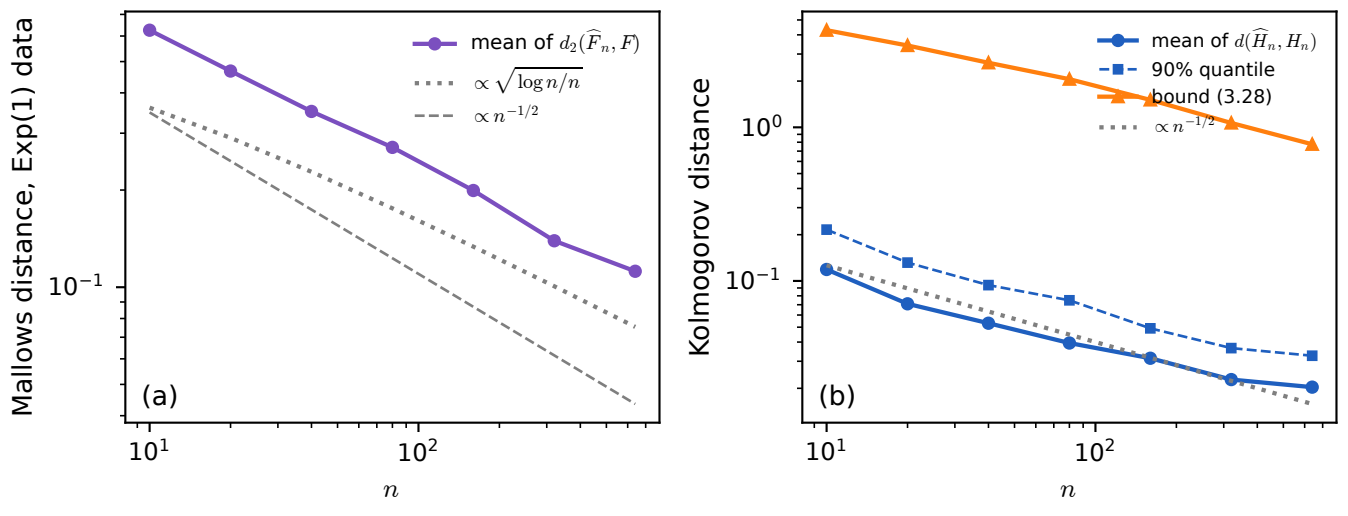

Mallows distance, Exp(1) data
mean of $d_2(\widehat{F}_n, F)$
$\propto \sqrt{\log n/n}$
$\propto n^{-1/2}$
10^{-1}
(a)
10^1
10^2
n
Kolmogorov distance
mean of $d(\widehat{H}_n, H_n)$
90% quantile
bound (3.28)
$\propto n^{-1/2}$
10^0
10^{-1}
(b)
10^1
10^2
n