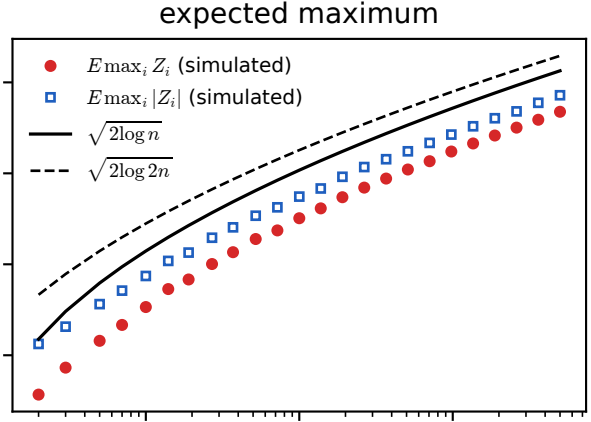
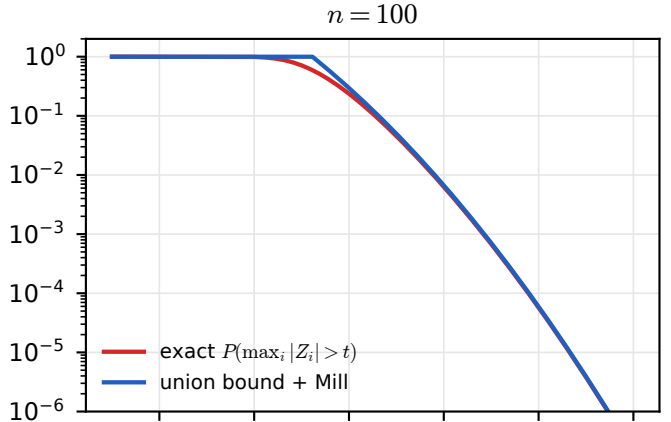

expected maximum
$E\max_i Z_i$ (simulated)
$E\max_i |Z_i|$ (simulated)
$\sqrt{2\log n}$
$\sqrt{2\log 2n}$
4
3
2
1
$10^1$
$10^2$
$10^3$
$n$


$n = 100$
$10^0$
$10^{-1}$
$10^{-2}$
$10^{-3}$
$10^{-4}$
$10^{-5}$
$10^{-6}$
exact $P(\max_i |Z_i| > t)$
union bound + Mill
1
2
3
4
5
6
$t$