

Supplementary material for “Detecting distributional changes in samples of independent block maxima using probability weighted moments”

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1 Additional simulations results under the null

1.1 For the GEV

[Table 1 about here.]

[Table 2 about here.]

[Table 3 about here.]

[Table 4 about here.]

1.2 For independent block maxima obtained from the GPD with different block sizes

We use the fact that the GPD with shape parameter ξ , $\xi \in \mathbb{R}$, is in the maximum domain of attraction of the GEV with shape parameter ξ .

[Table 5 about here.]

[Table 6 about here.]

[Table 7 about here.]

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1.3 For independent block maxima obtained from the absolute value of the Student distribution with different block sizes

We use the fact that the absolute value of the standard Student t distribution with $1/\xi$ degrees of freedom, $\xi > 0$, is in the maximum domain of attraction of the GEV with shape parameter ξ .

[Table 8 about here.]

[Table 9 about here.]

[Table 10 about here.]

[Table 11 about here.]

1.4 For normal and exponential distributions

[Table 12 about here.]

2 Additional simulations results under $\neg H_0$

To ease reading, among the six tests proposed in the paper, the rejection percentages of those that are expected to be sensitive to the alternative under consideration are colored in light gray.

2.1 Changes in the shape parameter of the GEV

[Table 13 about here.]

[Table 14 about here.]

[Table 15 about here.]

[Table 16 about here.]

[Table 17 about here.]

[Table 18 about here.]

2.2 Changes in the scale parameter of the GEV

[Table 19 about here.]

[Table 20 about here.]

2.3 Changes in the location parameter of the GEV

[Table 21 about here.]

[Table 22 about here.]

2.4 Changes in the scale parameter of the normal distribution

[Table 23 about here.]

2.5 Changes in the location parameter of the normal distribution

[Table 24 about here.]

3 A proposition related to Condition 2.2

Proposition 3.1. *Let X be an absolutely continuous random variable with c.d.f. F such that both $\max(X, 0)$ and $-\min(X, 0)$ have an ultimately monotone density and are in the maximum domain of attraction of the GEV with shape parameter ξ , then, for any $\alpha > \max\{\xi, 0\}$, $\sup_{x \in \mathbb{R}} |H_\alpha(x)| < \infty$, where*

$$H_\alpha(x) = x[F(x)\{1 - F(x)\}]^\alpha, \quad x \in \mathbb{R}.$$

Proof. Let $\bar{F}(x) = 1 - F(x)$, $x \in \mathbb{R}$, and let $\alpha > \max\{\xi, 0\}$. Then,

$$\sup_{x \in \mathbb{R}} |H_\alpha(x)| \leq \max \left\{ \sup_{x > 0} x \bar{F}(x)^\alpha, \sup_{x < 0} -x F(x)^\alpha \right\}.$$

Let $X^+ = \max(X, 0)$ and $X^- = -\min(X, 0)$. Clearly, $X = X^+ - X^-$ and thus $-X^- \leq X \leq X^+$ almost surely. Consequently, for any $x > 0$, $\bar{F}(x) = P(X \geq x) \leq P(X^+ \geq x) = \bar{F}^+(x)$, and $F(-x) = P(X \leq -x) \leq P(-X^- \leq -x) = P(X^- \geq x) = \bar{F}^-(x)$. Then,

$$\sup_{x \in \mathbb{R}} |H_\alpha(x)| \leq \max \left\{ \sup_{x > 0} x \bar{F}^+(x)^\alpha, \sup_{x > 0} x \bar{F}^-(x)^\alpha \right\},$$

and the desired result follows by applying Lemma 3.2 below successively on X^+ and X^- . ■

Lemma 3.2. *Let X be an absolutely continuous random variable with c.d.f. F and ultimately monotone density f such that $F(x) = 0$ for $x < 0$. If F belongs to the maximum domain of attraction of the GEV with shape parameter ξ , then, for any $\alpha > \max\{\xi, 0\}$, $\sup_{x > 0} x \bar{F}(x)^\alpha < \infty$.*

Proof. Assume first that F belongs to the maximum domain of attraction of the Fréchet distribution, that is, that $\xi > 0$. Combined with the fact that f is ultimately monotone, the latter implies (see, for instance, Embrechts et al., 1997, page 133 and Proposition A3.8 (c)) that

$$\lim_{x \rightarrow \infty} \frac{xf(x)}{\overline{F}(x)} = \frac{1}{\xi}.$$

Let $\alpha > \xi$. Then, there exists $x_0 > 0$ such that, for all $x > x_0$,

$$\frac{xf(x)}{\overline{F}(x)} > \frac{1}{\alpha}. \quad (3.1)$$

The derivative of $x \mapsto x\overline{F}(x)^\alpha$ is $x \mapsto \overline{F}(x)^{\alpha-1}\{\overline{F}(x) - \alpha xf(x)\}$, which is negative when (3.1) holds. Consequently, $x \mapsto x\overline{F}(x)^\alpha$ is strictly decreasing for all $x > x_0$, which implies that $\sup_{x > x_0} x\overline{F}(x)^\alpha < \infty$. Finally,

$$\sup_{x > 0} x\overline{F}(x)^\alpha \leq \max \left\{ \sup_{0 < x \leq x_0} x\overline{F}(x)^\alpha, \sup_{x > x_0} x\overline{F}(x)^\alpha \right\} < \infty. \quad (3.2)$$

Assume next that F belongs to the maximum domain of attraction of the Weibull or Gumbel distribution (that is, that $\xi \leq 0$). Then, the right end point, say x_F , can be finite or infinite. If it is finite, then

$$\sup_{x > 0} x\overline{F}(x)^\alpha = \sup_{0 < x < x_F} x\overline{F}(x)^\alpha < \infty.$$

If x_F is infinite, then we have (see, e.g., Embrechts et al., 1997, Proposition 3.3.24) that

$$\lim_{x \rightarrow \infty} \frac{xf(x)}{\overline{F}(x)} = \infty.$$

This implies that, for any $\alpha > 0$, (3.1) holds for x greater than some large enough $x_0 > 0$, and, consequently, we have (3.2). ■

References

P. Embrechts, C. Klüppelberg, and T. Mikosch. *Modelling Extremal Events for Insurance and Finance*. Springer, 1997.

Table 1: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{50, 100, 200, 400\}$ generated from the $GEV(-100, 1, \xi)$.

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-1.0	50	2.5	0.7	3.8	6.6	0.4	0.6	0.1	50	4.8	3.6	4.4	2.3	0.4	2.2
	100	2.7	2.1	3.4	5.5	1.5	0.3		100	4.3	4.4	3.7	2.8	1.5	1.2
	200	2.6	2.6	3.2	4.2	2.8	1.1		200	5.0	5.2	3.4	3.9	3.8	2.7
	400	5.6	4.8	4.4	5.5	5.3	2.1		400	6.6	4.8	2.5	5.4	3.2	3.3
-0.9	50	2.2	0.5	4.4	5.3	0.5	0.5	0.2	50	6.2	3.7	4.4	1.9	1.3	2.1
	100	3.9	3.2	3.3	7.4	2.8	0.1		100	6.3	4.2	3.3	3.6	1.9	2.3
	200	4.1	2.9	3.7	5.6	2.8	0.7		200	3.8	3.4	3.7	3.1	2.8	3.0
	400	4.2	4.2	3.6	4.0	4.7	1.0		400	5.0	3.2	3.2	4.5	2.7	5.2
-0.8	50	1.7	1.5	3.4	3.5	0.3	0.4	0.3	50	4.5	5.3	6.2	2.2	1.2	1.7
	100	3.6	2.4	4.1	4.6	1.1	0.3		100	5.6	5.0	4.7	3.8	3.0	1.4
	200	4.5	2.6	2.8	4.0	2.2	0.7		200	4.2	4.9	2.1	3.8	3.1	3.4
	400	4.2	4.1	5.3	3.8	3.6	2.6		400	5.3	4.2	3.1	5.2	4.5	4.2
-0.7	50	2.2	0.8	3.2	2.8	0.3	0.3	0.4	50	4.8	3.6	6.7	2.0	1.1	1.8
	100	3.3	2.7	3.0	4.5	1.3	0.2		100	5.7	5.6	4.9	3.1	2.1	1.8
	200	4.6	2.6	4.2	4.9	2.4	0.9		200	6.1	6.2	3.4	4.5	4.6	3.3
	400	3.3	3.2	4.5	3.4	3.2	1.8		400	4.5	3.7	2.4	4.1	3.6	3.7
-0.6	50	1.8	2.0	4.0	2.3	0.4	0.7	0.5	50	7.4	4.4	9.0	3.4	1.8	2.4
	100	4.2	2.5	4.5	4.4	1.0	0.5		100	6.9	6.9	6.1	3.3	3.6	2.0
	200	2.7	3.3	4.5	3.2	2.6	1.0		200	7.8	6.5	4.7	4.7	4.2	3.3
	400	3.1	4.8	4.3	3.3	3.5	1.9		400	5.6	5.2	2.2	4.8	4.5	3.5
-0.5	50	2.7	3.1	3.2	2.7	0.1	0.5	0.6	50	8.8	4.9	12.1	3.4	2.9	2.7
	100	2.7	3.0	4.0	2.2	1.0	0.6		100	9.7	7.7	10.4	4.0	4.4	2.3
	200	4.7	3.2	4.3	4.3	2.7	1.3		200	6.3	7.4	5.5	5.5	5.0	2.5
	400	4.8	4.5	3.7	4.8	3.7	2.1		400	5.3	5.9	3.1	3.7	3.6	3.3
-0.4	50	3.6	3.5	3.6	2.5	0.5	0.2	0.7	50	9.4	4.9	18.9	5.5	3.9	3.6
	100	3.3	2.3	4.6	3.1	0.9	0.9		100	7.6	7.1	15.9	5.3	5.1	2.2
	200	3.4	3.6	3.2	3.6	1.8	1.2		200	10.3	8.7	9.7	6.1	5.9	2.2
	400	4.8	3.4	3.9	4.5	2.4	2.8		400	6.9	7.1	7.2	5.0	5.5	3.2
-0.3	50	2.7	4.3	4.3	2.0	0.9	0.8	0.8	50	8.8	4.5	24.2	4.9	3.2	4.8
	100	3.5	3.5	4.0	2.8	1.5	0.5		100	11.2	7.2	23.8	6.3	5.5	2.6
	200	5.8	3.8	5.0	4.3	2.6	1.9		200	7.4	8.7	17.4	5.6	6.8	3.8
	400	4.6	4.3	5.1	4.7	3.5	4.0		400	6.8	8.2	10.3	5.8	6.5	2.9
-0.2	50	2.5	4.0	3.4	1.5	0.6	0.9	0.9	50	11.6	4.1	30.5	5.8	5.4	4.7
	100	3.6	3.6	4.3	2.8	1.7	0.9		100	11.6	7.8	31.4	7.7	6.3	2.4
	200	3.9	4.7	3.4	3.5	3.3	2.2		200	7.9	7.4	23.9	7.0	6.4	2.1
	400	4.7	4.5	4.2	3.8	3.4	3.1		400	7.8	6.9	19.2	6.2	6.9	2.9
-0.1	50	4.0	3.7	3.3	1.7	1.0	0.9	1.0	50	11.4	5.2	36.0	7.6	6.5	8.2
	100	5.2	4.6	4.3	3.4	1.7	0.9		100	12.6	7.3	38.2	8.9	8.3	2.8
	200	5.9	4.4	3.4	4.0	2.9	1.9		200	8.4	7.2	34.9	6.5	7.4	2.5
	400	4.0	4.5	3.5	3.5	3.3	3.0		400	7.4	7.5	26.7	6.1	6.0	2.0
0.0	50	4.0	4.1	4.5	1.8	0.8	1.0	1.1	50	13.2	5.2	43.4	8.6	7.1	10.0
	100	4.8	4.6	3.5	2.8	2.2	1.8		100	13.8	6.4	47.5	11.6	10.2	5.9
	200	4.9	4.6	3.0	4.1	2.7	1.9		200	10.8	7.8	45.1	8.5	9.2	2.7
	400	3.1	3.3	3.6	3.3	2.1	3.8		400	6.7	6.1	38.9	6.9	7.3	2.5

Table 2: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{50, 100, 200, 400\}$ generated from the $GEV(-10, 1, \xi)$.

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-1.0	50	2.3	0.9	3.3	6.3	0.5	0.3	0.1	50	4.5	3.7	4.1	2.3	0.7	1.0
	100	3.7	2.0	2.3	7.5	1.6	0.3		100	4.8	3.4	3.2	3.4	1.2	2.2
	200	3.8	3.7	3.8	5.0	3.2	0.7		200	4.9	5.0	3.3	4.1	3.0	2.0
	400	4.5	3.2	5.0	4.5	4.6	1.3		400	3.9	4.8	2.8	3.5	3.9	4.3
-0.9	50	2.2	1.2	2.7	5.6	0.4	0.4	0.2	50	5.0	4.3	4.3	1.9	0.5	1.7
	100	3.5	2.3	4.6	6.3	1.5	0.2		100	4.6	4.4	3.4	2.0	1.5	1.6
	200	3.6	2.6	3.4	4.0	2.7	0.6		200	4.9	5.0	2.4	4.3	3.6	2.6
	400	4.7	3.1	4.8	5.2	3.6	2.0		400	4.3	3.3	2.9	4.1	3.4	3.9
-0.8	50	3.0	1.5	3.3	5.4	0.2	0.3	0.3	50	6.3	4.7	4.4	2.5	1.1	1.7
	100	3.6	2.4	2.1	4.6	0.9	0.4		100	4.3	4.5	3.2	2.4	1.8	1.6
	200	4.8	3.6	3.6	5.8	2.7	1.1		200	5.7	4.9	2.0	3.2	3.1	3.0
	400	4.3	3.4	3.6	3.9	2.9	1.2		400	5.7	4.8	2.3	4.7	4.4	3.4
-0.7	50	2.2	2.0	3.9	4.1	0.2	0.1	0.4	50	8.2	5.1	7.1	4.1	1.6	2.3
	100	4.2	2.6	3.4	3.9	0.7	0.3		100	8.0	5.4	4.7	4.4	2.3	2.2
	200	5.1	4.0	3.9	4.9	2.2	0.8		200	4.6	5.2	3.1	3.9	3.5	4.3
	400	3.0	3.2	3.9	3.7	2.8	2.1		400	5.5	4.8	1.8	5.3	4.5	4.4
-0.6	50	2.3	1.6	4.1	2.4	0.0	0.1	0.5	50	7.8	5.8	9.8	3.0	2.3	2.8
	100	2.8	3.2	4.6	2.9	1.3	0.5		100	7.3	6.3	6.2	3.6	3.2	2.2
	200	3.8	2.9	4.2	3.7	1.0	0.9		200	5.4	6.0	3.4	4.0	4.7	3.2
	400	3.8	4.0	4.6	3.4	3.3	1.9		400	5.4	5.7	2.8	4.1	5.4	4.2
-0.5	50	2.8	2.8	3.3	2.3	0.4	0.4	0.6	50	8.3	4.9	13.1	3.9	2.9	2.4
	100	3.7	2.5	3.4	3.9	0.8	0.4		100	7.8	5.9	10.5	4.8	3.7	2.6
	200	4.7	3.1	3.4	4.4	2.2	1.0		200	6.0	5.8	7.6	4.4	2.9	3.9
	400	5.6	4.8	3.5	5.4	3.9	1.9		400	6.7	5.3	3.8	6.3	4.6	4.5
-0.4	50	3.0	4.6	4.1	2.4	0.2	0.7	0.7	50	8.4	5.1	18.4	4.3	2.8	3.1
	100	3.8	3.3	3.6	2.6	0.6	0.4		100	8.9	7.2	18.9	5.1	4.8	3.0
	200	4.1	4.7	3.8	3.7	2.7	1.0		200	7.8	6.0	10.4	4.8	4.2	3.5
	400	4.7	4.7	4.3	4.3	3.5	2.0		400	7.2	7.1	5.4	4.5	4.4	3.5
-0.3	50	3.0	3.0	3.6	0.7	0.5	0.5	0.8	50	9.0	6.1	24.9	5.7	3.9	6.3
	100	4.5	3.1	4.5	3.1	1.0	0.2		100	10.2	7.2	24.4	6.2	5.6	3.3
	200	4.1	3.5	3.1	3.6	1.7	2.1		200	7.7	7.3	16.9	5.8	5.5	3.5
	400	2.9	3.6	4.2	3.1	2.6	3.8		400	6.1	7.3	10.6	5.3	4.5	3.3
-0.2	50	4.3	3.3	3.6	2.6	0.4	0.7	0.9	50	11.7	5.4	29.3	5.7	4.2	7.3
	100	3.7	3.3	3.1	3.1	1.1	1.0		100	9.8	6.6	32.3	5.4	5.8	3.5
	200	3.8	4.0	3.4	3.0	1.4	2.1		200	9.1	8.2	23.7	6.9	6.6	1.9
	400	5.7	5.9	5.8	4.7	4.7	4.6		400	8.5	8.4	19.9	6.5	6.9	3.3
-0.1	50	3.8	2.9	2.9	1.3	0.7	0.8	1.0	50	13.6	5.8	36.2	8.5	7.1	9.3
	100	4.7	5.0	3.7	3.8	1.4	0.8		100	13.5	6.5	38.7	9.1	8.4	4.9
	200	4.9	4.5	4.5	4.4	2.5	2.1		200	9.6	7.0	33.6	6.1	7.9	1.9
	400	4.7	4.0	5.6	3.5	3.1	3.5		400	7.6	7.7	26.7	5.2	5.4	2.7
0.0	50	3.5	4.2	3.6	1.4	0.4	0.7	1.1	50	15.3	4.3	41.8	7.7	6.5	11.9
	100	4.8	2.9	4.0	3.6	0.7	1.5		100	12.9	7.0	45.9	11.9	10.1	5.6
	200	4.9	3.7	3.1	3.5	2.0	2.5		200	10.9	7.0	40.9	10.1	8.3	3.1
	400	5.9	3.7	3.6	5.6	2.8	3.0		400	8.0	6.7	40.9	7.6	8.1	2.6

Table 3: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{50, 100, 200, 400\}$ generated from the $GEV(10,1,\xi)$.

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-1.0	50	1.6	1.1	3.9	5.6	0.8	0.2	0.1	50	3.7	4.0	3.8	1.6	0.7	1.1
	100	4.6	3.2	3.3	8.5	3.6	0.5		100	5.1	4.6	3.7	3.2	1.3	0.8
	200	4.2	2.7	3.4	5.4	2.6	0.7		200	4.7	4.1	4.5	4.2	2.6	3.1
	400	3.6	2.6	3.9	4.1	3.1	0.9		400	5.6	3.9	3.8	3.8	2.8	4.2
-0.9	50	2.5	0.9	3.7	4.8	0.3	0.1	0.2	50	6.1	4.8	4.5	2.4	0.6	1.6
	100	3.4	2.1	4.3	5.3	2.1	0.2		100	5.2	4.3	3.5	4.0	1.4	2.3
	200	4.2	2.2	3.5	5.0	2.5	0.3		200	4.5	4.2	3.5	3.6	2.8	3.8
	400	3.9	3.8	4.3	4.6	3.8	1.3		400	4.5	4.2	1.8	4.3	4.1	4.5
-0.8	50	2.3	1.8	3.2	3.7	0.4	0.0	0.3	50	5.7	4.7	4.2	1.7	1.0	2.6
	100	2.8	2.8	3.0	3.8	1.8	0.2		100	4.8	5.7	3.9	3.2	2.2	1.9
	200	4.3	3.8	3.0	4.7	3.2	0.6		200	3.8	5.4	2.8	2.9	3.6	3.4
	400	4.2	3.1	4.1	4.3	2.3	2.0		400	5.5	4.1	2.5	4.3	3.9	3.9
-0.7	50	2.7	1.8	3.7	3.7	0.2	0.4	0.4	50	6.1	4.7	5.8	2.6	1.4	1.9
	100	3.7	2.7	3.0	5.0	0.9	0.7		100	7.1	5.8	4.9	4.8	2.0	3.0
	200	3.4	2.6	3.5	3.6	2.5	0.7		200	5.5	4.7	3.7	3.7	3.6	4.1
	400	3.8	3.8	4.5	4.9	2.9	2.1		400	3.3	3.2	2.6	3.8	3.2	4.9
-0.6	50	1.6	2.7	3.0	1.8	0.2	0.1	0.5	50	7.4	3.8	10.1	3.6	1.6	2.3
	100	3.6	2.8	2.9	4.3	0.7	0.2		100	7.2	5.6	6.6	4.6	3.4	2.9
	200	3.7	3.1	3.6	3.8	2.1	1.0		200	5.9	7.1	4.8	4.3	4.4	4.1
	400	4.8	3.7	3.4	4.4	3.1	2.4		400	5.2	4.8	2.7	5.6	4.4	3.5
-0.5	50	3.0	3.5	3.3	2.3	0.6	0.3	0.6	50	9.1	4.8	15.5	3.7	1.7	4.0
	100	4.0	3.9	3.4	3.7	1.0	0.6		100	7.2	6.7	9.9	3.9	3.0	3.7
	200	3.7	3.5	4.2	3.5	1.7	1.1		200	7.6	6.1	5.2	5.6	3.9	3.8
	400	4.5	4.9	4.8	4.9	3.7	2.5		400	5.6	4.8	2.8	5.0	4.0	4.2
-0.4	50	2.3	2.8	3.3	1.7	0.2	0.6	0.7	50	8.7	4.3	19.5	5.1	2.1	4.8
	100	3.1	3.3	3.6	2.4	0.7	0.9		100	9.7	6.9	16.2	6.1	4.3	3.7
	200	4.8	4.1	3.7	4.7	2.7	0.8		200	7.5	7.3	10.9	5.1	4.7	2.7
	400	4.5	3.2	3.7	4.2	2.2	2.5		400	6.2	7.3	6.4	4.2	4.8	2.7
-0.3	50	3.9	3.8	4.7	1.4	0.2	0.6	0.8	50	10.6	5.6	23.4	6.6	5.7	4.5
	100	4.7	4.3	5.5	3.4	1.5	0.9		100	11.8	7.3	24.2	6.6	5.2	4.3
	200	3.2	4.2	3.4	3.2	2.3	0.8		200	8.1	6.8	16.5	5.6	5.0	2.9
	400	4.5	3.5	4.5	3.8	3.2	2.5		400	7.8	6.1	10.7	6.3	6.5	3.7
-0.2	50	3.9	3.8	3.5	1.7	0.4	0.5	0.9	50	11.3	5.2	30.8	7.4	5.0	7.1
	100	3.7	3.9	3.5	2.6	1.3	1.1		100	11.7	7.4	30.2	7.2	6.2	4.2
	200	2.9	4.1	4.0	3.1	2.0	1.8		200	10.8	8.1	23.0	7.2	6.5	2.9
	400	5.1	3.5	3.6	4.5	2.4	3.1		400	8.4	7.0	17.4	5.5	6.4	2.9
-0.1	50	3.4	4.3	3.5	2.0	0.8	1.1	1.0	50	11.6	5.3	34.0	8.0	6.1	8.8
	100	4.9	3.9	3.8	3.1	1.4	0.9		100	14.3	7.2	38.0	10.0	8.1	5.4
	200	4.2	4.3	2.5	3.6	2.6	1.2		200	10.8	7.4	33.2	7.0	7.0	3.3
	400	4.1	4.8	3.5	3.2	3.7	3.6		400	8.0	7.0	24.5	6.3	6.8	2.5
0.0	50	4.1	4.6	3.4	1.5	0.5	0.8	1.1	50	14.5	6.0	40.0	9.4	7.6	13.2
	100	4.1	3.3	4.1	2.8	0.7	1.3		100	11.6	7.2	46.1	9.4	8.2	6.3
	200	5.4	5.2	3.6	5.2	2.6	3.2		200	9.2	7.8	43.3	7.7	9.7	2.4
	400	4.3	4.6	4.3	3.6	3.5	4.0		400	6.7	7.0	34.9	7.7	7.4	2.5

Table 4: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{50, 100, 200, 400\}$ generated from the $GEV(100,1,\xi)$.

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-1.0	50	2.1	0.7	3.4	5.7	0.8	0.0	0.1	50	4.4	3.9	3.7	2.2	0.2	0.5
	100	3.1	1.8	3.5	6.3	1.7	0.1		100	5.3	4.4	4.7	3.5	1.1	1.9
	200	5.2	2.7	4.0	5.1	3.0	0.9		200	5.0	5.2	3.8	4.3	2.8	2.8
	400	5.5	2.9	3.4	5.9	3.9	1.0		400	4.4	4.1	3.4	4.0	3.7	4.7
-0.9	50	2.9	0.9	3.1	5.4	0.1	0.1	0.2	50	4.8	4.0	4.8	2.1	0.6	0.9
	100	3.0	2.3	3.0	5.3	0.5	0.2		100	6.0	5.4	5.2	4.2	1.9	2.0
	200	4.5	3.1	4.5	4.4	2.2	0.9		200	4.7	3.2	4.1	3.5	2.2	4.2
	400	4.7	4.6	3.8	5.2	4.2	1.6		400	5.8	4.6	3.5	6.4	3.3	5.0
-0.8	50	2.4	1.3	4.0	4.4	0.1	0.2	0.3	50	6.2	4.4	5.3	2.6	0.7	2.0
	100	2.7	1.5	2.7	4.7	0.3	0.3		100	3.8	4.9	3.6	2.6	2.1	2.7
	200	3.0	3.1	3.5	4.0	2.2	0.5		200	6.6	5.5	2.5	5.3	2.9	3.5
	400	4.3	3.8	3.6	4.4	2.9	1.7		400	5.3	4.1	2.9	4.8	2.9	5.1
-0.7	50	2.4	1.4	3.9	3.4	0.0	0.4	0.4	50	6.7	3.1	7.1	3.5	0.7	1.7
	100	3.6	2.7	4.3	4.6	0.8	0.3		100	6.0	5.5	4.6	3.7	2.7	3.9
	200	4.0	4.2	3.0	3.8	2.5	0.4		200	6.7	5.8	3.6	5.2	3.7	4.8
	400	4.4	4.1	3.5	4.5	2.8	2.0		400	4.5	5.4	1.4	4.6	3.6	4.7
-0.6	50	3.2	1.9	3.7	3.7	0.0	0.0	0.5	50	7.5	5.0	10.3	3.6	1.3	2.4
	100	3.7	2.6	4.3	4.0	0.6	0.1		100	6.4	5.9	6.7	4.0	3.0	5.3
	200	4.8	3.7	2.6	4.5	2.3	0.7		200	5.3	6.0	3.5	4.4	3.7	3.5
	400	4.8	3.7	4.6	5.1	3.4	2.2		400	5.0	5.4	2.7	5.0	4.3	3.4
-0.5	50	3.4	4.3	3.4	2.5	0.3	0.2	0.6	50	7.7	5.2	13.6	3.7	2.6	2.6
	100	2.9	1.9	4.0	3.2	0.0	0.4		100	8.3	7.3	13.8	4.9	3.5	3.8
	200	3.3	3.6	3.5	2.9	2.8	1.2		200	8.3	6.0	4.9	6.0	4.7	4.8
	400	5.4	4.6	3.5	5.2	3.8	1.7		400	6.3	6.5	3.2	5.6	5.6	3.7
-0.4	50	2.3	2.4	4.1	1.6	0.2	0.3	0.7	50	9.6	4.9	20.2	5.3	3.6	4.8
	100	3.7	3.8	3.3	3.4	0.8	0.5		100	11.0	7.8	17.6	6.5	5.6	5.6
	200	3.0	3.9	3.9	2.8	2.3	0.8		200	7.2	6.5	11.1	4.8	3.9	3.7
	400	5.7	4.0	4.2	4.6	2.8	1.9		400	5.2	5.5	6.4	4.4	4.8	3.5
-0.3	50	3.0	3.4	3.2	1.5	0.3	0.2	0.8	50	11.6	6.0	25.6	5.4	3.8	5.5
	100	2.7	3.1	2.7	1.8	0.4	0.4		100	10.5	7.3	25.3	7.3	6.2	5.1
	200	3.6	4.9	4.3	3.7	2.4	1.2		200	9.3	8.1	16.5	5.8	6.0	3.2
	400	4.2	4.7	3.7	4.2	3.6	2.5		400	8.3	7.3	10.5	6.7	6.1	3.4
-0.2	50	3.5	4.3	3.3	1.5	0.1	0.2	0.9	50	13.1	6.1	31.5	7.7	5.6	7.4
	100	4.3	3.8	2.8	3.3	0.7	0.6		100	11.0	8.1	33.8	8.0	6.5	5.1
	200	3.6	5.1	3.9	3.2	2.7	1.1		200	10.4	7.7	26.3	7.0	6.9	3.8
	400	6.0	3.6	4.5	5.7	2.5	2.6		400	7.7	6.0	16.2	4.5	7.1	1.6
-0.1	50	3.9	3.9	2.8	1.4	0.2	0.6	1.0	50	13.5	5.9	35.2	8.6	7.2	9.9
	100	4.1	4.6	3.8	3.2	1.5	1.1		100	12.9	8.6	40.4	8.9	8.3	6.6
	200	4.4	4.3	4.4	3.5	2.3	2.1		200	10.1	7.0	32.6	8.0	8.4	2.3
	400	5.4	4.2	4.4	5.5	3.0	4.3		400	8.2	8.6	30.0	5.8	5.9	3.1
0.0	50	4.9	2.6	2.9	1.5	0.2	0.7	1.1	50	13.8	4.5	42.1	8.3	6.8	14.7
	100	4.0	3.2	3.5	3.1	0.9	1.0		100	14.8	6.7	48.4	10.5	9.4	7.1
	200	4.5	3.5	3.3	3.6	2.2	3.0		200	9.9	7.4	41.9	8.5	8.8	3.3
	400	4.3	4.4	3.1	3.4	3.7	2.5		400	7.5	6.6	35.4	7.7	7.8	1.5

Table 5: Percentage of rejection of H_0 computed from 1000 samples of $n \in \{50, 100, 200, 400\}$ independent block maxima obtained from blocks of size 5 from the GPD(0,1, ξ).

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-1.0	50	2.6	2.4	2.6	3.7	0.1	0.4	0.1	50	4.7	3.4	3.6	1.4	0.8	1.7
	100	4.2	2.8	4.2	4.6	0.6	0.7		100	4.3	4.9	4.1	2.3	1.4	2.4
	200	4.3	2.2	4.1	3.3	1.6	1.6		200	5.1	4.5	3.5	4.1	2.7	3.1
	400	3.7	5.3	4.2	3.1	4.4	2.5		400	5.4	4.0	3.3	4.2	3.0	4.0
-0.9	50	1.8	1.6	4.1	2.2	0.1	0.2	0.2	50	4.5	2.9	4.7	1.9	0.1	2.6
	100	3.4	2.9	4.0	3.8	1.0	0.5		100	4.2	3.3	4.8	2.9	0.9	2.0
	200	4.7	3.6	4.0	5.0	1.5	1.5		200	5.0	4.1	2.6	3.9	3.4	2.5
	400	4.4	3.4	4.0	4.9	2.9	2.0		400	4.0	3.3	2.7	3.4	2.1	4.7
-0.8	50	2.6	3.2	3.6	2.3	0.2	0.3	0.3	50	6.3	4.3	5.5	2.9	1.2	1.4
	100	3.3	3.9	3.4	3.1	1.0	0.8		100	7.9	5.6	5.2	4.9	2.6	2.6
	200	5.1	4.0	4.1	4.4	2.6	1.6		200	6.8	4.8	2.6	4.2	4.1	3.1
	400	4.2	4.5	3.4	4.3	3.5	2.8		400	5.2	3.7	3.0	4.9	4.1	4.5
-0.7	50	2.5	4.4	1.8	1.7	0.7	0.7	0.4	50	8.0	4.0	7.1	2.8	1.0	2.2
	100	3.4	3.3	3.6	3.1	1.0	0.4		100	8.0	5.8	6.6	5.0	2.4	3.1
	200	3.1	4.4	3.4	3.3	2.4	1.6		200	5.3	4.5	3.2	4.5	3.0	3.4
	400	4.5	4.0	4.6	3.9	3.6	3.4		400	4.9	4.4	1.8	4.8	4.5	4.0
-0.6	50	2.5	3.5	3.9	1.6	0.1	0.6	0.5	50	7.1	4.4	9.6	2.7	1.8	2.3
	100	3.3	4.2	4.7	3.0	1.1	0.7		100	10.2	6.5	6.6	6.6	3.8	3.6
	200	3.9	3.9	3.6	3.2	2.0	1.1		200	5.7	6.9	4.7	4.4	3.3	3.0
	400	4.1	3.8	3.4	3.7	2.9	2.2		400	5.9	5.6	3.2	5.4	4.7	5.1
-0.5	50	2.2	3.3	3.8	0.9	0.4	0.5	0.6	50	7.3	3.2	13.8	4.1	2.0	2.8
	100	4.3	5.1	4.2	3.5	1.6	1.0		100	8.0	6.1	11.3	4.5	3.3	3.2
	200	3.9	4.7	4.0	3.3	2.6	1.8		200	6.8	7.0	6.8	5.1	4.6	3.2
	400	5.2	4.2	3.8	4.5	3.7	2.2		400	6.4	5.9	4.6	4.4	5.1	4.9
-0.4	50	3.4	3.5	3.4	1.7	0.5	0.5	0.7	50	9.1	5.1	22.4	5.1	3.4	3.5
	100	4.8	4.4	3.4	4.1	1.3	0.7		100	9.7	5.8	17.1	5.7	4.2	3.8
	200	4.9	3.6	5.2	4.0	1.4	1.8		200	8.3	6.4	8.8	6.1	5.5	2.9
	400	3.5	3.2	4.8	3.7	2.4	3.5		400	6.3	6.8	6.7	5.0	5.4	2.4
-0.3	50	2.8	4.1	3.5	1.4	0.5	0.4	0.8	50	9.9	4.5	26.2	5.0	3.4	5.4
	100	4.0	5.6	4.4	2.6	1.8	1.3		100	10.2	5.1	24.2	6.6	3.9	2.9
	200	4.2	4.4	4.1	3.3	2.3	2.7		200	8.2	7.4	16.9	5.8	6.7	3.0
	400	4.1	4.4	3.9	3.7	3.1	3.3		400	6.6	9.0	10.2	4.7	5.6	4.0
-0.2	50	4.2	3.0	4.4	2.0	0.8	1.1	0.9	50	10.4	4.3	31.1	6.0	4.5	5.8
	100	4.3	2.7	4.2	3.0	1.0	0.9		100	10.5	7.9	31.8	6.5	6.8	3.1
	200	4.9	4.0	4.7	4.4	1.9	2.7		200	10.6	7.5	25.9	8.2	6.3	2.8
	400	4.6	4.4	5.6	3.4	3.5	2.9		400	8.5	7.4	18.2	6.2	5.4	2.2
-0.1	50	5.3	4.3	3.2	2.1	0.6	2.0	1.0	50	12.5	5.4	35.3	8.3	5.9	8.2
	100	4.7	4.8	4.2	2.4	2.6	1.3		100	12.3	7.7	39.0	9.4	9.2	4.6
	200	3.6	3.9	4.0	3.6	1.9	2.3		200	9.7	8.0	34.7	8.8	8.5	2.7
	400	4.9	5.2	3.3	4.0	3.8	3.1		400	7.9	6.0	27.2	5.3	6.4	2.4
0.0	50	4.6	4.3	4.7	1.7	0.7	1.5	1.1	50	14.2	4.6	43.1	7.8	7.1	11.9
	100	4.1	4.1	4.4	2.1	1.5	1.2		100	12.7	7.2	45.4	9.8	9.9	7.0
	200	4.1	3.2	2.3	2.8	2.1	2.2		200	11.5	6.8	43.5	8.9	8.7	2.5
	400	4.9	4.4	2.5	4.6	4.4	4.1		400	8.4	7.0	39.3	5.8	8.2	2.0

Table 6: Percentage of rejection of H_0 computed from 1000 samples of $n \in \{50, 100, 200, 400\}$ independent block maxima obtained from blocks of size 10 from the GPD(0,1, ξ).

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-1.0	50	2.4	1.8	3.5	5.2	0.1	0.2	0.1	50	4.7	3.5	3.2	2.7	0.6	2.0
	100	3.0	2.2	2.8	4.0	1.0	0.0		100	5.3	5.2	3.2	3.4	1.9	1.0
	200	4.2	3.3	4.0	5.1	2.5	1.0		200	5.1	4.1	3.6	4.5	2.4	3.2
	400	5.9	3.3	3.9	5.8	3.6	2.1		400	4.8	5.1	4.0	5.5	5.1	4.6
-0.9	50	2.5	1.9	3.7	4.3	0.2	0.2	0.2	50	6.5	3.9	3.7	2.7	0.7	1.7
	100	3.1	2.6	2.4	3.4	0.9	0.1		100	4.7	4.8	3.2	3.7	1.8	2.3
	200	3.9	2.9	5.1	4.3	2.5	1.4		200	4.9	3.8	2.3	3.4	2.7	3.8
	400	5.4	4.1	3.4	4.3	2.9	1.3		400	4.3	4.5	1.5	4.5	3.9	3.1
-0.8	50	2.2	1.9	2.2	2.6	0.1	0.3	0.3	50	6.2	4.0	6.6	2.4	1.0	2.7
	100	3.0	2.8	4.2	4.0	0.9	0.3		100	6.0	4.6	4.1	3.5	2.4	2.6
	200	3.4	3.5	3.9	3.7	2.6	0.8		200	5.4	4.7	4.5	4.7	2.8	3.0
	400	4.3	3.2	4.4	4.0	2.2	1.7		400	5.2	4.7	3.4	4.2	4.6	5.5
-0.7	50	2.4	2.5	3.9	2.3	0.2	0.3	0.4	50	7.8	4.5	7.0	3.6	1.7	2.0
	100	4.1	2.8	3.8	3.8	0.8	0.4		100	6.2	4.8	3.7	3.9	2.5	1.9
	200	4.3	4.3	5.7	4.2	2.8	1.1		200	5.8	3.7	3.9	4.0	3.3	4.2
	400	5.2	4.4	5.4	5.1	3.5	2.7		400	5.2	4.5	2.4	5.0	3.9	3.6
-0.6	50	2.8	3.2	2.4	1.8	0.3	0.5	0.5	50	7.1	5.5	11.0	3.4	2.1	2.8
	100	3.0	3.4	3.5	2.6	1.0	0.3		100	6.8	6.9	6.7	4.4	3.8	3.8
	200	4.9	2.8	4.1	4.8	1.4	1.2		200	5.9	5.4	3.3	3.4	4.5	2.7
	400	4.5	4.3	5.5	4.6	3.1	2.8		400	5.2	4.6	2.1	3.8	3.8	5.4
-0.5	50	3.7	2.6	3.8	1.8	0.4	0.6	0.6	50	7.4	5.5	15.0	4.9	3.4	3.5
	100	3.9	3.1	3.7	3.8	0.9	0.4		100	7.8	7.1	11.2	4.2	3.7	4.6
	200	4.6	3.7	3.6	4.5	1.8	1.2		200	6.0	6.5	6.4	4.1	3.8	2.5
	400	3.9	3.9	4.7	3.9	2.5	2.3		400	5.2	5.7	3.5	4.7	4.3	3.0
-0.4	50	3.2	4.0	5.0	1.9	0.4	0.6	0.7	50	8.8	5.1	17.2	4.4	3.6	4.7
	100	3.9	3.4	2.7	2.9	0.7	0.8		100	9.4	6.1	16.6	6.5	4.4	3.2
	200	4.4	2.7	3.4	3.5	1.8	1.3		200	7.3	7.9	9.8	4.7	4.6	3.1
	400	4.9	4.5	4.5	4.4	3.1	2.5		400	6.6	5.7	6.6	5.7	5.3	3.5
-0.3	50	4.0	2.9	4.6	2.1	0.4	0.6	0.8	50	8.9	4.6	24.0	5.3	4.1	5.1
	100	2.8	4.0	3.8	2.6	1.2	0.7		100	11.4	7.6	21.2	6.7	6.9	4.0
	200	3.4	3.8	3.3	2.9	1.7	1.3		200	9.0	8.9	15.0	5.9	6.0	3.1
	400	5.1	4.0	5.4	5.2	3.1	3.6		400	6.1	8.5	10.4	5.5	6.3	3.3
-0.2	50	4.2	3.9	3.9	2.2	0.6	0.9	0.9	50	9.9	4.7	31.0	5.6	5.1	7.7
	100	2.9	3.2	4.7	2.3	1.2	1.6		100	12.2	6.8	31.7	7.4	6.3	3.2
	200	4.1	5.2	3.5	3.5	2.9	1.6		200	10.2	5.9	24.7	7.0	7.4	2.4
	400	5.0	4.8	2.7	4.5	3.5	3.3		400	8.0	7.7	18.4	7.1	6.1	3.6
-0.1	50	4.2	3.7	3.4	1.4	0.5	1.0	1.0	50	15.0	5.3	38.8	8.1	7.4	9.9
	100	4.7	5.1	5.2	2.5	1.3	0.9		100	13.8	9.4	38.7	10.2	8.4	3.5
	200	4.7	4.2	4.1	3.8	2.8	2.5		200	11.0	7.0	34.9	9.7	8.8	2.6
	400	3.5	3.9	3.9	3.4	2.9	3.8		400	7.3	4.8	28.1	5.7	6.0	1.4
0.0	50	4.6	3.6	3.7	1.3	0.7	0.6	1.1	50	15.0	4.4	44.5	9.9	8.6	13.4
	100	4.0	4.7	3.1	2.4	1.8	1.3		100	12.8	8.0	45.4	10.3	10.1	7.1
	200	3.8	4.5	3.3	2.6	2.8	3.0		200	12.7	8.5	41.0	9.3	10.6	3.9
	400	4.7	3.8	4.6	4.5	3.1	2.7		400	8.1	5.4	40.9	8.0	6.6	2.3

Table 7: Percentage of rejection of H_0 computed from 1000 samples of $n \in \{50, 100, 200, 400\}$ independent block maxima obtained from blocks of size 50 from the GPD(0,1, ξ).

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-1.0	50	2.9	0.9	4.9	6.8	0.2	0.7	0.1	50	4.2	3.2	3.7	1.6	0.4	1.0
	100	3.5	2.1	3.0	7.0	1.5	0.2		100	5.2	4.3	3.6	3.2	1.8	1.6
	200	4.4	2.6	3.4	5.7	2.4	0.3		200	5.0	4.5	2.6	4.5	2.8	2.3
	400	4.7	3.8	4.1	4.7	3.9	1.5		400	3.9	4.2	2.8	2.8	3.4	4.3
-0.9	50	1.4	2.0	4.6	4.7	0.1	0.5	0.2	50	5.8	3.6	3.8	2.5	1.3	2.1
	100	3.1	1.9	2.7	5.1	0.9	0.5		100	4.9	4.5	4.1	2.6	2.0	2.5
	200	3.1	2.1	4.5	3.9	1.9	0.6		200	4.9	4.3	3.3	4.1	2.8	3.4
	400	4.7	4.1	3.1	5.2	3.7	1.4		400	4.5	5.3	2.8	4.5	3.6	3.5
-0.8	50	2.1	2.3	3.3	2.9	0.1	0.5	0.3	50	7.2	3.6	3.6	2.6	1.5	2.6
	100	2.5	2.7	5.4	3.9	1.5	0.9		100	5.7	4.3	4.5	3.2	2.2	2.1
	200	4.9	2.3	5.1	4.1	1.9	1.1		200	4.4	4.6	3.6	3.5	3.0	3.4
	400	4.7	3.6	4.7	4.6	2.9	2.6		400	4.9	5.0	2.5	3.9	3.4	3.4
-0.7	50	2.7	1.8	3.0	3.8	0.6	0.2	0.4	50	5.8	3.2	6.4	2.3	0.6	2.3
	100	3.4	3.2	3.5	3.8	1.0	0.3		100	5.3	5.5	4.0	3.6	1.9	2.4
	200	3.2	3.1	3.0	3.6	2.2	0.6		200	5.3	4.6	2.8	4.0	2.6	3.2
	400	3.8	4.2	3.5	3.3	3.1	1.4		400	4.4	4.4	2.7	3.9	4.0	4.8
-0.6	50	2.9	3.2	3.6	2.3	0.1	0.3	0.5	50	7.2	5.0	9.8	3.6	1.7	2.8
	100	3.5	3.5	3.6	3.6	1.2	0.5		100	6.6	5.4	8.0	4.6	2.0	1.8
	200	5.9	4.0	4.1	5.5	1.9	0.8		200	5.2	6.1	4.2	4.9	4.9	3.4
	400	4.2	4.6	3.7	4.1	4.0	1.6		400	5.8	5.7	2.1	4.4	4.5	3.3
-0.5	50	2.7	3.4	3.8	2.0	0.0	0.6	0.6	50	7.5	4.4	13.9	3.4	2.2	3.6
	100	3.6	3.2	3.5	3.0	1.2	0.5		100	8.4	5.5	12.2	5.5	3.5	3.3
	200	5.2	3.4	3.8	4.6	2.3	1.6		200	6.7	5.8	5.5	4.7	3.8	3.8
	400	3.5	3.5	4.0	4.4	2.9	2.5		400	7.0	6.2	3.3	5.7	5.1	3.0
-0.4	50	3.5	3.2	2.1	2.7	0.4	0.3	0.7	50	8.3	4.9	18.4	3.9	2.5	2.9
	100	3.8	3.8	4.7	2.8	0.5	0.9		100	9.2	6.8	14.4	5.0	3.6	2.4
	200	4.6	3.6	4.4	3.4	2.1	1.4		200	8.5	6.7	10.4	6.1	4.9	3.8
	400	4.2	4.9	4.9	4.4	3.8	2.5		400	6.7	6.9	6.9	5.3	5.5	4.0
-0.3	50	3.6	4.3	3.2	2.1	0.3	0.4	0.8	50	9.6	5.2	22.6	4.6	4.2	4.4
	100	4.2	5.4	3.3	2.8	1.2	0.4		100	10.4	7.9	25.1	7.8	6.1	3.8
	200	3.8	4.3	2.9	3.7	1.7	0.5		200	8.3	8.7	18.5	6.5	8.0	3.2
	400	4.3	4.2	3.6	3.7	3.3	2.6		400	8.5	7.6	9.9	6.2	5.7	2.5
-0.2	50	3.4	3.2	2.7	1.7	0.4	0.7	0.9	50	12.1	5.0	31.2	6.9	5.1	5.8
	100	3.6	4.6	3.9	2.0	1.2	0.8		100	10.9	6.5	30.9	7.3	6.3	3.8
	200	4.3	3.8	3.5	4.1	1.9	1.8		200	9.6	6.4	25.7	7.4	5.3	3.7
	400	4.7	3.5	3.7	5.0	2.3	2.7		400	6.7	7.0	19.4	5.6	6.7	2.7
-0.1	50	3.1	3.5	2.9	1.4	0.5	0.8	1.0	50	14.6	5.5	35.3	9.9	7.1	9.2
	100	4.5	4.8	3.8	2.7	2.2	1.0		100	12.7	7.8	39.0	7.6	8.1	3.8
	200	3.7	5.1	4.9	3.8	2.7	2.2		200	10.2	8.4	32.9	6.4	7.9	3.2
	400	4.8	4.7	3.2	4.8	4.3	3.0		400	8.7	8.3	25.4	6.0	6.8	2.4
0.0	50	3.5	3.1	4.1	1.2	0.2	0.8	1.1	50	15.0	5.0	42.6	9.1	7.8	12.7
	100	4.5	4.6	3.4	2.3	1.9	1.9		100	14.4	8.0	45.9	10.6	10.8	5.1
	200	4.1	4.5	3.1	3.9	3.0	2.5		200	9.9	7.1	44.9	8.4	8.7	3.5
	400	3.6	4.5	3.9	3.3	3.2	3.8		400	8.8	6.9	34.5	7.7	8.2	2.0

Table 8: Percentage of rejection of H_0 computed from 1000 samples of $n \in \{50, 100, 200, 400\}$ independent block maxima obtained from blocks of size 1 from the absolute value of the standard Student t distribution with $1/\xi$ degrees of freedom.

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
0.1	50	4.0	2.3	3.2	1.3	0.9	2.7	0.7	200	6.0	6.1	3.7	3.8	4.4	3.1
	100	5.4	3.1	3.9	3.4	2.4	3.7		400	5.0	4.7	3.6	3.5	4.2	4.3
	200	4.1	3.1	3.6	4.3	2.9	4.2		50	7.7	4.2	16.6	3.4	2.7	3.9
	400	4.0	4.8	2.1	3.8	2.9	2.9		100	8.9	6.0	14.2	5.6	4.2	3.4
0.2	50	6.2	4.1	4.3	2.4	1.6	4.0	0.8	200	7.8	7.1	9.0	5.4	5.2	2.8
	100	4.8	3.7	2.9	2.8	2.5	3.9		400	6.9	6.3	5.5	5.1	4.7	3.4
	200	5.6	4.6	3.2	4.4	4.1	3.4		50	7.9	3.7	19.2	4.2	3.4	3.8
	400	5.4	4.7	2.7	4.7	4.2	4.0		100	8.8	7.5	19.7	4.9	4.6	2.1
0.3	50	5.4	3.2	5.1	1.8	0.8	3.2	0.9	200	9.4	8.3	15.1	6.4	5.5	3.0
	100	7.3	5.4	2.8	4.5	3.0	3.3		400	7.7	6.9	10.5	5.2	4.6	3.2
	200	4.1	4.6	3.6	3.6	3.4	3.8		50	11.0	5.5	30.2	6.1	5.0	5.3
	400	5.3	5.1	1.8	4.0	4.3	4.7		100	10.0	7.2	28.2	5.8	5.9	3.1
0.4	50	6.4	4.0	4.6	2.1	1.6	2.8	1.0	200	8.8	6.4	21.9	6.1	6.4	2.0
	100	7.0	5.0	3.2	4.0	3.8	3.5		400	7.3	6.8	19.1	4.7	4.9	3.3
	200	6.0	4.1	2.0	3.6	3.8	5.2		50	13.2	5.9	38.4	7.2	5.9	8.1
	400	6.3	5.0	2.6	5.1	3.9	4.8		100	12.2	5.9	34.7	8.8	5.8	3.5
0.5	50	7.3	3.6	8.9	3.4	1.4	2.2	1.1	200	9.0	7.8	30.2	6.9	6.6	2.0
	100	6.1	6.2	4.1	3.5	3.3	2.6		400	6.6	6.2	26.8	5.9	5.8	2.5
	200	6.9	5.5	3.4	5.2	3.4	3.8		50	13.3	5.3	41.8	6.9	6.7	10.9
	400	5.5	4.2	3.4	5.1	4.1	4.0		100	15.1	8.7	45.0	10.5	10.4	5.3
0.6	50	8.9	3.9	12.4	4.2	2.1	2.9	1.1	200	10.4	8.7	40.6	7.1	8.3	1.9
	100	7.5	5.2	8.9	4.1	3.1	2.2		400	7.9	8.1	35.8	6.0	8.3	2.4

Table 9: Percentage of rejection of H_0 computed from 1000 samples of $n \in \{50, 100, 200, 400\}$ independent block maxima obtained from blocks of size 5 from the absolute value of the standard Student t distribution with $1/\xi$ degrees of freedom.

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
0.1	50	5.2	4.2	3.2	2.1	0.5	1.0	0.7	200	6.9	7.9	5.6	5.5	4.5	2.6
	100	3.9	3.8	3.3	2.9	1.5	1.7		400	5.5	5.6	4.0	4.6	5.2	3.6
	200	6.1	4.4	4.2	4.9	2.6	2.6		50	9.6	4.7	17.7	5.3	3.7	3.7
	400	5.3	4.8	3.0	4.7	3.4	3.0		100	9.4	7.7	14.8	6.8	5.6	3.3
0.2	50	6.2	4.8	3.7	1.9	0.5	0.6	0.8	200	7.1	7.6	11.2	5.3	5.5	2.2
	100	3.9	4.1	2.9	3.3	1.3	2.0		400	8.4	8.2	6.9	5.1	4.7	3.1
	200	5.5	4.4	2.7	5.2	2.5	3.4		50	9.6	4.6	27.1	5.7	3.7	4.8
	400	3.2	5.3	2.3	3.1	4.5	3.1		100	8.8	6.6	21.2	5.7	4.3	3.3
0.3	50	4.9	3.4	4.4	2.1	0.5	1.5	0.9	200	10.8	9.5	17.4	6.9	7.4	3.5
	100	5.8	4.2	3.5	4.0	1.8	2.2		400	6.1	6.3	9.6	5.0	5.5	3.5
	200	4.5	3.9	1.5	3.5	1.8	2.6		50	11.5	5.6	32.1	7.5	6.5	6.5
	400	5.1	4.4	2.5	4.3	3.2	3.5		100	10.5	7.1	30.6	7.4	7.2	3.5
0.4	50	5.9	3.8	6.6	2.3	0.7	1.5	1.0	200	9.9	7.7	22.1	6.4	6.4	2.6
	100	6.4	5.4	3.9	3.9	1.7	1.6		400	7.8	7.3	17.1	5.1	5.7	2.5
	200	5.1	4.0	3.3	4.9	3.6	2.8		50	13.8	5.8	37.4	8.4	6.5	9.7
	400	4.2	4.8	2.6	4.2	3.2	3.2		100	12.3	8.6	40.1	8.1	8.1	4.1
0.5	50	5.9	4.1	11.3	2.7	1.6	2.2	1.1	200	10.6	7.4	34.9	7.4	7.8	2.9
	100	6.5	5.1	7.5	4.0	2.8	3.4		400	7.6	8.2	27.1	5.9	7.5	2.2
	200	6.3	6.5	3.5	4.6	3.8	2.9		50	14.8	4.2	42.5	9.1	6.8	11.0
	400	4.6	5.1	2.7	3.4	4.2	4.1		100	13.1	8.8	46.1	10.6	10.5	6.9
0.6	50	8.0	5.3	12.9	3.3	1.9	2.3	1.1	200	10.1	6.4	47.1	8.1	10.4	2.4
	100	9.0	7.8	10.0	5.0	3.4	3.2		400	9.0	8.0	36.6	6.8	7.7	2.4

Table 10: Percentage of rejection of H_0 computed from 1000 samples of $n \in \{50, 100, 200, 400\}$ independent block maxima obtained from blocks of size 10 from the absolute value of the standard Student t distribution with $1/\xi$ degrees of freedom.

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
0.1	50	3.6	4.0	3.7	1.4	0.5	0.8	0.7	200	6.8	7.4	6.7	4.7	4.8	3.8
	100	5.4	4.6	4.1	3.5	1.8	1.3		400	6.0	6.5	4.3	5.1	5.4	4.1
	200	5.6	4.1	3.5	4.9	2.1	2.5		50	9.1	4.8	19.9	5.2	2.4	3.5
	400	4.8	4.2	4.4	4.4	3.6	3.1		100	10.0	6.9	15.3	5.0	3.7	3.2
0.2	50	4.8	3.9	4.5	1.9	1.0	1.6	0.8	200	7.3	7.3	9.6	5.3	4.9	3.2
	100	5.7	5.0	4.0	3.3	1.9	1.9		400	5.2	6.5	6.0	4.9	4.9	3.0
	200	5.5	4.7	2.6	4.4	2.8	2.0		50	12.3	6.8	25.0	7.2	6.3	5.4
	400	5.4	4.8	3.6	5.5	3.9	4.7		100	10.5	6.1	23.8	6.4	5.1	4.0
0.3	50	5.6	4.7	5.7	1.7	0.9	1.0	0.9	200	10.3	8.5	15.0	6.2	7.4	2.4
	100	4.8	4.3	3.9	2.2	2.3	2.2		400	8.4	7.8	10.8	6.0	5.6	3.1
	200	5.0	5.2	1.9	3.9	2.9	1.9		50	10.5	5.3	29.4	6.7	6.7	7.1
	400	6.0	4.0	2.8	6.0	3.9	4.1		100	12.0	8.1	31.9	8.4	7.7	4.5
0.4	50	6.7	5.6	6.5	2.7	1.2	2.0	1.0	200	9.9	5.6	24.8	6.7	5.8	3.1
	100	6.1	4.7	5.0	3.0	2.3	2.3		400	6.8	6.3	17.5	5.4	6.1	2.4
	200	6.1	4.0	3.0	5.1	2.5	3.9		50	12.1	4.8	38.3	7.8	6.4	10.4
	400	4.4	4.9	2.9	3.9	4.1	4.0		100	13.0	6.7	38.3	9.3	9.5	3.8
0.5	50	8.1	5.0	10.8	3.1	2.4	2.9	1.1	200	10.1	7.6	33.9	7.9	7.5	2.6
	100	7.2	5.4	5.8	4.4	2.2	2.2		400	7.5	6.7	27.3	5.4	5.7	2.3
	200	5.9	5.4	2.9	4.8	4.1	3.5		50	16.8	5.6	45.2	10.9	8.9	12.7
	400	4.8	4.8	2.2	5.0	3.1	3.0		100	13.9	7.1	43.9	10.0	9.5	5.5
0.6	50	7.0	4.6	16.2	3.8	2.2	4.1	1.1	200	8.6	7.0	40.9	8.0	7.3	3.0
	100	6.9	5.9	10.3	4.3	3.2	3.0		400	6.4	4.2	40.3	5.7	5.5	2.3

Table 11: Percentage of rejection of H_0 computed from 1000 samples of $n \in \{50, 100, 200, 400\}$ independent block maxima obtained from blocks of size 50 from the absolute value of the standard Student t distribution with $1/\xi$ degrees of freedom.

		PWM / $T_{g,n}$			GPWM / $S_{h,n}$					PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ	ξ	n	\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
0.1	50	4.7	3.3	3.4	1.3	0.6	0.4		200	6.5	7.3	6.0	5.4	4.6	4.4
	100	4.1	4.2	2.5	2.7	1.2	0.8		400	6.0	7.3	4.6	4.5	4.9	3.4
	200	4.2	4.0	3.7	3.8	2.6	2.1	0.7	50	8.9	5.8	20.0	4.9	3.5	3.2
	400	3.7	4.4	3.4	3.8	3.3	3.1		100	9.9	7.6	18.2	6.7	4.9	3.9
0.2	50	4.2	4.9	3.9	1.6	0.9	1.1		200	8.1	8.3	10.2	6.3	6.0	3.0
	100	4.9	5.0	5.2	3.2	2.1	2.5		400	6.4	5.7	3.9	3.7	4.8	3.8
	200	4.2	5.3	2.2	3.5	3.2	2.4	0.8	50	9.9	5.3	25.6	5.2	4.9	6.0
	400	4.4	5.2	3.2	4.5	4.0	5.1		100	11.3	6.8	23.7	5.9	5.4	3.6
0.3	50	5.3	3.8	5.3	2.0	0.8	1.7		200	8.7	6.9	15.8	5.9	5.2	2.1
	100	5.1	6.1	3.7	2.8	2.3	2.5		400	6.4	6.9	10.9	5.3	6.2	2.1
	200	5.5	4.5	2.7	5.3	3.0	3.4	0.9	50	13.2	5.2	32.5	8.8	6.5	5.9
	400	5.2	4.8	2.5	4.3	4.4	3.5		100	10.9	6.5	31.6	7.1	6.6	3.4
0.4	50	6.3	4.0	7.0	2.7	0.7	2.0		200	9.6	7.8	25.5	6.6	6.3	2.9
	100	5.7	4.9	3.9	3.4	1.7	2.4		400	8.6	8.3	16.9	5.9	6.2	3.4
	200	6.3	4.6	3.6	4.1	3.2	3.5	1.0	50	12.2	4.1	38.3	7.5	6.3	8.2
	400	4.4	5.1	3.0	4.3	4.5	4.4		100	12.4	7.7	37.9	8.7	9.8	5.3
0.5	50	9.1	5.4	9.0	4.3	1.8	2.8		200	10.4	7.6	33.8	8.0	8.6	1.8
	100	7.3	6.3	7.8	4.5	3.2	2.0		400	6.2	6.7	26.3	5.7	6.7	1.4
	200	6.7	6.6	3.5	3.9	3.7	4.0	1.1	50	16.5	6.0	39.5	10.6	9.1	11.9
	400	4.5	5.3	3.0	3.6	4.6	3.7		100	14.5	7.2	46.3	11.3	11.1	6.7
0.6	50	7.3	3.9	15.1	3.7	2.3	3.0		200	9.7	7.3	43.5	7.9	8.8	3.2
	100	8.0	5.4	11.1	4.9	3.2	1.8		400	8.8	6.7	39.1	7.2	7.7	2.7

Table 12: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{50, 100, 200, 400\}$ generated from the distribution given in the first column of the table.

Distribution	n	F_n	\bar{x}_n	s_n^2	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
					\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
N(0,1)	50	3.8	2.4	4.3	2.5	3.2	3.5	1.9	0.3	0.3
	100	7.1	4.4	5.2	4.6	4.4	4.6	3.4	1.1	0.3
	200	5.2	4.3	4.7	5.2	5.1	3.0	4.7	3.0	1.0
	400	5.4	5.3	4.2	4.5	3.5	4.0	4.2	2.8	2.6
N(4,1)	50	5.4	3.4	5.1	4.0	3.9	3.4	2.4	0.6	0.2
	100	6.1	4.0	6.1	3.9	3.8	4.4	2.2	0.9	0.6
	200	5.5	3.6	3.8	3.8	3.9	4.1	4.5	2.1	2.2
	400	4.3	3.5	3.8	3.5	3.8	3.5	3.4	2.4	2.6
N(10,1)	50	4.6	3.0	5.8	3.0	4.1	3.4	1.5	0.5	0.8
	100	4.2	3.7	3.9	3.2	3.4	3.9	2.0	0.9	0.5
	200	5.0	3.4	4.1	3.2	4.5	2.9	2.2	1.8	0.9
	400	4.9	3.9	3.9	4.4	4.7	3.5	4.3	3.0	2.5
N(100,1)	50	3.7	3.4	5.7	2.7	5.1	3.5	1.8	0.1	0.7
	100	5.4	3.4	4.5	3.5	4.5	3.1	2.0	1.0	0.5
	200	4.1	3.3	3.3	3.8	3.4	4.2	3.3	2.0	1.9
	400	4.7	4.7	4.3	4.1	4.0	3.8	3.9	2.7	1.9
Exp(1)	50	4.7	3.3	0.5	5.0	2.2	2.9	2.3	0.6	3.0
	100	6.1	3.1	1.0	6.2	3.8	5.5	4.2	3.1	3.5
	200	4.6	4.6	2.4	5.8	4.0	4.3	4.7	3.5	4.6
	400	5.9	5.5	2.5	6.2	4.8	3.6	5.0	4.9	5.4
-Exp(1)	50	4.3	2.8	0.6	2.2	1.3	3.7	5.1	0.2	0.4
	100	6.9	4.3	1.3	3.5	2.0	2.7	7.1	2.0	0.4
	200	5.0	3.6	2.1	4.2	2.8	3.0	4.9	3.1	0.6
	400	6.6	4.6	1.8	4.5	3.3	3.6	4.1	4.1	1.2

Table 13: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $[nt]$ first observations are from a $\text{GEV}(-100,1,-0.4)$ and the $n - [nt]$ last observations are from a $\text{GEV}(-100,1,\xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n^2	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-0.2	100	0.25	5.5	4.7	4.9	4.3	4.0	8.9	2.6	1.3	2.1
		0.75	4.7	4.4	6.6	3.0	4.5	7.2	2.9	1.8	1.0
		0.50	6.3	7.6	8.0	4.7	4.1	12.0	3.4	1.4	2.6
	200	0.25	6.5	7.2	6.1	4.9	3.5	19.1	4.8	1.6	5.4
		0.75	5.6	6.7	8.4	3.8	2.8	14.6	3.0	1.5	3.5
		0.50	7.6	10.7	11.3	4.5	5.0	30.0	3.4	2.5	7.1
0.0	100	0.25	6.9	8.4	3.5	5.0	3.9	22.1	4.2	1.1	4.8
		0.75	6.5	13.0	10.2	4.2	4.9	8.8	2.7	1.5	3.9
		0.50	8.2	14.3	10.2	4.4	4.2	27.6	3.2	1.5	8.7
	200	0.25	7.5	15.6	9.4	5.1	4.0	55.9	3.8	2.4	23.2
		0.75	7.9	21.5	25.7	4.9	4.5	40.4	3.7	2.6	15.7
		0.50	12.0	32.3	31.1	4.8	3.7	74.4	4.5	2.8	39.8
0.2	100	0.25	7.3	9.9	1.2	6.0	4.1	43.5	3.3	0.9	14.1
		0.75	7.3	22.8	11.8	5.2	4.7	16.3	3.5	1.1	9.1
		0.50	11.4	29.2	8.6	7.2	6.3	50.9	3.7	2.1	26.7
	200	0.25	10.5	22.8	5.7	6.5	5.2	80.5	4.8	3.0	57.6
		0.75	8.8	48.0	37.4	4.8	4.7	59.9	3.2	2.1	48.7
		0.50	19.4	62.8	34.8	6.2	5.3	93.2	4.4	2.9	83.3
0.4	100	0.25	9.6	12.5	1.8	8.4	7.2	65.6	4.4	2.3	26.0
		0.75	9.3	35.5	13.5	7.8	9.5	23.8	4.8	2.8	23.0
		0.50	14.5	37.7	8.1	10.4	10.2	71.5	6.4	2.2	50.0
	200	0.25	16.4	27.8	2.5	10.7	8.5	88.3	5.5	3.4	83.9
		0.75	16.1	71.7	37.0	9.4	8.1	63.6	4.1	3.8	79.4
		0.50	29.4	80.5	25.7	9.3	8.3	94.7	5.0	3.8	97.6

Table 14: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $\text{GEV}(100,1,-0.4)$ and the $n - \lfloor nt \rfloor$ last observations are from a $\text{GEV}(100,1,\xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n^2	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-0.2	100	0.25	5.9	4.8	4.6	3.2	2.9	9.2	3.2	0.8	0.8
		0.75	5.6	5.0	6.0	3.8	3.5	6.4	3.0	0.9	0.9
		0.50	5.4	5.8	8.2	4.1	4.7	12.7	3.4	0.5	1.5
	200	0.25	6.1	6.4	6.2	4.9	4.2	16.1	4.3	2.2	4.6
		0.75	5.3	7.1	9.5	3.4	4.1	14.0	3.1	2.1	3.0
		0.50	7.5	10.3	11.8	4.1	4.4	27.7	3.9	2.9	6.1
0.0	100	0.25	7.0	8.1	3.6	5.0	3.8	20.8	3.4	0.7	3.6
		0.75	6.5	11.0	11.1	5.2	4.9	11.3	3.6	0.8	3.2
		0.50	7.7	16.1	12.1	4.8	4.4	31.6	3.3	1.1	7.4
	200	0.25	8.2	14.4	8.8	5.0	4.9	53.8	4.3	2.5	23.5
		0.75	8.1	21.5	28.1	4.8	5.1	42.1	3.7	2.8	14.5
		0.50	12.5	32.8	31.9	5.5	5.9	73.2	4.3	3.0	36.6
0.2	100	0.25	8.1	11.0	1.9	6.8	4.4	41.1	4.2	1.3	13.1
		0.75	8.6	20.9	13.3	5.7	6.2	15.1	3.6	1.0	8.2
		0.50	9.8	30.7	9.3	5.9	6.4	54.5	3.5	1.8	26.8
	200	0.25	9.8	23.8	5.6	6.3	4.4	78.2	4.1	1.5	58.4
		0.75	12.0	50.8	38.5	5.7	4.8	59.0	4.0	2.8	45.3
		0.50	20.0	63.7	35.8	7.8	4.7	91.4	5.6	2.4	80.5
0.4	100	0.25	9.4	10.3	1.5	8.5	6.0	65.8	4.7	2.1	28.1
		0.75	8.6	31.5	10.3	7.2	8.9	24.0	3.6	1.7	20.3
		0.50	18.1	40.6	6.7	10.8	9.7	72.2	5.4	1.5	47.0
	200	0.25	15.7	28.2	3.1	9.3	6.3	89.6	4.7	3.2	88.2
		0.75	16.5	71.3	37.2	6.7	7.2	63.0	3.9	3.0	76.7
		0.50	32.2	79.7	24.9	12.1	9.9	94.1	5.9	3.3	98.2

Table 15: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $\text{GEV}(-100,1,0)$ and the $n - \lfloor nt \rfloor$ last observations are from a $\text{GEV}(-100,1,\xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n^2	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
0.2	100	0.25	5.1	4.4	1.1	5.1	4.9	6.7	3.2	2.7	3.1
		0.75	5.3	5.7	2.5	5.3	5.4	3.4	3.2	1.6	2.4
		0.50	5.5	6.1	2.3	4.7	6.4	7.0	3.0	1.7	5.3
	200	0.25	5.1	6.1	2.2	4.0	4.2	9.8	3.4	2.8	9.0
		0.75	6.1	9.2	7.9	6.2	5.0	6.3	4.1	2.7	6.4
		0.50	6.8	12.4	6.3	4.8	4.5	16.1	4.4	2.5	15.0
0.4	100	0.25	6.1	5.1	1.0	6.5	5.2	16.4	3.6	1.4	8.2
		0.75	6.4	11.4	5.2	6.5	7.0	6.2	3.6	2.6	7.0
		0.50	5.4	10.3	2.8	4.9	5.8	16.7	2.8	1.4	14.6
	200	0.25	6.9	10.1	2.3	5.8	5.8	27.1	4.3	3.6	29.8
		0.75	7.9	25.3	14.4	5.4	8.6	12.2	3.8	4.1	26.0
		0.50	9.0	32.4	11.8	6.2	8.7	40.9	4.3	4.9	50.3
0.6	100	0.25	6.2	3.6	0.3	9.2	7.9	38.9	3.6	2.5	14.8
		0.75	6.8	19.4	4.5	8.4	14.8	10.6	3.9	3.7	13.3
		0.50	9.8	18.3	2.5	9.9	11.6	37.2	4.2	3.3	28.6
	200	0.25	8.9	10.4	1.4	10.5	11.0	58.5	5.5	4.6	53.4
		0.75	9.6	49.5	22.3	8.4	14.0	24.1	5.9	3.6	54.6
		0.50	13.8	44.2	10.1	11.2	16.8	68.4	5.9	5.6	83.9

Table 16: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $\text{GEV}(100,1,0)$ and the $n - \lfloor nt \rfloor$ last observations are from a $\text{GEV}(100,1,\xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n^2	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
0.2	100	0.25	4.9	3.6	0.9	4.9	4.7	5.6	3.3	2.1	4.4
		0.75	5.1	5.5	2.8	4.2	5.1	3.9	2.9	1.8	2.9
		0.50	4.2	6.4	2.4	5.5	4.3	7.2	2.7	1.1	4.9
	200	0.25	5.2	5.5	2.2	4.6	4.1	11.4	3.3	2.3	8.5
		0.75	5.5	8.8	6.9	4.6	4.8	5.5	3.9	2.8	7.3
		0.50	6.9	12.9	6.6	5.9	4.1	13.3	4.5	2.1	14.4
0.4	100	0.25	5.5	3.7	0.6	6.2	6.6	19.6	3.3	2.2	9.6
		0.75	5.6	12.3	5.9	5.8	8.7	6.6	3.5	2.0	6.7
		0.50	6.6	13.4	3.1	6.9	8.1	18.3	4.0	2.3	17.8
	200	0.25	5.5	8.5	1.3	5.5	5.5	27.0	3.9	3.9	32.1
		0.75	6.8	28.7	16.8	4.2	7.6	13.8	3.7	3.2	27.2
		0.50	10.9	33.7	13.3	7.3	8.5	41.3	5.2	4.9	55.1
0.6	100	0.25	6.1	5.8	0.6	7.7	8.2	39.2	4.0	2.5	22.4
		0.75	7.7	17.8	4.0	6.3	13.0	10.0	3.4	2.4	13.2
		0.50	10.6	19.3	3.1	11.8	15.2	37.9	5.1	4.3	34.8
	200	0.25	8.1	10.0	1.4	8.9	9.7	58.4	4.0	4.2	60.5
		0.75	9.8	45.9	20.2	7.9	15.4	23.9	4.5	5.0	57.9
		0.50	14.5	44.8	11.5	9.8	15.3	69.0	5.2	4.7	86.5

Table 17: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $[nt]$ first observations are from a $\text{GEV}(-100,1,0.2)$ and the $n - [nt]$ last observations are from a $\text{GEV}(-100,1,\xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n^2	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
0.4	100	0.25	3.8	2.5	0.3	5.2	4.7	9.4	3.2	1.8	4.1
		0.75	4.9	4.9	1.3	6.5	6.8	4.9	2.8	2.2	2.2
		0.50	6.8	4.4	0.4	7.5	6.6	6.5	4.2	3.3	4.7
	200	0.25	5.2	4.5	1.3	6.4	5.0	9.0	5.1	3.4	9.7
		0.75	4.2	9.6	5.1	4.6	5.3	4.0	3.6	2.5	7.7
		0.50	6.3	9.7	2.5	5.7	6.5	7.4	4.3	4.5	12.5
0.6	100	0.25	6.7	3.1	0.2	9.1	7.8	21.7	4.9	3.1	7.2
		0.75	6.6	9.3	2.2	7.8	9.8	7.9	4.3	3.2	6.9
		0.50	5.6	8.3	1.3	7.1	8.1	17.9	3.7	2.1	16.1
	200	0.25	6.0	6.7	1.3	8.7	9.0	28.5	4.3	4.2	24.8
		0.75	8.0	22.1	7.7	6.9	12.6	8.6	5.6	4.1	22.5
		0.50	9.8	23.4	4.3	9.4	11.4	29.6	5.6	5.3	47.6
0.8	100	0.25	6.3	2.9	0.4	10.9	8.4	49.4	4.7	4.3	13.5
		0.75	7.0	16.6	2.3	11.9	20.0	16.6	5.5	6.9	11.6
		0.50	8.8	13.7	1.6	14.7	18.6	41.7	6.2	6.2	23.8
	200	0.25	8.2	5.4	0.5	10.1	10.4	61.1	3.6	4.7	38.5
		0.75	7.8	37.7	10.2	9.4	23.3	22.9	4.3	7.5	48.4
		0.50	13.6	32.3	5.8	15.2	23.2	66.5	5.8	7.8	72.5

Table 18: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $[nt]$ first observations are from a $\text{GEV}(100,1,0.2)$ and the $n - [nt]$ last observations are from a $\text{GEV}(100,1,\xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n^2	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
0.4	100	0.25	5.1	3.5	0.5	5.5	4.3	6.9	3.4	1.3	3.6
		0.75	5.5	4.8	0.9	5.6	5.7	3.8	3.4	1.8	3.8
		0.50	5.7	5.3	1.3	5.2	5.3	7.4	2.7	2.3	6.9
	200	0.25	5.3	5.5	1.1	6.2	4.0	7.0	3.9	2.4	9.2
		0.75	4.8	8.0	4.2	5.0	6.6	4.5	3.7	2.9	8.3
		0.50	5.8	9.9	3.5	5.6	7.4	11.7	4.4	3.4	17.0
0.6	100	0.25	6.4	3.2	0.2	8.3	6.9	23.6	4.4	3.2	13.2
		0.75	6.2	9.3	1.7	7.1	11.2	6.9	3.3	3.3	9.0
		0.50	6.2	8.2	1.3	8.2	9.8	19.4	4.5	4.3	18.5
	200	0.25	7.0	6.7	0.9	7.1	7.2	25.8	4.9	4.2	27.2
		0.75	7.6	22.8	7.5	7.3	11.3	10.4	4.8	5.3	25.1
		0.50	8.1	20.7	4.4	8.1	10.6	29.9	5.5	4.4	48.0
0.8	100	0.25	7.0	3.4	0.1	11.8	10.3	47.7	6.6	5.4	19.9
		0.75	8.1	15.0	2.2	12.1	19.4	14.5	5.4	6.2	14.7
		0.50	9.7	11.2	2.2	12.5	15.9	43.5	4.9	5.3	31.8
	200	0.25	7.2	5.1	1.1	10.6	10.7	62.0	4.9	5.6	50.7
		0.75	9.4	37.5	10.1	10.8	23.7	22.3	6.4	8.2	51.6
		0.50	11.8	31.3	5.1	14.2	23.9	65.0	6.5	6.9	78.6

Table 19: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $\text{GEV}(-100, 0.5, \xi)$ and the $n - \lfloor nt \rfloor$ last observations are from a $\text{GEV}(-100, 1, \xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-0.4	100	0.25	17.8	7.7	54.5	5.8	60.9	10.6	5.1	44.5	1.8
		0.75	18.9	12.2	93.1	13.3	80.3	2.1	14.6	63.7	0.6
		0.50	39.9	13.8	97.7	9.3	94.5	4.3	9.6	88.5	0.7
	200	0.25	50.8	10.0	97.9	6.6	97.2	14.0	5.6	93.8	2.0
		0.75	45.2	20.6	100.0	14.2	99.6	3.2	16.5	98.2	0.6
		0.50	86.8	21.5	100.0	11.7	100.0	4.3	11.8	99.9	1.2
0.0	100	0.25	12.9	7.2	15.9	5.8	57.5	6.3	3.8	42.7	2.3
		0.75	12.4	15.6	62.0	12.2	79.1	2.3	12.0	56.2	0.7
		0.50	26.8	20.7	64.3	10.8	91.4	3.1	9.7	80.6	0.6
	200	0.25	27.5	15.1	50.8	6.0	96.5	8.4	4.6	92.4	4.1
		0.75	29.4	32.8	93.2	13.8	98.1	2.0	12.5	96.4	0.7
		0.50	65.8	40.3	93.3	11.2	100.0	4.1	11.6	99.8	0.6
0.4	100	0.25	8.5	4.9	1.1	6.0	23.9	6.8	4.2	23.4	3.6
		0.75	11.3	11.7	5.1	14.9	59.1	5.5	13.2	42.5	0.8
		0.50	17.2	13.0	6.2	9.0	70.8	5.9	8.5	65.5	0.9
	200	0.25	18.5	9.0	1.6	7.1	61.2	6.3	6.3	70.3	4.2
		0.75	20.8	24.9	12.7	14.8	85.7	2.9	14.7	85.2	1.3
		0.50	42.8	26.8	12.1	10.3	93.7	5.0	10.6	95.9	0.9
0.8	100	0.25	9.5	2.2	0.4	9.8	11.4	24.9	6.5	14.5	2.7
		0.75	10.3	5.7	0.5	17.0	31.5	23.4	13.8	39.3	1.7
		0.50	15.2	5.5	0.8	15.1	32.1	24.0	9.9	45.5	1.6
	200	0.25	15.6	2.9	0.5	10.0	21.1	18.2	6.8	39.3	3.2
		0.75	18.1	8.4	2.0	18.6	58.4	18.1	16.2	70.6	2.0
		0.50	36.3	9.3	1.1	13.6	60.9	17.9	9.8	79.6	2.4

Table 20: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $\text{GEV}(100, 0.5, \xi)$ and the $n - \lfloor nt \rfloor$ last observations are from a $\text{GEV}(100, 1, \xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-0.4	100	0.25	18.6	6.4	54.1	4.9	61.2	9.8	5.0	31.9	0.8
		0.75	18.5	11.2	92.9	11.6	81.8	2.8	12.8	49.6	0.3
		0.50	42.0	12.9	98.1	11.4	93.7	3.5	11.9	78.2	0.6
	200	0.25	50.1	10.7	98.1	6.0	96.5	13.4	5.3	92.8	2.6
		0.75	46.3	18.1	100.0	13.8	99.4	3.3	14.0	96.9	1.1
		0.50	89.5	23.0	100.0	13.1	99.8	4.3	13.7	99.6	0.8
0.0	100	0.25	14.9	8.8	15.7	7.2	55.3	5.7	4.6	31.2	1.5
		0.75	13.1	18.3	62.4	14.0	77.8	2.6	11.0	46.0	0.3
		0.50	23.5	18.7	64.3	9.2	92.5	4.7	9.7	74.3	0.4
	200	0.25	29.2	15.4	50.4	7.2	95.9	8.7	6.2	90.7	4.2
		0.75	28.5	33.0	90.9	13.2	97.9	1.9	15.3	95.7	0.9
		0.50	62.7	37.8	94.8	9.6	99.9	5.5	10.3	99.5	0.6
0.4	100	0.25	9.7	4.8	1.5	8.3	24.4	7.4	5.9	21.1	5.4
		0.75	11.3	12.8	5.4	13.7	61.8	5.8	12.8	44.9	1.8
		0.50	17.8	13.7	4.7	11.5	70.6	7.4	10.0	64.6	1.4
	200	0.25	19.5	10.1	2.5	6.9	61.7	6.2	5.1	68.8	5.8
		0.75	20.7	24.2	11.4	12.2	86.9	3.2	13.7	85.8	1.5
		0.50	46.9	30.6	12.1	11.0	92.6	5.1	11.8	95.0	1.8
0.8	100	0.25	9.2	2.4	0.2	10.8	12.4	27.5	8.8	15.4	5.6
		0.75	9.3	5.1	0.4	19.6	34.0	24.8	15.8	39.3	3.3
		0.50	16.0	4.6	0.2	15.2	33.3	23.7	12.2	42.3	5.2
	200	0.25	13.3	2.0	0.1	8.4	18.5	20.3	5.7	34.0	2.6
		0.75	18.9	9.2	2.1	18.7	57.3	16.0	16.1	71.9	2.9
		0.50	39.2	9.0	0.9	14.9	62.9	17.8	10.7	83.9	1.9

Table 21: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $\text{GEV}(-100, 1, \xi)$ and the $n - \lfloor nt \rfloor$ last observations are from a $\text{GEV}(-99.5, 1, \xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-0.4	100	0.25	35.5	38.5	3.9	25.5	3.5	3.9	25.3	1.3	0.7
		0.75	35.0	35.4	4.0	26.4	4.9	4.0	18.4	2.4	0.6
		0.50	58.6	59.8	2.4	45.6	3.3	3.4	39.5	1.2	0.3
	200	0.25	68.9	72.6	2.3	55.1	2.6	4.3	53.8	1.4	1.4
		0.75	64.9	69.8	6.1	53.1	6.9	4.1	43.2	3.3	1.9
		0.50	89.4	91.6	3.6	81.0	4.5	3.6	74.9	2.6	1.0
0.0	100	0.25	28.1	20.0	3.2	26.3	3.5	3.4	23.5	1.6	1.5
		0.75	27.8	20.9	1.5	27.7	4.3	3.3	21.8	1.7	1.9
		0.50	47.1	36.5	2.6	45.9	3.3	2.4	42.1	1.3	1.4
	200	0.25	50.0	41.2	3.2	51.2	5.0	2.9	49.1	3.2	2.1
		0.75	53.4	43.1	1.9	56.0	5.5	2.7	50.2	3.5	2.7
		0.50	73.8	65.3	1.6	75.2	4.1	2.7	72.1	2.3	2.4
0.4	100	0.25	23.4	4.3	0.6	22.6	6.2	3.9	19.8	3.0	0.8
		0.75	24.8	6.0	0.6	29.2	4.6	5.7	23.4	2.8	3.1
		0.50	42.3	10.8	0.5	43.0	4.3	4.5	40.0	2.3	1.6
	200	0.25	48.1	10.1	0.9	46.9	5.4	1.9	48.3	3.2	1.7
		0.75	52.3	11.8	1.0	54.7	5.7	3.4	52.8	5.1	3.9
		0.50	76.6	16.8	0.7	73.8	4.2	2.2	77.3	2.4	2.8
0.8	100	0.25	23.9	1.0	0.2	21.2	8.1	24.0	19.1	6.0	2.4
		0.75	24.4	3.1	0.1	27.8	8.6	21.8	26.6	6.2	3.4
		0.50	48.0	2.7	0.0	40.9	6.0	20.4	43.2	4.6	1.8
	200	0.25	48.8	1.7	0.2	40.2	6.8	14.3	46.2	6.8	2.2
		0.75	54.7	2.7	0.0	47.3	8.1	16.5	53.1	6.5	3.1
		0.50	80.5	2.4	0.9	63.4	6.9	14.4	72.6	4.9	1.4

Table 22: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $\text{GEV}(100,1,\xi)$ and the $n - \lfloor nt \rfloor$ last observations are from a $\text{GEV}(100.5,1,\xi)$.

ξ	n	t	F_n	\bar{x}_n	s_n	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-0.4	100	0.25	35.2	35.4	3.7	26.1	3.8	4.7	26.2	0.4	0.5
		0.75	36.6	37.1	4.0	28.7	5.5	3.6	20.7	1.1	0.2
		0.50	61.6	62.1	2.4	47.9	3.5	4.1	41.9	0.9	0.2
	200	0.25	68.0	73.1	2.8	56.3	3.6	4.6	54.7	1.6	1.5
		0.75	65.7	69.9	4.8	55.0	4.9	3.9	46.1	1.7	1.6
		0.50	88.3	90.3	3.0	80.0	3.8	3.3	75.8	2.0	0.6
0.0	100	0.25	27.1	19.8	2.4	24.1	4.6	3.5	22.6	1.4	1.1
		0.75	29.7	21.8	1.6	29.8	4.3	3.7	22.9	1.2	1.8
		0.50	44.4	37.5	2.2	43.7	3.5	3.1	39.3	1.4	1.6
	200	0.25	52.5	42.7	3.5	53.1	4.2	3.3	52.8	2.2	2.0
		0.75	56.3	45.3	2.2	57.4	5.1	3.1	51.4	3.0	2.7
		0.50	77.3	67.5	2.6	78.4	5.1	3.4	74.9	2.9	1.4
0.4	100	0.25	22.4	5.2	0.6	21.0	5.8	4.6	20.2	2.7	2.7
		0.75	22.8	6.9	0.3	27.7	5.6	4.7	21.6	2.9	3.8
		0.50	43.5	9.5	0.7	43.8	4.5	3.7	42.0	2.0	2.6
	200	0.25	47.8	8.9	0.9	47.5	4.7	3.4	50.1	3.2	2.8
		0.75	48.0	10.4	0.0	51.0	5.1	2.9	48.7	3.8	5.2
		0.50	75.2	15.8	0.9	73.8	3.9	2.8	76.4	1.8	2.0
0.8	100	0.25	25.8	2.0	0.1	23.5	7.8	22.4	21.0	5.6	2.8
		0.75	24.2	2.3	0.0	29.4	5.7	22.7	26.6	4.6	4.5
		0.50	46.1	3.2	0.2	40.6	6.7	21.0	44.2	5.7	2.6
	200	0.25	47.6	2.1	0.2	39.6	8.5	14.0	45.1	7.5	3.0
		0.75	52.4	2.4	0.0	44.9	6.6	15.1	51.3	5.6	5.2
		0.50	77.6	2.6	0.2	64.5	5.9	13.2	73.7	4.5	1.2

Table 23: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $N(\mu, 0.5^2)$ and the $n - \lfloor nt \rfloor$ last observations are from a $N(\mu, 1)$.

μ	n	t	F_n	\bar{x}_n	s_n	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-100	100	0.25	9.5	4.2	46.7	7.2	56.4	7.5	7.4	35.6	3.2
		0.75	11.5	6.7	91.5	21.2	75.7	0.7	26.3	58.1	0.2
		0.50	20.1	5.4	97.2	18.7	92.4	2.3	21.2	84.2	1.7
	200	0.25	20.1	6.1	96.8	12.1	95.2	8.0	15.0	91.1	7.8
		0.75	22.7	7.5	99.8	30.9	98.4	0.6	34.6	97.7	0.1
		0.50	61.5	6.2	100.0	27.4	99.8	1.8	32.4	99.5	1.2
-10	100	0.25	9.5	4.9	47.2	8.3	55.4	5.9	9.3	31.2	2.9
		0.75	10.4	5.9	91.0	21.5	76.5	1.3	27.6	51.5	0.5
		0.50	18.6	4.1	97.5	16.2	92.0	2.1	20.4	80.0	1.5
	200	0.25	20.5	5.6	96.6	10.7	96.4	6.6	13.7	91.1	5.8
		0.75	24.8	7.7	99.9	31.4	98.4	0.7	35.4	96.8	0.7
		0.50	62.9	6.0	100.0	31.0	99.9	1.9	35.3	99.8	2.6
0	100	0.25	10.2	5.1	51.1	6.6	59.4	6.6	7.3	33.7	3.2
		0.75	10.0	6.6	90.9	19.3	77.3	0.8	27.0	52.1	0.2
		0.50	20.0	6.4	97.3	17.3	92.1	1.8	21.0	79.5	1.4
	200	0.25	18.9	4.2	97.3	10.9	96.8	7.9	14.3	91.4	6.3
		0.75	21.1	7.0	99.8	30.0	98.3	1.1	34.4	96.7	0.2
		0.50	63.0	7.5	100.0	31.2	99.9	0.9	36.1	98.8	2.1
10	100	0.25	8.4	4.0	49.1	6.4	58.9	7.0	6.7	34.6	2.0
		0.75	9.7	6.9	92.0	21.7	77.9	1.4	28.7	51.9	0.5
		0.50	20.4	7.7	96.8	18.9	91.2	2.0	23.3	78.2	1.1
	200	0.25	21.0	4.9	96.5	9.8	97.1	6.9	11.8	92.2	6.9
		0.75	23.3	6.5	99.9	31.4	98.7	0.1	35.5	96.1	0.1
		0.50	62.9	5.9	100.0	30.7	100.0	2.1	34.0	99.9	2.0
100	100	0.25	9.6	5.8	47.3	6.6	53.9	6.5	7.8	25.9	1.7
		0.75	10.4	7.5	91.2	20.7	75.2	1.1	25.8	40.1	0.3
		0.50	17.9	5.7	95.4	19.5	90.4	1.5	21.8	72.1	1.5
	200	0.25	19.8	4.8	96.8	10.7	96.0	5.9	14.0	88.0	5.6
		0.75	23.4	7.6	100.0	33.9	98.1	0.5	38.0	95.8	0.1
		0.50	60.7	5.7	100.0	32.0	99.8	1.5	36.3	99.7	2.5

Table 24: Percentage of rejection of H_0 computed from 1000 samples of size $n \in \{100, 200\}$ such that the $\lfloor nt \rfloor$ first observations are from a $N(\mu, 1)$ and the $n - \lfloor nt \rfloor$ last observations are from a $N(\mu + 0.5, 1)$.

μ	n	t	F_n	\bar{x}_n	s_n	PWM / $T_{g,n}$			GPWM / $S_{h,n}$		
						\tilde{g}_μ	\tilde{g}_σ	\tilde{g}_ξ	\tilde{h}_μ	\tilde{h}_σ	\tilde{h}_ξ
-100	100	0.25	33.7	32.8	3.1	26.7	2.6	3.5	25.7	1.0	1.6
		0.75	33.6	32.4	3.5	28.2	3.4	3.6	18.9	1.2	1.1
		0.50	55.9	55.1	2.8	49.5	3.8	4.1	43.5	1.7	0.9
	200	0.25	64.9	66.9	4.2	59.5	3.3	3.6	58.0	1.6	1.6
		0.75	63.7	65.3	4.0	57.7	6.7	4.9	49.0	4.0	1.5
		0.50	87.5	88.6	2.1	81.6	3.6	3.1	78.2	1.8	1.3
-10	100	0.25	34.0	32.9	4.2	27.4	3.5	3.7	26.0	0.9	0.7
		0.75	35.6	33.7	3.3	29.1	3.0	3.4	20.1	1.2	0.9
		0.50	57.0	56.7	2.8	48.7	3.6	4.0	43.1	0.9	0.4
	200	0.25	63.5	65.5	3.5	59.0	4.0	4.8	56.6	1.3	1.3
		0.75	63.5	64.4	3.0	57.3	4.3	3.6	47.9	2.1	1.6
		0.50	87.9	90.3	3.2	83.8	4.2	3.2	80.4	2.5	1.3
0	100	0.25	34.6	34.2	3.7	27.4	4.1	2.1	25.6	1.7	0.4
		0.75	36.1	35.4	5.4	30.5	5.0	4.4	22.0	1.0	0.7
		0.50	57.9	56.3	2.8	49.3	3.9	3.1	44.4	1.4	0.4
	200	0.25	63.5	65.3	5.9	56.2	4.1	3.9	55.4	2.3	1.5
		0.75	62.2	64.6	4.3	54.3	5.2	4.2	46.4	2.9	1.7
		0.50	85.8	88.5	2.9	81.0	3.1	3.6	79.1	1.3	2.1
10	100	0.25	34.3	34.6	3.6	27.0	3.4	3.4	26.2	0.7	0.8
		0.75	33.4	33.5	3.1	27.9	3.6	2.6	19.1	1.4	0.5
		0.50	57.1	56.4	1.8	47.5	3.6	4.4	41.9	0.6	1.3
	200	0.25	63.8	66.8	2.9	57.9	3.0	5.0	56.6	1.4	1.8
		0.75	63.9	65.3	4.4	57.4	4.7	3.2	49.1	3.1	1.5
		0.50	88.3	88.7	3.2	83.0	3.8	3.8	78.7	1.7	1.1
100	100	0.25	34.4	33.6	4.4	26.2	3.1	4.1	26.9	0.7	1.0
		0.75	33.7	32.6	3.8	27.4	4.2	4.6	18.4	1.5	0.7
		0.50	56.1	58.3	1.9	49.9	3.7	3.3	46.3	1.3	0.4
	200	0.25	65.3	66.2	4.0	58.6	3.9	3.2	56.0	2.0	1.5
		0.75	62.5	65.6	3.7	56.5	5.1	4.4	47.5	3.2	1.1
		0.50	87.3	88.7	2.7	82.9	3.2	4.2	78.8	2.1	1.3