.0023
$mH_2$	$m = 2$	9977	0.80 ± 0.0045	2446	0.04 ± 0.0015	82	0.00 ± 0.0002	2777	0.09 ± 0.0038	1740	0.03 ± 0.0015	76	0.00 ± 0.0002
	$m = 5$	9926	0.76 ± 0.0051	3571	0.07 ± 0.0022	352	0.01 ± 0.0005	4591	0.16 ± 0.0046	3001	0.06 ± 0.0021	421	0.01 ± 0.0005
	$m = 10$	9948	0.79 ± 0.0047	4033	0.08 ± 0.0024	474	0.01 ± 0.0006	5682	0.20 ± 0.0049	3803	0.07 ± 0.0020	706	0.01 ± 0.0006
	$m = 20$	9978	0.82 ± 0.0043	4187	0.09 ± 0.0024	457	0.01 ± 0.0006	6361	0.23 ± 0.0050	4003	0.07 ± 0.0021	891	0.02 ± 0.0007
$RRI(H_2)$	$p = 0.1$	9997	0.89 ± 0.0032	701	0.01 ± 0.0006	0	0.00 ± 0.0000	1306	0.04 ± 0.0028	697	0.01 ± 0.0009	3	0.00 ± 0.0000
	$p = 0.5$	9730	0.69 ± 0.0058	601	0.01 ± 0.0007	5	0.00 ± 0.0001	2009	0.07 ± 0.0037	784	0.01 ± 0.0010	12	0.00 ± 0.0001
	$p = 0.9$	7121	0.45 ± 0.0078	95	0.00 ± 0.0003	5	0.00 ± 0.0000	4063	0.21 ± 0.0065	136	0.00 ± 0.0004	1	0.00 ± 0.0000
$N(0, 1)$	—	9501	0.50 ± 0.0056	9533	0.50 ± 0.0056	9483	0.50 ± 0.0057	9501	0.50 ± 0.0056	9507	0.50 ± 0.0056	9492	0.50 ± 0.0057
$E_k - 1 + cN(0, 1)$ ( $c = \sqrt{1 - 1/k}$ )	$k = 2$	9789	0.59 ± 0.0055	9401	0.47 ± 0.0056	8944	0.43 ± 0.0059	8782	0.40 ± 0.0057	9065	0.45 ± 0.0058	8393	0.38 ± 0.0058
	$k = 4$	9596	0.53 ± 0.0056	9525	0.51 ± 0.0057	9534	0.51 ± 0.0056	9330	0.47 ± 0.0057	9429	0.49 ± 0.0057	9410	0.48 ± 0.0057
	$k = 6$	9531	0.51 ± 0.0056	9497	0.50 ± 0.0056	9480	0.50 ± 0.0057	9427	0.49 ± 0.0057	9465	0.49 ± 0.0057	9445	0.49 ± 0.0057

**E.2. Plots of the Average Empirical Distributions - Tests for  $N(0, 1)$  with  $n = 50$**

Fig. 124. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ ); *Exp*: Standard KS, Conditional-Uniform, Log, Lewis Tests (from left to right).

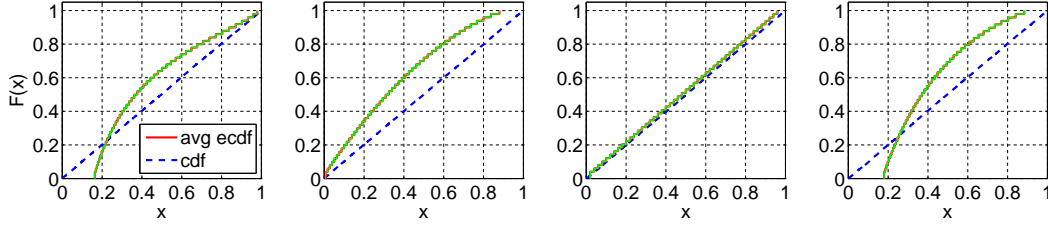


Fig. 125. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $E_2$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

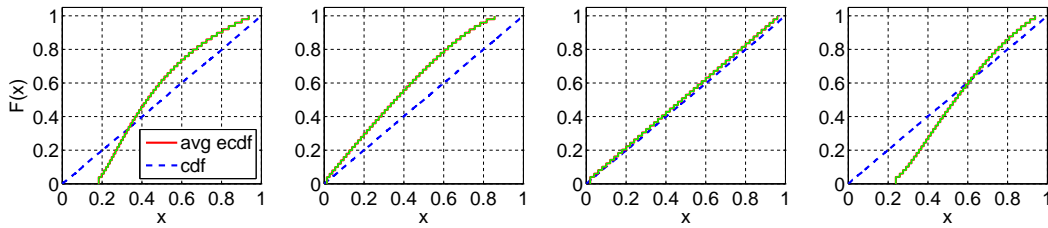


Fig. 126. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $E_4$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

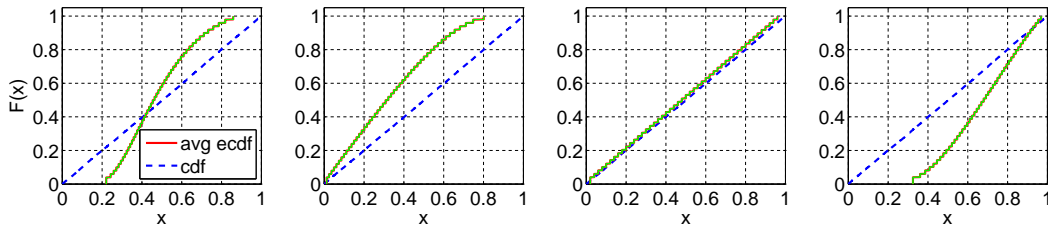


Fig. 127. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $E_6$ : F(X), Durbin, CU, and Lewis Tests (from left to right).

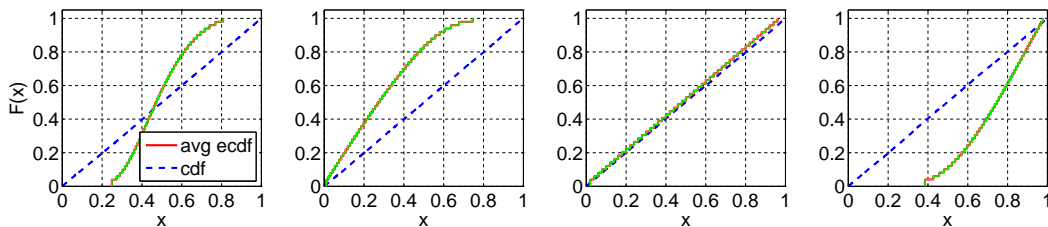


Fig. 128. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $H_2 (c^2 = 1.25)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

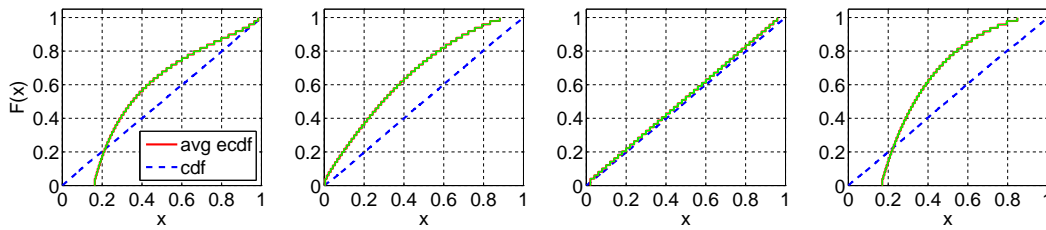


Fig. 129. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $H_2 (c^2 = 1.5)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

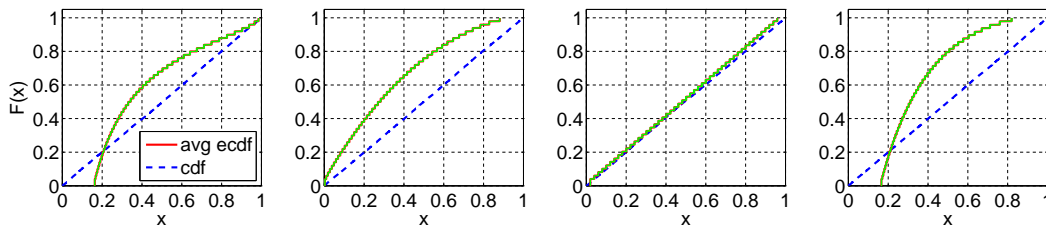


Fig. 130. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $H_2 (c^2 = 2)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

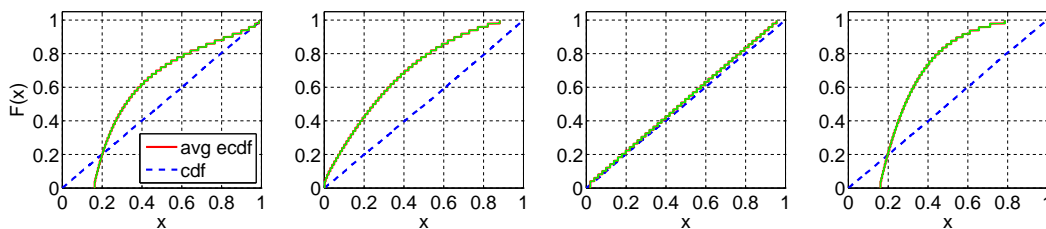


Fig. 131. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $H_2 (c^2 = 4)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

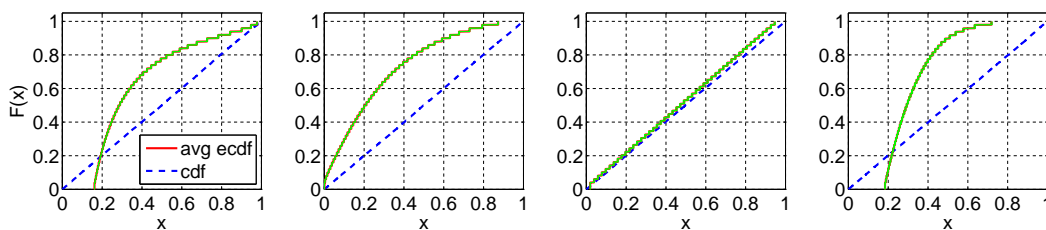


Fig. 132. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $H_2 (c^2 = 10)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

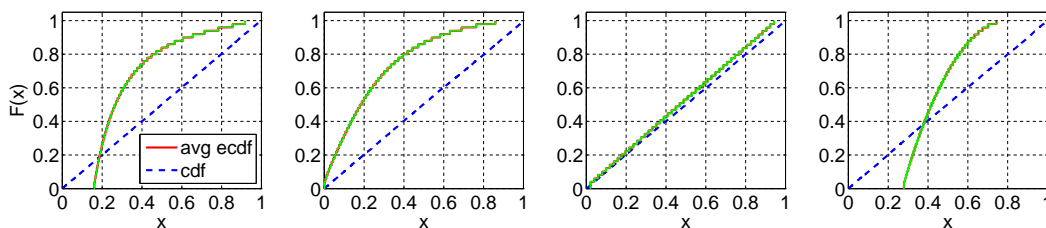


Fig. 133. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ ); Z: F(X), Durbin, CU, and Lewis Tests(from left to right).

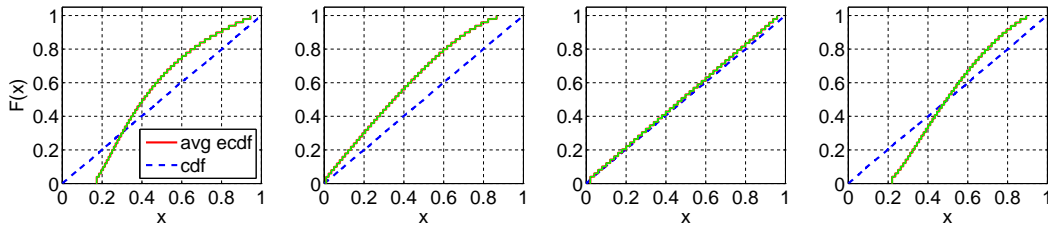


Fig. 134. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $LN(1, 0.25)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

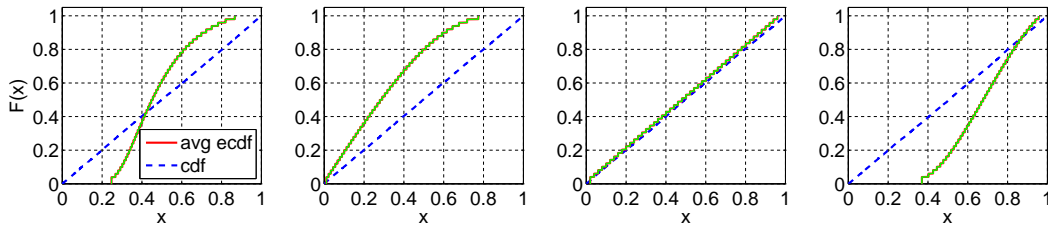


Fig. 135. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $LN(1, 1)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

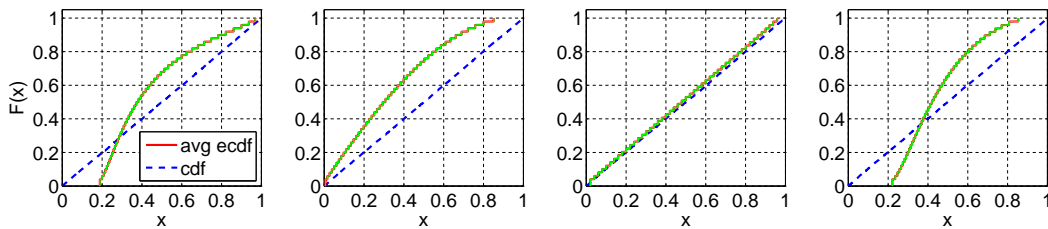


Fig. 136. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $LN(1, 4)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

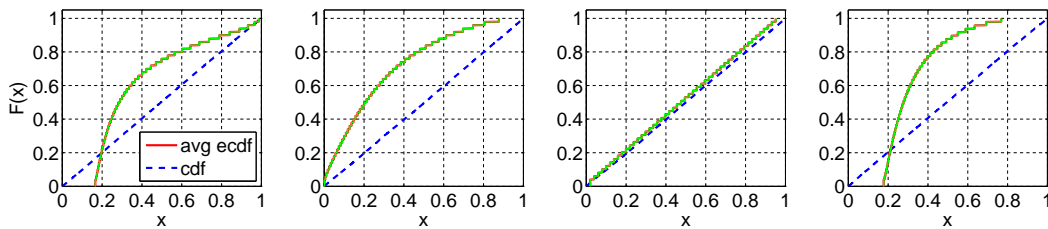


Fig. 137. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $LN(1, 10)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

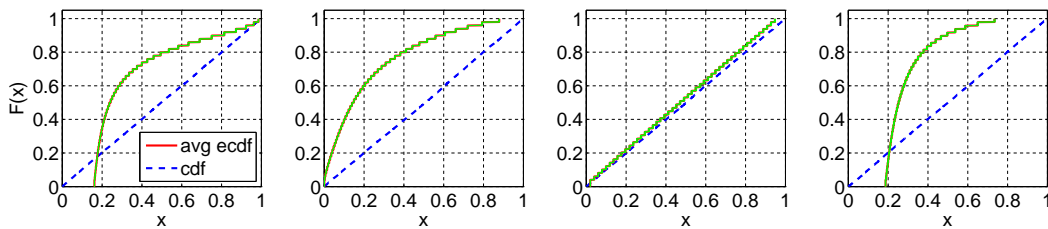


Fig. 138. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $RRI$  ( $p = 0.1$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

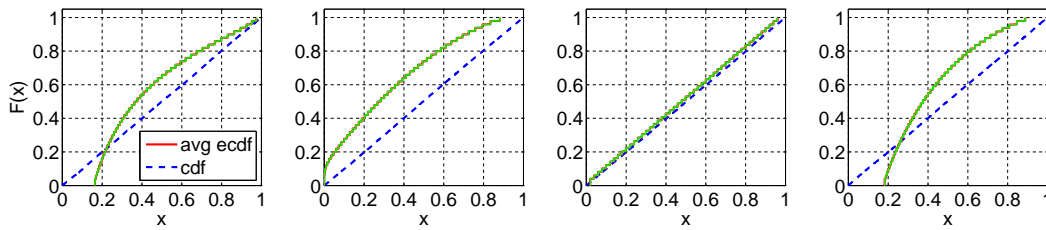


Fig. 139. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $RRI$  ( $p = 0.5$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

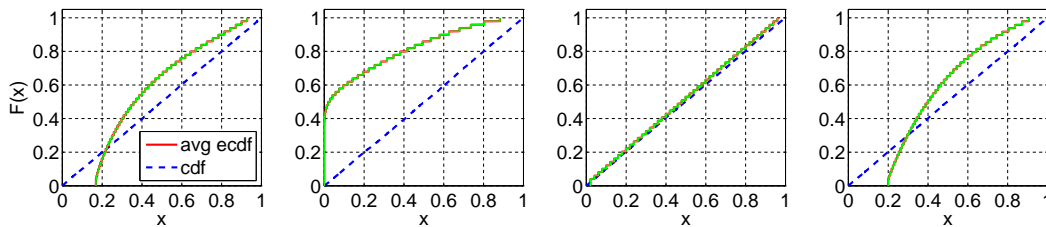


Fig. 140. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $RRI$  ( $p = 0.9$ ): F(X), Durbin, CU, and Lewis Tests(from left to right).

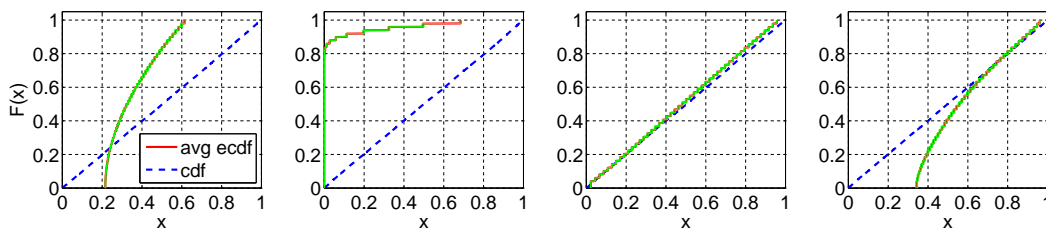


Fig. 141. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $EARMA$  (0.25): F(X), Durbin, CU, and Lewis Tests(from left to right).

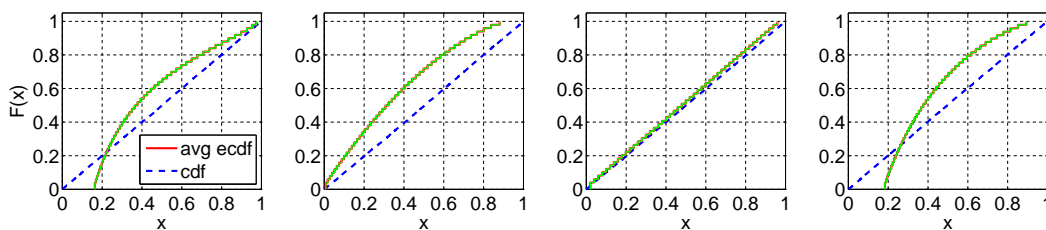


Fig. 142. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $EARMA$  (0.5): F(X), Durbin, CU, and Lewis Tests(from left to right).

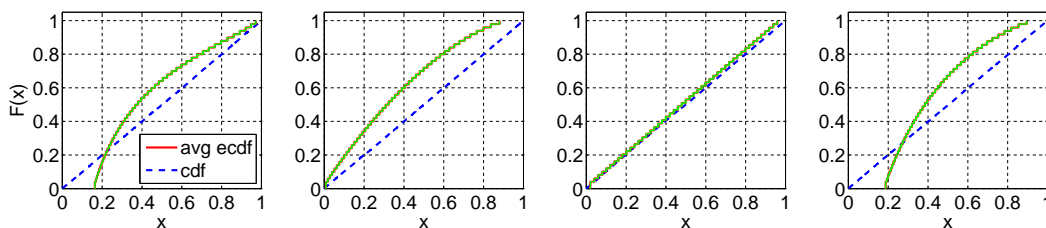


Fig. 143. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $EARMA(1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

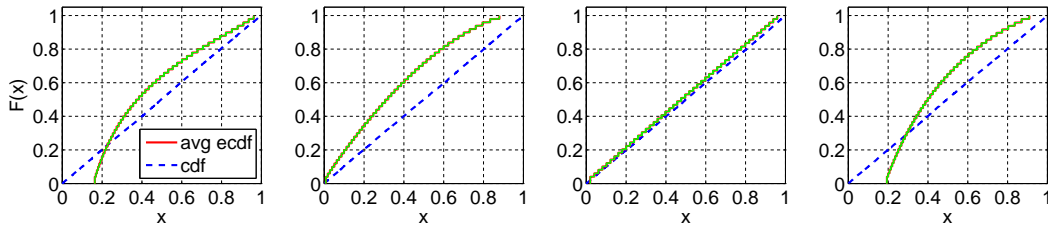


Fig. 144. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $EARMA(3)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

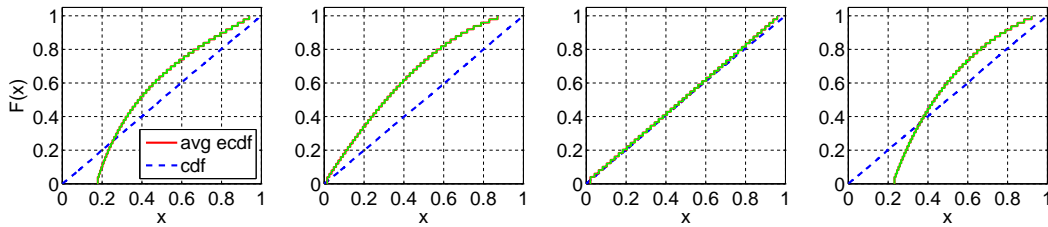


Fig. 145. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $EARMA(5.25)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

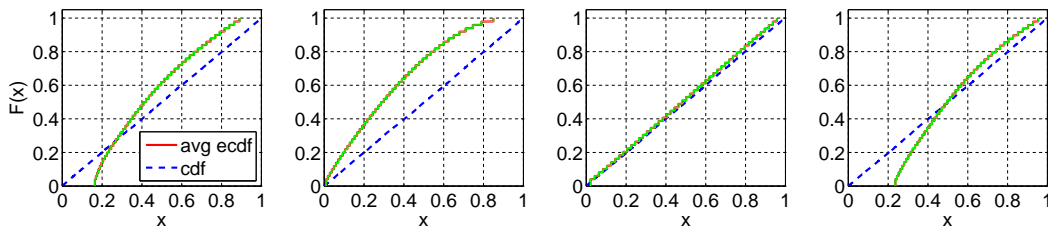


Fig. 146. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $2 - H_2$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

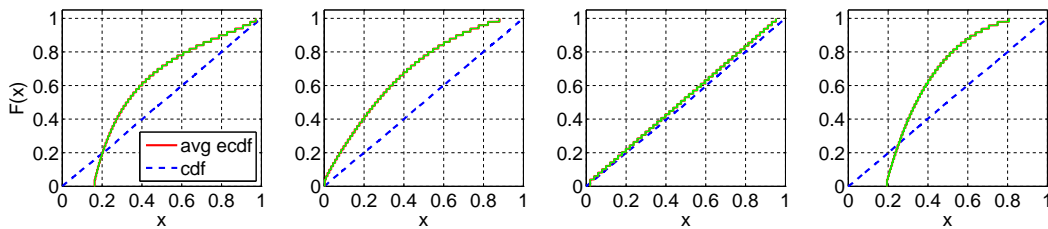


Fig. 147. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $5 - H_2$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

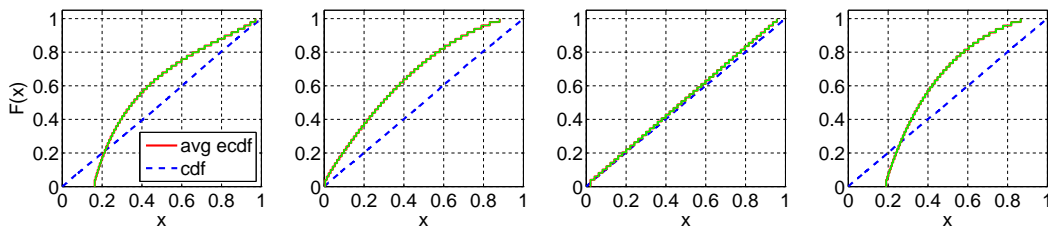




Fig. 148. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $10 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

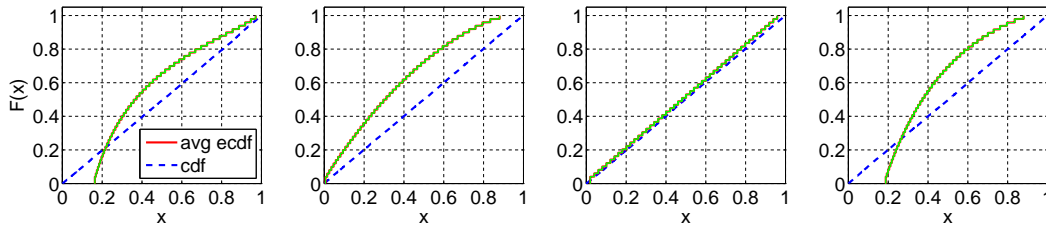


Fig. 149. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $20 - H_2$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

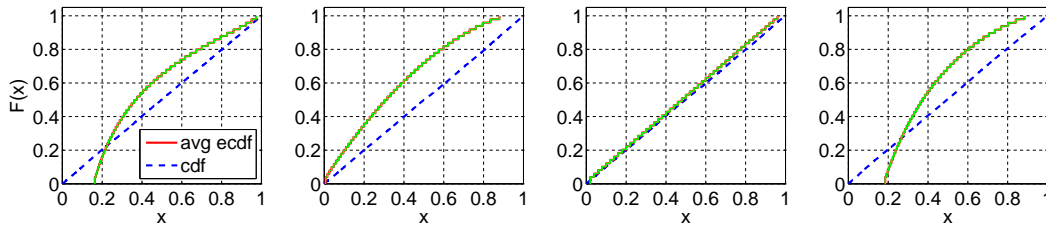


Fig. 150. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $RRI (H_2, p = 0.1)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

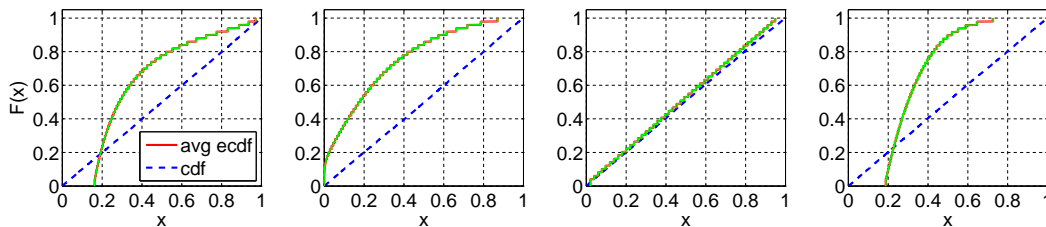


Fig. 151. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $RRI (H_2, p = 0.5)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

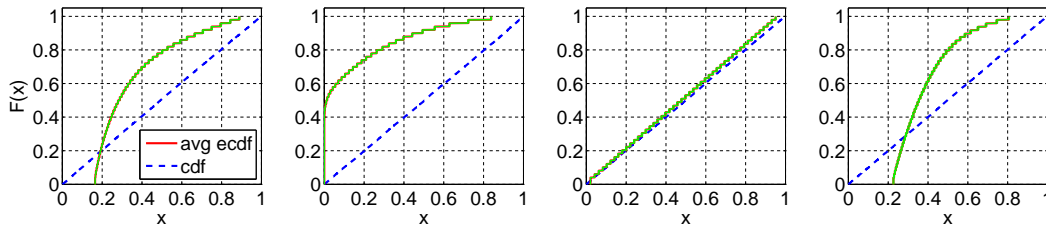


Fig. 152. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $RRI (H_2, p = 0.9)$ : F(X), Durbin, CU, and Lewis Tests(from left to right).

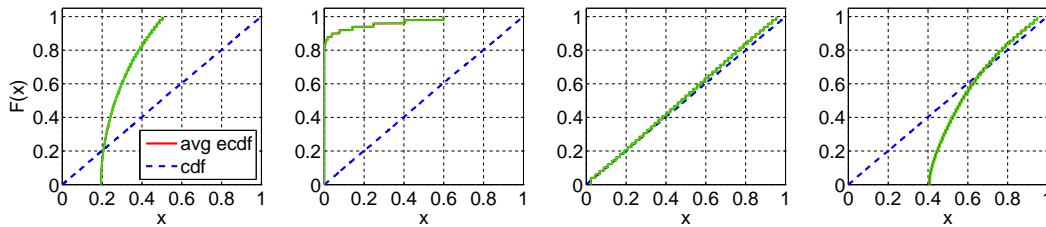


Fig. 153. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $N(0, 1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

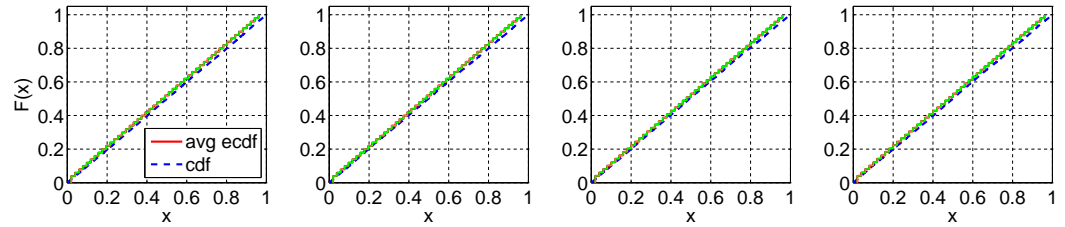


Fig. 154. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $E_2 - 1 + \sqrt{1 - 1/2}N(0, 1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

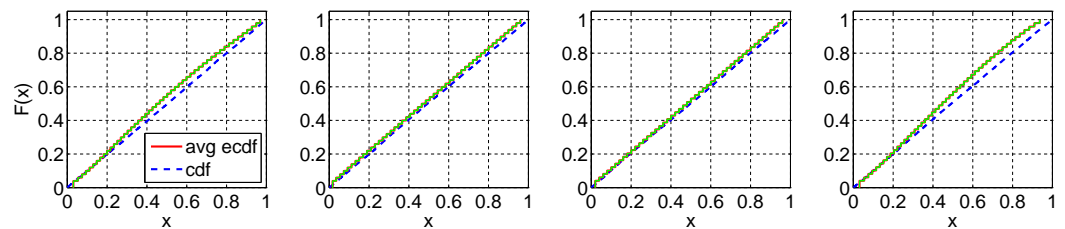


Fig. 155. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $E_4 - 1 + \sqrt{1 - 1/4}N(0, 1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

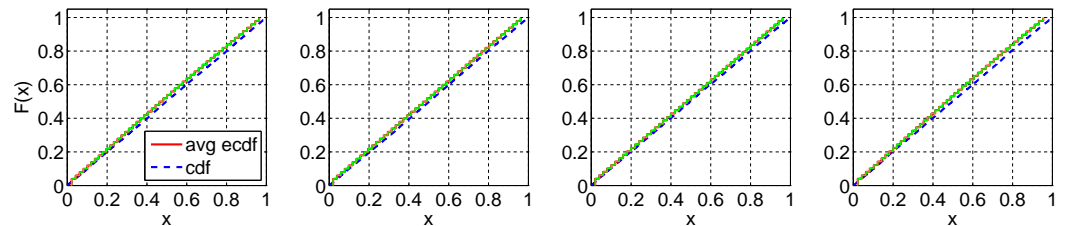


Fig. 156. Comparison of the average ecdf based on  $10^4$  replications for  $n = 50$  with the cdf of the null hypothesis ( $N(0, 1)$ );  $E_6 - 1 + \sqrt{1 - 1/6}N(0, 1)$ :  $F(X)$ , Durbin, CU, and Lewis Tests(from left to right).

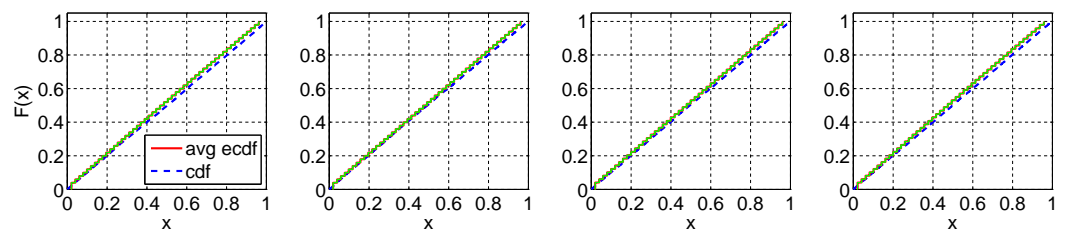


Table LXX. Tests for  $N(0,1)$  using  $F(X)$  ( $n = 200$ ): Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	X		Standard		Sort-Log		Durbin	
		Avg	Var	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.00	1.00	0.46	0.32	1.05	7.11	0.35	0.47
$E_k$	$k = 2$	0.00	0.50	0.48	0.21	0.86	9.89	0.38	0.39
	$k = 4$	0.00	0.25	0.49	0.12	0.78	16.80	0.34	0.41
	$k = 6$	0.00	0.17	0.50	0.09	0.75	23.36	0.29	0.43
$H_2$	$c^2 = 1.25$	0.00	1.25	0.45	0.34	1.12	7.19	0.34	0.51
	$c^2 = 1.5$	0.00	1.50	0.44	0.35	1.18	7.46	0.32	0.55
	$c^2 = 2$	0.00	2.00	0.43	0.37	1.23	8.17	0.30	0.60
	$c^2 = 4$	0.00	3.99	0.39	0.40	1.14	11.86	0.26	0.71
	$c^2 = 10$	0.00	10.03	0.35	0.37	0.72	19.83	0.24	0.76
$Z$	—	0.00	0.99	0.47	0.23	0.90	9.37	0.37	0.40
$LN$	(1, 0.25)	0.00	0.25	0.49	0.12	0.78	22.31	0.31	0.43
	(1, 1)	0.00	1.00	0.46	0.25	1.00	9.82	0.34	0.47
	(1, 4)	0.00	4.05	0.40	0.41	1.15	9.46	0.27	0.71
	(1, 10)	0.00	9.17	0.37	0.50	1.09	11.48	0.22	0.99
$RRI$	$p = 0.1$	0.00	1.00	0.46	0.32	1.05	7.44	0.32	0.63
	$p = 0.5$	0.00	1.00	0.46	0.32	1.05	10.04	0.18	1.97
	$p = 0.9$	0.00	0.91	0.46	0.29	1.05	28.63	0.04	14.24
$EARMA$	0.25	0.00	1.00	0.46	0.32	1.05	7.15	0.35	0.47
	0.5	0.00	1.00	0.46	0.32	1.05	7.26	0.35	0.47
	1	0.00	0.99	0.46	0.31	1.04	7.45	0.35	0.47
	3	0.00	0.97	0.46	0.31	1.05	8.14	0.35	0.48
	5.25	0.00	0.95	0.46	0.30	1.04	8.93	0.35	0.48
$mH_2$	$m = 2$	0.00	2.51	0.43	0.36	1.05	9.51	0.31	0.58
	$m = 5$	0.00	1.38	0.45	0.33	1.08	7.93	0.34	0.51
	$m = 10$	0.00	1.14	0.46	0.32	1.07	7.60	0.35	0.49
	$m = 20$	0.00	1.05	0.46	0.32	1.06	7.49	0.35	0.48
$RRI(H_2)$	$p = 0.1$	0.00	4.02	0.39	0.40	1.12	12.80	0.24	0.91
	$p = 0.5$	0.00	3.93	0.39	0.39	1.12	19.26	0.14	2.48
	$p = 0.9$	0.00	3.64	0.39	0.35	1.13	47.90	0.03	16.68
$N(0,1)$	—	0.00	1.00	0.50	0.33	1.00	1.00	0.50	0.34
$E_k - 1 + \sqrt{1 - 1/k}N(0,1)$	$k = 2$	0.00	1.00	0.49	0.34	1.02	1.08	0.49	0.34
	$k = 4$	0.00	1.00	0.50	0.34	1.00	1.00	0.50	0.34
	$k = 6$	0.00	1.00	0.50	0.34	1.00	0.99	0.50	0.34

**E.3. Tests for  $N(0,1)$  with  $n = 200$**

Table LXXI. Tests for  $N(0, 1)$  using  $(F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10,000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	X		F(X)		Log		Durbin (2-sided)		Durbin (1-sided)	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	419	0.01 ± 0.0009	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$E_k$	$k = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	74	0.00 ± 0.0003	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$k = 6$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$H_2$	$c^2 = 1.25$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	179	0.00 ± 0.0004	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 1.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	71	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	6	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$c^2 = 4$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$Z$	$c^2 = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$LN$	—	0	0.00 ± 0.0000	0	0.00 ± 0.0000	75	0.00 ± 0.0003	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 0.25)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 1)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	29	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	(1, 4)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI$	(1, 10)	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	25	0.00 ± 0.0001	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$EARMA$	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	0.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	647	0.02 ± 0.0012	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	0.5	0	0.00 ± 0.0000	0	0.00 ± 0.0000	846	0.02 ± 0.0014	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	1	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1091	0.02 ± 0.0016	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	3	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1719	0.05 ± 0.0026	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$mH_2$	5.25	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1485	0.04 ± 0.0024	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 2$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	33	0.00 ± 0.0002	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	538	0.01 ± 0.0008	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$m = 10$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	917	0.02 ± 0.0013	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$RRI(H_2)$	$m = 20$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	1042	0.02 ± 0.0015	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.1$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	$p = 0.5$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
$N(0, 1)$	$p = 0.9$	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000	0	0.00 ± 0.0000
	—	9491	0.51 ± 0.0056	9491	0.51 ± 0.0056	9524	0.50 ± 0.0056	9476	0.50 ± 0.0057	9469	0.50 ± 0.0057
	$E_k - 1 + \sqrt{1 - 1/k}N(0, 1)$	8702	0.39 ± 0.0056	8702	0.39 ± 0.0056	9292	0.47 ± 0.0058	9366	0.48 ± 0.0057	9119	0.42 ± 0.0056
	$k = 4$	9474	0.49 ± 0.0057	9474	0.49 ± 0.0057	9493	0.49 ± 0.0056	9480	0.50 ± 0.0056	9451	0.49 ± 0.0057
	$k = 6$	9514	0.50 ± 0.0056	9514	0.50 ± 0.0056	9436	0.50 ± 0.0057	9515	0.50 ± 0.0057	9497	0.50 ± 0.0056

Table LXXII. Tests for  $N(0, 1)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Average and  $c^2$  of untransformed ( $X$ ) and transformed interarrival times with associated 95% confidence intervals. All results are based on 10000 replications.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$	Avg	$c^2$
<i>Exp</i>	—	0.50	0.33	0.99	0.39	0.65	0.26	0.50	0.34	1.01	2.57	0.42	0.25
<i>E<sub>k</sub></i>	$k = 2$	0.50	0.33	0.99	0.32	0.68	0.18	0.50	0.33	1.00	1.06	0.56	0.13
	$k = 4$	0.50	0.33	0.99	0.22	0.73	0.11	0.50	0.33	0.99	0.43	0.68	0.07
	$k = 6$	0.50	0.33	0.99	0.17	0.77	0.07	0.50	0.33	0.99	0.27	0.74	0.05
<i>H<sub>2</sub></i>	$c^2 = 1.25$	0.50	0.33	0.99	0.38	0.66	0.25	0.50	0.34	1.02	3.57	0.38	0.27
	$c^2 = 1.5$	0.50	0.33	0.99	0.37	0.66	0.25	0.50	0.35	1.02	4.35	0.36	0.29
	$c^2 = 2$	0.50	0.33	0.99	0.36	0.68	0.23	0.50	0.35	1.04	5.44	0.33	0.31
	$c^2 = 4$	0.50	0.33	0.99	0.29	0.72	0.19	0.50	0.35	1.06	7.76	0.30	0.26
	$c^2 = 10$	0.50	0.33	0.99	0.20	0.76	0.14	0.50	0.35	1.07	7.48	0.42	0.11
<i>Z</i>	—	0.50	0.33	0.99	0.32	0.68	0.19	0.50	0.34	1.01	2.27	0.51	0.15
<i>LN</i>	(1, 0.25)	0.50	0.33	0.99	0.19	0.75	0.10	0.50	0.33	0.99	0.54	0.68	0.06
	(1, 1)	0.50	0.33	0.99	0.31	0.69	0.20	0.50	0.34	1.02	3.19	0.45	0.16
	(1, 4)	0.50	0.33	0.99	0.31	0.70	0.22	0.50	0.35	1.04	6.00	0.32	0.29
	(1, 10)	0.50	0.33	0.99	0.28	0.73	0.20	0.49	0.36	1.06	7.32	0.29	0.31
<i>RRI</i>	$p = 0.1$	0.50	0.33	0.99	0.39	0.65	0.26	0.50	0.34	1.02	2.52	0.43	0.25
	$p = 0.5$	0.50	0.34	1.00	0.43	0.65	0.26	0.50	0.35	1.03	2.31	0.44	0.26
	$p = 0.9$	0.50	0.35	1.05	0.66	0.67	0.25	0.50	0.40	1.09	1.52	0.50	0.27
<i>EARMMA</i>	0.25	0.50	0.33	1.00	0.39	0.65	0.26	0.50	0.35	1.02	2.50	0.43	0.25
	0.5	0.50	0.33	1.00	0.39	0.65	0.26	0.50	0.35	1.02	2.44	0.43	0.25
	1	0.50	0.33	1.00	0.40	0.65	0.26	0.50	0.35	1.03	2.23	0.43	0.25
	3	0.50	0.34	1.02	0.45	0.65	0.26	0.50	0.37	1.06	1.94	0.44	0.24
	5.25	0.50	0.34	1.01	0.46	0.65	0.26	0.50	0.38	1.07	1.50	0.46	0.24
<i>mH<sub>2</sub></i>	$m = 2$	0.50	0.33	0.99	0.34	0.68	0.23	0.50	0.36	1.04	5.00	0.37	0.24
	$m = 5$	0.50	0.33	1.00	0.38	0.66	0.25	0.50	0.36	1.03	3.35	0.40	0.25
	$m = 10$	0.50	0.33	1.00	0.39	0.65	0.26	0.50	0.35	1.02	2.86	0.41	0.25
	$m = 20$	0.50	0.33	0.99	0.39	0.65	0.26	0.50	0.35	1.02	2.63	0.42	0.25
<i>RRI(H<sub>2</sub>)</i>	$p = 0.1$	0.50	0.33	0.99	0.29	0.72	0.19	0.50	0.36	1.07	7.44	0.31	0.26
	$p = 0.5$	0.50	0.33	1.00	0.37	0.72	0.19	0.50	0.40	1.10	6.49	0.33	0.29
	$p = 0.9$	0.50	0.35	1.04	0.96	0.73	0.19	0.50	0.47	1.17	3.22	0.46	0.40
<i>N(0, 1)</i>	—	0.50	0.33	1.00	1.00	0.50	0.34	0.50	0.34	1.00	0.99	0.50	0.34
<i>E<sub>k</sub> - 1 + √(1 - 1/k)N(0, 1)</i>	$k = 2$	0.50	0.34	1.00	0.80	0.53	0.31	0.50	0.34	1.00	1.35	0.47	0.32
	$k = 4$	0.50	0.33	1.00	0.94	0.51	0.33	0.50	0.34	1.00	1.07	0.49	0.33
	$k = 6$	0.50	0.33	1.00	0.97	0.50	0.33	0.50	0.34	1.00	1.03	0.50	0.33

Table LXXIII. Tests for  $N(0, 1)$  using  $-\log(F(X))$  or  $-\log(1 - F(X))$  ( $n = 200$ ): Number of KS tests passed (denoted by #P) at significance level 0.05 out of 10, 000 replications and the average  $p$ -values (denoted by  $E[p - \text{value}]$ ) with associated 95% confidence intervals.

Case	Subcase	Based on $-\log(F(X))$						Based on $-\log(1 - F(X))$					
		CU		CU+Log		Lewis		CU		CU+Log		Lewis	
		#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$	#P	$E[p - \text{value}]$
$Exp$	—	9998	$0.86 \pm 0.0035$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	5524	$0.16 \pm 0.0039$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$E_k$	$k = 2$	10000	$0.90 \pm 0.0029$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	9262	$0.48 \pm 0.0059$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$k = 4$	10000	$0.96 \pm 0.0017$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	9990	$0.82 \pm 0.0041$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$k = 6$	10000	$0.98 \pm 0.0010$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	10000	$0.93 \pm 0.0024$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$H_2$	$c^2 = 1.25$	9997	$0.87 \pm 0.0034$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	3240	$0.08 \pm 0.0028$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$c^2 = 1.5$	9999	$0.88 \pm 0.0032$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	1850	$0.04 \pm 0.0019$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$c^2 = 2$	10000	$0.90 \pm 0.0029$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	702	$0.01 \pm 0.0010$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$c^2 = 4$	10000	$0.94 \pm 0.0022$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	33	$0.00 \pm 0.0003$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$Z$	—	10000	$0.97 \pm 0.0014$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	27	$0.00 \pm 0.0004$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	—	10000	$0.90 \pm 0.0029$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	4471	$0.18 \pm 0.0053$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$LN$	(1, 0.25)	10000	$0.97 \pm 0.0013$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	9926	$0.76 \pm 0.0050$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 1)	10000	$0.92 \pm 0.0026$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	3684	$0.10 \pm 0.0035$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 4)	10000	$0.92 \pm 0.0025$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	248	$0.00 \pm 0.0006$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	(1, 10)	9999	$0.95 \pm 0.0020$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	48	$0.00 \pm 0.0002$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$RRI$	$p = 0.1$	9992	$0.81 \pm 0.0042$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	4784	$0.13 \pm 0.0035$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.5$	9294	$0.48 \pm 0.0059$	11	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	2118	$0.05 \pm 0.0021$	2	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	2969	$0.08 \pm 0.0033$	7	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	416	$0.01 \pm 0.0009$	2	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$EARMA$	0.25	9988	$0.80 \pm 0.0043$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	4026	$0.10 \pm 0.0032$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	0.5	9937	$0.72 \pm 0.0051$	4	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	2997	$0.07 \pm 0.0026$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	1	9813	$0.63 \pm 0.0056$	4	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	2143	$0.05 \pm 0.0022$	4	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	3	5794	$0.18 \pm 0.0043$	231	$0.00 \pm 0.0004$	0	$0.00 \pm 0.0000$	625	$0.01 \pm 0.0009$	54	$0.00 \pm 0.0002$	0	$0.00 \pm 0.0000$
	5.25	6115	$0.21 \pm 0.0050$	293	$0.01 \pm 0.0005$	3	$0.00 \pm 0.0000$	632	$0.01 \pm 0.0011$	144	$0.00 \pm 0.0003$	5	$0.00 \pm 0.0000$
$mH_2$	$m = 2$	9988	$0.78 \pm 0.0046$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	315	$0.01 \pm 0.0008$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$m = 5$	9820	$0.67 \pm 0.0056$	2	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	1395	$0.03 \pm 0.0018$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$m = 10$	9844	$0.69 \pm 0.0056$	1	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	2470	$0.06 \pm 0.0026$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$m = 20$	9932	$0.75 \pm 0.0051$	6	$0.00 \pm 0.0001$	0	$0.00 \pm 0.0000$	3603	$0.10 \pm 0.0033$	2	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$RRI(H_2)$	$p = 0.1$	10000	$0.91 \pm 0.0028$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	42	$0.00 \pm 0.0002$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.5$	9838	$0.65 \pm 0.0056$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	93	$0.00 \pm 0.0005$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
	$p = 0.9$	4915	$0.18 \pm 0.0051$	0	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$	472	$0.01 \pm 0.0012$	1	$0.00 \pm 0.0000$	0	$0.00 \pm 0.0000$
$N(0, 1)$	—	9491	$0.50 \pm 0.0057$	9524	$0.50 \pm 0.0056$	9515	$0.50 \pm 0.0057$	9522	$0.50 \pm 0.0056$	9505	$0.50 \pm 0.0057$	9498	$0.50 \pm 0.0057$
$E_k - 1 + cN(0, 1)$ ( $c = \sqrt{1 - 1/k}$ )	$k = 2$	9773	$0.59 \pm 0.0056$	8606	$0.36 \pm 0.0055$	6771	$0.23 \pm 0.0049$	8631	$0.37 \pm 0.0055$	8198	$0.35 \pm 0.0057$	6247	$0.21 \pm 0.0049$
	$k = 4$	9572	$0.53 \pm 0.0057$	9453	$0.49 \pm 0.0057$	9425	$0.48 \pm 0.0057$	9370	$0.47 \pm 0.0056$	9386	$0.48 \pm 0.0057$	9233	$0.46 \pm 0.0057$
	$k = 6$	9514	$0.51 \pm 0.0057$	9468	$0.50 \pm 0.0057$	9501	$0.50 \pm 0.0056$	9416	$0.49 \pm 0.0057$	9498	$0.50 \pm 0.0056$	9436	$0.49 \pm 0.0057$

## REFERENCES

- M. Armony, S. Israelit, A. Mandelbaum, Y. Marmor, Y. Tseytlin, and G. Yom-Tov. 2011. Patient Flow in Hospitals: a Data-based Queueing-science Perspective. (2011). New York University, <http://www.stern.nyu.edu/om/faculty/armony/>.
- G. A. Barnard. 1953. Time Intervals Between Accidents—A Note on Maguire, Pearson & Wynn’s Paper. *Biometrika* 40 (1953), 212–213.
- L. Brown, N. Gans, A. Mandelbaum, A. Sakov, H. Shen, S. Zeltyn, and L. Zhao. 2005. Statistical analysis of a telephone call center: a queueing-science perspective. *J. Amer. Stat. Assoc.* 100 (2005), 36–50.
- J. Durbin. 1961. Some methods for constructing exact tests. *Biometrika* 48, 1 (1961), 41–55.
- P. A. Jacobs and P. A. W. Lewis. 1977. A Mixed Autoregressive-moving Average Exponential Sequence and Point Process (EARMA 1,1). *Advances in Applied Probability* 9, 9 (1977), 87–104.
- P. A. Jacobs and P. A. W. Lewis. 1978. Discrete Time Series Generated by Mixtures. I: Correlational and Runs Properties. *Journal of the Royal Statistical Society, Series B* 40, 1 (1978), 94–105.
- P. A. Jacobs and P. A. W. Lewis. 1983. Stationary Autoregressive Discrete Moving Average Time Series Generated by Mixtures. *Journal of the Royal Statistical Society, Series B* 4, 1 (1983), 19–36.
- S.-H. Kim and W. Whitt. 2013a. Appendix to Choosing Arrival Process Models for Service Systems: Tests of a Nonhomogeneous Poisson Process. (2013). Columbia University, <http://www.columbia.edu/~ww2040/allpapers.html>.
- S.-H. Kim and W. Whitt. 2013b. Appendix to the Power of Alternative Kolmogorov-Smirnov Tests Based on Transformations of the Data. (2013). Columbia University, <http://www.columbia.edu/~ww2040/allpapers.html>.
- S.-H. Kim and W. Whitt. 2013c. Choosing Arrival Process Models for Service Systems: Tests of a Nonhomogeneous Poisson Process. (2013). Columbia University, <http://www.columbia.edu/~ww2040/allpapers.html>.
- S.-H. Kim and W. Whitt. 2013d. The Power of Alternative Kolmogorov-Smirnov Tests Based on Transformations of the Data. (2013). Columbia University, <http://www.columbia.edu/~ww2040/allpapers.html>.
- P. A. W. Lewis. 1965. Some results on tests for Poisson processes. *Biometrika* 52, 1 (1965), 67–77.
- G. Pang and W. Whitt. 2012. The impact of dependent service times on large-scale service systems. *Manufacturing and Service Oper. Management* 14, 2 (2012), 262–278.
- S. M. Ross. 1996. *Stochastic Processes* (second ed.). Wiley, New York.
- G. R. Shorack and J. A. Wellner. 2009. *Empirical Processes with Applications in Statistics* (siam classics in applied mathematics ed.). SIAM, Philadelphia.
- R. Simard and P. L’Ecuyer. 2011. Computing the Two-Sided Kolmogorov-Smirnov Distribution. *Journal of Statistical Software* 39, 11 (2011), 1–18.
- W. Whitt. 1982. Approximating a point process by a renewal process: two basic methods. *Oper. Res.* 30 (1982), 125–147.