Comparing the performance of FA, DFA and DMA using different synthetic long-range correlated time series

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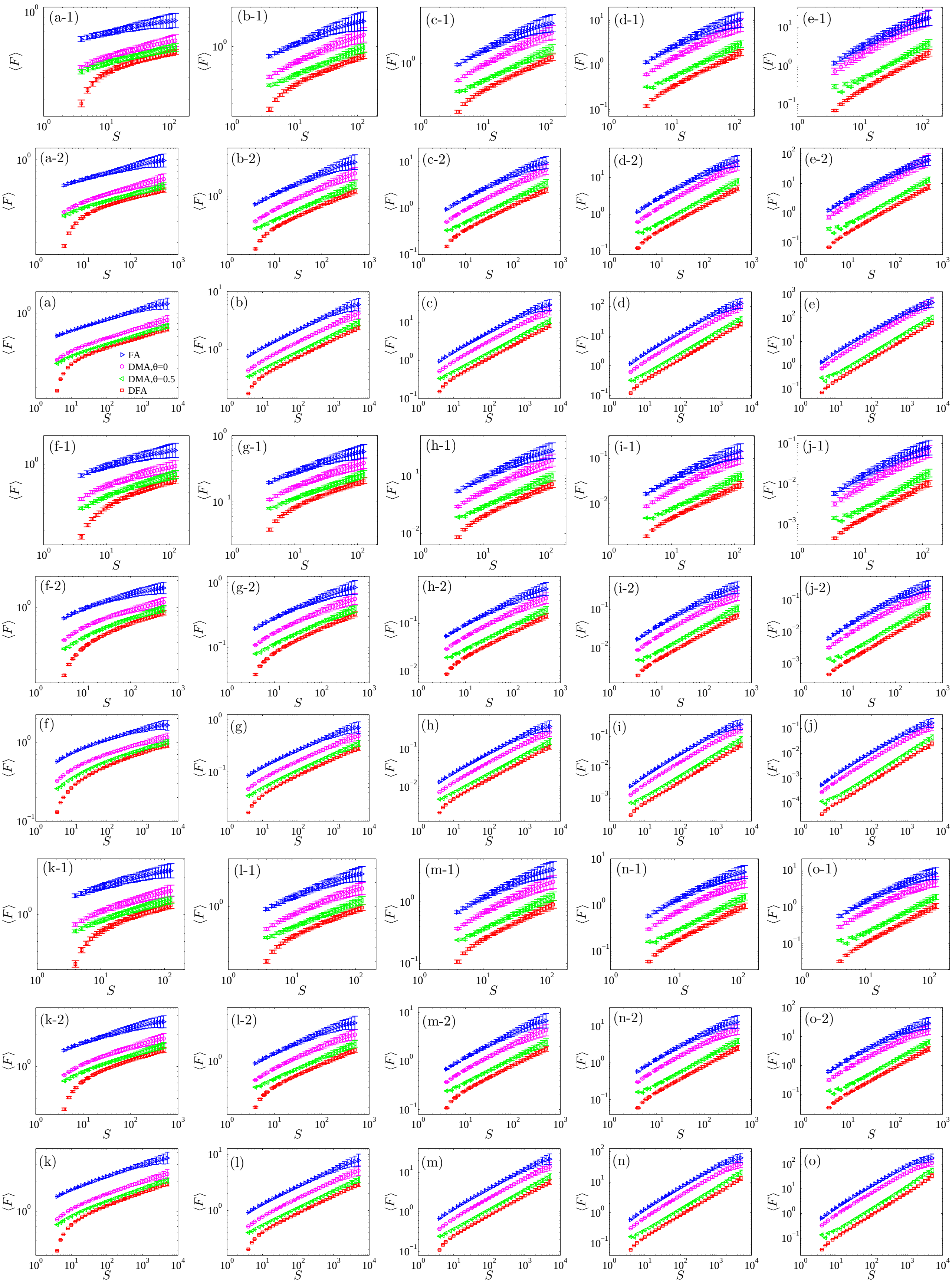

FIG. 1. **Comparing plots of $\langle F \rangle$ against s.** The plots labeled (a)-(o) are the same as in the paper where the length of time series is 20000, the plots labeled with (a-1) to (o-1) are the results where the length of time series is 500, and the plots labeled with (a-2) to (o-2) are the results where the length of time series is 2000.

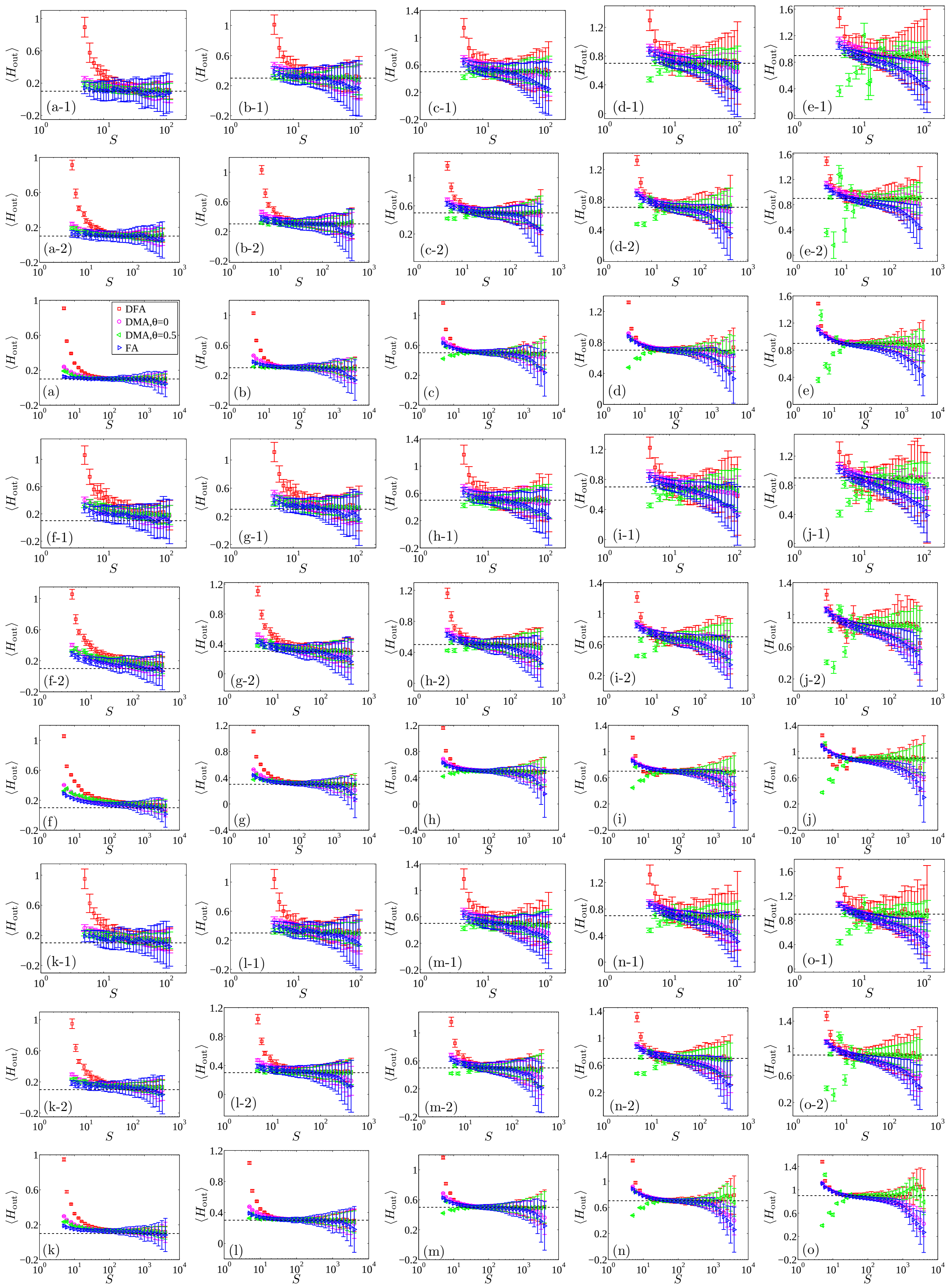

FIG. 2. **Comparing local slopes of the fluctuation functions.** The plots labeled (a)-(o) are the same as in the paper where the length of time series is 20000, the plots labeled with (a-1) to (o-1) are the results where the length of time series is 500, and the plots labeled with (a-2) to (o-2) are the results where the length of time series is 2000.

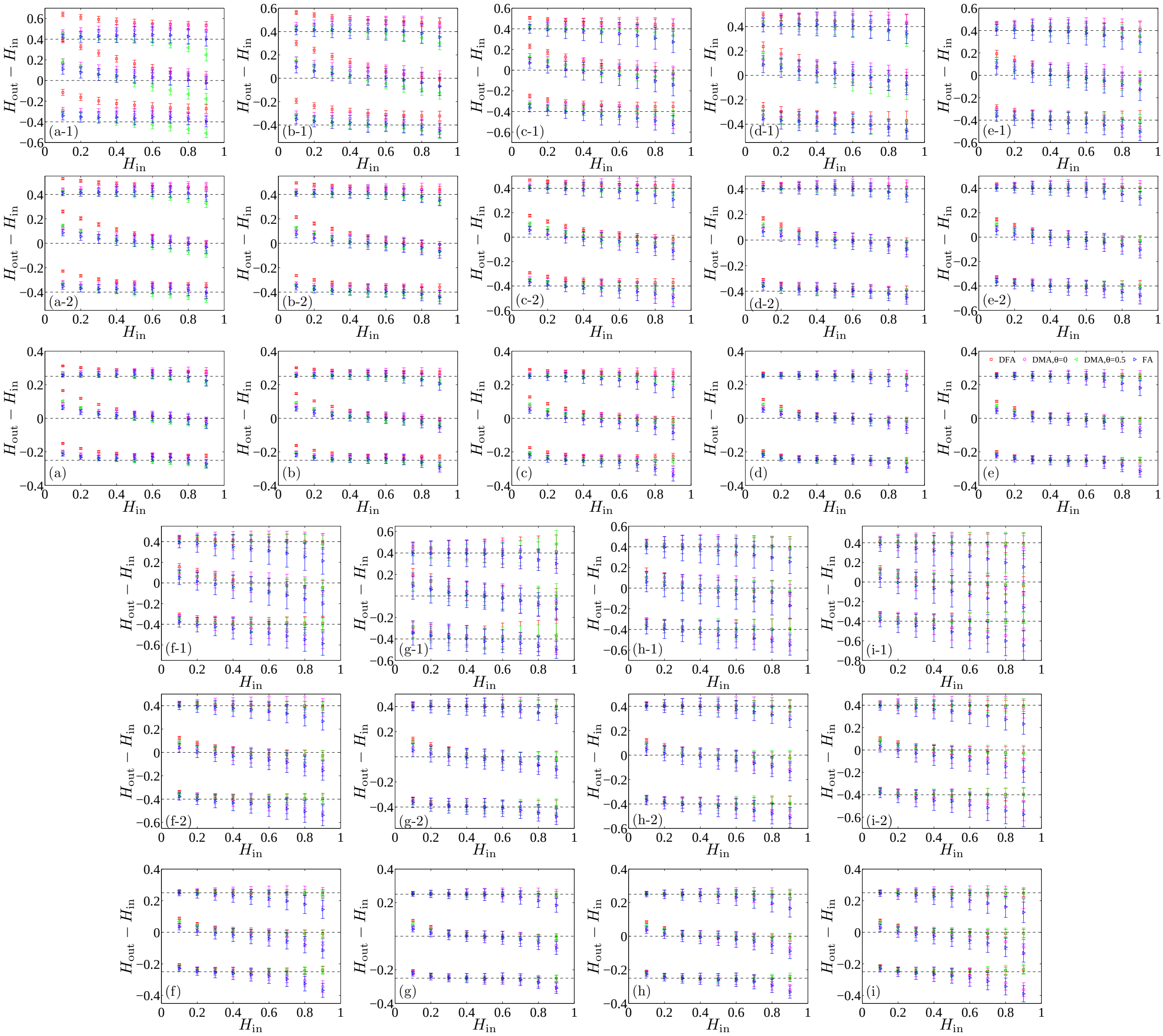

FIG. 3. **Comparing impacts of the scaling range on the Hurst index estimates.** The plots labeled (a)-(o) are the same as in the paper where the length of time series is 20000, the plots labeled with (a-1) to (o-1) are the results where the length of time series is 500, and the plots labeled with (a-2) to (o-2) are the results where the length of time series is 2000.