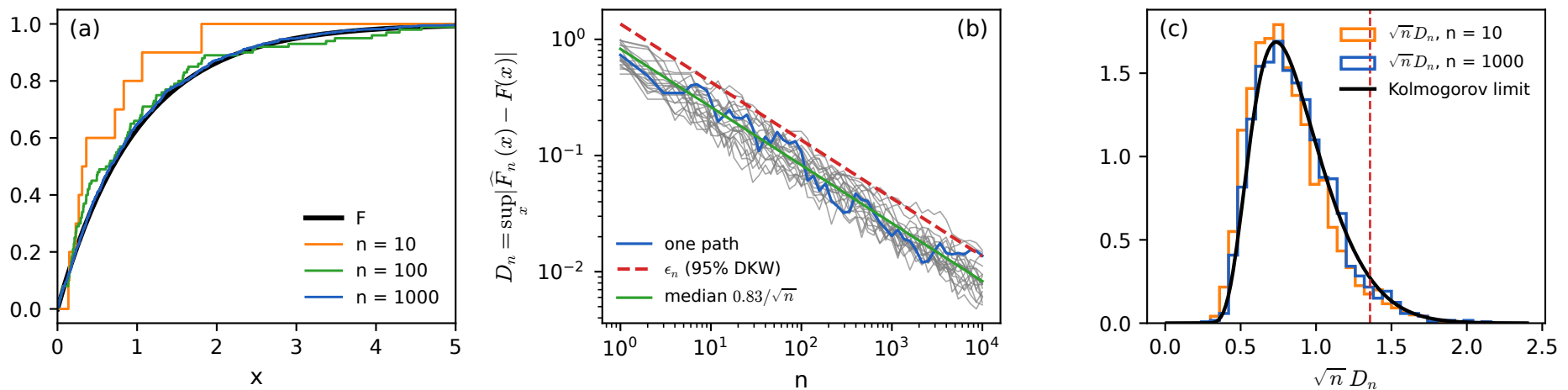

(a)
F
n = 10
n = 100
n = 1000
x
(b)
one path
ϵ_n (95% DKW)
median $0.83/\sqrt{n}$
$D_n = \sup_x |\widehat{F}_n(x) - F(x)|$
n
(c)
$\sqrt{n}D_n$, n = 10
$\sqrt{n}D_n$, n = 1000
Kolmogorov limit
$\sqrt{n}\,D_n$