

1 Plots: empirical and partial sum processes

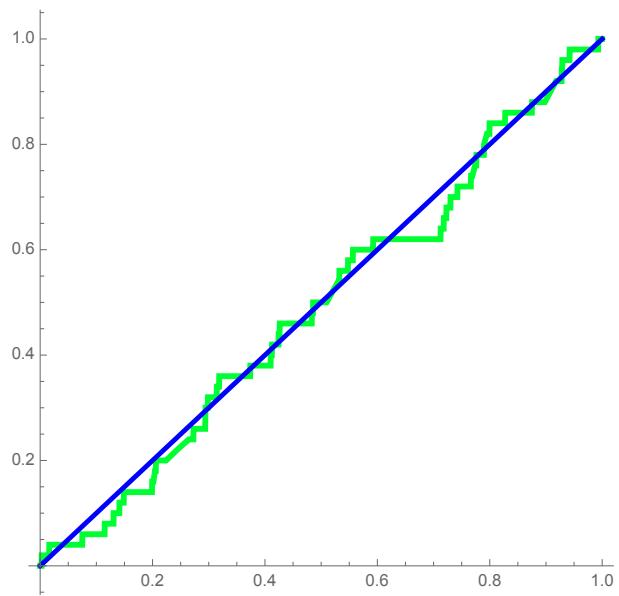


Figure 1: Uniform Empirical Distribution Function, $n = 50$.

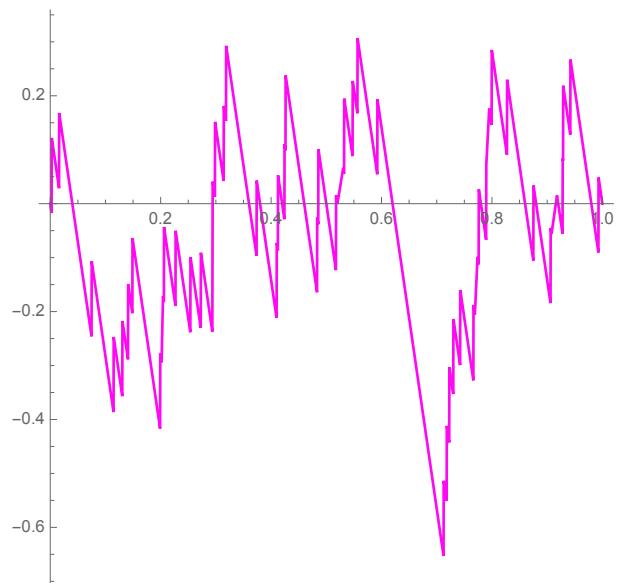


Figure 2: Uniform Empirical Process, $n = 50$.

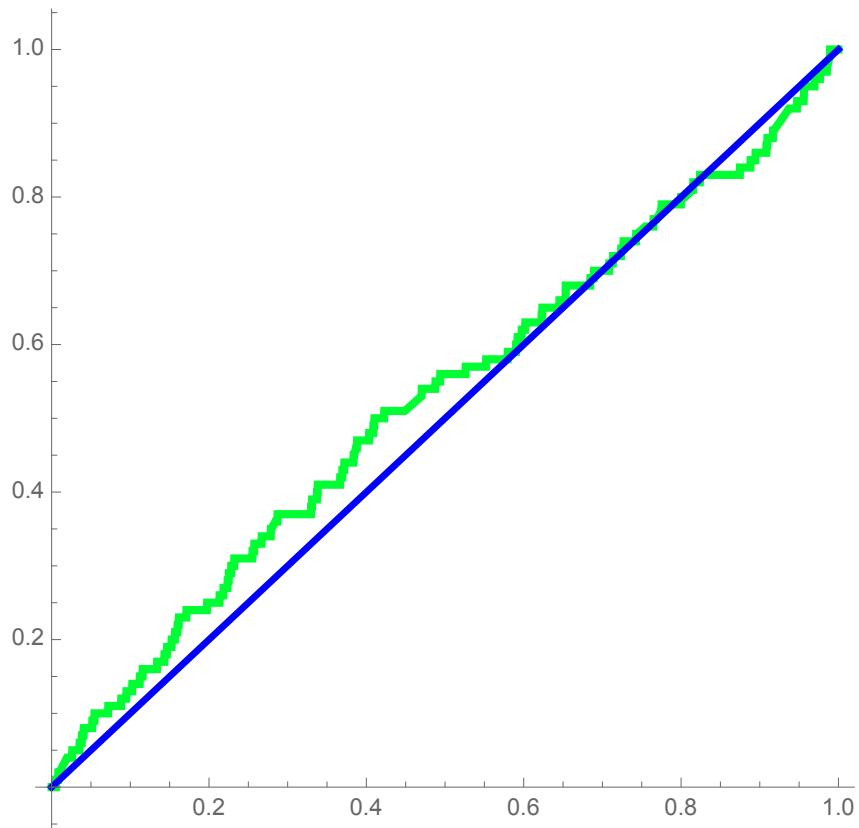


Figure 3: Uniform Empirical Distribution Function, $n = 100$.

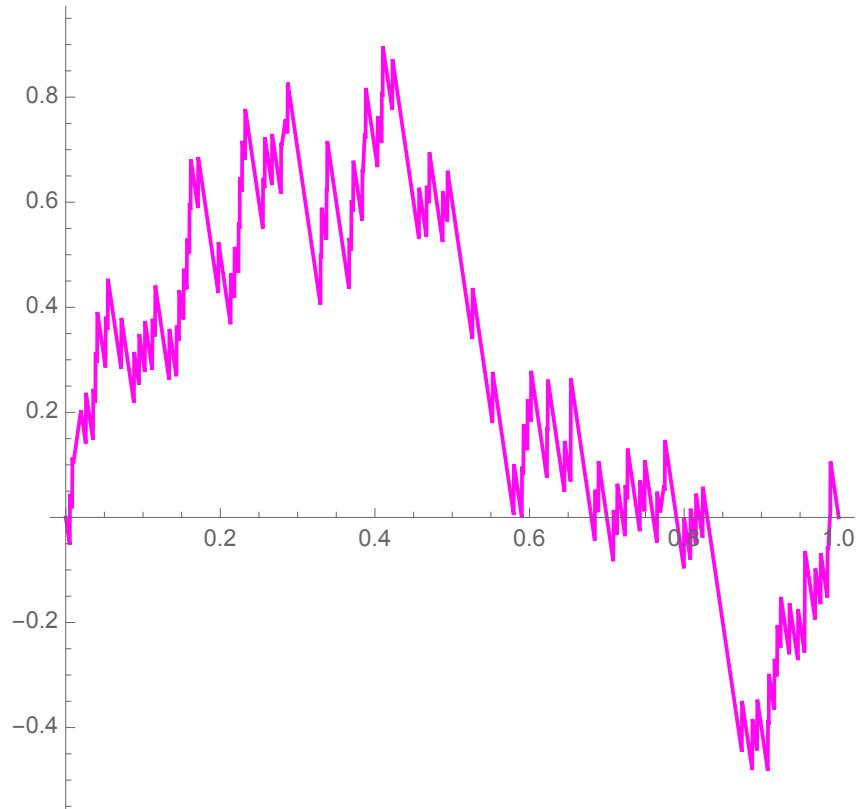


Figure 4: Uniform Empirical Process, $n = 100$.

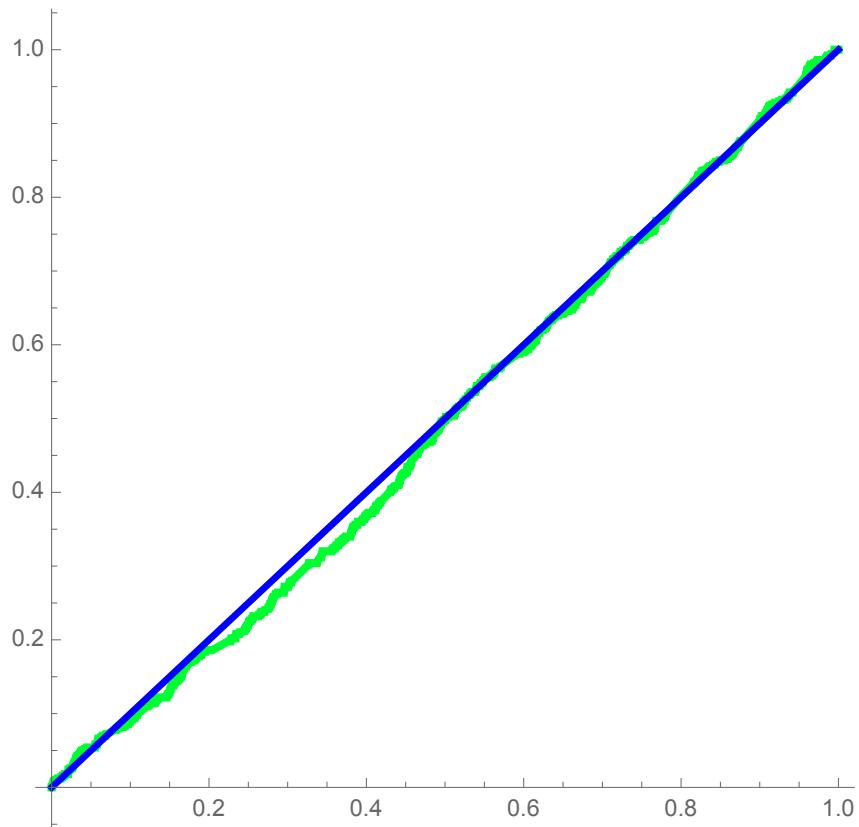


Figure 5: Uniform Empirical Distribution Function, $n = 500$.

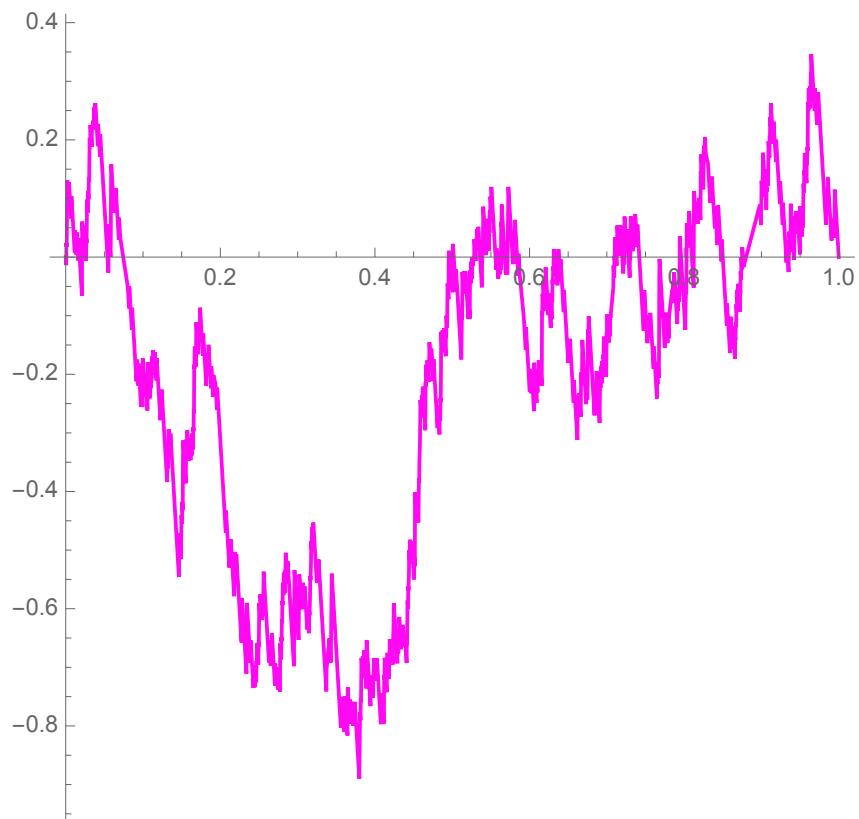


Figure 6: Uniform Empirical Process, $n = 500$.

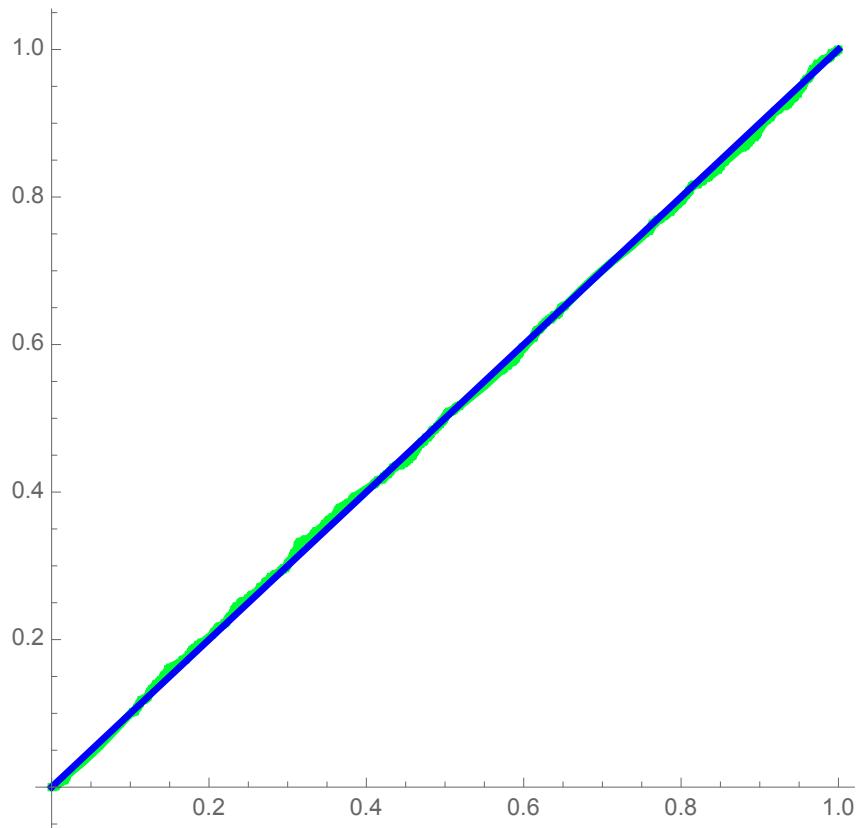


Figure 7: Uniform Empirical Distribution Function, $n = 1000$.

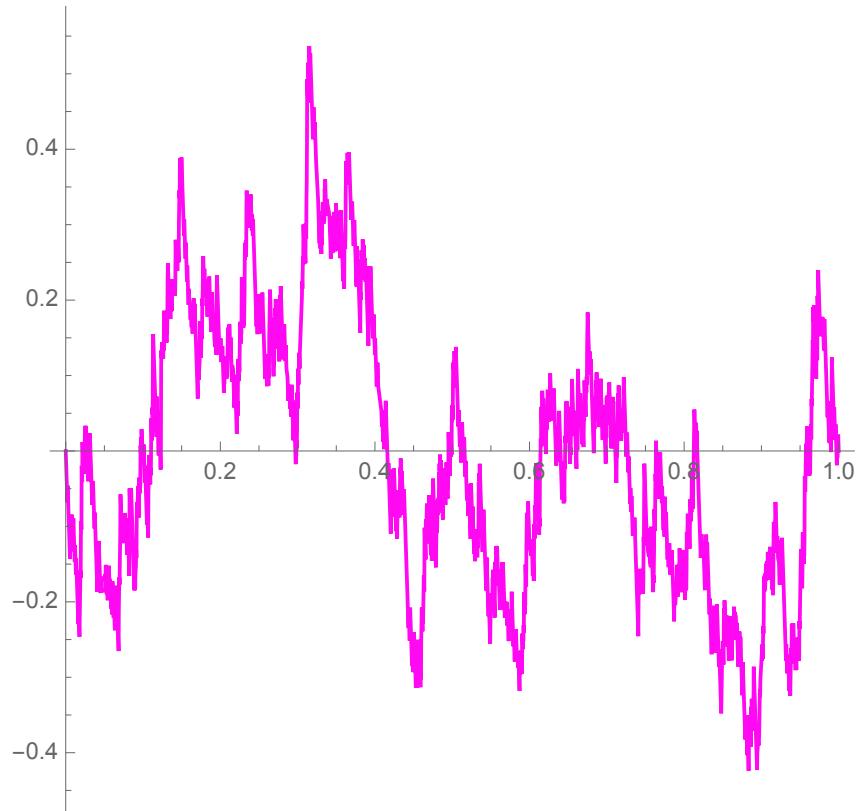


Figure 8: Uniform Empirical Process, $n = 1000$.

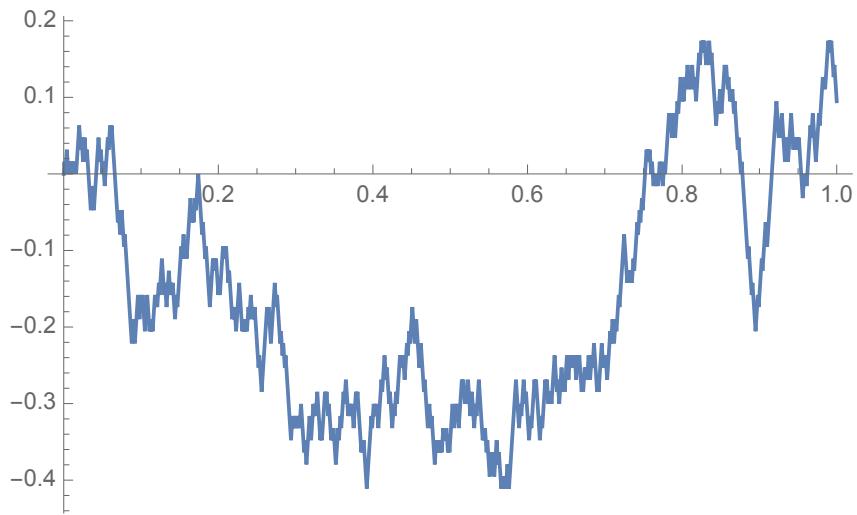


Figure 9: Partial sum process, Bernoulli($1/2$), $n = 1000$.

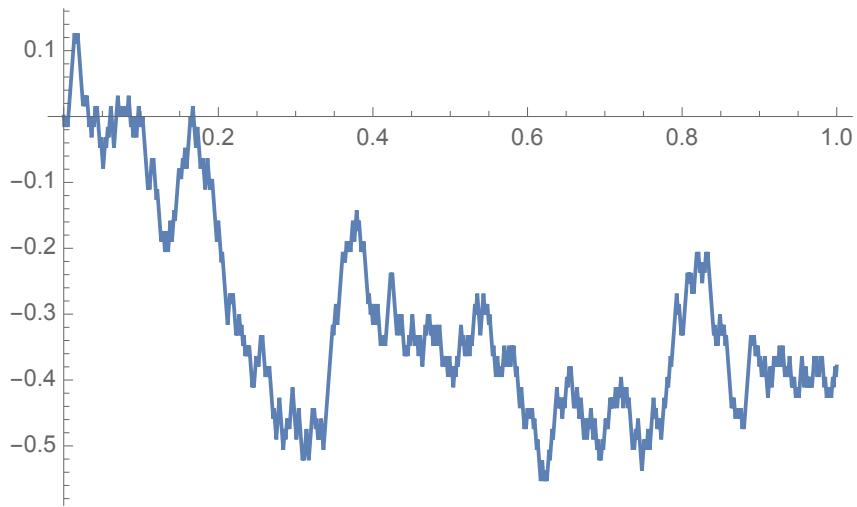


Figure 10: Partial sum process, Bernoulli($1/2$), $n = 1000$.

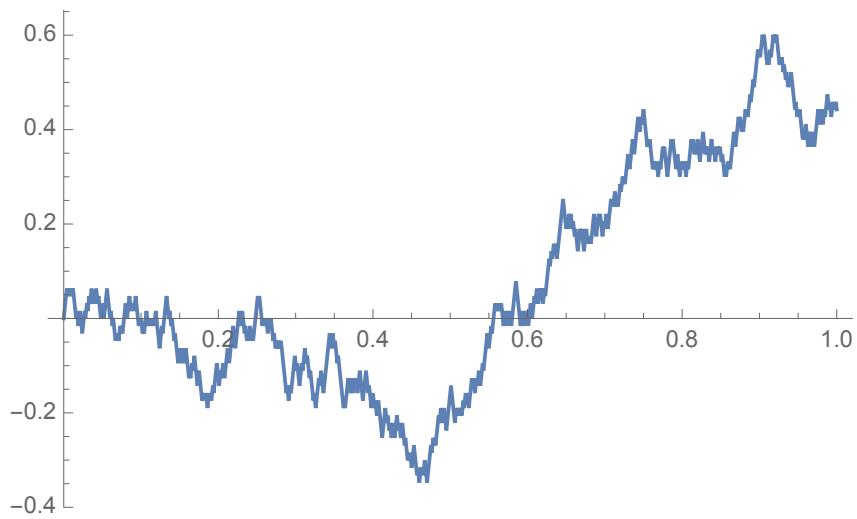


Figure 11: Partial sum process, Bernoulli($1/2$), $n = 1000$.

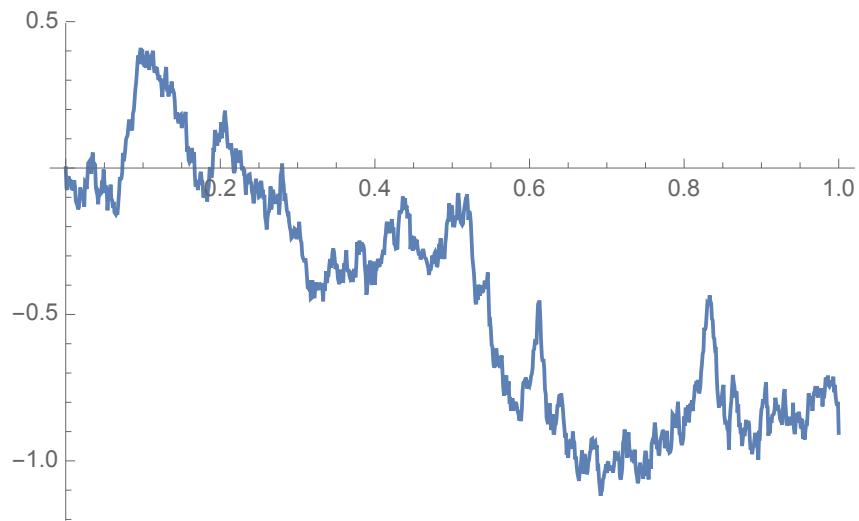


Figure 12: Partial sum process, $N(0, 1)$, $n = 1000$.

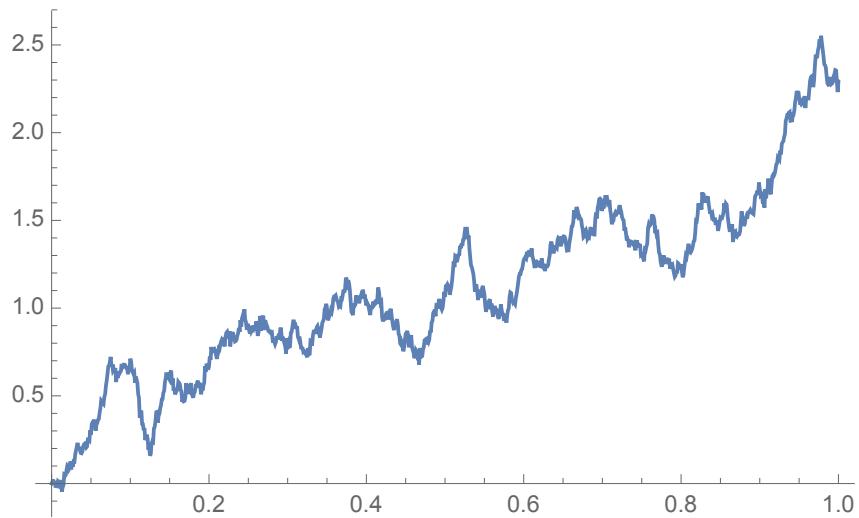


Figure 13: Partial sum process, $N(0, 1)$, $n = 1000$.

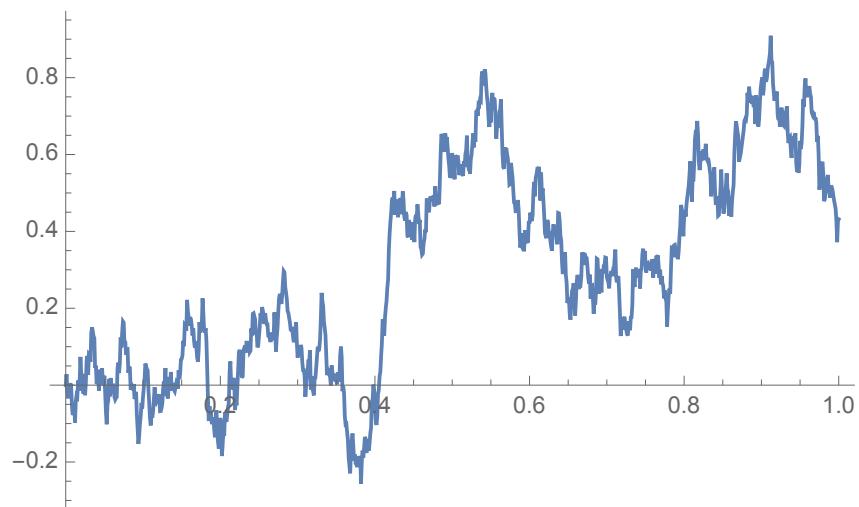


Figure 14: Partial sum process, $N(0, 1)$, $n = 1000$.