

別表1 正規分布データ

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	変数相関 0											
				カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版		
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率
-	0	5	0	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%
				2.00%	-	98%	1.00%	-	99%	1.00%	-	99%	0.00%	-	100%
-	0	10	0	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%
				0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%
0.1	5	5	0.1	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	100.00%	89%
			0.2	3.75%	0.00%	97%	1.25%	100.00%	79%	1.25%	100.00%	79%	2.50%	100.00%	78%
			0.3	5.71%	100.00%	66%	25.71%	100.00%	52%	25.71%	100.00%	52%	12.86%	100.00%	61%
			0.4	91.67%	100.00%	5%	93.33%	100.00%	4%	93.33%	100.00%	4%	78.33%	100.00%	13%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	10	5	0.1	0.00%	100.00%	90%	0.00%	100.00%	90%	0.00%	100.00%	90%	0.00%	100.00%	90%
			0.2	5.00%	100.00%	76%	3.75%	100.00%	77%	3.75%	100.00%	77%	7.50%	100.00%	74%
			0.3	38.57%	100.00%	43%	52.86%	100.00%	33%	52.86%	100.00%	33%	54.29%	100.00%	32%
			0.4	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	98.33%	100.00%	1%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	10	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	1.43%	0.00%	99%	1.43%	100.00%	69%	0.00%	0.00%	100%	1.43%	100.00%	69%
			0.4	75.00%	100.00%	15%	61.67%	100.00%	23%	70.00%	100.00%	18%	70.00%	100.00%	18%
			0.5	98.00%	100.00%	1%	100.00%	100.00%	0%	98.00%	100.00%	1%	100.00%	100.00%	0%
	100	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.5	100.00%	100.00%	0%	90.00%	100.00%	5%	0.00%	100.00%	50%	100.00%	100.00%	0%
	100	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	2.86%	100.00%	68%	4.29%	100.00%	67%	14.29%	0.00%	90%	22.86%	100.00%	54%
			0.4	98.33%	100.00%	1%	53.33%	100.00%	28%	65.00%	100.00%	21%	100.00%	100.00%	0%
0.5			100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
1	5	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	1.11%	50.00%	94%	1.11%	40.00%	95%	1.11%	40.00%	95%	1.11%	100.00%	89%
			0.3	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%
			0.4	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%
			0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%
	10	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	100.00%	70%	0.00%	96.67%	71%	0.00%	96.67%	71%	0.00%	96.67%	71%
			0.4	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%
			0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%
	10	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	85.00%	83%	0.00%	0.00%	100%	0.00%	80.00%	84%
			0.3	0.00%	0.00%	100%	0.00%	100.00%	70%	0.00%	0.00%	100%	0.00%	100.00%	70%
			0.4	0.00%	0.00%	100%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%
			0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%
	100	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%
	100	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
0.5			0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	
5	5	5	0.1	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	0.00%	0.00%	100%
			0.2	1.25%	10.00%	97%	0.00%	10.00%	98%	0.00%	10.00%	98%	0.00%	10.00%	98%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	3.33%	99%
			0.4	0.00%	5.00%	98%	0.00%	5.00%	98%	0.00%	5.00%	98%	0.00%	7.50%	97%
			0.5	0.00%	4.00%	98%	0.00%	4.00%	98%	0.00%	4.00%	98%	0.00%	18.00%	91%
	10	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.5	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
	10	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	3.33%	99%	0.00%	6.67%	98%	0.00%	3.33%	99%	0.00%	6.67%	98%
			0.4	0.00%	2.50%	99%	0.00%	7.50%	97%	0.00%	2.50%	99%	0.00%	2.50%	99%
			0.5	0.00%	12.00%	94%	0.00%	40.00%	80%	0.00%	12.00%	94%	0.00%	16.00%	92%
	100	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.5	0.00%	2.00%	99%	0.00%	38.00%	81%	0.00%	2.00%	99%	0.00%	6.00%	97%
	100	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
0.5			0.00%	14.00%	93%	0.00%	56.00%	72%	0.00%	12.00%	94%	0.00%	30.00%	85%	

別表1 正規分布データ

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	変数相関 0.4												
				カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版			
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	
-	0	5	0	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	
-	0	10	0	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	
0.1	5	0.1	0.1	0.00%	100.00%	90%	0.00%	100.00%	90%	0.00%	100.00%	90%	0.00%	100.00%	90%	
		0.2	0.2	0.00%	100.00%	80%	0.00%	100.00%	80%	0.00%	100.00%	80%	0.00%	100.00%	80%	
		0.3	0.3	28.57%	100.00%	50%	8.57%	100.00%	64%	8.57%	100.00%	64%	8.57%	100.00%	64%	
		0.4	0.4	81.67%	100.00%	11%	80.00%	100.00%	12%	80.00%	100.00%	12%	81.67%	100.00%	25%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	10	0.1	0.1	0.00%	100.00%	90%	0.00%	100.00%	90%	0.00%	100.00%	90%	0.00%	100.00%	90%	
		0.2	0.2	6.25%	100.00%	75%	1.25%	100.00%	79%	1.25%	100.00%	79%	2.50%	100.00%	78%	
		0.3	0.3	72.86%	100.00%	19%	62.86%	100.00%	26%	62.86%	100.00%	26%	54.29%	100.00%	32%	
		0.4	0.4	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	98.33%	100.00%	1%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	50	0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	0.00%	100%	0.00%	100.00%	70%	0.00%	100.00%	70%	1.43%	100.00%	69%	
		0.4	0.4	58.33%	100.00%	25%	33.33%	100.00%	40%	8.33%	0.00%	95%	46.67%	100.00%	32%	
		0.5	0.5	90.00%	100.00%	5%	100.00%	100.00%	0%	90.00%	100.00%	5%	100.00%	100.00%	0%	
	100	0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	100.00%	80%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	100.00%	70%	0.00%	100.00%	70%	10.00%	0.00%	93%	4.29%	100.00%	67%	
		0.4	0.4	98.33%	100.00%	1%	43.33%	100.00%	34%	98.33%	100.00%	1%	96.67%	100.00%	2%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	0.5	5	0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.4	0.00%	0.00%	100%	1.67%	0.00%	99%	0.00%	0.00%	100%	5.00%	0.00%	97%
0.5			0.5	100.00%	100.00%	0%	94.00%	100.00%	3%	0.00%	100.00%	50%	96.00%	100.00%	2%	
10		0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.4	0.00%	0.00%	100%	1.67%	0.00%	99%	-	-	-	10.00%	0.00%	94%	
		0.5	0.5	100.00%	100.00%	0%	92.00%	100.00%	4%	4.00%	100.00%	48%	100.00%	100.00%	0%	
50		0.1	0.1	0.00%	50.00%	95%	0.00%	40.00%	96%	0.00%	40.00%	96%	0.00%	50.00%	95%	
		0.2	0.2	0.00%	80.00%	84%	0.00%	85.00%	83%	0.00%	85.00%	83%	0.00%	85.00%	83%	
		0.3	0.3	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	
		0.4	0.4	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	
		0.5	0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	
100		0.1	0.1	0.00%	50.00%	95%	0.00%	60.00%	94%	0.00%	60.00%	94%	0.00%	80.00%	92%	
		0.2	0.2	0.00%	100.00%	80%	0.00%	100.00%	80%	0.00%	100.00%	80%	0.00%	100.00%	80%	
		0.3	0.3	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	
		0.4	0.4	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	
		0.5	0.5	0.00%	100.00%	50%	2.00%	100.00%	49%	2.00%	100.00%	49%	0.00%	100.00%	50%	
1		5	0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.3	0.00%	26.67%	92%	0.00%	86.67%	74%	0.00%	13.33%	96%	0.00%	76.67%	77%
			0.4	0.4	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%
	0.5		0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	
	10	0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	90.00%	82%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	90.00%	73%	0.00%	100.00%	70%	0.00%	6.67%	98%	0.00%	96.67%	71%	
		0.4	0.4	0.00%	92.50%	63%	0.00%	100.00%	60%	0.00%	97.50%	61%	0.00%	97.50%	61%	
		0.5	0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	
	50	0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	
	100	0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	
	5	5	0.1	0.1	0.00%	0.00%	100%	0.00%	5.00%	99%	0.00%	5.00%	99%	0.00%	5.00%	99%
			0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.4	0.00%	2.50%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	5.00%	98%
0.5			0.5	0.00%	6.00%	97%	0.00%	6.00%	97%	0.00%	6.00%	97%	0.00%	20.00%	90%	
10		0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0.5	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
50		0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	3.33%	99%	0.00%	6.67%	98%	0.00%	3.33%	99%	0.00%	3.33%	99%	
		0.4	0.4	0.00%	0.00%	100%	0.00%	2.50%	99%	0.00%	2.50%	99%	0.00%	2.50%	99%	
		0.5	0.5	0.00%	6.00%	97%	0.00%	40.00%	80%	0.00%	2.00%	99%	0.00%	14.00%	93%	
100		0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.4	0.00%	0.00%	100%	0.00%	5.00%	98%	0.00%	2.50%	99%	0.00%	0.00%	100%	
		0.5	0.5	0.00%	0.00%	100%	0.00%	18.00%	91%	0.00%	0.00%	100%	0.00%	2.00%	99%	
5		0.1	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%</	

別表1 正規分布データ

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	変数相関 0.8												
				カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版			
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	
-	0	5	0	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	
		10	0	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	
0.1	5	0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	
		0.4	0	58.33%	100.00%	25%	46.67%	100.00%	32%	46.67%	100.00%	32%	51.67%	100.00%	29%	
		0.5	0	100.00%	100.00%	0%	74.00%	100.00%	13%	74.00%	100.00%	13%	100.00%	100.00%	0%	
	10	0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	100.00%	80%	0.00%	100.00%	80%	0.00%	100.00%	80%	5.00%	100.00%	76%	
		0.3	0	5.71%	100.00%	66%	1.43%	100.00%	69%	1.43%	100.00%	69%	4.29%	100.00%	67%	
		0.4	0	95.00%	100.00%	3%	90.00%	100.00%	6%	90.00%	100.00%	6%	85.00%	100.00%	9%	
		0.5	0	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	50	0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	0.00%	100.00%	60%	1.67%	100.00%	59%	0.00%	100.00%	60%	3.33%	100.00%	58%	
		0.5	0	70.00%	100.00%	15%	98.00%	100.00%	1%	70.00%	100.00%	15%	100.00%	100.00%	0%	
	100	0.1	0	1.11%	0.00%	99%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	20.00%	100.00%	48%	10.00%	100.00%	54%	80.00%	100.00%	12%	20.00%	100.00%	48%	
		0.5	0	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	0.5	5	0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
0.5			0	100.00%	100.00%	0%	88.00%	100.00%	6%	0.00%	100.00%	50%	98.00%	100.00%	1%	
10		0.1	0	1.11%	0.00%	99%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	0.00%	0.00%	100%	1.67%	0.00%	99%	56.67%	0.00%	66%	5.00%	0.00%	97%	
		0.5	0	100.00%	100.00%	0%	86.00%	100.00%	7%	2.00%	100.00%	49%	100.00%	100.00%	0%	
50		0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	0.00%	100%	0.00%	5.00%	99%	0.00%	5.00%	99%	0.00%	0.00%	100%	
		0.3	0	0.00%	70.00%	79%	0.00%	90.00%	73%	0.00%	90.00%	73%	0.00%	43.33%	87%	
		0.4	0	0.00%	100.00%	60%	0.00%	95.00%	62%	0.00%	95.00%	62%	0.00%	97.50%	61%	
		0.5	0	0.00%	92.00%	54%	0.00%	98.00%	51%	0.00%	98.00%	51%	0.00%	98.00%	51%	
100		0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	15.00%	97%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	63.33%	81%	0.00%	33.33%	90%	0.00%	33.33%	90%	0.00%	56.67%	83%	
		0.4	0	0.00%	95.00%	62%	0.00%	90.00%	64%	0.00%	90.00%	64%	0.00%	87.50%	65%	
		0.5	0	0.00%	98.00%	51%	0.00%	98.00%	51%	0.00%	98.00%	51%	0.00%	96.00%	52%	
1		5	0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0	0.00%	37.50%	85%	0.00%	42.50%	83%	0.00%	0.00%	100%	0.00%	32.50%	87%
	0.5		0	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	98.00%	51%	0.00%	98.00%	51%	
	10	0.1	0	1.11%	0.00%	99%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	0.00%	72.50%	71%	0.00%	87.50%	65%	0.00%	87.50%	65%	0.00%	60.00%	76%	
		0.5	0	0.00%	90.00%	55%	0.00%	100.00%	50%	0.00%	96.00%	52%	0.00%	96.00%	52%	
	50	0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	98.00%	51%	0.00%	100.00%	50%	
	100	0.1	0	1.11%	0.00%	99%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0	0.00%	94.00%	53%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	
	5	5	0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
0.5			0	0.00%	2.00%	99%	0.00%	2.00%	99%	0.00%	2.00%	99%	0.00%	4.00%	98%	
10		0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
50		0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	0.00%	100%	0.00%	3.33%	99%	
		0.4	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0	0.00%	0.00%	100%	0.00%	4.00%	98%	0.00%	4.00%	98%	0.00%	0.00%	100%	
100		0.1	0	1.11%	0.00%	99%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	1.67%	0.00%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
500		0.1	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
	0.5	0	0.00%	0.00%	100%	0.00%	16.00%	92%	0.00%	100.00%	50%	0.00%	0.00%	100%		
1000	0.1	0	1.11%	0.00%	99%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%		
	0.2	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%		
	0.3	0	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0						

別表2 Skew-T分布データ [自由度1 相関0]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 0												歪み(skewness) 1																
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版							
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率					
-	0	5	0	35.00%	-	65%	32.00%	-	68%	37.00%	-	63%	34.00%	-	66%	25.00%	-	75%	19.00%	-	81%	25.00%	-	75%	22.00%	-	78%					
0.1	5	0.1	0.2	0.3	0.4	0.5	26.67%	0.00%	76%	22.22%	0.00%	80%	23.33%	0.00%	79%	23.33%	0.00%	79%	20.00%	0.00%	82%	20.00%	10.00%	81%	21.11%	0.00%	81%	21.11%	0.00%	81%		
		0.1	0.2	0.3	0.4	0.5	18.75%	0.00%	85%	18.75%	100.00%	65%	17.50%	100.00%	66%	20.00%	100.00%	64%	20.00%	0.00%	76%	21.25%	100.00%	63%	28.75%	100.00%	57%	27.50%	100.00%	58%		
		0.1	0.2	0.3	0.4	0.5	55.71%	100.00%	31%	40.00%	100.00%	42%	51.43%	100.00%	34%	45.71%	100.00%	38%	48.57%	100.00%	36%	35.71%	100.00%	45%	51.43%	100.00%	34%	41.43%	100.00%	41%		
		0.1	0.2	0.3	0.4	0.5	88.33%	100.00%	7%	75.00%	100.00%	15%	81.67%	100.00%	11%	85.00%	100.00%	9%	85.00%	100.00%	9%	68.33%	100.00%	19%	91.67%	100.00%	5%	80.00%	100.00%	12%		
		0.1	0.2	0.3	0.4	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%
	10	0.1	0.2	0.3	0.4	0.5	30.00%	100.00%	63%	27.78%	100.00%	65%	30.00%	50.00%	68%	30.00%	100.00%	63%	27.78%	100.00%	65%	22.22%	100.00%	70%	32.22%	100.00%	61%	27.78%	100.00%	65%		
		0.1	0.2	0.3	0.4	0.5	36.25%	100.00%	51%	28.75%	100.00%	57%	31.25%	100.00%	55%	35.00%	100.00%	52%	43.75%	100.00%	45%	38.75%	100.00%	49%	40.00%	100.00%	48%	42.50%	100.00%	46%		
		0.1	0.2	0.3	0.4	0.5	64.29%	100.00%	25%	47.14%	100.00%	37%	68.57%	100.00%	22%	62.86%	100.00%	26%	58.57%	0.00%	59%	40.00%	100.00%	42%	37.14%	100.00%	44%	62.86%	100.00%	26%		
		0.1	0.2	0.3	0.4	0.5	95.00%	100.00%	3%	66.67%	100.00%	20%	73.33%	100.00%	16%	90.00%	100.00%	6%	93.33%	100.00%	4%	66.67%	100.00%	20%	95.00%	100.00%	3%	90.00%	100.00%	6%		
		0.1	0.2	0.3	0.4	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%
	100	0.1	0.2	0.3	0.4	0.5	24.44%	0.00%	78%	20.00%	0.00%	82%	23.33%	0.00%	79%	20.00%	0.00%	82%	24.44%	0.00%	78%	20.00%	0.00%	82%	22.22%	0.00%	80%	22.22%	0.00%	80%		
		0.1	0.2	0.3	0.4	0.5	20.00%	0.00%	84%	16.25%	0.00%	87%	16.25%	0.00%	87%	16.25%	0.00%	87%	13.75%	0.00%	89%	13.75%	0.00%	89%	13.75%	0.00%	89%	17.50%	0.00%	86%		
		0.1	0.2	0.3	0.4	0.5	25.71%	0.00%	82%	27.14%	0.00%	81%	38.57%	0.00%	73%	28.57%	0.00%	80%	20.00%	0.00%	86%	21.43%	0.00%	85%	21.43%	0.00%	85%	25.71%	0.00%	82%		
		0.1	0.2	0.3	0.4	0.5	11.67%	0.00%	93%	23.33%	0.00%	86%	11.67%	0.00%	93%	26.67%	0.00%	84%	18.33%	0.00%	89%	16.67%	0.00%	90%	10.00%	0.00%	94%	28.33%	0.00%	83%		
		0.1	0.2	0.3	0.4	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%
	1	5	0.1	0.2	0.3	0.4	0.5	23.33%	0.00%	79%	20.00%	20.00%	80%	25.56%	0.00%	77%	22.22%	10.00%	79%	25.56%	0.00%	77%	17.78%	20.00%	82%	22.22%	0.00%	80%	21.11%	0.00%	81%	
			0.1	0.2	0.3	0.4	0.5	16.25%	100.00%	67%	17.50%	100.00%	66%	16.25%	100.00%	67%	17.50%	100.00%	66%	25.00%	100.00%	60%	16.25%	100.00%	67%	23.75%	100.00%	61%	18.75%	100.00%	65%	
			0.1	0.2	0.3	0.4	0.5	32.86%	100.00%	47%	28.86%	100.00%	50%	32.86%	100.00%	47%	30.00%	100.00%	49%	30.00%	100.00%	49%	21.43%	100.00%	55%	30.00%	100.00%	49%	24.29%	100.00%	53%	
			0.1	0.2	0.3	0.4	0.5	28.33%	100.00%	43%	20.00%	100.00%	48%	28.33%	100.00%	43%	23.33%	100.00%	46%	23.33%	100.00%	46%	18.33%	100.00%	49%	25.00%	100.00%	45%	18.33%	100.00%	49%	
			0.1	0.2	0.3	0.4	0.5	46.00%	100.00%	27%	42.00%	100.00%	29%	44.00%	100.00%	28%	44.00%	100.00%	28%	38.00%	100.00%	31%	30.00%	100.00%	35%	38.00%	100.00%	31%	36.00%	100.00%	32%	
10		0.1	0.2	0.3	0.4	0.5	30.00%	0.00%	73%	26.67%	100.00%	66%	31.11%	50.00%	67%	27.78%	90.00%	66%	30.00%	100.00%	63%	22.22%	100.00%	70%	33.33%	20.00%	68%	27.78%	100.00%	65%		
		0.1	0.2	0.3	0.4	0.5	28.75%	100.00%	57%	20.00%	100.00%	64%	28.75%	100.00%	57%	28.75%	100.00%	57%	40.00%	100.00%	48%	28.75%	100.00%	57%	37.50%	100.00%	50%	35.00%	100.00%	52%		
		0.1	0.2	0.3	0.4	0.5	35.71%	100.00%	45%	25.71%	100.00%	52%	38.57%	100.00%	43%	30.00%	100.00%	49%	24.29%	33.33%	73%	21.43%	100.00%	55%	25.71%	13.33%	78%	21.43%	100.00%	55%		
		0.1	0.2	0.3	0.4	0.5	40.00%	100.00%	36%	33.33%	100.00%	40%	38.33%	100.00%	37%	38.33%	100.00%	37%	31.67%	100.00%	41%	20.00%	100.00%	48%	33.33%	100.00%	40%	25.00%	100.00%	45%		
		0.1	0.2	0.3	0.4	0.5	44.00%	100.00%	28%	42.00%	100.00%	29%	44.00%	100.00%	28%	42.00%	100.00%	29%	38.00%	100.00%	31%	22.00%	100.00%	38%	38.00%	100.00%	31%	30.00%	100.00%	35%		
100		0.1	0.2	0.3	0.4	0.5	24.44%	0.00%	78%	20.00%	0.00%	82%	26.67%	0.00%	76%	20.00%	0.00%	82%	24.44%	0.00%	78%	20.00%	0.00%	82%	23.33%	0.00%	79%	22.22%	0.00%	80%		
		0.1	0.2	0.3	0.4	0.5	16.25%	0.00%	87%	15.00%	0.00%	88%	16.25%	0.00%	87%	16.25%	0.00%	87%	15.00%	0.00%	88%	13.75%	0.00%	89%	13.75%	0.00%	89%	17.50%	0.00%	86%		
		0.1	0.2	0.3	0.4	0.5	24.29%	0.00%	83%	24.29%	0.00%	83%	21.43%	0.00%	85%	25.71%	0.00%	82%	20.00%	0.00%	88%	17.14%	0.00%	88%	18.57%	0.00%	87%	22.86%	0.00%	84%		
		0.1	0.2	0.3	0.4	0.5	11.67%	0.00%	93%	15.00%	0.00%	91%	11.67%	0.00%	93%	15.00%	0.00%	91%	10.00%	0.00%	94%	13.33%	0.00%	92%	13.33%	0.00%	92%	15.00%	0.00%	91%		
		0.1	0.2	0.3	0.4	0.5	100.00%	100.00%	0%	54.00%	100.00%	23%	100.00%	100.00%	0%	100.00%	100.00%	0%	34.00%	100.00%	33%	100.00%	100.00%	0%	32.00%	100.00%	34%	100.00%	100.00%	0%		
5		10	0.1	0.2	0.3	0.4	0.5	23.33%	0.00%	79%	20.00%	0.00%	82%	23.33%	0.00%	79%	21.11%	0.00%	81%	24.44%	0.00%	78%	20.00%	0.00%	82%	23.33%	0.00%	79%	21.11%	0.00%	81%	
			0.1	0.2	0.3	0.4	0.5	20.00%	0.00%	84%	13.75%	10.00%	87%	18.75%	0.00%	85%	16.25%	5.00%	86%	16.25%	10.00%	85%	13.75%	15.00%	86%	18.75%	5.00%	84%	13.75%	15.00%	86%	
			0.1	0.2	0.3	0.4	0.5	24.29%	53.33%	67%	22.86%	90.00%	57%	24.29%	56.67%	66%	24.29%	80.00%	59%	20.00%	53.33%	70%	18.57%	83.33%	62%	20.00%	56.67%	69%	18.57%	80.00%	63%	
			0.1	0.2	0.3	0.4	0.5	11.67%	50.00%	73%	11.67%	65.00%	67%	11.67%	20.00%	85%	11.67%	55.00%	71%	11.67%	52.50%	72%	10.00%	77.50%	63%	11.67%	37.50%	78%	11.67%	60.00%	69%	
			0.1	0.2	0.3	0.4	0.5	24.00%	98.00%	39%	22.00%	98.00%	40%	26.00%	98.00%	38%	24.00%	98.00%	39%	14.00%	86.00%	50%	10.00%	92.00%	49%	14.00%	88.00%	49%	10.00%	88.00%	51%	
	100	0.1	0.2	0.3	0.4	0.5	31.11%	0.00%	72%	25.56%	0.00%	77%	31.11%	0.00%	72%	27.78%	0.00%	75%	30.00%	0.00%	73%	21.11%	10.00%	80%	33.33%	0.00%	70%	24.44%	0.00%	78%		
		0.1	0.2	0.3	0.4	0.5	25.00%	0.00%	80%	18.75%	0.00%	85%	28.75%	0.00%	77%	23.75%	0.00%	81%	36.25%	0.00%	71%	23.75%	0.00%	81%	35.00%	0.00%	72%	31.25%	0.00%	75%		
		0.1	0.2	0.3	0.4	0.5	24.29%	0.00%	83%	17.14%	23.33%	81%	22.86%	3.33%	83%	18.57%	3.33%	86%	21.43%	0.00%	85%	10.00%	6.67%	91%	21.43%	0.00%	85%	18.57%	0.00%	87%		
		0.1	0.2	0.3	0.4	0.5	25.00%	5.00%	83%	15.00%	80.00%	59%	25.00%	7.50%	82%	23.33%	15.00%	80%	16.67%	2.50%	89%	10.00%	30.00%	82%	16.67%	2.50%	89%	15.00%	7.50%	88%		
		0.1	0.2	0.3	0.4	0.5	18.00%	44.00%	69%	16.00%	94.00%	45%	20.00%	42.00%	69%	18.00%	70.00%	56%	18.00%	14.00%	84%	10.00%	86.00%	52%	18.00%	16.00%	83%	14.00%	36.00%	75%		
	5	0.1	0.2	0.3	0.4	0.5	22.22%	0.00%	80%	20.00%	0.00%	82%	23.33%	0.00%	79%	20.00%	0.00%	82%	24.44%	0.00%	78%	20.00%	0.00%	82%	23.33%	0.00%	79%	22.22%	0.00%	80%		
		0.1	0.2	0.3	0.4	0.5	16.25%	0.00%	87%																							

別表2 Skew-T分布データ [自由度1 相関0]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 5												歪み(skewness) 10												
				カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版			カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版			
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	
-	0	5	0	29.00%	-	71%	24.00%	-	76%	29.00%	-	71%	28.00%	-	72%	33.00%	-	67%	25.00%	-	75%	32.00%	-	68%	27.00%	-	73%	
		10		31.00%	-	69%	22.00%	-	78%	31.00%	-	69%	28.00%	-	72%	49.00%	-	51%	25.00%	-	75%	48.00%	-	52%	20.00%	-	60%	
0.1	5	0.1		24.44%	0.00%	78%	23.33%	0.00%	79%	22.22%	0.00%	80%	23.33%	0.00%	79%	23.33%	0.00%	79%	16.67%	0.00%	85%	21.11%	0.00%	81%	18.89%	0.00%	83%	
		0.2		21.25%	100.00%	63%	22.50%	100.00%	62%	26.25%	0.00%	79%	26.25%	100.00%	59%	27.50%	0.00%	78%	25.00%	100.00%	60%	25.00%	100.00%	60%	25.00%	100.00%	60%	
		0.3		28.57%	100.00%	50%	37.14%	100.00%	44%	32.86%	100.00%	47%	50.00%	100.00%	35%	65.71%	100.00%	24%	42.86%	100.00%	40%	51.43%	100.00%	34%	48.57%	100.00%	36%	
		0.4		66.67%	100.00%	20%	63.33%	100.00%	22%	80.00%	100.00%	12%	73.33%	100.00%	16%	90.00%	100.00%	6%	61.67%	100.00%	23%	66.67%	100.00%	20%	71.67%	100.00%	17%	
		0.5		100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	10	0.1		36.67%	0.00%	67%	21.11%	100.00%	71%	40.00%	0.00%	64%	36.67%	100.00%	57%	34.44%	100.00%	59%	23.33%	100.00%	69%	34.44%	100.00%	59%	31.11%	100.00%	62%	
		0.2		35.00%	100.00%	52%	30.00%	100.00%	56%	33.75%	100.00%	53%	42.50%	100.00%	46%	36.25%	100.00%	51%	30.00%	100.00%	56%	45.00%	100.00%	44%	37.50%	100.00%	50%	
		0.3		61.43%	100.00%	27%	35.71%	100.00%	45%	54.29%	100.00%	32%	62.86%	100.00%	26%	52.86%	0.00%	63%	41.43%	100.00%	41%	38.57%	100.00%	43%	58.57%	100.00%	29%	
		0.4		98.33%	100.00%	1%	70.00%	100.00%	18%	73.33%	100.00%	16%	93.33%	100.00%	4%	98.33%	100.00%	1%	68.33%	100.00%	19%	73.33%	100.00%	16%	93.33%	100.00%	4%	
		0.5		100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	1	5	0.1		23.33%	0.00%	79%	23.33%	0.00%	79%	23.33%	0.00%	79%	23.33%	0.00%	79%	17.78%	0.00%	84%	16.67%	0.00%	85%	18.89%	0.00%	83%	16.67%	0.00%	85%
			0.2		22.50%	0.00%	82%	22.50%	0.00%	82%	23.75%	0.00%	81%	23.75%	0.00%	81%	21.25%	0.00%	83%	22.50%	0.00%	82%	21.25%	0.00%	83%	23.75%	0.00%	81%
0.3				15.71%	0.00%	89%	15.71%	0.00%	89%	15.71%	0.00%	89%	27.14%	0.00%	81%	27.14%	0.00%	81%	24.29%	0.00%	83%	17.14%	0.00%	88%	28.57%	0.00%	80%	
0.4				16.67%	0.00%	90%	26.67%	0.00%	84%	13.33%	0.00%	92%	40.00%	0.00%	76%	13.33%	0.00%	92%	26.67%	0.00%	84%	13.33%	0.00%	92%	28.33%	0.00%	83%	
0.5				100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
10		0.1		34.44%	0.00%	69%	16.67%	0.00%	85%	37.78%	0.00%	66%	34.44%	0.00%	69%	33.33%	0.00%	70%	17.78%	0.00%	84%	32.22%	0.00%	71%	28.89%	0.00%	74%	
		0.2		17.50%	0.00%	86%	17.50%	0.00%	86%	25.00%	0.00%	80%	38.75%	0.00%	69%	22.50%	0.00%	82%	18.75%	0.00%	85%	25.00%	0.00%	80%	32.50%	0.00%	74%	
		0.3		18.57%	0.00%	87%	24.29%	0.00%	83%	22.86%	0.00%	84%	37.14%	0.00%	74%	15.71%	0.00%	89%	14.29%	0.00%	90%	14.29%	0.00%	90%	41.43%	0.00%	71%	
		0.4		30.00%	0.00%	82%	31.67%	0.00%	81%	88.33%	0.00%	47%	46.67%	0.00%	72%	13.33%	0.00%	92%	48.33%	0.00%	71%	76.67%	0.00%	54%	58.33%	0.00%	65%	
		0.5		100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
5		10	0.1		23.33%	0.00%	79%	23.33%	0.00%	79%	23.33%	0.00%	79%	23.33%	0.00%	79%	18.89%	0.00%	83%	16.67%	0.00%	85%	21.11%	0.00%	81%	16.67%	0.00%	85%
			0.2		23.75%	0.00%	81%	21.25%	90.00%	65%	21.25%	100.00%	63%	21.25%	85.00%	66%	25.00%	100.00%	60%	21.25%	100.00%	63%	25.00%	100.00%	60%	23.75%	100.00%	61%
	0.3			25.71%	0.00%	82%	21.43%	100.00%	55%	27.14%	100.00%	51%	25.71%	100.00%	52%	30.00%	100.00%	49%	25.71%	100.00%	52%	30.00%	100.00%	49%	25.71%	100.00%	52%	
	0.4			28.33%	100.00%	43%	23.33%	100.00%	46%	30.00%	100.00%	42%	25.00%	100.00%	45%	25.00%	100.00%	45%	25.00%	100.00%	45%	25.00%	100.00%	45%	25.00%	100.00%	45%	
	0.5			30.00%	100.00%	35%	22.00%	100.00%	39%	32.00%	100.00%	34%	24.00%	100.00%	38%	26.00%	100.00%	37%	20.00%	100.00%	40%	26.00%	100.00%	37%	24.00%	100.00%	38%	
	100	0.1		36.67%	0.00%	67%	18.89%	90.00%	74%	36.67%	0.00%	67%	32.22%	50.00%	66%	32.22%	100.00%	61%	16.67%	100.00%	75%	35.56%	100.00%	58%	27.78%	100.00%	65%	
		0.2		35.00%	0.00%	72%	18.75%	100.00%	65%	28.75%	100.00%	57%	27.50%	100.00%	58%	32.50%	100.00%	54%	25.00%	100.00%	60%	37.50%	100.00%	50%	27.50%	100.00%	58%	
		0.3		50.00%	100.00%	50%	24.29%	100.00%	53%	28.57%	100.00%	50%	25.71%	100.00%	52%	25.71%	16.67%	77%	17.14%	100.00%	58%	22.86%	100.00%	54%	22.86%	100.00%	54%	
		0.4		40.00%	100.00%	36%	28.33%	100.00%	43%	40.00%	100.00%	36%	35.00%	100.00%	39%	41.67%	100.00%	35%	30.00%	100.00%	42%	45.00%	100.00%	33%	41.67%	100.00%	35%	
		0.5		42.00%	100.00%	29%	34.00%	100.00%	33%	42.00%	100.00%	29%	42.00%	100.00%	29%	38.00%	100.00%	31%	24.00%	100.00%	38%	38.00%	100.00%	31%	34.00%	100.00%	33%	
	0.5	5	0.1		24.44%	0.00%	78%	22.22%	0.00%	80%	23.33%	0.00%	79%	22.22%	0.00%	80%	17.78%	0.00%	84%	15.56%	0.00%	86%	18.89%	0.00%	83%	16.67%	0.00%	85%
			0.2		23.75%	0.00%	81%	21.25%	0.00%	83%	23.75%	0.00%	81%	23.75%	0.00%	81%	21.25%	0.00%	83%	20.00%	0.00%	84%	22.50%	0.00%	82%	22.50%	0.00%	82%
0.3				15.71%	0.00%	89%	15.71%	0.00%	89%	18.57%	0.00%	87%	18.57%	0.00%	87%	24.29%	0.00%	83%	20.00%	0.00%	86%	20.00%	0.00%	86%	25.71%	0.00%	82%	
0.4				13.33%	0.00%	92%	20.00%	0.00%	88%	18.33%	0.00%	89%	23.33%	0.00%	86%	13.33%	0.00%	92%	25.00%	0.00%	85%	26.67%	0.00%	84%	26.67%	0.00%	84%	
0.5				24.00%	100.00%	38%	20.00%	100.00%	40%	16.00%	100.00%	42%	40.00%	100.00%	30%	36.00%	100.00%	32%	30.00%	100.00%	33%	40.00%	100.00%	33%	40.00%	100.00%	33%	
10		0.1		32.22%	0.00%	71%	16.67%	0.00%	85%	36.67%	0.00%	67%	27.78%	0.00%	75%	33.33%	0.00%	70%	18.89%	0.00%	83%	27.78%	0.00%	75%	27.78%	0.00%	75%	
		0.2		20.00%	0.00%	84%	15.00%	0.00%	88%	22.50%	0.00%	82%	27.50%	0.00%	78%	27.50%	0.00%	78%	20.00%	0.00%	84%	25.00%	0.00%	80%	26.25%	0.00%	79%	
		0.3		18.57%	0.00%	87%	17.14%	0.00%	88%	24.29%	0.00%	83%	25.71%	0.00%	82%	21.43%	0.00%	85%	11.43%	0.00%	82%	21.43%	0.00%	85%	22.86%	0.00%	84%	
		0.4		13.33%	0.00%	92%	15.00%	0.00%	91%	13.33%	0.00%	92%	30.00%	0.00%	82%	16.67%	0.00%	90%	20.00%	0.00%	88%	20.00%	0.00%	88%	28.33%	0.00%	83%	
		0.5		100.00%	100.00%	0%	34.00%	100.00%	33%	100.00%	100.00%	0%	98.00%	100.00%	1%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
0.5		10	0.1		22.22%	0.00%	80%	22.22%	0.00%	80%	23.33%	0.00%	79%	22.22%	0.00%	80%	17.78%	0.00%	84%	15.56%	0.00%	86%	18.89%	0.00%	83%	16.67%	0.00%	85%
			0.2		23.75%	0.00%	81%	18.75%	10.00%	83%	23.75%	5.00%	80%	22.50%	0.00%	81%	23.75%	5.00%	80%	20.00%	30.00%	78%	20.00%	10.00%	82%	20.00%	15.00%	81%
	0.3			15.71%	20.00%	83%	15.71%	40.00%	77%	15.71%	26.67%	81%	15.71%	23.33%	82%	18.57%	33.33%	77%	17.14%	66.67%	68%	20.00%	30.00%	77%	18.57%	46.67%	73%	
	0.4																											

別表2 Skew-T分布データ [自由度10 相関0]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 0												歪み(skewness) 1											
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版		
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率
0.1	0	5	0	2.00%	-	98%	1.00%	-	99%	3.00%	-	97%	2.00%	-	98%	9.00%	-	91%	5.00%	-	95%	8.00%	-	92%	6.00%	-	94%
		10	0	5.00%	-	95%	1.00%	-	99%	5.00%	-	95%	12.00%	-	97%	12.00%	-	88%	3.00%	-	97%	12.00%	-	88%	8.00%	-	92%
		5	0.1	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	3.33%	0.00%	97%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%
			0.2	1.25%	0.00%	99%	0.00%	100%	1.25%	0.00%	99%	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	
			0.3	5.71%	0.00%	96%	5.71%	100.00%	66%	4.29%	0.00%	97%	7.14%	100.00%	65%	12.86%	0.00%	91%	2.86%	100.00%	68%	1.43%	0.00%	99%	4.29%	100.00%	67%
	0.4		26.67%	100.00%	44%	63.33%	100.00%	22%	10.00%	100.00%	54%	60.00%	100.00%	24%	75.00%	100.00%	15%	63.33%	100.00%	22%	85.00%	100.00%	9%	85.00%	100.00%	9%	
	0.5		92.00%	100.00%	4%	100.00%	100.00%	0%	92.00%	100.00%	4%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	10	0.1	5.56%	0.00%	95%	0.00%	100%	6.67%	0.00%	94%	4.44%	0.00%	96%	2.22%	0.00%	98%	1.11%	0.00%	99%	4.44%	0.00%	96%	2.22%	0.00%	98%		
		0.2	0.00%	0.00%	100%	0.00%	100%	8.0%	1.25%	0.00%	99%	2.50%	100.00%	78%	5.00%	100.00%	76%	2.50%	100.00%	78%	5.00%	100.00%	96%	5.00%	100.00%	76%	
		0.3	60.00%	0.00%	58%	10.00%	100.00%	63%	38.57%	100.00%	43%	57.14%	100.00%	30%	10.00%	100.00%	63%	7.14%	100.00%	65%	44.29%	0.00%	69%	15.71%	100.00%	59%	
		0.4	98.33%	100.00%	1%	65.00%	100.00%	21%	48.33%	100.00%	31%	98.33%	100.00%	1%	16.67%	100.00%	50%	63.33%	100.00%	22%	18.33%	100.00%	49%	100.00%	100.00%	0%	
		0.5	52.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	1	5	0.1	3.33%	0.00%	97%	0.00%	100%	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	
			0.2	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%		
			0.3	0.00%	0.00%	100%	0.00%	100%	2.86%	3.33%	97%	1.43%	93.33%	71%	0.00%	96.67%	71%	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	93.33%	72%
			0.4	0.00%	57.50%	77%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	1.67%	100.00%	59%	0.00%	100.00%	60%
			0.5	6.00%	100.00%	47%	2.00%	100.00%	49%	6.00%	100.00%	47%	6.00%	100.00%	49%	6.00%	100.00%	47%	6.00%	100.00%	47%	6.00%	100.00%	47%	6.00%	100.00%	47%
		10	0.1	7.78%	0.00%	93%	0.00%	100%	5.56%	0.00%	95%	2.22%	0.00%	98%	2.22%	0.00%	98%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	
			0.2	0.00%	0.00%	100%	0.00%	100%	8.0%	1.25%	0.00%	99%	0.00%	100%	8.0%	5.00%	0.00%	96%	1.25%	100.00%	79%	3.75%	0.00%	97%	1.25%	100.00%	79%
			0.3	2.86%	36.67%	87%	1.43%	100.00%	69%	1.43%	100.00%	69%	1.43%	100.00%	69%	1.43%	100.00%	69%	0.00%	100.00%	70%	1.43%	100.00%	69%	1.43%	100.00%	69%
0.4			5.00%	100.00%	57%	1.67%	100.00%	59%	6.67%	97.50%	57%	3.33%	100.00%	58%	5.00%	77.50%	66%	0.00%	100.00%	60%	0.00%	97.50%	61%	0.00%	100.00%	60%	
0.5			2.00%	100.00%	49%	2.00%	100.00%	50%	2.00%	100.00%	49%	2.00%	100.00%	50%	6.00%	100.00%	47%	2.00%	100.00%	49%	6.00%	100.00%	47%	2.00%	100.00%	49%	
5		5	0.1	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%
			0.2	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%		
			0.3	0.00%	0.00%	100%	0.00%	100%	3.33%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	
			0.4	0.00%	0.00%	100%	0.00%	100%	5.00%	1.67%	99%	0.00%	1.67%	99%	0.00%	2.50%	99%	0.00%	7.50%	97%	0.00%	7.50%	97%	0.00%	2.50%	99%	
			0.5	0.00%	42.00%	79%	0.00%	50.00%	75%	0.00%	28.00%	86%	0.00%	40.00%	80%	2.00%	18.00%	90%	0.00%	50.00%	75%	2.00%	24.00%	87%	0.00%	42.00%	79%
		10	0.1	5.56%	0.00%	95%	0.00%	100%	5.56%	0.00%	95%	2.22%	0.00%	98%	2.22%	0.00%	98%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	
			0.2	0.00%	0.00%	100%	0.00%	100%	8.00%	0.00%	100%	0.00%	100%	8.00%	5.00%	0.00%	96%	1.25%	0.00%	99%	3.75%	0.00%	97%	1.25%	0.00%	98%	
			0.3	1.43%	0.00%	99%	0.00%	100%	2.86%	0.00%	98%	1.43%	0.00%	99%	1.43%	0.00%	99%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%		
			0.4	0.00%	0.00%	100%	0.00%	100%	10.00%	1.67%	99%	0.00%	1.67%	99%	0.00%	10.00%	1.67%	99%	0.00%	7.50%	97%	0.00%	7.50%	97%	0.00%	2.50%	99%
			0.5	0.00%	4.00%	98%	0.00%	42.00%	79%	0.00%	4.00%	98%	0.00%	10.00%	95%	0.00%	4.00%	98%	0.00%	28.00%	86%	0.00%	4.00%	98%	0.00%	8.00%	96%
	100	0.1	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	
		0.2	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%			
		0.3	0.00%	0.00%	100%	0.00%	100%	3.33%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%		
		0.4	1.67%	0.00%	99%	0.00%	100%	1.67%	0.00%	99%	0.00%	1.67%	99%	0.00%	2.50%	99%	0.00%	7.50%	97%	0.00%	7.50%	97%	0.00%	2.50%	99%		
		0.5	0.00%	26.00%	87%	0.00%	52.00%	74%	0.00%	36.00%	82%	0.00%	44.00%	78%	2.00%	38.00%	80%	0.00%	58.00%	71%	2.00%	22.00%	88%	0.00%	50.00%	75%	
	100	0.1	4.44%	0.00%	96%	0.00%	100%	6.67%	0.00%	94%	2.22%	0.00%	98%	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	1.11%	0.00%	99%		
		0.2	0.00%	0.00%	100%	0.00%	100%	8.00%	0.00%	100%	0.00%	100%	8.00%	5.00%	0.00%	98%	1.25%	0.00%	99%	3.75%	0.00%	97%	1.25%	0.00%	98%		
		0.3	1.43%	0.00%	99%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%			
		0.4	0.00%	0.00%	100%	0.00%	100%	1.67%	0.00%	99%	0.00%	1.67%	99%	0.00%	10.00%	1.67%	99%	0.00%	7.50%	97%	0.00%	7.50%	97%	0.00%	2.50%	99%	
		0.5	0.00%	2.00%	99%	0.00%	76.00%	62%	0.00%	88.00%	56%	0.00%	12.00%	94%	2.00%	2.00%	98%	0.00%	64.00%	68%	0.00%	36.00%	82%	0.00%	12.00%	94%	

別表2 Skew-T分布データ [自由度10 相関0]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 5												歪み(skewness) 10													
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版				
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率		
-	0	5	0	5.00%	-	95%	3.00%	-	97%	4.00%	-	96%	4.00%	-	96%	3.00%	-	97%	3.00%	-	97%	3.00%	-	97%	3.00%	-	97%		
0.1	5	0.1	0.1	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%		
		0.2	0.2	2.50%	0.00%	98%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	98%	1.25%	0.00%	97%		
		0.3	0.3	10.00%	0.00%	93%	8.57%	0.00%	94%	8.57%	0.00%	94%	8.57%	0.00%	94%	8.57%	0.00%	94%	1.43%	100.00%	69%	1.43%	0.00%	99%	0.00%	100%	2.86%	3.33%	97%
		0.4	0.4	11.67%	100.00%	53%	18.33%	100.00%	49%	53.33%	100.00%	28%	63.33%	100.00%	22%	0.00%	100.00%	60%	28.33%	100.00%	43%	8.33%	100.00%	55%	38.33%	100.00%	37%		
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%		
	10	0.1	0.1	5.56%	0.00%	95%	3.33%	0.00%	97%	4.44%	0.00%	96%	4.44%	0.00%	96%	7.78%	0.00%	93%	3.33%	0.00%	97%	6.67%	0.00%	94%	5.56%	0.00%	95%		
		0.2	0.2	5.00%	100.00%	76%	3.75%	100.00%	77%	8.75%	0.00%	93%	10.00%	100.00%	72%	2.50%	0.00%	98%	3.00%	0.00%	100%	3.75%	0.00%	97%	5.00%	0.00%	96%		
		0.3	0.3	32.86%	100.00%	47%	4.29%	100.00%	67%	38.57%	0.00%	73%	20.00%	100.00%	56%	21.43%	100.00%	55%	7.14%	100.00%	65%	37.14%	0.00%	74%	22.86%	100.00%	54%		
		0.4	0.4	-	-	-	70.00%	100.00%	18%	-	-	-	96.67%	100.00%	2%	-	-	58.33%	100.00%	25%	-	-	-	98.33%	100.00%	1%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%		
	0.5	5	0.1	0.1	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	
			0.2	0.2	0.00%	0.00%	100%	1.25%	0.00%	99%	0.00%	0.00%	100%	1.25%	0.00%	99%	3.75%	0.00%	97%	0.00%	0.00%	100%	5.00%	0.00%	96%	1.25%	0.00%	99%	
			0.3	0.3	4.29%	0.00%	97%	2.86%	0.00%	98%	0.00%	0.00%	100%	10.00%	0.00%	93%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
			0.4	0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	3.33%	0.00%	98%	13.33%	0.00%	92%	6.67%	0.00%	96%	0.00%	0.00%	100%	8.33%	0.00%	95%	
			0.5	0.5	100.00%	100.00%	0%	88.00%	100.00%	6%	2.00%	100.00%	49%	94.00%	100.00%	3%	100.00%	100.00%	0%	86.00%	100.00%	7%	4.00%	100.00%	48%	88.00%	100.00%	6%	
		10	0.1	0.1	6.67%	0.00%	94%	2.22%	0.00%	98%	6.67%	0.00%	94%	4.44%	0.00%	96%	4.44%	0.00%	96%	2.22%	0.00%	98%	6.67%	0.00%	94%	3.33%	0.00%	97%	
			0.2	0.2	3.75%	0.00%	97%	2.50%	0.00%	98%	3.75%	0.00%	97%	5.00%	0.00%	96%	2.50%	0.00%	98%	0.00%	0.00%	100%	2.50%	0.00%	98%	3.75%	0.00%	97%	
			0.3	0.3	2.86%	0.00%	98%	2.86%	0.00%	98%	2.86%	0.00%	98%	12.86%	0.00%	91%	1.43%	0.00%	99%	2.86%	0.00%	98%	5.71%	0.00%	96%	12.86%	0.00%	91%	
			0.4	0.4	0.00%	0.00%	100%	3.33%	0.00%	98%	-	-	-	25.00%	0.00%	85%	0.00%	0.00%	100%	0.00%	0.00%	100%	-	-	-	13.33%	0.00%	92%	
			0.5	0.5	60.00%	100.00%	20%	100.00%	100.00%	0%	74.00%	100.00%	13%	100.00%	100.00%	0%	62.00%	100.00%	19%	98.00%	100.00%	1%	62.00%	100.00%	19%	100.00%	100.00%	0%	
1		5	0.1	0.1	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	4.44%	0.00%	96%	0.00%	0.00%	100%	4.44%	0.00%	96%	1.11%	0.00%	99%	
			0.2	0.2	1.25%	0.00%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	3.75%	0.00%	97%	0.00%	0.00%	100%	3.75%	0.00%	97%	1.25%	0.00%	99%	
			0.3	0.3	0.00%	0.00%	100%	1.43%	0.00%	99%	2.86%	0.00%	98%	0.00%	0.00%	100%	6.67%	0.00%	98%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
			0.4	0.4	0.00%	97.50%	61%	0.00%	100.00%	60%	0.00%	97.50%	61%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	97.50%	61%	0.00%	100.00%	60%	0.00%	97.50%	61%	
			0.5	0.5	2.00%	100.00%	49%	2.00%	100.00%	49%	2.00%	100.00%	49%	2.00%	100.00%	49%	2.00%	100.00%	49%	0.00%	100.00%	50%	2.00%	100.00%	49%	2.00%	100.00%	49%	
		10	0.1	0.1	5.56%	0.00%	95%	2.22%	0.00%	98%	4.44%	0.00%	96%	4.44%	0.00%	96%	7.78%	0.00%	93%	2.22%	0.00%	98%	6.67%	0.00%	94%	3.33%	0.00%	97%	
			0.2	0.2	3.75%	0.00%	97%	2.50%	0.00%	98%	3.75%	0.00%	97%	3.75%	0.00%	97%	3.75%	0.00%	97%	0.00%	0.00%	100%	3.75%	0.00%	97%	1.25%	0.00%	99%	
			0.3	0.3	1.43%	100.00%	69%	0.00%	23.33%	93%	1.43%	100.00%	69%	1.43%	23.33%	92%	4.29%	0.00%	97%	2.86%	90.00%	71%	4.29%	26.67%	89%	4.29%	86.67%	71%	
			0.4	0.4	5.00%	0.00%	97%	1.67%	100.00%	59%	5.00%	0.00%	97%	3.33%	100.00%	58%	1.67%	0.00%	99%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	
			0.5	0.5	4.00%	100.00%	48%	4.00%	100.00%	50%	8.00%	98.00%	47%	4.00%	100.00%	45%	2.00%	100.00%	49%	0.00%	100.00%	50%	2.00%	100.00%	49%	2.00%	100.00%	49%	
	5	5	0.1	0.1	3.33%	0.00%	97%	1.11%	0.00%	99%	2.22%	0.00%	98%	1.11%	0.00%	99%	3.33%	0.00%	96%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%	
			0.2	0.2	1.25%	0.00%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.50%	0.00%	98%	0.00%	0.00%	100%	2.50%	0.00%	98%	1.25%	0.00%	99%	
			0.3	0.3	0.00%	0.00%	100%	3.33%	0.00%	99%	3.33%	0.00%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	
			0.4	0.4	0.00%	0.00%	100%	0.00%	5.00%	98%	0.00%	0.00%	100%	0.00%	2.50%	99%	0.00%	0.00%	100%	0.00%	2.50%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	
			0.5	0.5	0.00%	24.00%	88%	0.00%	58.00%	71%	0.00%	24.00%	88%	0.00%	46.00%	77%	0.00%	12.00%	94%	0.00%	44.00%	78%	0.00%	6.00%	97%	0.00%	38.00%	81%	
		10	0.1	0.1	6.67%	0.00%	94%	2.22%	0.00%	98%	5.56%	0.00%	95%	3.33%	0.00%	97%	5.56%	0.00%	95%	2.22%	0.00%	98%	7.78%	0.00%	93%	3.33%	0.00%	97%	
			0.2	0.2	5.00%	0.00%	96%	1.25%	0.00%	99%	6.25%	0.00%	95%	3.75%	0.00%	97%	2.50%	0.00%	98%	0.00%	0.00%	100%	2.50%	0.00%	98%	0.00%	0.00%	100%	
			0.3	0.3	2.86%	0.00%	98%	0.00%	0.00%	100%	2.86%	0.00%	98%	2.86%	0.00%	98%	5.71%	0.00%	98%	1.43%	0.00%	99%	5.71%	0.00%	98%	2.86%	0.00%	98%	
			0.4	0.4	1.67%	0.00%	99%	0.00%	7.50%	97%	1.67%	0.00%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	5.00%	98%	0.00%	0.00%	100%	0.00%	0.00%	100%	
			0.5	0.5	0.00%	2.00%	99%	0.00%	28.00%	87%	0.00%	4.00%	98%	0.00%	4.00%	98%	0.00%	2.00%	99%	0.00%	30.00%	85%	0.00%	2.00%	99%	0.00%	4.00%	98%	
100		5	0.1	0.1	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	1.11%	0.00%	99%	4.44%	0.00%	96%	2.22%	0.00%	98%	3.33%	0.00%	97%	1.11%	0.00%	99%	
			0.2	0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.50%	0.00%	98%	0.00%	0.00%	100%	2.50%	0.00%	98%	1.25%	0.00%	99%	
			0.3	0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
			0.4	0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
			0.5	0.5	0.00%	36.00%	82%	0.00%	60.00%	70%	0.00%	30.00%	85%	0.00%	46.00%	77%	0.00%	26.00%	87%	0.00%	56.00%	72%	0.00%	24.00%	88%	0.00%	46.00%	77%	
		100	0.1	0.1	6.67%	0.00%	94%	2.22%	0.00%	98%	5.56%	0.00%	95%	3.33%	0.00%	97%	5.56%	0.00%	95%	2.22%	0.00%	98%	7.78%	0.00%	93%	3.33%	0.00%	97%	
			0.2	0.2	3.75%	0.00%	97%	1.25%	0.00%	99%	3.75%	0.00%	97%	3.75%	0.00%	97%	2.50%	0.00%	98%	0.00%	0.00%	100%	1.25%	0.00%	99%	0.00%	0.00%	100%	
			0.3	0.3	1.43%	0.00%	99%	0.00%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%	2.86%	0.00%	98%	1.43%	0.00%	99%	2.86%	0.00%	98%	1.43%	0.00%	98%	
			0.4	0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	3.33%	0.00%	98%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
			0.5	0.5	2.00%	0.00%	99%	0.00%	66.00%	67%	0.00%	4.00%	98%	0.00%	12.00%	94%	0.00%												







別表2 Skew-T分布データ [自由度1 相関0.4]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 0												歪み(skewness) 1												
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	
-	0	5	10	23.00%	-	77%	22.00%	-	78%	24.00%	-	76%	23.00%	-	77%	29.00%	-	71%	29.00%	-	71%	29.00%	-	71%	30.00%	-	70%	
0.1	5	0.1	0.1	21.11%	100.00%	71%	18.89%	0.00%	83%	21.11%	100.00%	71%	24.44%	0.00%	78%	27.78%	90.00%	66%	27.78%	0.00%	75%	26.67%	0.00%	76%	27.78%	0.00%	75%	
		0.2	0.2	22.50%	100.00%	62%	25.50%	100.00%	60%	22.50%	100.00%	62%	25.00%	100.00%	60%	23.75%	100.00%	61%	28.75%	100.00%	57%	26.25%	100.00%	59%	31.25%	0.00%	75%	
		0.3	0.3	22.86%	100.00%	54%	41.43%	100.00%	41%	24.29%	100.00%	53%	44.29%	100.00%	39%	57.14%	100.00%	30%	44.29%	100.00%	39%	57.14%	100.00%	30%	45.71%	100.00%	38%	
		0.4	0.4	85.00%	100.00%	0%	71.67%	100.00%	0%	86.67%	100.00%	8%	83.33%	100.00%	10%	66.67%	100.00%	20%	56.67%	100.00%	26%	75.00%	100.00%	15%	73.33%	100.00%	16%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	10	0.1	0.1	25.56%	0.00%	77%	20.00%	100.00%	72%	24.44%	0.00%	78%	23.33%	0.00%	79%	31.11%	0.00%	72%	23.33%	100.00%	69%	31.11%	100.00%	62%	32.22%	0.00%	71%	
		0.2	0.2	35.00%	100.00%	52%	38.75%	100.00%	49%	35.00%	100.00%	52%	46.25%	100.00%	43%	32.50%	100.00%	54%	30.00%	100.00%	56%	31.25%	100.00%	55%	38.75%	100.00%	49%	
		0.3	0.3	60.00%	100.00%	28%	45.71%	100.00%	38%	61.43%	100.00%	27%	60.00%	100.00%	28%	71.43%	100.00%	20%	55.71%	100.00%	31%	72.86%	100.00%	19%	71.43%	100.00%	20%	
		0.4	0.4	90.00%	100.00%	6%	65.00%	100.00%	21%	88.33%	100.00%	7%	83.33%	100.00%	10%	93.33%	100.00%	4%	58.33%	100.00%	25%	70.00%	100.00%	18%	86.67%	100.00%	8%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	1	5	0.1	0.1	23.33%	0.00%	79%	21.11%	0.00%	81%	25.56%	0.00%	77%	24.44%	0.00%	78%	27.78%	0.00%	75%	27.78%	0.00%	75%	27.78%	0.00%	75%	27.78%	0.00%	75%
			0.2	0.2	22.50%	0.00%	82%	23.75%	0.00%	81%	23.75%	0.00%	81%	23.75%	0.00%	81%	27.50%	0.00%	78%	25.00%	0.00%	80%	26.25%	0.00%	79%	27.50%	0.00%	78%
			0.3	0.3	20.00%	0.00%	86%	24.29%	0.00%	83%	20.00%	0.00%	86%	27.14%	0.00%	81%	18.57%	0.00%	87%	21.43%	0.00%	85%	18.57%	0.00%	87%	32.86%	0.00%	77%
			0.4	0.4	13.33%	0.00%	92%	23.33%	0.00%	86%	13.33%	0.00%	92%	38.33%	0.00%	77%	13.33%	0.00%	92%	23.33%	0.00%	86%	11.67%	0.00%	93%	40.00%	0.00%	76%
			0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
		10	0.1	0.1	24.44%	0.00%	78%	18.89%	0.00%	83%	24.44%	0.00%	78%	21.11%	0.00%	81%	31.11%	0.00%	72%	16.67%	0.00%	85%	34.44%	0.00%	69%	33.33%	0.00%	70%
			0.2	0.2	33.75%	0.00%	73%	27.50%	0.00%	78%	33.75%	0.00%	73%	40.00%	0.00%	68%	26.25%	0.00%	79%	22.50%	0.00%	82%	26.25%	0.00%	79%	31.25%	0.00%	75%
			0.3	0.3	28.57%	0.00%	80%	27.14%	0.00%	81%	25.71%	0.00%	82%	50.00%	0.00%	65%	24.29%	0.00%	83%	32.86%	0.00%	77%	44.29%	0.00%	69%	55.71%	0.00%	61%
			0.4	0.4	16.67%	0.00%	90%	35.00%	0.00%	79%	23.33%	0.00%	86%	56.67%	0.00%	66%	20.00%	0.00%	88%	33.33%	0.00%	80%	65.00%	0.00%	61%	46.67%	0.00%	72%
			0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
5		5	0.1	0.1	26.67%	0.00%	76%	18.89%	0.00%	83%	26.67%	0.00%	76%	22.22%	0.00%	80%	27.78%	0.00%	75%	27.78%	0.00%	75%	27.78%	0.00%	75%	27.78%	0.00%	75%
			0.2	0.2	22.50%	100.00%	62%	22.50%	100.00%	62%	22.50%	100.00%	62%	22.50%	100.00%	64%	23.75%	100.00%	61%	30.00%	100.00%	49%	26.25%	85.00%	62%	26.25%	0.00%	79%
			0.3	0.3	28.57%	100.00%	50%	25.71%	100.00%	52%	22.86%	100.00%	54%	25.71%	100.00%	52%	37.14%	100.00%	44%	30.00%	100.00%	49%	37.14%	100.00%	44%	31.43%	100.00%	48%
			0.4	0.4	31.67%	100.00%	41%	23.33%	100.00%	46%	31.67%	100.00%	41%	26.67%	100.00%	44%	26.67%	100.00%	44%	23.33%	100.00%	46%	28.33%	100.00%	43%	25.00%	100.00%	45%
			0.5	0.5	34.00%	100.00%	33%	30.00%	100.00%	35%	32.00%	100.00%	34%	30.00%	100.00%	35%	36.00%	100.00%	32%	28.00%	100.00%	36%	34.00%	100.00%	33%	30.00%	100.00%	35%
		10	0.1	0.1	23.33%	0.00%	79%	20.00%	30.00%	79%	23.33%	0.00%	79%	21.11%	0.00%	81%	33.33%	0.00%	70%	20.00%	90.00%	73%	32.22%	0.00%	71%	30.00%	0.00%	73%
			0.2	0.2	36.25%	100.00%	51%	32.50%	100.00%	54%	33.75%	100.00%	53%	36.25%	100.00%	51%	31.25%	100.00%	55%	25.00%	100.00%	60%	31.25%	100.00%	55%	30.00%	100.00%	56%
			0.3	0.3	41.43%	100.00%	41%	31.43%	100.00%	48%	40.00%	100.00%	42%	38.57%	100.00%	43%	51.43%	100.00%	34%	31.43%	100.00%	48%	45.71%	100.00%	38%	40.00%	100.00%	42%
			0.4	0.4	41.67%	97.50%	36%	30.00%	100.00%	42%	40.00%	100.00%	36%	35.00%	100.00%	39%	35.00%	100.00%	39%	26.67%	100.00%	44%	33.33%	100.00%	40%	30.00%	100.00%	42%
			0.5	0.5	38.00%	100.00%	31%	24.00%	100.00%	35%	40.00%	98.00%	31%	30.00%	100.00%	35%	40.00%	100.00%	27%	32.00%	100.00%	34%	46.00%	100.00%	27%	42.00%	100.00%	29%
	100	5	0.1	0.1	23.33%	0.00%	79%	21.11%	0.00%	81%	25.56%	0.00%	77%	24.44%	0.00%	78%	27.78%	0.00%	75%	27.78%	0.00%	75%	27.78%	0.00%	75%	27.78%	0.00%	75%
			0.2	0.2	22.50%	0.00%	82%	23.75%	0.00%	81%	23.75%	0.00%	81%	23.75%	0.00%	81%	26.25%	0.00%	79%	23.75%	0.00%	81%	26.25%	0.00%	79%	27.50%	0.00%	78%
			0.3	0.3	20.00%	0.00%	86%	24.29%	0.00%	83%	20.00%	0.00%	86%	24.29%	0.00%	83%	20.00%	0.00%	86%	20.00%	0.00%	86%	20.00%	0.00%	86%	22.86%	0.00%	84%
			0.4	0.4	13.33%	0.00%	92%	15.00%	0.00%	91%	13.33%	0.00%	92%	21.67%	0.00%	87%	10.00%	0.00%	94%	20.00%	0.00%	88%	15.00%	0.00%	91%	20.00%	0.00%	88%
			0.5	0.5	22.00%	100.00%	39%	100.00%	100.00%	0%	100.00%	100.00%	0%	12.00%	100.00%	0%	12.00%	100.00%	44%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
		10	0.1	0.1	25.56%	0.00%	77%	17.78%	0.00%	84%	23.33%	0.00%	79%	21.11%	0.00%	81%	31.11%	0.00%	72%	16.67%	0.00%	85%	34.44%	0.00%	69%	31.11%	0.00%	72%
			0.2	0.2	32.50%	0.00%	74%	22.50%	0.00%	82%	31.25%	0.00%	75%	32.50%	0.00%	74%	26.25%	0.00%	79%	20.00%	0.00%	84%	26.25%	0.00%	79%	28.75%	0.00%	77%
			0.3	0.3	27.14%	0.00%	81%	25.71%	0.00%	82%	25.71%	0.00%	82%	35.71%	0.00%	75%	31.43%	0.00%	78%	27.14%	0.00%	81%	24.29%	0.00%	83%	35.71%	0.00%	75%
			0.4	0.4	16.67%	0.00%	90%	23.33%	0.00%	86%	18.33%	0.00%	89%	33.33%	0.00%	80%	20.00%	0.00%	88%	25.00%	0.00%	85%	21.67%	0.00%	87%	28.33%	0.00%	83%
			0.5	0.5	100.00%	100.00%	0%	32.00%	100.00%	34%	100.00%	100.00%	0%	50.00%	100.00%	0%	50.00%	100.00%	25%	40.00%	100.00%	30%	100.00%	100.00%	0%	100.00%	100.00%	0%
5		10	0.1	0.1	27.78%	0.00%	75%	20.00%	0.00%	82%	26.67%	0.00%	76%	24.44%	0.00%	78%	27.78%	0.00%	75%	25.56%	0.00%	77%	27.78%	0.00%	75%	27.78%	0.00%	75%
			0.2	0.2	23.75%	5.00%	80%	23.75%	5.00%	80%	23.75%	0.00%	81%	23.75%	0.00%	81%	26.25%	0.00%	79%	23.75%	5.00%	80%	27.50%	0.00%	78%	23.75%	0.00%	81%
			0.3	0.3	24.29%	6.67%	81%	20.00%	23.33%	79%	20.00%	16.67%	81%	20.00%	16.67%	81%	20.00%	43.33%	73%	18.57%	60.00%	69%	20.00%	30.00%	77%	18.57%	50.00%	72%
			0.4	0.4	15.00%	42.50%	74%	11.67%	82.50%	6																		

別表2 Skew-T分布データ [自由度1 相関0.4]

外れ値標準偏差	外れ値距離 $\delta$	変数の数 $n$	外れ値割合 $\alpha$	歪み(skewness) 5												歪み(skewness) 10												
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	
-	0	5	0	28.00%	-	72%	23.00%	-	77%	29.00%	-	71%	28.00%	-	72%	25.00%	-	75%	19.00%	-	81%	24.00%	-	76%	20.00%	-	80%	
				37.00%	-	63%	28.00%	-	72%	37.00%	-	63%	37.00%	-	67%	37.00%	-	63%	29.00%	-	71%	34.00%	-	66%	33.00%	-	67%	
0.1	5	0.1	0.1	22.22%	0.00%	80%	22.22%	0.00%	80%	24.44%	0.00%	78%	22.22%	0.00%	80%	25.56%	100.00%	67%	25.56%	0.00%	77%	25.56%	100.00%	67%	27.78%	0.00%	75%	
		0.2	0.2	33.75%	0.00%	73%	32.50%	100.00%	54%	28.75%	100.00%	57%	32.50%	100.00%	60%	25.00%	100.00%	60%	32.50%	100.00%	54%	23.75%	100.00%	61%	36.25%	100.00%	51%	
		0.3	0.3	64.29%	100.00%	25%	44.29%	100.00%	39%	55.71%	100.00%	31%	48.57%	100.00%	36%	50.00%	100.00%	35%	44.29%	100.00%	39%	51.43%	100.00%	34%	44.29%	100.00%	39%	
		0.4	0.4	85.00%	100.00%	9%	60.00%	100.00%	24%	76.67%	100.00%	14%	76.67%	100.00%	14%	65.00%	100.00%	21%	66.67%	100.00%	20%	53.33%	100.00%	28%	75.00%	100.00%	15%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	10	0.1	0.1	35.56%	100.00%	58%	31.11%	100.00%	62%	36.67%	100.00%	57%	36.67%	100.00%	57%	35.56%	100.00%	58%	30.00%	100.00%	63%	35.56%	100.00%	58%	38.89%	100.00%	55%	
		0.2	0.2	51.25%	0.00%	59%	33.75%	100.00%	53%	30.00%	100.00%	56%	48.75%	100.00%	41%	27.50%	100.00%	58%	28.75%	100.00%	57%	31.25%	0.00%	75%	38.75%	100.00%	49%	
		0.3	0.3	54.29%	0.00%	62%	41.43%	100.00%	41%	41.43%	100.00%	41%	57.14%	100.00%	30%	68.57%	100.00%	22%	37.14%	100.00%	44%	31.43%	100.00%	48%	58.57%	100.00%	29%	
		0.4	0.4	96.67%	100.00%	2%	73.33%	100.00%	16%	80.00%	100.00%	12%	96.67%	100.00%	2%	100.00%	100.00%	0%	71.67%	100.00%	17%	95.00%	100.00%	3%	98.33%	100.00%	1%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	1	5	0.1	0.1	24.44%	0.00%	78%	22.22%	0.00%	80%	24.44%	0.00%	78%	23.33%	0.00%	79%	30.00%	0.00%	73%	25.66%	0.00%	77%	30.00%	0.00%	73%	27.78%	0.00%	75%
			0.2	0.2	25.00%	0.00%	80%	26.25%	0.00%	79%	25.00%	0.00%	80%	30.00%	0.00%	76%	25.00%	0.00%	80%	23.75%	0.00%	81%	23.75%	0.00%	81%	28.75%	0.00%	77%
			0.3	0.3	15.71%	0.00%	89%	24.29%	0.00%	83%	15.71%	0.00%	89%	28.57%	0.00%	80%	21.43%	0.00%	85%	27.14%	0.00%	81%	21.43%	0.00%	85%	37.14%	0.00%	74%
			0.4	0.4	13.33%	0.00%	92%	26.67%	0.00%	84%	11.67%	0.00%	93%	28.33%	0.00%	83%	13.33%	0.00%	92%	28.33%	0.00%	83%	13.33%	0.00%	92%	36.67%	0.00%	78%
			0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
		10	0.1	0.1	36.67%	0.00%	67%	22.22%	0.00%	80%	36.67%	0.00%	67%	34.44%	0.00%	69%	35.56%	0.00%	68%	25.66%	0.00%	77%	35.56%	0.00%	68%	36.67%	0.00%	67%
			0.2	0.2	28.75%	0.00%	77%	28.75%	0.00%	77%	28.75%	0.00%	77%	36.25%	0.00%	71%	26.25%	0.00%	79%	23.75%	0.00%	81%	25.00%	0.00%	80%	35.00%	0.00%	72%
			0.3	0.3	15.71%	0.00%	89%	15.71%	0.00%	89%	15.71%	0.00%	89%	38.57%	0.00%	73%	25.71%	0.00%	82%	27.14%	0.00%	81%	24.29%	0.00%	83%	38.57%	0.00%	73%
			0.4	0.4	26.67%	0.00%	84%	38.33%	0.00%	77%	85.00%	0.00%	49%	51.67%	0.00%	69%	23.33%	0.00%	86%	36.67%	0.00%	78%	75.00%	0.00%	55%	51.67%	0.00%	69%
			0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
5		5	0.1	0.1	20.00%	0.00%	82%	22.22%	0.00%	80%	23.33%	0.00%	79%	22.22%	0.00%	80%	27.78%	30.00%	72%	25.66%	0.00%	77%	26.67%	30.00%	73%	26.67%	0.00%	76%
			0.2	0.2	30.00%	100.00%	56%	26.25%	100.00%	59%	22.50%	100.00%	62%	28.75%	100.00%	57%	25.00%	100.00%	60%	25.00%	100.00%	60%	23.75%	100.00%	61%	28.75%	100.00%	57%
			0.3	0.3	31.43%	100.00%	48%	31.43%	100.00%	48%	31.43%	100.00%	48%	34.29%	100.00%	46%	34.29%	100.00%	46%	31.43%	100.00%	48%	35.71%	100.00%	45%	31.43%	100.00%	48%
			0.4	0.4	28.33%	100.00%	43%	23.33%	100.00%	46%	30.00%	100.00%	42%	23.33%	100.00%	46%	31.67%	100.00%	41%	28.33%	100.00%	43%	30.00%	100.00%	42%	28.33%	100.00%	43%
			0.5	0.5	38.00%	100.00%	31%	28.00%	100.00%	36%	40.00%	100.00%	30%	40.00%	100.00%	33%	42.00%	100.00%	29%	32.00%	100.00%	34%	32.00%	100.00%	29%	36.00%	100.00%	32%
		10	0.1	0.1	35.56%	100.00%	58%	25.66%	100.00%	67%	35.56%	30.00%	65%	34.44%	40.00%	65%	36.67%	60.00%	61%	28.89%	100.00%	64%	35.56%	70.00%	61%	35.56%	60.00%	62%
			0.2	0.2	32.50%	5.00%	73%	26.25%	100.00%	59%	28.75%	100.00%	57%	30.00%	100.00%	56%	28.75%	100.00%	57%	23.75%	100.00%	61%	30.00%	100.00%	56%	30.00%	100.00%	56%
			0.3	0.3	35.71%	10.00%	72%	18.57%	100.00%	57%	21.43%	100.00%	55%	28.57%	100.00%	50%	34.29%	96.67%	47%	28.57%	100.00%	50%	31.43%	100.00%	48%	32.86%	100.00%	47%
			0.4	0.4	38.33%	100.00%	37%	28.33%	100.00%	43%	38.33%	100.00%	37%	33.33%	100.00%	40%	40.00%	100.00%	36%	25.00%	100.00%	45%	40.00%	100.00%	36%	33.33%	100.00%	40%
			0.5	0.5	50.00%	100.00%	25%	38.00%	100.00%	31%	50.00%	100.00%	25%	40.00%	100.00%	30%	30.00%	100.00%	35%	16.00%	100.00%	42%	28.00%	100.00%	36%	28.00%	100.00%	37%
	100	5	0.1	0.1	24.44%	0.00%	78%	22.22%	0.00%	80%	24.44%	0.00%	78%	23.33%	0.00%	79%	30.00%	0.00%	73%	23.33%	0.00%	79%	30.00%	0.00%	73%	28.89%	0.00%	74%
			0.2	0.2	25.00%	0.00%	80%	23.75%	0.00%	81%	25.00%	0.00%	80%	27.50%	0.00%	78%	23.75%	0.00%	81%	23.75%	0.00%	81%	23.75%	0.00%	81%	23.75%	0.00%	81%
			0.3	0.3	14.29%	0.00%	90%	21.43%	0.00%	85%	18.57%	0.00%	87%	24.29%	0.00%	83%	18.57%	0.00%	84%	22.86%	0.00%	83%	21.43%	0.00%	85%	30.00%	0.00%	79%
			0.4	0.4	13.33%	0.00%	92%	18.33%	0.00%	89%	13.33%	0.00%	92%	18.33%	0.00%	89%	13.33%	0.00%	92%	21.67%	0.00%	87%	13.33%	0.00%	92%	25.00%	0.00%	85%
			0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
		10	0.1	0.1	37.78%	0.00%	66%	20.00%	0.00%	82%	34.44%	0.00%	69%	34.44%	0.00%	69%	37.78%	0.00%	66%	25.66%	0.00%	77%	37.78%	0.00%	66%	35.56%	0.00%	68%
			0.2	0.2	30.00%	0.00%	76%	23.75%	0.00%	81%	28.75%	0.00%	77%	30.00%	0.00%	76%	25.00%	0.00%	80%	20.00%	0.00%	84%	23.75%	0.00%	81%	30.00%	0.00%	76%
			0.3	0.3	15.71%	0.00%	89%	15.71%	0.00%	89%	15.71%	0.00%	89%	24.29%	0.00%	83%	22.86%	0.00%	83%	22.86%	0.00%	84%	22.86%	0.00%	84%	30.00%	0.00%	79%
			0.4	0.4	20.00%	0.00%	88%	21.67%	0.00%	87%	13.33%	0.00%	92%	28.33%	0.00%	83%	10.00%	0.00%	94%	15.00%	0.00%	91%	8.33%	0.00%	95%	28.33%	0.00%	83%
			0.5	0.5	40.00%	100.00%	30%	34.00%	100.00%	33%	42.00%	100.00%	29%	100.00%	100.00%	0%	26.00%	100.00%	37%	16.00%	100.00%	43%	16.00%	100.00%	42%	22.00%	100.00%	39%
5		5	0.1	0.1	24.44%	0.00%	78%	22.22%	0.00%	80%	24.44%	0.00%	78%	22.22%	0.00%	80%	28.89%	0.00%	74%	24.44%	0.00%	78%	28.89%	0.00%	74%	26.67%	0.00%	76%
			0.2	0.2	25.00%	5.00%	79%	18.75%	20.00%	81%	25.00%	0.00%	80%	22.50%	10.00%	80%	26.25%	5.00%	78%	23.75%	10.00%	79%	25.00%	5.00%	79%	23.75%	5.00%	80%
			0.3	0.3	20.00%	40.00%	74%	17.14%	73.33%																			

別表2 Skew-T分布データ [自由度10 相関0.4]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 0												歪み(skewness) 1											
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版		
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率
-	0	5	0	6.00%	-	94%	3.00%	-	97%	6.00%	-	94%	3.00%	-	97%	4.00%	-	96%	1.00%	-	99%	2.00%	-	98%	2.00%	-	98%
		10		7.00%	-	93%	1.00%	-	99%	8.00%	-	92%	1.00%	-	97%	13.00%	-	87%	4.00%	-	99%	11.00%	-	89%	8.00%	-	92%
		5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.11%	0.00%	99%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%
			0.2	1.25%	0.00%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%
			0.3	0.00%	0.00%	100%	2.86%	83.33%	73%	0.00%	100.00%	70%	4.29%	0.00%	97%	10.00%	0.00%	93%	5.71%	100.00%	66%	2.86%	0.00%	98%	7.14%	100.00%	65%
			0.4	78.33%	100.00%	13%	48.33%	100.00%	31%	26.67%	100.00%	44%	63.33%	100.00%	22%	31.67%	100.00%	41%	26.67%	100.00%	44%	21.67%	100.00%	47%	28.33%	100.00%	43%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
		10	0.1	4.44%	0.00%	96%	1.11%	0.00%	99%	4.44%	0.00%	96%	4.44%	0.00%	96%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	1.25%	0.00%	99%	1.25%	100.00%	79%	1.25%	0.00%	99%	2.50%	0.00%	98%	2.50%	0.00%	98%	2.50%	100.00%	78%	2.50%	0.00%	98%	5.00%	0.00%	96%
			0.3	1.43%	100.00%	69%	14.29%	100.00%	60%	7.14%	100.00%	65%	25.71%	100.00%	52%	1.43%	100.00%	69%	10.00%	100.00%	63%	41.43%	0.00%	71%	12.86%	100.00%	61%
			0.4	91.67%	100.00%	5%	45.00%	100.00%	33%	91.67%	100.00%	5%	96.67%	100.00%	2%	85.00%	0.00%	49%	38.33%	100.00%	37%	78.33%	0.00%	53%	91.67%	100.00%	5%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
0.1		5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.22%	0.00%	98%	0.00%	0.00%	100%	2.22%	0.00%	98%	1.11%	0.00%	99%
			0.2	1.25%	0.00%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	0.00%	0.00%	100%
			0.3	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	2.86%	0.00%	98%	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%
			0.4	1.67%	0.00%	99%	3.33%	0.00%	98%	1.67%	0.00%	99%	5.00%	0.00%	97%	1.67%	0.00%	99%	3.33%	0.00%	99%	1.67%	0.00%	99%	6.67%	0.00%	96%
			0.5	100.00%	100.00%	0%	92.00%	100.00%	4%	2.00%	100.00%	49%	96.00%	100.00%	2%	100.00%	100.00%	0%	94.00%	100.00%	3%	4.00%	100.00%	48%	96.00%	100.00%	2%
		10	0.1	4.44%	0.00%	96%	1.11%	0.00%	99%	4.44%	0.00%	96%	4.44%	0.00%	96%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	1.25%	0.00%	99%	0.00%	0.00%	100%	1.25%	0.00%	99%	2.50%	0.00%	98%	2.50%	0.00%	98%	2.50%	0.00%	98%	2.50%	0.00%	98%	2.50%	0.00%	98%
			0.3	2.86%	0.00%	98%	1.43%	0.00%	99%	1.43%	0.00%	99%	11.43%	0.00%	92%	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	7.14%	0.00%	95%
			0.4	0.00%	0.00%	100%	3.33%	0.00%	98%	81.67%	0.00%	51%	18.33%	0.00%	89%	5.00%	0.00%	97%	6.67%	0.00%	96%	76.67%	0.00%	54%	16.67%	0.00%	90%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	66.00%	100.00%	17%	100.00%	100.00%	0%	66.00%	100.00%	17%	100.00%	100.00%	0%	62.00%	100.00%	19%	100.00%	100.00%	0%
1		5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.22%	0.00%	98%	0.00%	0.00%	100%	2.22%	0.00%	98%	0.00%	0.00%	100%
			0.2	1.25%	0.00%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.43%	10.00%	96%	1.43%	30.00%	90%	1.43%	13.33%	95%	2.86%	10.00%	95%
			0.4	1.67%	97.50%	60%	1.67%	97.50%	60%	1.67%	97.50%	60%	1.67%	97.50%	60%	3.33%	45.00%	80%	3.33%	100.00%	58%	1.67%	100.00%	59%	3.33%	100.00%	58%
			0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%
		10	0.1	4.44%	0.00%	96%	1.11%	0.00%	99%	5.56%	0.00%	95%	3.33%	0.00%	97%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.22%	0.00%	98%	0.00%	0.00%	100%
			0.2	1.25%	0.00%	99%	0.00%	65.00%	87%	1.25%	0.00%	99%	2.50%	0.00%	98%	2.50%	0.00%	98%	1.25%	35.00%	92%	2.50%	0.00%	98%	2.50%	0.00%	98%
			0.3	2.86%	56.67%	81%	1.43%	100.00%	69%	2.86%	96.67%	69%	2.86%	100.00%	68%	1.43%	100.00%	69%	1.43%	100.00%	69%	1.43%	100.00%	69%	1.43%	100.00%	69%
			0.4	5.00%	85.00%	63%	3.33%	100.00%	58%	1.67%	100.00%	59%	5.00%	100.00%	57%	0.00%	5.00%	98%	0.00%	100.00%	60%	0.00%	97.50%	61%	0.00%	100.00%	60%
			0.5	2.00%	100.00%	49%	0.00%	100.00%	50%	2.00%	100.00%	49%	0.00%	100.00%	50%	2.00%	100.00%	49%	0.00%	100.00%	50%	2.00%	98.00%	50%	0.00%	100.00%	50%
		5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.22%	0.00%	98%	0.00%	0.00%	100%	2.22%	0.00%	98%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.25%	0.00%	99%	0.00%	0.00%	100%	1.25%	0.00%	99%	0.00%	0.00%	100%
			0.3	1.43%	0.00%	99%	0.00%	0.00%	100%	1.43%	0.00%	99%	0.00%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%
			0.4	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%
			0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%
		10	0.1	4.44%	0.00%	96%	1.11%	0.00%	99%	4.44%	0.00%	96%	3.33%	0.00%	97%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	1.25%	0.00%	99%	0.00%	0.00%	100%	1.25%	0.00%	99%	1.25%	0.00%	99%	2.50%	0.00%	98%	2.50%	0.00%	98%	2.50%	0.00%	98%	2.50%	0.00%	98%
			0.3	2.86%	0.00%	98%	0.00%	0.00%	100%	2.86%	0.00%	99%	2.86%	0.00%	98%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%
			0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	3.33%	0.00%	98%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.5	2.00%	98.00%	50%	0.00%	100.00%	50%	2.00%	100.00%	49%	0.00%	100.00%	50%	2.00%	100.00%	49%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%
5		5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.11%	0.00%	99%	0.00%	0.00%	100%	2.22%	0.00%	98%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	1.25%	0.00%	99%	0.00%	0.00%	100%	1.25%	0.00%	99%	0.00%	0.00%	100%	1.25%	0.00%	99%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	1.43%	0.00%	99%	0.00%	0.00%	100%	2.86%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%
			0.4	1.67%																							

別表2 Skew-T分布データ [自由度10 相関0.4]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 5												歪み(skewness) 10													
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版				
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率		
0.1	0	5	0	3.00%	-	97%	3.00%	-	97%	3.00%	-	97%	4.00%	-	96%	1.00%	-	99%	1.00%	-	99%	2.00%	-	98%	1.00%	-	99%		
		10	0.1	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	4.44%	0.00%	96%	2.22%	0.00%	98%		
		5	0.2	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%
			0.3	1.43%	100.00%	69%	7.14%	100.00%	65%	2.86%	0.00%	98%	8.57%	100.00%	64%	2.86%	0.00%	98%	5.71%	0.00%	96%	2.86%	0.00%	98%	7.14%	0.00%	95%		
			0.4	0.00%	100.00%	60%	38.33%	100.00%	37%	0.00%	100.00%	60%	48.33%	100.00%	31%	5.00%	100.00%	57%	26.67%	100.00%	44%	28.33%	0.00%	83%	41.67%	100.00%	35%		
	0.5		100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	10		0.1	5.56%	0.00%	95%	0.00%	100%	6.67%	0.00%	94%	5.56%	0.00%	95%	3.33%	0.00%	97%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%			
		0.2	2.50%	0.00%	98%	1.25%	0.00%	99%	3.75%	0.00%	97%	2.50%	0.00%	98%	2.50%	0.00%	98%	1.25%	100.00%	99%	3.75%	0.00%	99%	6.25%	0.00%	95%			
		0.3	5.71%	100.00%	66%	7.14%	100.00%	65%	18.57%	100.00%	57%	25.71%	100.00%	52%	4.29%	100.00%	67%	4.29%	100.00%	67%	30.00%	0.00%	79%	18.57%	100.00%	57%			
		0.4	-	-	-	38.33%	100.00%	37%	91.67%	0.00%	45%	71.67%	100.00%	17%	91.67%	100.00%	5%	50.00%	100.00%	30%	75.00%	100.00%	15%	93.33%	100.00%	4%			
		0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	0.5	5	0.1	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	3.33%	0.00%	97%	2.22%	0.00%	98%		
			0.2	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%		
			0.3	1.43%	0.00%	99%	2.86%	0.00%	98%	1.43%	0.00%	99%	7.14%	0.00%	95%	2.86%	0.00%	98%	4.29%	0.00%	97%	2.86%	0.00%	98%	4.29%	0.00%	97%		
			0.4	0.00%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	1.67%	0.00%	99%	1.67%	0.00%	99%	5.00%	0.00%	97%	1.67%	0.00%	99%	6.67%	0.00%	96%		
			0.5	100.00%	100.00%	0%	96.00%	100.00%	2%	2.00%	100.00%	49%	98.00%	100.00%	1%	100.00%	100.00%	0%	84.00%	100.00%	8%	4.00%	100.00%	48%	96.00%	100.00%	2%		
		10	0.1	3.33%	0.00%	97%	0.00%	100%	5.56%	0.00%	95%	3.33%	0.00%	97%	2.22%	0.00%	98%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%			
			0.2	2.50%	0.00%	98%	1.25%	0.00%	99%	1.25%	0.00%	99%	5.00%	0.00%	96%	2.50%	0.00%	98%	1.25%	0.00%	99%	3.75%	0.00%	97%	6.25%	0.00%	95%		
			0.3	1.43%	0.00%	99%	2.86%	0.00%	98%	1.43%	0.00%	99%	12.86%	0.00%	91%	2.86%	0.00%	98%	1.43%	0.00%	99%	1.43%	0.00%	99%	8.57%	0.00%	94%		
			0.4	0.00%	0.00%	100%	3.33%	0.00%	98%	91.67%	0.00%	45%	15.00%	0.00%	91%	0.00%	100%	8.33%	0.00%	95%	73.33%	0.00%	56%	18.33%	0.00%	89%			
0.5			100.00%	100.00%	0%	98.00%	100.00%	1%	46.00%	100.00%	27%	100.00%	100.00%	0%	62.00%	100.00%	19%	98.00%	100.00%	1%	86.00%	100.00%	7%	100.00%	100.00%	0%			
1		5	0.1	1.11%	0.00%	99%	1.11%	0.00%	99%	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%		
			0.2	0.00%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%			
			0.3	0.00%	90.00%	73%	1.43%	26.67%	91%	0.00%	63.33%	81%	1.43%	23.33%	92%	2.86%	0.00%	98%	2.86%	0.00%	98%	1.43%	0.00%	99%	2.86%	0.00%	98%		
			0.4	0.00%	95.00%	62%	0.00%	100.00%	60%	0.00%	97.50%	61%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	97.50%	61%	0.00%	97.50%	61%	0.00%	97.50%			
			0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	2.00%	100.00%	49%	0.00%	100.00%	50%	2.00%	100.00%	49%	0.00%	100.00%	49%	0.00%	100.00%			
		10	0.1	3.33%	0.00%	97%	0.00%	100%	5.56%	0.00%	95%	3.33%	0.00%	97%	2.22%	0.00%	98%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%			
			0.2	2.50%	0.00%	98%	0.00%	100%	83%	2.50%	0.00%	98%	1.25%	0.00%	99%	3.75%	0.00%	97%	0.00%	100%	45.00%	99%	3.75%	0.00%	97%	3.75%	0.00%	97%	
			0.3	2.86%	100.00%	68%	1.43%	100.00%	69%	2.86%	93.33%	70%	2.86%	90.00%	71%	2.86%	100.00%	68%	0.00%	100.00%	70%	1.43%	100.00%	69%	4.29%	86.67%	71%		
			0.4	1.67%	0.00%	99%	1.67%	100.00%	59%	1.67%	100.00%	59%	1.67%	100.00%	59%	5.00%	92.50%	60%	1.67%	100.00%	59%	3.33%	100.00%	58%	5.00%	100.00%	57%		
			0.5	8.00%	100.00%	48%	2.00%	100.00%	49%	6.00%	98.00%	48%	6.00%	98.00%	47%	6.00%	100.00%	47%	0.00%	100.00%	50%	6.00%	98.00%	48%	4.00%	100.00%			
	5	5	0.1	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%		
			0.2	1.25%	0.00%	99%	0.00%	100%	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%				
			0.3	2.86%	6.67%	96%	0.00%	6.67%	96%	2.86%	6.67%	96%	1.43%	6.67%	97%	2.86%	0.00%	98%	4.29%	3.33%	96%	2.86%	0.00%	98%	4.29%	0.00%	97%		
			0.4	0.00%	0.00%	100%	0.00%	2.50%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	2.50%	99%	0.00%	100%	0.00%	100%	0.00%	2.50%			
			0.5	0.00%	6.00%	97%	0.00%	46.00%	77%	0.00%	12.00%	94%	0.00%	34.00%	83%	0.00%	20.00%	90%	0.00%	42.00%	79%	0.00%	18.00%	91%	0.00%	32.00%			
		10	0.1	4.44%	0.00%	96%	0.00%	100%	5.56%	0.00%	95%	3.33%	0.00%	97%	2.22%	0.00%	98%	1.11%	0.00%	99%	3.33%	0.00%	97%	1.11%	0.00%	99%			
			0.2	2.50%	0.00%	98%	1.25%	0.00%	99%	3.75%	0.00%	97%	1.25%	0.00%	99%	3.75%	0.00%	97%	0.00%	100%	3.75%	0.00%	97%	2.50%	0.00%	98%			
			0.3	1.43%	0.00%	99%	0.00%	100%	2.86%	0.00%	98%	0.00%	100%	1.43%	0.00%	100%	1.43%	0.00%	99%	0.00%	100%	1.43%	0.00%	99%	0.00%	100%			
			0.4	1.67%	0.00%	99%	0.00%	2.50%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	0.00%	5.00%	98%	1.67%	0.00%	99%	0.00%	100%			
			0.5	0.00%	2.00%	99%	0.00%	10.00%	95%	0.00%	100%	0.00%	4.00%	98%	0.00%	2.00%	99%	0.00%	16.00%	92%	2.00%	99%	0.00%	4.00%	98%				
100		0.1	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%	2.22%	0.00%	98%			
		0.2	1.25%	0.00%	99%	0.00%	100%	1.25%	0.00%	99%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%	0.00%	100%					
		0.3	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	2.86%	0.00%	99%	2.86%	0.00%	98%	2.86%	0.00%	98%	2.86%	0.00%	98%	2.86%	0.00%	98%			
		0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%			
		0.5	0.00%	20.00%	90%	0.00%	56.00%	72%	0.00%	96.00%	52%	0.00%	32.00%	84%	0.00%	24.00%	88%	0.00%	46.00%	77%	0.00%	98.00%	51%	0.00%	24.00%				
100		0.1	6.67%	0.00%	94%	0.00%	100%	4.44%	0.00%	96%	2.22%	0.00%	98%	2.22%	0.00%	98%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%				
		0.2	2.50%	0.00%	98%	0.00%	100%	2.50%	0.00%	98%	0.00%	100%	0.00%	100%	3.75%	0.00%	97%	0.00%	100%	3.75%	0.00%	97%	2.50%	0.00%	98%				
		0.3	1.43%	0.																									

別表2 Skew-T分布データ [自由度Inf 相関0.4]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 0												歪み(skewness) 1														
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版					
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率			
-	0	5	10	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%			
0.1	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	41.67%	100.00%	35%	45.00%	100.00%	33%	1.67%	100.00%	59%	73.33%	100.00%	18%	1.67%	100.00%	59%	23.33%	100.00%	46%	21.67%	100.00%	47%	18.33%	100.00%	49%	0%	100.00%	0%	
		0.5	76.00%	100.00%	12%	96.00%	100.00%	2%	76.00%	100.00%	12%	100.00%	100.00%	0%	94.00%	100.00%	3%	100.00%	100.00%	0%	100.00%	100.00%	3%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	70%	0.00%	100.00%	74%	0.00%	100.00%	74%	0.00%	100.00%	70%	0.00%	100.00%	70%	
		0.4	95.00%	100.00%	3%	45.00%	100.00%	33%	95.00%	100.00%	3%	93.33%	100.00%	4%	93.33%	100.00%	4%	45.00%	100.00%	33%	95.00%	100.00%	3%	91.67%	100.00%	5%	100.00%	5%		
		0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	100	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	96.00%	100.00%	2%	86.00%	100.00%	7%	4.00%	100.00%	48%	82.00%	100.00%	9%	100.00%	100.00%	0%	94.00%	100.00%	3%	4.00%	100.00%	48%	98.00%	100.00%	1%	100.00%	1%		
	1	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	63.33%	81%	0.00%	96.67%	71%	0.00%	36.67%	89%	0.00%	56.67%	83%	0.00%	60.00%	82%	0.00%	10.00%	97%	0.00%	80.00%	76%	0.00%	3.33%	99%	0.00%	3.33%	99%
			0.4	0.00%	97.50%	61%	0.00%	100.00%	60%	0.00%	97.50%	61%	0.00%	100.00%	60%	0.00%	17.50%	93%	0.00%	97.50%	61%	0.00%	95.00%	62%	0.00%	95.00%	62%	0.00%	100.00%	62%
			0.5	2.00%	100.00%	49%	2.00%	100.00%	50%	2.00%	100.00%	49%	2.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	49%	2.00%	100.00%	50%	0.00%	100.00%	50%
10		0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	100.00%	70%	0.00%	15.00%	97%	0.00%	83.33%	75%	0.00%	70.00%	79%	0.00%	40.00%	88%	0.00%	96.67%	91%	0.00%	30.00%	91%	0.00%	43.33%	87%	0.00%	43.33%	87%	
		0.4	0.00%	97.50%	61%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	87.50%	65%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	0.00%	100.00%	60%	
		0.5	0.00%	98.00%	51%	0.00%	100.00%	50%	0.00%	98.00%	51%	0.00%	100.00%	50%	2.00%	98.00%	50%	0.00%	100.00%	50%	0.00%	96.00%	52%	0.00%	100.00%	50%	0.00%	100.00%	50%	
100		0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	98.00%	51%	0.00%	100.00%	50%	2.00%	98.00%	50%	0.00%	100.00%	50%	0.00%	98.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	
5		5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	3.33%	0.00%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%	0.00%	3.33%	99%
			0.4	0.00%	0.00%	100%	0.00%	2.50%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.5	0.00%	32.00%	84%	0.00%	42.00%	79%	0.00%	10.00%	95%	0.00%	32.00%	84%	0.00%	34.00%	83%	0.00%	52.00%	74%	0.00%	26.00%	87%	0.00%	40.00%	80%	0.00%	40.00%	80%
	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	0.00%	100%	0.00%	2.50%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0.00%	2.00%	99%	0.00%	8.00%	96%	0.00%	0.00%	100%	0.00%	4.00%	98%	0.00%	0.00%	100%	0.00%	4.00%	98%	0.00%	0.00%	100%	0.00%	2.00%	99%	0.00%	2.00%	99%	
	100	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.2	0.00%	0.00%	100%	0.00%																								



別表2 Skew-T分布データ [自由度1 相関0.8]

外れ値標準偏差	外れ値距離 δ	変数の数 p	外れ値割合 α	歪み(skewness) 0												歪み(skewness) 1												
				カナダ版			EUREDIT 基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT 基底減少版			カナダ基底増加版			EUREDIT版			
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	
-	0	5	0	24.00%	-	76%	24.00%	-	76%	24.00%	-	76%	24.00%	-	74%	24.00%	-	76%	19.00%	-	81%	20.00%	-	80%	21.00%	-	79%	
		10		66%	24.00%	-	66%	24.00%	-	71%	29.00%	-	66%	29.00%	-	77%	32.00%	-	70%	23.00%	-	77%	32.00%	-	68%	31.00%	-	69%
0.1	5	0.1	0.1	18.89%	0.00%	83%	16.67%	0.00%	85%	16.67%	0.00%	85%	18.89%	0.00%	83%	23.33%	0.00%	79%	21.11%	0.00%	81%	23.33%	0.00%	79%	24.44%	0.00%	78%	
		0.2	0.2	17.50%	0.00%	86%	17.50%	0.00%	86%	16.25%	0.00%	87%	30.00%	0.00%	76%	18.75%	0.00%	85%	23.75%	0.00%	81%	18.75%	0.00%	85%	32.50%	0.00%	74%	
		0.3	0.3	20.00%	0.00%	86%	24.29%	100.00%	53%	18.57%	100.00%	57%	27.14%	100.00%	51%	24.29%	100.00%	53%	38.57%	100.00%	43%	22.86%	100.00%	54%	38.57%	100.00%	43%	
		0.4	0.4	66.67%	100.00%	20%	58.33%	100.00%	25%	66.67%	100.00%	20%	58.33%	100.00%	25%	58.33%	100.00%	25%	55.00%	100.00%	27%	40.00%	100.00%	36%	81.67%	100.00%	11%	
	10	0.1	0.1	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
		0.2	0.2	21.11%	0.00%	81%	17.78%	0.00%	84%	21.11%	0.00%	81%	27.78%	0.00%	75%	30.00%	0.00%	73%	26.67%	0.00%	76%	33.33%	0.00%	70%	31.11%	0.00%	72%	
		0.3	0.3	20.00%	0.00%	84%	21.25%	100.00%	63%	21.25%	0.00%	83%	37.50%	0.00%	70%	31.25%	100.00%	55%	30.00%	100.00%	55%	23.75%	100.00%	61%	41.25%	0.00%	67%	
		0.4	0.4	86.67%	100.00%	8%	65.00%	100.00%	21%	88.33%	100.00%	7%	76.67%	100.00%	14%	78.33%	100.00%	13%	53.33%	100.00%	28%	83.33%	100.00%	10%	73.33%	100.00%	16%	
	1	5	0.1	0.1	17.78%	0.00%	84%	15.56%	0.00%	86%	20.00%	0.00%	82%	18.89%	0.00%	83%	22.22%	0.00%	80%	21.11%	0.00%	81%	22.22%	0.00%	80%	21.11%	0.00%	81%
			0.2	0.2	17.50%	0.00%	86%	15.00%	0.00%	88%	16.25%	0.00%	87%	18.75%	0.00%	85%	17.50%	0.00%	86%	17.50%	0.00%	86%	17.50%	0.00%	86%	17.50%	0.00%	86%
			0.3	0.3	20.00%	0.00%	86%	21.43%	0.00%	85%	18.57%	0.00%	87%	22.86%	0.00%	84%	21.43%	0.00%	85%	22.86%	0.00%	84%	18.57%	0.00%	87%	27.14%	0.00%	81%
			0.4	0.4	15.00%	0.00%	91%	36.67%	0.00%	78%	16.67%	0.00%	90%	36.67%	0.00%	78%	11.67%	0.00%	93%	21.67%	0.00%	87%	10.00%	0.00%	94%	31.67%	0.00%	81%
10		0.1	0.1	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
		0.2	0.2	23.33%	0.00%	79%	16.67%	0.00%	85%	21.11%	0.00%	81%	25.56%	0.00%	77%	33.33%	0.00%	70%	26.67%	0.00%	76%	33.33%	0.00%	70%	31.11%	0.00%	72%	
		0.3	0.3	22.50%	0.00%	82%	18.75%	0.00%	85%	23.75%	0.00%	81%	31.25%	0.00%	75%	22.50%	0.00%	82%	25.00%	0.00%	80%	25.00%	0.00%	80%	35.00%	0.00%	72%	
		0.4	0.4	17.14%	0.00%	88%	25.71%	0.00%	82%	18.57%	0.00%	87%	37.14%	0.00%	74%	21.43%	0.00%	85%	25.71%	0.00%	82%	20.00%	0.00%	86%	50.00%	0.00%	65%	
5		5	0.1	0.1	17.78%	0.00%	84%	14.44%	0.00%	87%	15.56%	0.00%	86%	18.89%	0.00%	83%	22.22%	0.00%	80%	21.11%	0.00%	81%	24.44%	0.00%	78%	21.11%	0.00%	81%
			0.2	0.2	17.50%	0.00%	86%	15.00%	0.00%	88%	17.50%	0.00%	86%	18.75%	0.00%	85%	17.50%	0.00%	86%	17.50%	0.00%	86%	17.50%	0.00%	86%	17.50%	0.00%	85%
			0.3	0.3	17.14%	0.00%	88%	21.43%	76.67%	62%	18.57%	73.33%	65%	22.86%	73.33%	62%	21.43%	96.67%	56%	24.29%	96.67%	54%	21.43%	100.00%	55%	24.29%	96.67%	54%
			0.4	0.4	36.67%	97.50%	39%	21.67%	97.50%	48%	36.67%	97.50%	39%	30.00%	97.50%	43%	21.67%	97.50%	48%	21.67%	97.50%	48%	21.67%	97.50%	48%	21.67%	97.50%	48%
	10	0.1	0.1	24.44%	0.00%	78%	17.78%	0.00%	84%	22.22%	0.00%	80%	24.44%	0.00%	78%	32.22%	0.00%	71%	25.56%	0.00%	77%	28.89%	0.00%	74%	30.00%	0.00%	73%	
		0.2	0.2	21.25%	0.00%	83%	17.50%	15.00%	83%	26.25%	0.00%	79%	25.00%	0.00%	80%	26.25%	85.00%	62%	20.00%	95.00%	65%	28.75%	5.00%	76%	33.75%	0.00%	73%	
		0.3	0.3	18.57%	100.00%	57%	20.00%	100.00%	56%	18.57%	100.00%	57%	24.29%	66.67%	63%	41.43%	100.00%	41%	24.29%	100.00%	53%	24.29%	100.00%	53%	31.43%	100.00%	48%	
		0.4	0.4	45.00%	100.00%	33%	30.00%	100.00%	42%	45.00%	97.50%	34%	36.67%	100.00%	38%	30.00%	95.00%	44%	26.67%	100.00%	44%	30.00%	95.00%	44%	28.33%	97.50%	44%	
	0.5	5	0.1	0.1	17.78%	0.00%	84%	14.44%	0.00%	87%	15.56%	0.00%	86%	16.67%	0.00%	85%	21.11%	0.00%	81%	21.11%	0.00%	81%	23.33%	0.00%	79%	21.11%	0.00%	81%
			0.2	0.2	17.50%	0.00%	86%	15.00%	0.00%	88%	16.25%	0.00%	87%	16.25%	0.00%	87%	18.75%	0.00%	85%	17.50%	0.00%	86%	17.50%	0.00%	86%	17.50%	0.00%	86%
			0.3	0.3	17.14%	0.00%	88%	18.57%	0.00%	87%	17.14%	0.00%	88%	21.43%	0.00%	85%	15.71%	0.00%	89%	21.43%	0.00%	85%	21.43%	0.00%	85%	21.43%	0.00%	85%
			0.4	0.4	15.00%	0.00%	91%	20.00%	0.00%	88%	13.33%	0.00%	92%	21.67%	0.00%	87%	11.67%	0.00%	93%	15.00%	0.00%	91%	11.67%	0.00%	93%	15.00%	0.00%	91%
10		0.1	0.1	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
		0.2	0.2	22.22%	0.00%	80%	16.67%	0.00%	85%	22.22%	0.00%	80%	24.44%	0.00%	78%	32.22%	0.00%	71%	26.67%	0.00%	76%	32.22%	0.00%	71%	30.00%	0.00%	73%	
		0.3	0.3	22.50%	0.00%	82%	17.50%	0.00%	86%	22.50%	0.00%	82%	22.50%	0.00%	82%	25.00%	0.00%	80%	20.00%	0.00%	84%	26.25%	0.00%	79%	28.75%	0.00%	77%	
		0.4	0.4	13.33%	0.00%	92%	23.33%	0.00%	86%	13.33%	0.00%	92%	31.67%	0.00%	81%	15.00%	0.00%	91%	26.67%	0.00%	84%	15.00%	0.00%	91%	28.33%	0.00%	83%	
0.5		5	0.1	0.1	20.00%	0.00%	82%	14.44%	0.00%	87%	16.67%	0.00%	85%	16.67%	0.00%	85%	23.33%	0.00%	79%	21.11%	0.00%	81%	23.33%	0.00%	79%	21.11%	0.00%	81%
			0.2	0.2	17.50%	0.00%	86%	15.00%	0.00%	88%	18.75%	0.00%	86%	16.25%	0.00%	87%	18.75%	0.00%	85%	17.50%	0.00%	86%	16.25%	0.00%	87%	17.50%	0.00%	86%
			0.3	0.3	17.14%	6.67%	86%	18.57%	6.67%	85%	18.57%	3.33%	86%	20.00%	6.67%	84%	20.00%	6.67%	84%	18.57%	10.00%	84%	20.00%	6.67%	84%	21.43%	6.67%	83%
			0.4	0.4	16.67%	2.50%	89%	13.33%	15.00%	86%	18.33%	2.50%	88%	16.67%	5.00%	88%	13.33%	7.50%	89%	13.33%	7.50%	89%	15.00%	0.00%	91%	13.33%	2.50%	91%
	10	0.1	0.1	14.00%	76.00%	55%	12.00%	82.00%	53%	14.00%	70.00%	58%	14.00%	72.00%	57%	8.00%	54.00%	69%	8.00%	78.00%	57%	8.00%	58.00%	67%	8.00%	50.00%	71%	
		0.2	0.2	26.67%	0.00%	76%	17.78%	0.00%	84%	26.67%	0.00%	76%	24.44%	0.00%	78%	32.22%	0.00%	71%	26.67%	0.00%	76%	34.44%	0.00%	69%	31.11%	0.00%	72%	
		0.3	0.3	22.50%	0.00%	82%	17.50%	0.00%	86%	25.00%	0.00%	80%	22.50%	0.00%	82%	28.75%	0.00%	77%	20.00%	0.00%	84%	30.00%	0.00%	76%	26.25%	0.00%	79%	
		0.4	0.4	22.86%	0.00%	84%	14.29%	0.00%	90%	21.43%	0.00%	85%	21.43%	0.00%	85%	24.29%	0.00%	82%	17.14%	0.00%	88%	25.71%	0.00%	82%	27.14%	0.00%	81%	
	0.5	5	0.1	0.1	21.67%	5.00%	85%	13.33%	15.00%	86%	25.00%	2.50%	84%	21.67%	5.00%	85%	26.67%	0.00%	84%	16.67%	5.00%	88%	26.67%	0.00%	84%	26.67%	0.00%	84%
			0.2	0.2	20.00%	8.00%	86%	16.00%	78.00%	53%	20.00%	10.00%	85%	18.00%	16.00%	83%	16.00%	10.00%	87%	10.00%	74.00%	58%	14.00%	14.00%	86%	14.00%	12.00%	87%
			0.3	0.3	16.67%	0.00%	85%	14.44%	0.00%	87%	18.89%	0.00%	83%	16.67%	0.00%	85%	21.11%	0.00%	81%	21.11%	0.00%	81%	23.33%	0.00%	79			



別表2 Skew-T分布データ [自由度1 相関0.8]

外れ値標準偏差	外れ値距離 $\delta$	変数の数 $n$	外れ値割合 $\alpha$	歪み(skewness) 5												歪み(skewness) 10																				
				カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT版			カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT版											
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率						
-	0	5	0	26.00%	-	74%	20.00%	-	80%	25.00%	-	75%	20.00%	-	80%	29.00%	-	71%	28.00%	-	72%	29.00%	-	71%	29.00%	-	71%	29.00%	-	71%						
0.1	5	0.1	0.1	22.22%	0.00%	80%	22.22%	0.00%	80%	22.22%	0.00%	80%	22.22%	0.00%	80%	32.22%	0.00%	71%	31.11%	0.00%	72%	31.11%	0.00%	72%	31.11%	0.00%	72%	32.22%	0.00%	71%	32.22%	0.00%	71%			
		0.2	0.2	28.75%	0.00%	77%	32.50%	0.00%	74%	32.50%	0.00%	74%	32.50%	0.00%	74%	36.25%	0.00%	71%	20.00%	0.00%	84%	23.75%	0.00%	81%	20.00%	0.00%	84%	27.50%	0.00%	78%	27.50%	0.00%	78%			
		0.3	0.3	18.57%	100.00%	57%	30.00%	100.00%	49%	20.00%	100.00%	56%	38.57%	100.00%	43%	17.14%	100.00%	58%	31.43%	100.00%	48%	18.57%	100.00%	57%	35.71%	100.00%	45%	35.71%	100.00%	45%	35.71%	100.00%	45%			
		0.4	0.4	68.33%	100.00%	19%	55.00%	100.00%	27%	61.67%	100.00%	23%	60.00%	100.00%	24%	55.00%	100.00%	27%	50.00%	100.00%	30%	56.67%	100.00%	26%	58.33%	100.00%	25%	58.33%	100.00%	25%	58.33%	100.00%	25%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%			
	10	0.1	0.1	21.11%	0.00%	81%	21.11%	0.00%	81%	22.22%	0.00%	80%	23.33%	0.00%	79%	32.22%	0.00%	71%	26.67%	100.00%	66%	32.22%	0.00%	71%	26.67%	100.00%	66%	32.22%	0.00%	71%	38.89%	0.00%	65%	38.89%	0.00%	65%
		0.2	0.2	27.50%	0.00%	78%	31.25%	100.00%	55%	31.25%	0.00%	75%	35.00%	0.00%	72%	18.75%	100.00%	65%	25.00%	100.00%	60%	31.25%	100.00%	63%	21.25%	100.00%	73%	33.75%	0.00%	73%	33.75%	0.00%	73%			
		0.3	0.3	24.29%	100.00%	53%	34.29%	100.00%	46%	24.29%	100.00%	53%	42.86%	100.00%	40%	27.14%	100.00%	51%	38.57%	100.00%	43%	28.57%	100.00%	50%	51.43%	100.00%	34%	51.43%	100.00%	34%	51.43%	100.00%	34%			
		0.4	0.4	85.00%	100.00%	9%	51.67%	100.00%	29%	81.67%	100.00%	11%	76.67%	100.00%	14%	75.00%	100.00%	15%	51.67%	100.00%	29%	41.67%	100.00%	35%	70.00%	100.00%	18%	70.00%	100.00%	18%	70.00%	100.00%	18%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%			
	100	0.1	0.1	22.22%	0.00%	80%	22.22%	0.00%	80%	23.33%	0.00%	79%	22.22%	0.00%	80%	31.11%	0.00%	72%	30.00%	0.00%	73%	32.22%	0.00%	71%	32.22%	0.00%	71%	32.22%	0.00%	71%	32.22%	0.00%	71%	32.22%	0.00%	71%
		0.2	0.2	28.75%	0.00%	77%	26.25%	0.00%	79%	28.75%	0.00%	77%	32.50%	0.00%	74%	21.25%	0.00%	83%	20.00%	0.00%	84%	21.25%	0.00%	83%	22.50%	0.00%	82%	22.50%	0.00%	82%	22.50%	0.00%	82%			
		0.3	0.3	18.57%	0.00%	87%	18.57%	0.00%	87%	20.00%	0.00%	86%	20.00%	0.00%	86%	17.14%	0.00%	88%	17.14%	0.00%	88%	15.71%	0.00%	89%	22.86%	0.00%	84%	22.86%	0.00%	84%	22.86%	0.00%	84%			
		0.4	0.4	10.00%	0.00%	94%	15.00%	0.00%	91%	10.00%	0.00%	94%	25.00%	0.00%	85%	10.00%	0.00%	94%	13.33%	0.00%	92%	10.00%	0.00%	94%	21.67%	0.00%	87%	21.67%	0.00%	87%	21.67%	0.00%	87%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%			
	1	5	0.1	0.1	22.22%	0.00%	80%	22.22%	0.00%	80%	22.22%	0.00%	80%	22.22%	0.00%	80%	31.11%	0.00%	72%	32.22%	0.00%	71%	30.00%	0.00%	73%	32.22%	0.00%	71%	32.22%	0.00%	71%	32.22%	0.00%	71%		
			0.2	0.2	27.50%	0.00%	78%	30.00%	0.00%	76%	31.25%	65.00%	70%	31.25%	0.00%	75%	18.75%	0.00%	85%	21.25%	0.00%	83%	22.50%	0.00%	82%	23.75%	0.00%	81%	23.75%	0.00%	81%	23.75%	0.00%	81%		
			0.3	0.3	18.57%	100.00%	57%	18.57%	96.67%	58%	18.57%	96.67%	58%	20.00%	96.67%	57%	15.71%	96.67%	60%	17.14%	53.33%	72%	17.14%	96.67%	59%	21.43%	96.67%	69%	21.43%	96.67%	69%	21.43%	96.67%	69%		
			0.4	0.4	16.67%	97.50%	51%	11.67%	97.50%	54%	16.67%	97.50%	51%	11.67%	97.50%	54%	20.00%	97.50%	49%	11.67%	100.00%	53%	18.33%	100.00%	49%	16.67%	97.50%	51%	16.67%	97.50%	51%	16.67%	97.50%	51%		
			0.5	0.5	24.00%	100.00%	38%	20.00%	100.00%	40%	26.00%	98.00%	38%	22.00%	98.00%	40%	18.00%	100.00%	41%	12.00%	100.00%	44%	12.00%	100.00%	44%	16.00%	100.00%	43%	16.00%	100.00%	43%	16.00%	100.00%	43%		
10		0.1	0.1	25.56%	0.00%	77%	21.11%	0.00%	81%	22.22%	0.00%	80%	22.22%	0.00%	80%	30.00%	10.00%	72%	26.67%	60.00%	70%	37.78%	0.00%	66%	36.67%	0.00%	67%	36.67%	0.00%	67%	36.67%	0.00%	67%			
		0.2	0.2	28.75%	0.00%	77%	27.50%	10.00%	76%	28.75%	0.00%	77%	31.25%	0.00%	75%	17.50%	0.00%	86%	16.25%	70.00%	73%	18.75%	0.00%	85%	25.00%	0.00%	80%	25.00%	0.00%	80%	25.00%	0.00%	80%			
		0.3	0.3	22.86%	26.67%	76%	22.86%	100.00%	54%	24.29%	46.67%	69%	27.14%	40.00%	69%	17.14%	100.00%	58%	17.14%	100.00%	58%	18.57%	100.00%	57%	21.43%	100.00%	55%	21.43%	100.00%	55%						
		0.4	0.4	33.33%	100.00%	40%	28.33%	100.00%	43%	33.33%	100.00%	40%	31.67%	100.00%	41%	23.33%	87.50%	51%	15.00%	100.00%	51%	15.00%	100.00%	51%	20.00%	97.50%	49%	20.00%	97.50%	49%	20.00%	97.50%	49%			
		0.5	0.5	32.00%	98.00%	35%	22.00%	100.00%	30%	40.00%	98.00%	31%	32.00%	100.00%	34%	32.00%	98.00%	37%	22.00%	100.00%	39%	28.00%	98.00%	37%	24.00%	100.00%	38%	24.00%	100.00%	38%	24.00%	100.00%	38%			
100		0.1	0.1	22.22%	0.00%	80%	22.22%	0.00%	80%	22.22%	0.00%	80%	22.22%	0.00%	80%	32.22%	0.00%	71%	30.00%	0.00%	73%	32.22%	0.00%	71%	32.22%	0.00%	71%	32.22%	0.00%	71%	32.22%	0.00%	71%			
		0.2	0.2	27.50%	0.00%	78%	23.75%	0.00%	81%	25.00%	0.00%	80%	31.25%	0.00%	75%	22.50%	0.00%	82%	18.75%	0.00%	85%	22.50%	0.00%	82%	22.50%	0.00%	82%	22.50%	0.00%	82%	22.50%	0.00%	82%			
		0.3	0.3	20.00%	0.00%	86%	18.57%	0.00%	87%	20.00%	0.00%	86%	18.57%	0.00%	87%	15.71%	0.00%	89%	15.71%	0.00%	89%	15.71%	0.00%	89%	20.00%	0.00%	86%	20.00%	0.00%	86%	20.00%	0.00%	86%			
		0.4	0.4	10.00%	0.00%	94%	10.00%	0.00%	94%	10.00%	0.00%	94%	13.33%	0.00%	92%	10.00%	0.00%	94%	11.67%	0.00%	93%	10.00%	0.00%	94%	11.67%	0.00%	93%	11.67%	0.00%	93%	11.67%	0.00%	93%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	6.00%	100.00%	47%	16.00%	100.00%	42%	6.00%	100.00%	47%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%			
5		10	0.1	0.1	23.33%	0.00%	79%	22.22%	0.00%	80%	22.22%	0.00%	80%	22.22%	0.00%	80%	31.11%	0.00%	72%	28.89%	0.00%	74%	32.22%	0.00%	71%	32.22%	0.00%	71%	32.22%	0.00%	71%	32.22%	0.00%	71%		
			0.2	0.2	32.50%	0.00%	74%	26.25%	0.00%	79%	31.25%	0.00%	75%	31.25%	0.00%	75%	26.25%	0.00%	79%	20.00%	0.00%	84%	26.25%	0.00%	79%	22.50%	0.00%	82%	22.50%	0.00%	82%	22.50%	0.00%	82%		
			0.3	0.3	20.00%	6.67%	84%	18.57%	6.67%	85%	18.57%	10.00%	84%	18.57%	6.67%	85%	15.71%	3.33%	86%	15.71%	6.67%	87%	17.14%	6.67%	86%	15.71%	6.67%	87%	15.71%	6.67%	87%	15.71%	6.67%	87%		
			0.4	0.4	13.33%	0.00%	92%	8.33%	2.50%	94%	10.00%	2.50%	93%	10.00%	0.00%	94%	10.00%	2.50%	93%	10.00%	2.50%	93%	10.00%	2.50%	93%	10.00%	2.50%	93%	10.00%	2.50%	93%	10.00%	2.50%	93%		
			0.5	0.5	10.00%	58.00%	66%	10.00%	64.00%	63%	10.00%	56.00%	67%	10.00%	42.00%	74%	4.00%	46.00%	75%	4.00%	64.00%	66%	4.00%	54.00%	71%	4.00%	38.00%	79%	4.00%	38.00%	79%	4.00%	38.00%	79%		
	100	0.1	0.1	24.44%	0.00%	78%	21.11%	0.00%	81%	25.56%	0.00%	77%	21.11%	0.00%	81%	35.56%	0.00%	68%	26.67%	0.00%	76%	34.44%	0.00%	69%	33.33%	0.00%	70%	33.33%	0.00%	70%	33.33%	0.00%	70%			
		0.2	0.2	28.75%	0.00%	77%	25.00%	0.00%	80%	31.25%	0.00%	75%	28.75%	0.00%	77%	23.75%	0.00%	81%	13.75%	0.00%	89%	21.25%	0.00%	83%	20.00%	0.00%	84%	20.00%	0.00%	84%	20.00%	0.00%	84%			
		0.3	0.3	25.71%	0.00%	82%	18.57%	0.00%	87%	27.14%	0.00%	81%	22.86%	0.00%	84%	18.57%	0.00%	87%	12.86%	0.00%	91%	21.43%	0.00%	85%	18.											

別表2 Skew-T分布データ [自由度10 相関0.8]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 0												歪み(skewness) 1																																							
				カナダ版			EUREDIT 基底減少版			カナダ基底増加版			EUREDIT版			カナダ版			EUREDIT 基底減少版			カナダ基底増加版			EUREDIT版																														
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率																												
				$\delta$	$p$	$\alpha$																																																	
0.1	0	5	0	2.00	-	98	1.00	-	99	1.00	-	99	2.00	-	98	5.00	-	95	3.00	-	97	4.00	-	96	4.00	-	96	2.00	-	99	1.00	-	99	2.00	-	98	8.00	-	92	1.00	-	99	9.00	-	91	5.00	-	95							
		10	0.1	4.00	-	96	1.00	-	99	4.00	-	96	0.00	-	98	0.00	-	100	0.00	-	100	0.00	-	100	0.00	-	100	0.00	-	98	1.11	-	99	2.22	-	98	0.00	-	99	0.00	-	99	2.50	-	98	2.50	-	98							
	10	5	0.2	1.11	0.00	99	1.11	0.00	99	2.22	0.00	98	1.11	0.00	99	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	2.50	0.00	98	2.50	0.00	98	2.50	0.00	98	2.50	0.00	98							
			0.3	1.43	100.00	69	5.71	0.00	96	1.43	0.00	99	7.14	0.00	95	0.00	0.00	100	1.43	0.00	99	0.00	0.00	100	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	7.14	0.00	95	7.14	0.00	95	7.14	0.00	95	7.14	0.00	95							
			0.4	3.33	100.00	58	13.33	100.00	52	43.33	100.00	34	30.00	100.00	42	28.33	100.00	43	13.33	100.00	52	16.7	100.00	59	16.7	100.00	50	3.33	100.00	58	13.33	100.00	52	43.33	100.00	34	30.00	100.00	42	28.33	100.00	43	13.33	100.00	52	16.7	100.00	59	16.7	100.00	50				
		100	0.5	94.00	100.00	3	96.00	100.00	2	94.00	100.00	3	94.00	100.00	0	94.00	100.00	3	94.00	100.00	0	94.00	100.00	3	94.00	100.00	0	94.00	100.00	3	94.00	100.00	0	94.00	100.00	0	94.00	100.00	3	94.00	100.00	0	94.00	100.00	3	94.00	100.00	0	94.00	100.00	0				
			0.1	2.22	0.00	98	1.11	0.00	99	2.22	0.00	98	3.33	0.00	97	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	2.22	0.00	98	1.11	0.00	99	2.22	0.00	98	3.33	0.00	97	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100				
			0.2	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99				
			0.3	1.43	0.00	99	4.29	100.00	67	1.43	0.00	99	7.14	100.00	65	0.00	100.00	70	0.00	100.00	70	0.00	100.00	70	0.00	100.00	1.43	0.00	99	4.29	100.00	67	1.43	0.00	99	7.14	100.00	65	0.00	100.00	70	0.00	100.00	70	0.00	100.00	70	0.00	100.00	70	0.00	100.00			
			0.4	26.67	100.00	44	30.00	100.00	42	73.33	100.00	16	36.67	100.00	38	40.00	100.00	36	26.67	100.00	44	70.00	100.00	18	41.67	100.00	35	26.67	100.00	44	30.00	100.00	42	73.33	100.00	16	36.67	100.00	38	40.00	100.00	36	26.67	100.00	44	70.00	100.00	18	41.67	100.00	35				
		1	5	0.1	2.22	0.00	98	1.11	0.00	99	0.00	0.00	100	1.11	0.00	99	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	2.22	0.00	98	1.11	0.00	99	0.00	0.00	100	1.11	0.00	99	2.50	0.00	98	2.50	0.00	98	2.50	0.00	98	2.50	0.00	98			
				0.2	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99			
				0.3	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	2.86	0.00	98	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	2.86	0.00	98	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100
				0.4	0.00	0.00	100	1.67	0.00	99	0.00	0.00	100	1.67	0.00	99	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	1.67	0.00	99	0.00	0.00	100	1.67	0.00	99	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100			
				0.5	94.00	100.00	3	74.00	100.00	13	2.00	100.00	49	82.00	100.00	9	94.00	100.00	3	92.00	100.00	4	94.00	100.00	3	100.00	100.00	0	94.00	100.00	3	74.00	100.00	13	2.00	100.00	49	82.00	100.00	9	94.00	100.00	3	92.00	100.00	4	94.00	100.00	3	100.00	100.00	0			
			100	0.1	2.22	0.00	98	1.11	0.00	99	2.22	0.00	98	2.22	0.00	98	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	2.22	0.00	98	1.11	0.00	99	2.22	0.00	98	2.22	0.00	98	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100
				0.2	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99			
				0.3	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	4.29	0.00	97	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	4.29	0.00	97	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100
				0.4	0.00	0.00	100	1.67	0.00	99	15.00	0.00	91	15.00	0.00	91	3.33	0.00	98	6.67	0.00	96	50.00	0.00	70	16.67	0.00	90	0.00	0.00	100	1.67	0.00	99	15.00	0.00	91	15.00	0.00	91	3.33	0.00	98	6.67	0.00	96	50.00	0.00	70	16.67	0.00	90			
				0.5	68.00	100.00	16	92.00	100.00	4	6.00	100.00	47	100.00	100.00	0	72.00	100.00	14	100.00	100.00	0	6.00	100.00	47	100.00	100.00	0	68.00	100.00	16	92.00	100.00	4	6.00	100.00	47	100.00	100.00	0	72.00	100.00	14	100.00	100.00	0	6.00	100.00	47	100.00	100.00	0			
5	5			0.1	1.11	0.00	99	1.11	0.00	99	0.00	0.00	100	1.11	0.00	99	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	1.11	0.00	99	1.11	0.00	99	0.00	0.00	100	1.11	0.00	99	2.50	0.00	98	2.50	0.00	98	2.50	0.00	98	2.50	0.00	98			
				0.2	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99			
				0.3	1.43	3.33	98	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	1.43	3.33	98	1.43	0.00	99	1.43	0.00	99	1.43	0.00	99	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100
				0.4	1.67	40.00	83	1.67	77.50	68	1.67	85.00	65	1.67	50.00	79	0.00	90.00	64	0.00	32.50	87	0.00	52.50	79	0.00	30.00	88	1.67	40.00	83	1.67	77.50	68	1.67	85.00	65	1.67	50.00	79	0.00	90.00	64	0.00	32.50	87	0.00	52.50	79	0.00	30.00	88			
				0.5	0.00	98.00	51	0.00	98.00	51	2.00	98.00	50	0.00	98.00	51	0.00	98.00	51	0.00	100.00	50	0.00	98.00	51	0.00	98.00	51	0.00	98.00	51	0.00	98.00	51	2.00	98.00	50	0.00	98.00	51	0.00	100.00	50	0.00	98.00	51	0.00	98.00	51	0.00	98.00	51			
	100			0.1	3.33	0.00	97	1.11	0.00	99	2.22	0.00	98	2.22	0.00	98	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	3.33	0.00	97	1.11	0.00	99	2.22	0.00	98	2.22	0.00	98	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100	0.00	0.00	100
				0.2	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99	1.25	0.00	99			
				0.3	1.43	0.00	99	1.43	0.00	99	2.86	0.00	98	2.																																									



別表2 Skew-T分布データ [自由度Inf 相関0.8]

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	歪み(skewness) 0												歪み(skewness) 1											
				カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版			カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版		
				誤検出率	漏れ率	検出	誤検出率	漏れ率	検出	誤検出率	漏れ率	検出	誤検出率	漏れ率	検出	誤検出率	漏れ率	検出	誤検出率	漏れ率	検出	誤検出率	漏れ率	検出	誤検出率	漏れ率	検出
-	0	5	10	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	0.00%	-	100%	1.00%	-	99%	0.00%	-	100%	1.00%	-	99%	0.00%	-	100%
0.1	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	1.43%	100.00%	69%	5.71%	0.00%	96%	1.43%	0.00%	99%	7.14%	0.00%	95%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	100.00%	60%	11.67%	100.00%	53%	0.00%	100%	10.00%	100.00%	54%	0.00%	100.00%	60%	8.33%	100.00%	55%	5.00%	0.00%	97%	11.67%	100.00%	53%		
		0.5	96.00%	100.00%	2%	100.00%	100.00%	0%	96.00%	100.00%	2%	100.00%	100.00%	0%	84.00%	100.00%	8%	96.00%	100.00%	2%	84.00%	100.00%	8%	100.00%	100.00%	0%	
	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	93.33%	72%	0.00%	100%	1.43%	0.00%	99%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	100.00%	70%	0.00%	0.00%	100%		
		0.4	1.67%	100.00%	59%	16.67%	100.00%	50%	80.00%	100.00%	12%	16.67%	100.00%	50%	20.00%	100.00%	48%	5.00%	100.00%	57%	43.33%	0.00%	74%	13.33%	100.00%	52%	
		0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	100	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	2.22%	0.00%	98%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	2.86%	0.00%	98%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	96.00%	100.00%	2%	92.00%	100.00%	4%	0.00%	100.00%	50%	98.00%	100.00%	1%	100.00%	100.00%	0%	66.00%	100.00%	17%	100.00%	100.00%	0%	82.00%	100.00%	9%	
	1	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.11%	0.00%	99%	0.00%	0.00%	100%	2.22%	0.00%	98%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.00%	95.00%	62%	77.50%	69%	0.00%	90.00%	64%	0.00%	65.00%	74%	0.00%	95.00%	62%	0.00%	55.00%	78%	0.00%	37.50%	85%	0.00%	30.00%	88%	
			0.5	0.00%	94.00%	53%	98.00%	51%	0.00%	98.00%	51%	0.00%	98.00%	51%	0.00%	98.00%	51%	0.00%	98.00%	51%	0.00%	98.00%	51%	0.00%	98.00%	51%	
10		0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	2.22%	0.00%	98%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	72.50%	71%	90.00%	64%	0.00%	72.50%	71%	0.00%	47.50%	81%	0.00%	22.50%	91%	0.00%	80.00%	68%	0.00%	30.00%	88%	0.00%	15.00%	94%		
		0.5	2.00%	80.00%	59%	100.00%	50%	2.00%	84.00%	57%	0.00%	86.00%	57%	0.00%	80.00%	60%	0.00%	100.00%	50%	0.00%	82.00%	59%	0.00%	84.00%	58%		
100		0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.11%	0.00%	99%	0.00%	0.00%	100%	2.22%	0.00%	98%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0.00%	94.00%	53%	100.00%	50%	0.00%	100.00%	50%	0.00%	100.00%	50%	0.00%	98.00%	51%	0.00%	100.00%	50%	0.00%	96.00%	52%	0.00%	100.00%	50%		
5		5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%
			0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
			0.5	0.00%	0.00%	100%	0.00%	2.00%	99%	0.00%	0.00%	100%	0.00%	2.00%	99%	0.00%	0.00%	100%	0.00%	6.00%	97%	0.00%	10.00%	95%	0.00%	2.00%	99%
	10	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.11%	0.00%	99%	1.11%	0.00%	99%	1.11%	0.00%	99%	2.22%	0.00%	98%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0.00%	0.00%	100%	0.00%	4.00%	98%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
	100	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	4.44%	0.00%	96%	1.11%	0.00%	99%	1.11%	0.00%	99%	2.22%	0.00%	98%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.4	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	
		0.5	0.00%	2.00%	99%	0.00%	22.00%	89%	0.00%	100.00%	50%	0.00%	0.00%	100%	0.00%	2.00%	99%	0.00%	10.00%	95%	0.00%	100.00%	50%	0.00%	0.00%	100%	
	5	0.1	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.22%	0.00%	98%	1.11%	0.00%	99%	2.22%	0.00%	98%	2.22%	0.00%	98%	
		0.2	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%																		



別表3 複合ポワソン分布データ

外れ値標準偏差	外れ値距離 $\delta$	変数の数 $p$	外れ値割合 $\alpha$	変数相関 0											
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版		
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率
-	0	5 10	0	13.00% 16.00%	- -	87% 84%	8.00% 4.00%	- -	92% 96%	16.00% 15.00%	- -	84% 85%	10.00% 12.00%	- -	90% 88%
0.1	10	5	0.1	15.56%	0.00%	86%	10.00%	0.00%	91%	11.11%	0.00%	90%	14.44%	0.00%	87%
			0.2	8.75%	0.00%	93%	7.50%	0.00%	94%	20.00%	0.00%	84%	10.00%	0.00%	92%
			0.3	21.43%	0.00%	85%	14.29%	100.00%	60%	15.71%	0.00%	89%	22.86%	100.00%	54%
			0.4	41.67%	100.00%	35%	41.67%	100.00%	35%	50.00%	100.00%	30%	45.00%	100.00%	33%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	10	10	0.1	23.33%	0.00%	79%	3.33%	0.00%	97%	26.67%	0.00%	76%	23.33%	0.00%	79%
			0.2	17.50%	0.00%	86%	5.00%	0.00%	96%	20.00%	0.00%	84%	15.00%	0.00%	88%
			0.3	18.57%	0.00%	87%	8.57%	100.00%	64%	2.86%	100.00%	68%	37.14%	100.00%	44%
			0.4	60.00%	0.00%	64%	38.33%	100.00%	37%	86.67%	0.00%	48%	91.67%	100.00%	5%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	100	5	0.1	13.33%	0.00%	88%	10.00%	0.00%	91%	13.33%	0.00%	88%	13.33%	0.00%	88%
			0.2	5.00%	0.00%	96%	7.50%	0.00%	94%	7.50%	0.00%	94%	7.50%	0.00%	94%
			0.3	5.71%	0.00%	96%	5.71%	0.00%	96%	2.86%	0.00%	98%	10.00%	0.00%	93%
			0.4	3.33%	0.00%	98%	10.00%	0.00%	94%	3.33%	0.00%	98%	18.33%	0.00%	89%
			0.5	84.00%	100.00%	8%	50.00%	100.00%	25%	8.00%	100.00%	46%	100.00%	100.00%	0%
	100	10	0.1	25.56%	0.00%	77%	3.33%	0.00%	97%	25.56%	0.00%	77%	20.00%	0.00%	82%
			0.2	8.75%	0.00%	93%	3.75%	0.00%	97%	7.50%	0.00%	94%	8.75%	0.00%	93%
			0.3	1.43%	0.00%	99%	0.00%	0.00%	100%	7.14%	0.00%	95%	27.14%	0.00%	81%
			0.4	5.00%	0.00%	97%	8.33%	0.00%	95%	86.67%	0.00%	48%	28.33%	0.00%	83%
			0.5	100.00%	100.00%	0%	78.00%	100.00%	11%	100.00%	100.00%	0%	100.00%	100.00%	0%
1	10	5	0.1	14.44%	0.00%	87%	10.00%	0.00%	91%	12.22%	0.00%	89%	12.22%	0.00%	89%
			0.2	8.75%	0.00%	93%	5.00%	0.00%	96%	10.00%	0.00%	92%	6.25%	0.00%	95%
			0.3	8.57%	0.00%	94%	4.29%	6.67%	95%	11.43%	0.00%	92%	8.57%	10.00%	91%
			0.4	11.67%	97.50%	54%	8.33%	100.00%	55%	10.00%	97.50%	55%	8.33%	100.00%	55%
			0.5	6.00%	100.00%	47%	4.00%	100.00%	48%	6.00%	100.00%	47%	6.00%	100.00%	47%
	100	10	0.1	25.56%	0.00%	77%	3.33%	0.00%	97%	26.67%	0.00%	76%	22.22%	0.00%	80%
			0.2	10.00%	0.00%	92%	3.75%	15.00%	94%	7.50%	0.00%	94%	5.00%	0.00%	96%
			0.3	7.14%	0.00%	95%	0.00%	100.00%	70%	5.71%	0.00%	96%	4.29%	90.00%	70%
			0.4	11.67%	0.00%	93%	1.67%	100.00%	59%	11.67%	2.50%	92%	3.33%	100.00%	58%
			0.5	4.00%	100.00%	48%	0.00%	100.00%	50%	6.00%	100.00%	47%	4.00%	100.00%	48%
	100	5	0.1	15.56%	0.00%	86%	10.00%	0.00%	91%	10.00%	0.00%	91%	13.33%	0.00%	88%
			0.2	6.25%	0.00%	95%	6.25%	0.00%	95%	8.75%	0.00%	93%	7.50%	0.00%	94%
			0.3	4.29%	0.00%	97%	4.29%	0.00%	97%	1.43%	0.00%	99%	4.29%	0.00%	97%
			0.4	11.67%	0.00%	93%	3.33%	0.00%	98%	1.67%	0.00%	99%	8.33%	0.00%	95%
			0.5	8.00%	100.00%	46%	2.00%	100.00%	49%	4.00%	100.00%	48%	4.00%	100.00%	48%
	100	10	0.1	24.44%	0.00%	78%	3.33%	0.00%	97%	22.22%	0.00%	80%	18.89%	0.00%	83%
			0.2	6.25%	0.00%	95%	3.75%	0.00%	97%	6.25%	0.00%	95%	5.00%	0.00%	96%
			0.3	1.43%	0.00%	99%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%	
			0.4	3.33%	0.00%	98%	1.67%	0.00%	99%	1.67%	0.00%	99%	3.33%	0.00%	98%
			0.5	8.00%	96.00%	48%	0.00%	100.00%	50%	4.00%	98.00%	49%	0.00%	100.00%	50%
5	10	5	0.1	16.67%	0.00%	85%	8.89%	0.00%	92%	15.56%	0.00%	86%	13.33%	0.00%	88%
			0.2	8.75%	0.00%	93%	6.25%	0.00%	95%	7.50%	0.00%	94%	7.50%	0.00%	94%
			0.3	2.86%	3.33%	97%	0.00%	3.33%	99%	8.57%	0.00%	94%	4.29%	3.33%	96%
			0.4	3.33%	2.50%	97%	3.33%	5.00%	96%	5.00%	2.50%	96%	3.33%	5.00%	96%
			0.5	4.00%	0.00%	98%	2.00%	20.00%	89%	2.00%	2.00%	98%	2.00%	6.00%	96%
	100	10	0.1	24.44%	0.00%	78%	3.33%	0.00%	97%	20.00%	0.00%	82%	18.89%	0.00%	83%
			0.2	12.50%	0.00%	90%	3.75%	0.00%	97%	7.50%	0.00%	94%	5.00%	0.00%	96%
			0.3	1.43%	0.00%	99%	0.00%	0.00%	100%	1.43%	0.00%	99%	2.86%	0.00%	98%
			0.4	3.33%	0.00%	98%	1.67%	0.00%	99%	3.33%	0.00%	98%	1.67%	0.00%	99%
			0.5	0.00%	0.00%	100%	0.00%	8.00%	96%	0.00%	0.00%	100%	0.00%	0.00%	100%
	100	5	0.1	14.44%	0.00%	87%	10.00%	0.00%	91%	13.33%	0.00%	88%	13.33%	0.00%	88%
			0.2	8.75%	0.00%	93%	6.25%	0.00%	95%	8.75%	0.00%	93%	7.50%	0.00%	94%
			0.3	4.29%	0.00%	97%	2.86%	0.00%	98%	4.29%	0.00%	97%	2.86%	0.00%	98%
			0.4	3.33%	0.00%	98%	1.67%	0.00%	99%	3.33%	0.00%	98%	3.33%	0.00%	98%
			0.5	2.00%	16.00%	91%	0.00%	46.00%	77%	2.00%	10.00%	94%	2.00%	28.00%	85%
	100	10	0.1	23.33%	0.00%	79%	3.33%	0.00%	97%	21.11%	0.00%	81%	18.89%	0.00%	83%
			0.2	6.25%	0.00%	95%	3.75%	0.00%	97%	7.50%	0.00%	94%	5.00%	0.00%	96%
			0.3	1.43%	0.00%	99%	0.00%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%
			0.4	3.33%	0.00%	98%	1.67%	0.00%	99%	1.67%	0.00%	99%	3.33%	0.00%	98%
			0.5	0.00%	0.00%	100%	0.00%	24.00%	88%	0.00%	2.00%	99%	0.00%	0.00%	100%

別表3 複合ポワソン分布データ

外れ値標準偏差	外れ値距離 $\delta$	変数の数 $p$	外れ値割合 $\alpha$	変数相関 0.4											
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版		
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率
0.1	0	5	0	14.00%	-	86%	11.00%	-	89%	14.00%	-	86%	13.00%	-	87%
				8.00%	-	92%	2.00%	-	98%	6.00%	-	94%	7.00%	-	93%
	10	5	0.1	10.00%	0.00%	91%	7.78%	0.00%	93%	10.00%	0.00%	91%	10.00%	0.00%	91%
			0.2	7.50%	0.00%	94%	12.50%	0.00%	90%	11.25%	0.00%	91%	13.75%	0.00%	89%
			0.3	2.86%	0.00%	98%	17.14%	0.00%	88%	1.43%	0.00%	99%	24.29%	0.00%	83%
			0.4	26.67%	100.00%	44%	30.00%	100.00%	42%	6.67%	100.00%	56%	38.33%	100.00%	37%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
		10	0.1	5.56%	0.00%	95%	2.22%	0.00%	98%	4.44%	0.00%	96%	5.56%	0.00%	95%
			0.2	8.75%	0.00%	93%	6.25%	100.00%	75%	8.75%	0.00%	93%	16.25%	0.00%	87%
			0.3	1.43%	100.00%	69%	7.14%	100.00%	65%	11.43%	100.00%	62%	25.71%	100.00%	52%
			0.4	85.00%	0.00%	49%	41.67%	100.00%	35%	76.67%	0.00%	54%	56.67%	100.00%	26%
			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	100	5	0.1	10.00%	0.00%	91%	7.78%	0.00%	93%	10.00%	0.00%	91%	10.00%	0.00%	91%
			0.2	5.00%	0.00%	96%	11.25%	0.00%	91%	8.75%	0.00%	93%	12.50%	0.00%	90%
			0.3	4.29%	0.00%	97%	7.14%	0.00%	95%	1.43%	0.00%	99%	14.29%	0.00%	90%
			0.4	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	5.00%	0.00%	97%
			0.5	100.00%	100.00%	0%	82.00%	100.00%	9%	8.00%	100.00%	46%	94.00%	100.00%	3%
		10	0.1	4.44%	0.00%	96%	2.22%	0.00%	98%	5.56%	0.00%	95%	5.56%	0.00%	95%
			0.2	7.50%	0.00%	94%	6.25%	0.00%	95%	5.00%	0.00%	96%	11.25%	0.00%	91%
			0.3	1.43%	0.00%	99%	1.43%	0.00%	99%	1.43%	0.00%	99%	15.71%	0.00%	89%
0.4			1.67%	0.00%	99%	6.67%	0.00%	96%	81.67%	0.00%	51%	21.67%	0.00%	87%	
0.5			100.00%	100.00%	0%	98.00%	100.00%	1%	100.00%	100.00%	0%	100.00%	100.00%	0%	
1	5	0.1	8.89%	0.00%	92%	7.78%	0.00%	93%	10.00%	0.00%	91%	12.22%	0.00%	89%	
		0.2	7.50%	0.00%	94%	6.25%	0.00%	95%	10.00%	0.00%	92%	11.25%	0.00%	91%	
		0.3	0.00%	0.00%	100%	5.71%	0.00%	96%	1.43%	0.00%	99%	7.14%	0.00%	95%	
		0.4	1.67%	100.00%	59%	1.67%	100.00%	59%	1.67%	100.00%	59%	1.67%	100.00%	59%	
		0.5	8.00%	100.00%	46%	0.00%	100.00%	50%	8.00%	98.00%	47%	2.00%	100.00%	49%	
	10	5	0.1	4.44%	0.00%	96%	2.22%	0.00%	98%	4.44%	0.00%	96%	5.56%	0.00%	95%
			0.2	7.50%	0.00%	94%	5.00%	25.00%	91%	8.75%	0.00%	93%	7.50%	0.00%	94%
			0.3	0.00%	50.00%	85%	0.00%	100.00%	70%	1.43%	63.33%	80%	1.43%	63.33%	80%
			0.4	11.67%	0.00%	93%	1.67%	100.00%	59%	1.67%	97.50%	60%	3.33%	95.00%	60%
			0.5	6.00%	100.00%	47%	2.00%	100.00%	49%	4.00%	100.00%	48%	2.00%	100.00%	49%
		100	0.1	8.89%	0.00%	92%	7.78%	0.00%	93%	10.00%	0.00%	91%	10.00%	0.00%	91%
			0.2	10.00%	0.00%	92%	6.25%	0.00%	95%	11.25%	0.00%	91%	7.50%	0.00%	94%
			0.3	1.43%	0.00%	99%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%	
			0.4	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%
			0.5	6.00%	100.00%	47%	0.00%	100.00%	50%	8.00%	100.00%	46%	0.00%	100.00%	50%
	5	10	0.1	4.44%	0.00%	96%	2.22%	0.00%	98%	5.56%	0.00%	95%	5.56%	0.00%	95%
			0.2	7.50%	0.00%	94%	3.75%	0.00%	97%	13.75%	0.00%	89%	6.25%	0.00%	95%
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	1.43%	0.00%	99%	1.43%	0.00%	99%
			0.4	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	3.33%	0.00%	98%
			0.5	8.00%	98.00%	47%	2.00%	100.00%	49%	6.00%	98.00%	48%	2.00%	100.00%	49%
100		5	0.1	8.89%	0.00%	92%	7.78%	0.00%	93%	10.00%	0.00%	91%	11.11%	0.00%	90%
			0.2	8.75%	0.00%	93%	6.25%	0.00%	95%	12.50%	0.00%	90%	7.50%	0.00%	94%
			0.3	1.43%	3.33%	98%	1.43%	3.33%	98%	1.43%	3.33%	98%	5.71%	3.33%	95%
			0.4	1.67%	2.50%	98%	1.67%	2.50%	98%	1.67%	2.50%	98%	1.67%	2.50%	98%
			0.5	0.00%	6.00%	97%	0.00%	14.00%	93%	0.00%	6.00%	97%	0.00%	8.00%	96%
	10	0.1	5.56%	0.00%	95%	3.33%	0.00%	97%	4.44%	0.00%	96%	5.56%	0.00%	95%	
		0.2	7.50%	0.00%	94%	3.75%	0.00%	97%	10.00%	0.00%	92%	6.25%	0.00%	95%	
		0.3	5.71%	0.00%	96%	0.00%	0.00%	100%	1.43%	0.00%	99%	0.00%	0.00%	100%	
		0.4	3.33%	0.00%	98%	1.67%	0.00%	99%	3.33%	0.00%	98%	3.33%	0.00%	98%	
		0.5	2.00%	0.00%	99%	0.00%	6.00%	97%	2.00%	0.00%	99%	0.00%	0.00%	100%	
5	5	0.1	8.89%	0.00%	92%	7.78%	0.00%	93%	8.89%	0.00%	92%	10.00%	0.00%	91%	
		0.2	10.00%	0.00%	92%	6.25%	0.00%	95%	10.00%	0.00%	92%	7.50%	0.00%	94%	
		0.3	1.43%	0.00%	99%	0.00%	0.00%	100%	1.43%	0.00%	99%	4.29%	0.00%	97%	
		0.4	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	
		0.5	0.00%	22.00%	89%	0.00%	54.00%	73%	0.00%	22.00%	89%	0.00%	22.00%	89%	
	100	0.1	4.44%	0.00%	96%	2.22%	0.00%	98%	4.44%	0.00%	96%	5.56%	0.00%	95%	
		0.2	10.00%	0.00%	92%	2.50%	0.00%	98%	7.50%	0.00%	94%	6.25%	0.00%	95%	
		0.3	1.43%	0.00%	99%	0.00%	0.00%	100%	2.86%	0.00%	98%	0.00%	0.00%	100%	
		0.4	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	
		0.5	0.00%	34.00%	83%	0.00%	22.00%	89%	0.00%	96.00%	52%	0.00%	0.00%	100%	

別表3 複合ポワソン分布データ

外れ値標準偏差	外れ値距離 $\delta$	変数の数 $p$	外れ値割合 $\alpha$	変数相関 0.8												
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版			
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	
0.1	0	5	10	0	10.00%	-	90%	8.00%	-	92%	15.00%	-	85%	14.00%	-	86%
					10.00%	-	90%	6.00%	-	94%	13.00%	-	87%	10.00%	-	90%
	10	5	10	0.1	8.89%	0.00%	92%	3.33%	0.00%	97%	3.33%	0.00%	97%	7.78%	0.00%	93%
				0.2	6.25%	0.00%	95%	12.50%	0.00%	90%	7.50%	0.00%	94%	15.00%	0.00%	88%
				0.3	4.29%	0.00%	97%	4.29%	0.00%	97%	4.29%	0.00%	97%	10.00%	0.00%	93%
				0.4	3.33%	0.00%	98%	15.00%	0.00%	91%	3.33%	0.00%	98%	18.33%	0.00%	89%
				0.5	94.00%	100.00%	3%	90.00%	100.00%	5%	94.00%	100.00%	3%	100.00%	100.00%	0%
		10	10	0.1	14.44%	0.00%	87%	6.67%	0.00%	94%	14.44%	0.00%	87%	13.33%	0.00%	88%
				0.2	6.25%	0.00%	95%	5.00%	0.00%	96%	7.50%	0.00%	94%	16.25%	0.00%	87%
				0.3	1.43%	0.00%	99%	1.43%	60.00%	81%	1.43%	0.00%	99%	5.71%	0.00%	96%
				0.4	6.67%	100.00%	56%	11.67%	100.00%	53%	13.33%	100.00%	52%	28.33%	100.00%	43%
				0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	100	5	10	0.1	8.89%	0.00%	92%	3.33%	0.00%	97%	3.33%	0.00%	97%	7.78%	0.00%	93%
				0.2	5.00%	0.00%	96%	7.50%	0.00%	94%	6.25%	0.00%	95%	8.75%	0.00%	93%
				0.3	4.29%	0.00%	97%	2.86%	0.00%	98%	2.86%	0.00%	98%	4.29%	0.00%	97%
				0.4	3.33%	0.00%	98%	8.33%	0.00%	95%	3.33%	0.00%	98%	10.00%	0.00%	94%
				0.5	72.00%	100.00%	14%	52.00%	100.00%	24%	6.00%	100.00%	47%	72.00%	100.00%	14%
		10	10	0.1	13.33%	0.00%	88%	6.67%	0.00%	94%	13.33%	0.00%	88%	13.33%	0.00%	88%
				0.2	8.75%	0.00%	93%	1.25%	0.00%	99%	6.25%	0.00%	95%	10.00%	0.00%	92%
				0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	2.86%	0.00%	98%
0.4				1.67%	0.00%	99%	10.00%	0.00%	94%	1.67%	0.00%	99%	21.67%	0.00%	87%	
0.5				100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
1	10	5	10	0.1	8.89%	0.00%	92%	3.33%	0.00%	97%	5.56%	0.00%	95%	7.78%	0.00%	93%
				0.2	8.75%	0.00%	93%	7.50%	0.00%	94%	6.25%	0.00%	95%	8.75%	0.00%	93%
				0.3	1.43%	0.00%	99%	2.86%	0.00%	98%	1.43%	0.00%	99%	4.29%	0.00%	97%
				0.4	5.00%	0.00%	97%	5.00%	0.00%	97%	3.33%	0.00%	98%	6.67%	0.00%	96%
				0.5	10.00%	94.00%	48%	0.00%	100.00%	50%	10.00%	92.00%	49%	2.00%	100.00%	49%
	10	10	0.1	13.33%	0.00%	88%	6.67%	0.00%	94%	14.44%	0.00%	87%	13.33%	0.00%	88%	
			0.2	7.50%	0.00%	94%	1.25%	0.00%	99%	7.50%	0.00%	94%	10.00%	0.00%	92%	
			0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	1.43%	0.00%	99%	
			0.4	1.67%	27.50%	88%	1.67%	85.00%	65%	1.67%	57.50%	76%	5.00%	22.50%	88%	
			0.5	4.00%	94.00%	51%	4.00%	100.00%	48%	4.00%	84.00%	56%	4.00%	92.00%	52%	
	100	5	10	0.1	8.89%	0.00%	92%	3.33%	0.00%	97%	3.33%	0.00%	97%	7.78%	0.00%	93%
				0.2	6.25%	0.00%	95%	7.50%	0.00%	94%	3.75%	0.00%	97%	8.75%	0.00%	93%
				0.3	4.29%	0.00%	97%	2.86%	0.00%	98%	4.29%	0.00%	97%	4.29%	0.00%	97%
				0.4	3.33%	0.00%	98%	3.33%	0.00%	98%	3.33%	0.00%	98%	3.33%	0.00%	98%
				0.5	10.00%	98.00%	46%	0.00%	100.00%	50%	2.00%	94.00%	52%	0.00%	100.00%	50%
		10	10	0.1	14.44%	0.00%	87%	6.67%	0.00%	94%	13.33%	0.00%	88%	13.33%	0.00%	88%
				0.2	6.25%	0.00%	95%	2.50%	0.00%	98%	5.00%	0.00%	96%	10.00%	0.00%	92%
				0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
				0.4	3.33%	0.00%	98%	1.67%	0.00%	99%	1.67%	0.00%	99%	3.33%	0.00%	98%
				0.5	4.00%	72.00%	62%	4.00%	100.00%	48%	4.00%	80.00%	58%	4.00%	96.00%	50%
5	10	5	10	0.1	8.89%	0.00%	92%	3.33%	0.00%	97%	4.44%	0.00%	96%	7.78%	0.00%	93%
				0.2	7.50%	0.00%	94%	7.50%	0.00%	94%	7.50%	0.00%	94%	8.75%	0.00%	93%
				0.3	2.86%	0.00%	98%	1.43%	0.00%	99%	2.86%	0.00%	98%	4.29%	0.00%	97%
				0.4	5.00%	0.00%	97%	3.33%	0.00%	98%	5.00%	0.00%	97%	5.00%	0.00%	97%
				0.5	0.00%	4.00%	98%	0.00%	4.00%	98%	0.00%	4.00%	98%	0.00%	0.00%	100%
	10	10	0.1	12.22%	0.00%	89%	5.56%	0.00%	95%	11.11%	0.00%	90%	13.33%	0.00%	88%	
			0.2	6.25%	0.00%	95%	1.25%	0.00%	99%	6.25%	0.00%	95%	10.00%	0.00%	92%	
			0.3	1.43%	0.00%	99%	0.00%	0.00%	100%	1.43%	0.00%	99%	0.00%	0.00%	100%	
			0.4	6.67%	0.00%	96%	1.67%	0.00%	99%	3.33%	0.00%	98%	3.33%	0.00%	98%	
			0.5	4.00%	0.00%	98%	2.00%	0.00%	99%	4.00%	0.00%	98%	4.00%	0.00%	98%	
	100	5	10	0.1	8.89%	0.00%	92%	3.33%	0.00%	97%	4.44%	0.00%	96%	7.78%	0.00%	93%
				0.2	8.75%	0.00%	93%	7.50%	0.00%	94%	5.00%	0.00%	96%	8.75%	0.00%	93%
				0.3	2.86%	0.00%	98%	2.86%	0.00%	98%	4.29%	0.00%	97%	4.29%	0.00%	97%
				0.4	5.00%	0.00%	97%	3.33%	0.00%	98%	5.00%	0.00%	97%	3.33%	0.00%	98%
				0.5	0.00%	26.00%	87%	0.00%	26.00%	87%	0.00%	100.00%	50%	0.00%	4.00%	98%
		10	10	0.1	10.00%	0.00%	91%	6.67%	0.00%	94%	11.11%	0.00%	90%	13.33%	0.00%	88%
				0.2	6.25%	0.00%	95%	1.25%	0.00%	99%	6.25%	0.00%	95%	10.00%	0.00%	92%
				0.3	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%	0.00%	0.00%	100%
				0.4	1.67%	0.00%	99%	1.67%	0.00%	99%	1.67%	0.00%	99%	3.33%	0.00%	98%
				0.5	0.00%	94.00%	53%	2.00%	0.00%	99%	0.00%	96.00%	52%	4.00%	0.00%	98%



別表4 対数正規分布データ

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	変数相関 0												
				カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版			
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	
-	0	5	0	16.00%	-	84%	14.00%	-	86%	15.00%	-	85%	15.00%	-	84%	
		10		15.00%	-	85%	7.00%	-	93%	18.00%	-	82%	15.00%	-	85%	
0.1	5	0.1	0.1	16.67%	100.00%	75%	12.22%	100.00%	79%	13.33%	100.00%	78%	16.67%	100.00%	75%	
		0.2	0.2	31.25%	100.00%	55%	18.75%	100.00%	65%	28.75%	100.00%	57%	30.00%	100.00%	56%	
		0.3	0.3	25.71%	100.00%	52%	25.71%	100.00%	52%	35.71%	100.00%	45%	48.57%	100.00%	36%	
		0.4	0.4	68.33%	100.00%	19%	63.33%	100.00%	22%	60.00%	100.00%	24%	83.33%	100.00%	10%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	10	0.1	0.1	26.67%	100.00%	66%	11.11%	100.00%	80%	30.00%	100.00%	63%	22.22%	100.00%	70%	
		0.2	0.2	28.75%	100.00%	57%	16.25%	100.00%	67%	25.00%	100.00%	60%	28.75%	100.00%	57%	
		0.3	0.3	70.00%	100.00%	21%	30.00%	100.00%	49%	60.00%	100.00%	28%	78.57%	100.00%	15%	
		0.4	0.4	98.33%	100.00%	1%	83.33%	100.00%	10%	98.33%	100.00%	1%	100.00%	100.00%	0%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	50	0.1	0.1	21.11%	0.00%	81%	13.33%	0.00%	88%	12.22%	0.00%	89%	15.56%	0.00%	86%	
		0.2	0.2	21.25%	0.00%	83%	16.25%	0.00%	87%	25.00%	0.00%	80%	21.25%	10.00%	81%	
		0.3	0.3	20.00%	0.00%	86%	28.57%	100.00%	50%	14.29%	0.00%	90%	25.71%	100.00%	52%	
		0.4	0.4	75.00%	100.00%	15%	65.00%	100.00%	21%	60.00%	100.00%	24%	85.00%	100.00%	9%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	100	0.1	0.1	21.11%	100.00%	71%	10.00%	100.00%	81%	27.78%	0.00%	75%	20.00%	100.00%	72%	
		0.2	0.2	25.00%	0.00%	80%	13.75%	100.00%	69%	26.25%	0.00%	79%	18.75%	100.00%	65%	
		0.3	0.3	27.14%	100.00%	51%	24.29%	100.00%	53%	28.57%	100.00%	50%	71.43%	100.00%	20%	
		0.4	0.4	96.67%	100.00%	2%	81.67%	100.00%	11%	95.00%	100.00%	3%	98.33%	100.00%	1%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
	1	5	0.1	0.1	15.56%	0.00%	86%	12.22%	0.00%	89%	13.33%	0.00%	88%	13.33%	0.00%	88%
			0.2	0.2	13.75%	0.00%	89%	13.75%	0.00%	89%	13.75%	0.00%	89%	13.75%	0.00%	89%
			0.3	0.3	10.00%	0.00%	93%	14.29%	0.00%	90%	24.29%	0.00%	83%	14.29%	0.00%	90%
			0.4	0.4	13.33%	0.00%	92%	25.00%	0.00%	85%	8.33%	0.00%	95%	38.33%	0.00%	77%
0.5			0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
10		0.1	0.1	24.44%	0.00%	78%	11.11%	0.00%	90%	23.33%	0.00%	79%	15.56%	0.00%	86%	
		0.2	0.2	15.00%	0.00%	88%	11.25%	0.00%	91%	15.00%	0.00%	88%	17.50%	0.00%	86%	
		0.3	0.3	7.14%	0.00%	95%	7.14%	0.00%	95%	2.86%	0.00%	98%	24.29%	0.00%	83%	
		0.4	0.4	16.67%	0.00%	90%	13.33%	0.00%	92%	-	-	-	36.67%	0.00%	78%	
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
50		0.1	0.1	16.67%	90.00%	76%	12.22%	100.00%	79%	15.56%	100.00%	76%	14.44%	100.00%	77%	
		0.2	0.2	25.00%	100.00%	60%	15.00%	100.00%	68%	22.50%	100.00%	62%	15.00%	100.00%	68%	
		0.3	0.3	21.43%	100.00%	55%	14.29%	100.00%	60%	24.29%	100.00%	53%	15.71%	100.00%	59%	
		0.4	0.4	35.00%	100.00%	39%	25.00%	100.00%	45%	35.00%	100.00%	39%	31.67%	100.00%	41%	
		0.5	0.5	28.00%	100.00%	36%	20.00%	100.00%	40%	30.00%	100.00%	35%	26.00%	100.00%	37%	
100		0.1	0.1	32.22%	100.00%	61%	14.44%	100.00%	77%	27.78%	100.00%	65%	21.11%	100.00%	71%	
		0.2	0.2	25.00%	100.00%	60%	12.50%	100.00%	70%	22.50%	100.00%	62%	18.75%	100.00%	65%	
		0.3	0.3	37.14%	100.00%	44%	14.29%	100.00%	60%	31.43%	100.00%	48%	24.29%	100.00%	53%	
		0.4	0.4	40.00%	100.00%	36%	21.67%	100.00%	47%	35.00%	100.00%	39%	33.33%	100.00%	40%	
		0.5	0.5	40.00%	100.00%	30%	16.00%	100.00%	42%	50.00%	100.00%	25%	30.00%	100.00%	35%	
5		5	0.1	0.1	20.00%	0.00%	82%	12.22%	0.00%	89%	16.67%	0.00%	85%	13.33%	0.00%	88%
			0.2	0.2	22.50%	40.00%	74%	13.75%	30.00%	83%	27.50%	0.00%	78%	15.00%	25.00%	83%
			0.3	0.3	14.29%	46.67%	76%	11.43%	100.00%	62%	18.57%	3.33%	86%	14.29%	100.00%	60%
			0.4	0.4	35.00%	100.00%	39%	23.33%	100.00%	46%	36.67%	100.00%	38%	33.33%	100.00%	40%
	0.5		0.5	30.00%	100.00%	35%	18.00%	100.00%	41%	26.00%	100.00%	37%	22.00%	100.00%	39%	
	10	0.1	0.1	23.33%	100.00%	69%	11.11%	100.00%	80%	27.78%	0.00%	75%	16.67%	100.00%	75%	
		0.2	0.2	26.25%	0.00%	79%	10.00%	100.00%	72%	25.00%	5.00%	79%	18.75%	100.00%	65%	
		0.3	0.3	20.00%	100.00%	56%	12.86%	100.00%	61%	22.86%	100.00%	54%	20.00%	100.00%	56%	
		0.4	0.4	35.00%	100.00%	39%	20.00%	100.00%	48%	40.00%	100.00%	36%	31.67%	100.00%	41%	
		0.5	0.5	44.00%	100.00%	28%	16.00%	100.00%	42%	44.00%	100.00%	28%	32.00%	100.00%	34%	
	50	0.1	0.1	14.44%	0.00%	87%	12.22%	0.00%	89%	13.33%	0.00%	88%	13.33%	0.00%	88%	
		0.2	0.2	12.50%	0.00%	90%	12.50%	0.00%	90%	15.00%	0.00%	88%	12.50%	0.00%	90%	
		0.3	0.3	7.14%	0.00%	95%	10.00%	0.00%	93%	8.57%	0.00%	94%	11.43%	0.00%	92%	
		0.4	0.4	11.67%	0.00%	93%	16.67%	0.00%	90%	6.67%	0.00%	96%	18.33%	0.00%	89%	
		0.5	0.5	26.00%	100.00%	37%	14.00%	100.00%	43%	8.00%	100.00%	46%	18.00%	100.00%	41%	
	100	0.1	0.1	17.78%	0.00%	84%	11.11%	0.00%	90%	22.22%	0.00%	80%	15.56%	0.00%	86%	
		0.2	0.2	16.25%	0.00%	87%	7.50%	0.00%	94%	13.75%	0.00%	89%	15.00%	0.00%	88%	
		0.3	0.3	2.86%	0.00%	98%	1.43%	0.00%	99%	10.00%	0.00%	93%	12.86%	0.00%	91%	
		0.4	0.4	10.00%	0.00%	94%	6.67%	0.00%	96%	11.67%	0.00%	93%	20.00%	0.00%	88%	
		0.5	0.5	48.00%	100.00%	26%	8.00%	100.00%	46%	46.00%	100.00%	27%	22.00%	100.00%	39%	
	0.5	5	0.1	0.1	16.67%	0.00%	85%	12.22%	0.00%	89%	20.00%	0.00%	82%	13.33%	0.00%	88%
			0.2	0.2	12.50%	20.00%	86%	10.00%	40.00%	84%	12.50%	20.00%	86%	11.25%	30.00%	85%
			0.3	0.3	7.14%	50.00%	80%	8.57%	80.00%	70%	8.57%	50.00%	79%	8.57%	70.00%	73%
			0.4	0.4	10.00%	80.00%	62%	6.67%	92.50%	59%	8.33%	72.50%	66%	10.00%	77.50%	63%
0.5			0.5	4.00%	68.00%	64%	4.00%	80.00%	58%	6.00%	64.00%	65%	4.00%	72.00%	62%	
10		0.1	0.1	18.89%	0.00%	83%	10.00%	0.00%	91%	21.11%	0.00%	81%	14.44%	0.00%	87%	
		0.2	0.2	17.50%	5.00%	85%	7.50%	50.00%	84%	17.50%	0.00%	86%	11.25%	25.00%	86%	
		0.3	0.3	7.14%	33.33%	85%	1.43%	86.67%	73%	10.00%	30.00%	84%	5.71%	53.33%	80%	
		0.4	0.4	11.67%	35.00%	79%	3.33%	92.50%	61%	10.00%	40.00%	78%	8.33%	60.00%	71%	
		0.5	0.5	0.00%	60.00%	70%	0.00%	80.00%	60%	0.00%	52.00%	74%	0.00%	70.00%	65%	
50		0.1	0.1	18.89%	10.00%	82%	12.22%	10.00%	88%	15.56%	10.00%	85%	12.22%	10.00%	88%	
		0.2	0.2	13.75%	10.00%	87%	12.50%	15.00%	87%	12.50%	10.00%	88%	12.50%	15.00%	87%	
		0.3	0.3	7.14%	20.00%	89%	7.14%	53.33%	79%	7.14%	33.33%	85%	7.14%	40.00%	83%	
		0.4	0.4	10.00%	85.00%	60%	8.33%	95.00%	57%	8.33%	80.00%	63%	10.00%	85.00%	60%	
		0.5	0.5	6.00%	82.00%	56%	4.00%	92.00%	52%	6.00%	90.00%	52%	4.00%	90.00%	53%	
100		0.1	0.1	22.22%	0.00%	80%	11.11%	0.00%	90%	26.67%	0.00%	76%	15.56%	0.00%	86%	
		0.2	0.2	15.00%	5.00%	87%	7.50%	35.00%	87%	17.50%	5.00%	85%	12.50%	15.00%	87%	
		0.3	0.3	7.14%	16.67%	90%	1.43%	86.67%	73%	7.14%	16.67%	90%	4.29%	40.00%	85%	
		0.4	0.4	8.33%	45.00%	77%	3.33%	95.00%	60%	10.00%	37.50%	79%	8.33%	65.00%	69%	
		0.5	0.5	0.00%	62.00%	69%	0.00%	90.00%	55%	2.00%	46.00%	76%	0.0			

別表4 対数正規分布データ

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	変数相関 0.4														
				カナダ版			EUREDIT 基底減少版			カナダ 基底増加版			EUREDIT 版					
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率			
-	0	5	0	21.00%	-	79%	19.00%	-	81%	21.00%	-	79%	21.00%	-	79%	21.00%	-	71%
		10		30.00%	-	70%	20.00%	-	80%	27.00%	-	73%	29.00%	-	71%			
0.1	5	0.1	0.1	11.11%	60.00%	84%	11.11%	90.00%	81%	11.11%	100.00%	80%	12.22%	70.00%	82%			
		0.2	0.2	27.50%	100.00%	58%	26.25%	100.00%	59%	18.75%	100.00%	65%	28.75%	100.00%	57%			
		0.3	0.3	40.00%	100.00%	42%	32.86%	100.00%	47%	35.71%	100.00%	45%	47.14%	100.00%	37%			
		0.4	0.4	63.33%	100.00%	22%	70.00%	100.00%	18%	51.67%	100.00%	29%	90.00%	100.00%	6%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%			
	10	0.1	0.1	35.56%	100.00%	58%	23.33%	100.00%	69%	34.44%	100.00%	59%	40.00%	100.00%	54%			
		0.2	0.2	30.00%	100.00%	56%	20.00%	100.00%	64%	37.50%	100.00%	50%	42.50%	100.00%	46%			
		0.3	0.3	65.71%	100.00%	24%	34.29%	100.00%	46%	70.00%	100.00%	21%	68.57%	100.00%	22%			
		0.4	0.4	88.33%	100.00%	7%	73.33%	100.00%	16%	93.33%	100.00%	4%	100.00%	100.00%	0%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%			
	5	0.1	0.1	12.22%	0.00%	89%	11.11%	0.00%	90%	12.22%	0.00%	89%	13.33%	0.00%	88%			
		0.2	0.2	20.00%	0.00%	84%	22.50%	0.00%	82%	13.75%	0.00%	89%	30.00%	0.00%	76%			
		0.3	0.3	12.86%	100.00%	61%	20.00%	100.00%	56%	18.57%	100.00%	57%	25.71%	100.00%	52%			
		0.4	0.4	65.00%	100.00%	21%	63.33%	100.00%	22%	25.00%	100.00%	45%	66.67%	100.00%	20%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%			
	10	0.1	0.1	24.44%	0.00%	78%	18.89%	0.00%	83%	30.00%	0.00%	73%	37.78%	0.00%	66%			
		0.2	0.2	18.75%	0.00%	85%	16.25%	100.00%	67%	21.25%	0.00%	83%	31.25%	100.00%	55%			
		0.3	0.3	34.29%	0.00%	76%	24.29%	100.00%	53%	42.86%	100.00%	40%	61.43%	100.00%	27%			
		0.4	0.4	80.00%	100.00%	12%	66.67%	100.00%	20%	96.67%	100.00%	2%	100.00%	100.00%	0%			
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%			
100	0.1	0.1	12.22%	0.00%	89%	10.00%	0.00%	91%	13.33%	0.00%	88%	11.11%	0.00%	90%				
	0.2	0.2	16.25%	0.00%	87%	17.50%	0.00%	86%	17.50%	0.00%	86%	17.50%	0.00%	85%				
	0.3	0.3	11.43%	0.00%	92%	11.43%	0.00%	92%	14.29%	0.00%	90%	15.71%	0.00%	89%				
	0.4	0.4	5.00%	0.00%	97%	11.67%	0.00%	93%	6.67%	0.00%	96%	20.00%	0.00%	88%				
	0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%				
5	0.1	0.1	23.33%	0.00%	79%	17.78%	0.00%	84%	26.67%	0.00%	76%	27.78%	0.00%	75%				
	0.2	0.2	15.00%	0.00%	88%	7.50%	0.00%	94%	12.50%	0.00%	90%	21.25%	0.00%	83%				
	0.3	0.3	11.43%	0.00%	92%	12.86%	0.00%	91%	18.57%	0.00%	87%	32.86%	0.00%	77%				
	0.4	0.4	8.33%	0.00%	95%	40.00%	0.00%	76%	71.67%	0.00%	57%	56.67%	0.00%	66%				
	0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%				
5	0.1	0.1	11.11%	40.00%	86%	11.11%	80.00%	82%	11.11%	90.00%	81%	11.11%	40.00%	86%				
	0.2	0.2	23.75%	100.00%	61%	18.75%	100.00%	65%	21.25%	100.00%	63%	22.50%	100.00%	62%				
	0.3	0.3	21.43%	100.00%	55%	15.71%	100.00%	59%	24.29%	100.00%	53%	18.57%	100.00%	57%				
	0.4	0.4	21.67%	97.50%	48%	13.33%	100.00%	52%	21.67%	97.50%	48%	18.33%	100.00%	49%				
	0.5	0.5	22.00%	100.00%	39%	16.00%	100.00%	42%	22.00%	100.00%	39%	18.00%	100.00%	41%				
10	0.1	0.1	32.22%	100.00%	61%	21.11%	100.00%	71%	28.89%	100.00%	64%	33.33%	100.00%	60%				
	0.2	0.2	22.50%	100.00%	62%	12.50%	100.00%	70%	23.75%	100.00%	61%	21.25%	100.00%	63%				
	0.3	0.3	31.43%	100.00%	48%	18.57%	100.00%	57%	31.43%	100.00%	48%	30.00%	100.00%	49%				
	0.4	0.4	45.00%	100.00%	33%	30.00%	100.00%	42%	46.67%	100.00%	32%	40.00%	100.00%	36%				
	0.5	0.5	32.00%	100.00%	34%	22.00%	100.00%	39%	32.00%	100.00%	34%	30.00%	100.00%	35%				
10	0.1	0.1	11.11%	0.00%	90%	10.00%	0.00%	91%	11.11%	0.00%	90%	11.11%	0.00%	90%				
	0.2	0.2	15.00%	40.00%	80%	17.50%	15.00%	83%	13.75%	0.00%	89%	21.25%	0.00%	83%				
	0.3	0.3	14.29%	100.00%	60%	14.29%	100.00%	60%	11.43%	93.33%	64%	14.29%	100.00%	60%				
	0.4	0.4	20.00%	100.00%	48%	16.67%	100.00%	50%	21.67%	100.00%	47%	16.67%	100.00%	50%				
	0.5	0.5	26.00%	100.00%	37%	14.00%	100.00%	43%	24.00%	100.00%	38%	16.00%	100.00%	42%				
10	0.1	0.1	32.22%	0.00%	71%	17.78%	100.00%	74%	28.89%	0.00%	74%	31.11%	0.00%	72%				
	0.2	0.2	13.75%	50.00%	79%	8.75%	100.00%	73%	16.25%	5.00%	86%	20.00%	100.00%	64%				
	0.3	0.3	27.14%	10.00%	78%	17.14%	100.00%	58%	24.29%	100.00%	53%	24.29%	100.00%	53%				
	0.4	0.4	43.33%	100.00%	34%	31.67%	100.00%	41%	41.67%	100.00%	35%	38.33%	100.00%	37%				
	0.5	0.5	34.00%	100.00%	33%	20.00%	100.00%	40%	34.00%	100.00%	33%	32.00%	100.00%	34%				
100	0.1	0.1	12.22%	0.00%	89%	10.00%	0.00%	91%	12.22%	0.00%	89%	11.11%	0.00%	90%				
	0.2	0.2	16.25%	0.00%	87%	17.50%	0.00%	86%	18.75%	0.00%	85%	18.75%	0.00%	85%				
	0.3	0.3	11.43%	0.00%	92%	11.43%	0.00%	92%	11.43%	0.00%	92%	15.71%	0.00%	89%				
	0.4	0.4	8.33%	0.00%	95%	8.33%	0.00%	95%	6.67%	0.00%	96%	11.67%	0.00%	93%				
	0.5	0.5	20.00%	100.00%	40%	12.00%	100.00%	44%	20.00%	100.00%	40%	14.00%	100.00%	43%				
10	0.1	0.1	25.56%	0.00%	77%	17.78%	0.00%	84%	26.67%	0.00%	76%	26.67%	0.00%	76%				
	0.2	0.2	15.00%	0.00%	88%	6.25%	0.00%	95%	15.00%	0.00%	88%	17.50%	0.00%	86%				
	0.3	0.3	10.00%	0.00%	93%	7.14%	0.00%	95%	12.86%	0.00%	91%	18.57%	0.00%	87%				
	0.4	0.4	8.33%	0.00%	95%	11.67%	0.00%	93%	25.00%	0.00%	85%	28.33%	0.00%	83%				
	0.5	0.5	34.00%	100.00%	33%	22.00%	100.00%	39%	22.00%	100.00%	39%	26.00%	100.00%	37%				
5	0.1	0.1	11.11%	0.00%	90%	10.00%	0.00%	91%	14.44%	0.00%	87%	11.11%	0.00%	90%				
	0.2	0.2	15.00%	20.00%	84%	15.00%	25.00%	83%	13.75%	25.00%	84%	17.50%	20.00%	82%				
	0.3	0.3	12.86%	36.67%	80%	8.57%	40.00%	82%	11.43%	30.00%	83%	14.29%	23.33%	83%				
	0.4	0.4	3.33%	32.50%	85%	3.33%	57.50%	75%	5.00%	25.00%	87%	5.00%	32.50%	84%				
	0.5	0.5	2.00%	72.00%	63%	2.00%	66.00%	66%	2.00%	56.00%	71%	2.00%	52.00%	73%				
10	0.1	0.1	26.67%	0.00%	76%	18.89%	0.00%	83%	27.78%	0.00%	75%	26.67%	0.00%	76%				
	0.2	0.2	18.75%	0.00%	85%	6.25%	5.00%	94%	20.00%	0.00%	84%	15.00%	5.00%	87%				
	0.3	0.3	14.29%	0.00%	90%	5.71%	50.00%	81%	18.57%	0.00%	87%	10.00%	3.33%	92%				
	0.4	0.4	11.67%	45.00%	75%	8.33%	87.50%	60%	11.67%	50.00%	73%	13.33%	42.50%	75%				
	0.5	0.5	6.00%	36.00%	79%	2.00%	78.00%	60%	4.00%	40.00%	78%	8.00%	42.00%	75%				
5	0.1	0.1	12.22%	10.00%	88%	10.00%	10.00%	90%	11.11%	10.00%	89%	11.11%	10.00%	89%				
	0.2	0.2	17.50%	5.00%	85%	15.00%	10.00%	86%	17.50%	10.00%	84%	18.75%	10.00%	83%				
	0.3	0.3	11.43%	10.00%	89%	12.86%	10.00%	88%	11.43%	13.33%	88%	14.29%	6.67%	88%				
	0.4	0.4	3.33%	12.50%	93%	3.33%	42.50%	81%	5.00%	17.50%	90%	6.67%	30.00%	84%				
	0.5	0.5	2.00%	84.00%	57%	2.00%	80.00%	59%	2.00%	72.00%	63%	2.00%	70.00%	64%				
10	0.1	0.1	27.78%	0.00%	75%	18.89%	0.00%	83%	25.56%	0.00%	77%	26.67%	0.00%	76%				
	0.2	0.2	16.25%	5.00%	86%	6.25%	10.00%	93%	13.75%	5.00%	88%	13.75%	5.00%	88%				
	0.3	0.3	14.29%	10.00%	87%	5.71%	36.67%	85%	15.71%	10.00%	86%	11.43%	13.33%	88%				
	0.4	0.4	13.33%	32.50%	79%	10.00%	92.50%	57%	15.00%	32.50%	78%	11.67%	45.00%	75%				
	0.5	0.5	10.00%	28.00%	81%	2.00%	88.00%	55%	10.00%	40.00%	75%</							

別表4 対数正規分布データ

外れ値標準偏差	外れ値距離	変数の数	外れ値割合	変数相関 0.8											
				カナダ版			EUREDIT基底減少版			カナダ基底増加版			EUREDIT版		
				誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率	誤検出率	漏れ率	検出率
-	0	5	0	21.00%	-	79%	21.00%	-	79%	19.00%	-	81%	23.00%	-	77%
		10		26.00%	-	74%	24.00%	-	76%	30.00%	-	70%	31.00%	-	69%
0.1	5	0.1	0.1	17.78%	0.00%	84%	18.89%	0.00%	83%	21.11%	0.00%	81%	24.44%	0.00%	78%
		0.2	0.2	16.25%	0.00%	87%	21.25%	0.00%	83%	15.00%	100.00%	68%	31.25%	0.00%	75%
		0.3	0.3	44.29%	100.00%	39%	40.00%	100.00%	42%	35.71%	100.00%	45%	44.29%	100.00%	39%
		0.4	0.4	66.67%	100.00%	20%	55.00%	100.00%	27%	55.00%	100.00%	27%	65.00%	100.00%	21%
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	10	0.1	0.1	32.22%	0.00%	71%	25.56%	100.00%	67%	33.33%	0.00%	70%	35.56%	0.00%	68%
		0.2	0.2	27.50%	100.00%	58%	26.25%	100.00%	59%	31.25%	100.00%	55%	38.75%	100.00%	49%
		0.3	0.3	27.14%	100.00%	51%	34.29%	100.00%	46%	27.14%	100.00%	51%	47.14%	100.00%	37%
		0.4	0.4	68.33%	100.00%	19%	58.33%	100.00%	25%	68.33%	100.00%	19%	75.00%	100.00%	15%
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	5	0.1	0.1	18.89%	0.00%	83%	18.89%	0.00%	83%	22.22%	0.00%	80%	24.44%	0.00%	78%
		0.2	0.2	17.50%	0.00%	86%	18.75%	0.00%	85%	15.00%	0.00%	88%	27.50%	0.00%	78%
		0.3	0.3	12.86%	100.00%	61%	31.43%	100.00%	48%	12.86%	100.00%	61%	35.71%	100.00%	45%
		0.4	0.4	10.00%	100.00%	54%	38.33%	100.00%	37%	45.00%	100.00%	33%	48.33%	100.00%	31%
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
	10	0.1	0.1	32.22%	0.00%	71%	25.56%	0.00%	77%	33.33%	0.00%	70%	34.44%	0.00%	69%
		0.2	0.2	23.75%	0.00%	81%	21.25%	0.00%	83%	21.25%	0.00%	83%	37.50%	0.00%	70%
		0.3	0.3	22.86%	0.00%	84%	27.14%	100.00%	51%	25.71%	0.00%	82%	40.00%	0.00%	72%
		0.4	0.4	33.33%	100.00%	40%	56.67%	100.00%	26%	68.33%	100.00%	19%	66.67%	100.00%	20%
		0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%
5	0.1	0.1	18.89%	0.00%	83%	18.89%	0.00%	83%	17.78%	0.00%	84%	20.00%	0.00%	82%	
	0.2	0.2	16.25%	0.00%	87%	16.25%	0.00%	87%	17.50%	0.00%	86%	16.25%	0.00%	87%	
	0.3	0.3	15.71%	0.00%	89%	17.14%	0.00%	88%	14.29%	0.00%	90%	24.29%	0.00%	83%	
	0.4	0.4	6.67%	0.00%	96%	15.00%	0.00%	91%	6.67%	0.00%	96%	20.00%	0.00%	88%	
	0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
10	0.1	0.1	31.11%	0.00%	72%	25.56%	0.00%	77%	32.22%	0.00%	71%	33.33%	0.00%	70%	
	0.2	0.2	21.25%	0.00%	83%	20.00%	0.00%	84%	25.00%	0.00%	80%	32.50%	0.00%	74%	
	0.3	0.3	22.86%	0.00%	84%	22.86%	0.00%	84%	21.43%	0.00%	85%	34.29%	0.00%	76%	
	0.4	0.4	1.67%	0.00%	99%	35.00%	0.00%	79%	58.33%	0.00%	65%	53.33%	0.00%	68%	
	0.5	0.5	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	100.00%	100.00%	0%	
1	5	0.1	0.1	16.67%	0.00%	85%	18.89%	0.00%	83%	21.11%	0.00%	81%	21.11%	0.00%	81%
		0.2	0.2	16.25%	45.00%	78%	16.25%	25.00%	82%	15.00%	95.00%	69%	20.00%	25.00%	79%
		0.3	0.3	32.86%	100.00%	47%	25.71%	100.00%	52%	32.86%	100.00%	47%	28.57%	100.00%	50%
		0.4	0.4	21.67%	97.50%	48%	18.33%	100.00%	49%	21.67%	97.50%	48%	18.33%	100.00%	49%
		0.5	0.5	14.00%	100.00%	43%	12.00%	100.00%	44%	12.00%	100.00%	44%	12.00%	100.00%	44%
	10	0.1	0.1	33.33%	10.00%	69%	26.67%	80.00%	68%	33.33%	10.00%	69%	33.33%	10.00%	69%
		0.2	0.2	23.75%	90.00%	63%	20.00%	95.00%	65%	25.00%	90.00%	62%	27.50%	55.00%	67%
		0.3	0.3	27.14%	76.67%	58%	24.29%	100.00%	53%	25.71%	83.33%	57%	27.14%	83.33%	56%
		0.4	0.4	35.00%	95.00%	41%	13.33%	100.00%	52%	35.00%	95.00%	41%	26.67%	97.50%	45%
		0.5	0.5	22.00%	98.00%	40%	10.00%	100.00%	45%	26.00%	98.00%	38%	20.00%	98.00%	41%
	5	0.1	0.1	20.00%	0.00%	82%	18.89%	0.00%	83%	17.78%	0.00%	84%	21.11%	0.00%	81%
		0.2	0.2	16.25%	0.00%	87%	17.50%	0.00%	86%	15.00%	0.00%	88%	22.50%	0.00%	82%
		0.3	0.3	15.71%	10.00%	86%	24.29%	100.00%	53%	12.86%	100.00%	61%	27.14%	90.00%	54%
		0.4	0.4	5.00%	100.00%	57%	16.67%	100.00%	50%	3.33%	100.00%	58%	16.67%	100.00%	50%
		0.5	0.5	12.00%	98.00%	45%	12.00%	100.00%	44%	12.00%	98.00%	45%	12.00%	98.00%	45%
	10	0.1	0.1	32.22%	0.00%	71%	25.56%	0.00%	77%	31.11%	0.00%	72%	33.33%	0.00%	70%
		0.2	0.2	22.50%	0.00%	82%	18.75%	0.00%	85%	22.50%	0.00%	82%	28.75%	0.00%	77%
		0.3	0.3	20.00%	0.00%	86%	20.00%	33.33%	76%	21.43%	0.00%	85%	27.14%	0.00%	81%
		0.4	0.4	28.33%	97.50%	44%	11.67%	100.00%	53%	6.67%	100.00%	56%	21.67%	97.50%	48%
		0.5	0.5	26.00%	92.00%	41%	10.00%	100.00%	45%	30.00%	90.00%	40%	20.00%	96.00%	42%
5	0.1	0.1	18.89%	0.00%	83%	18.89%	0.00%	83%	20.00%	0.00%	82%	20.00%	0.00%	82%	
	0.2	0.2	16.25%	0.00%	87%	18.75%	0.00%	85%	17.50%	0.00%	86%	18.75%	0.00%	85%	
	0.3	0.3	11.43%	0.00%	92%	17.14%	0.00%	88%	15.71%	0.00%	89%	18.57%	0.00%	87%	
	0.4	0.4	5.00%	0.00%	97%	8.33%	0.00%	95%	6.67%	0.00%	96%	8.33%	0.00%	95%	
	0.5	0.5	8.00%	100.00%	46%	12.00%	100.00%	44%	8.00%	100.00%	46%	14.00%	100.00%	43%	
10	0.1	0.1	33.33%	0.00%	70%	25.56%	0.00%	77%	32.22%	0.00%	71%	32.22%	0.00%	71%	
	0.2	0.2	20.00%	0.00%	84%	15.00%	0.00%	88%	25.00%	0.00%	80%	32.75%	0.00%	81%	
	0.3	0.3	24.29%	0.00%	83%	17.14%	0.00%	88%	22.86%	0.00%	84%	25.71%	0.00%	82%	
	0.4	0.4	1.67%	0.00%	99%	6.67%	0.00%	98%	3.33%	0.00%	98%	23.33%	0.00%	86%	
	0.5	0.5	8.00%	100.00%	46%	10.00%	100.00%	45%	20.00%	100.00%	40%	20.00%	100.00%	40%	
5	5	0.1	0.1	20.00%	0.00%	82%	18.89%	0.00%	83%	20.00%	0.00%	82%	20.00%	0.00%	82%
		0.2	0.2	17.50%	5.00%	85%	17.50%	10.00%	84%	16.25%	5.00%	86%	18.75%	5.00%	84%
		0.3	0.3	15.71%	23.33%	82%	15.71%	26.67%	81%	17.14%	26.67%	80%	18.57%	20.00%	81%
		0.4	0.4	3.33%	22.50%	89%	3.33%	32.50%	85%	6.67%	22.50%	87%	6.67%	12.50%	91%
		0.5	0.5	4.00%	48.00%	74%	6.00%	50.00%	72%	6.00%	44.00%	75%	6.00%	26.00%	84%
	10	0.1	0.1	28.89%	0.00%	74%	26.67%	0.00%	76%	31.11%	0.00%	72%	32.22%	0.00%	71%
		0.2	0.2	21.25%	0.00%	83%	20.00%	0.00%	84%	22.50%	0.00%	82%	26.25%	0.00%	79%
		0.3	0.3	25.71%	0.00%	82%	20.00%	0.00%	86%	24.29%	0.00%	83%	25.71%	0.00%	82%
		0.4	0.4	6.67%	7.50%	93%	3.33%	15.00%	92%	8.33%	7.50%	92%	8.33%	7.50%	92%
		0.5	0.5	6.00%	8.00%	93%	2.00%	30.00%	84%	6.00%	2.00%	96%	8.00%	2.00%	95%
	5	0.1	0.1	22.22%	10.00%	79%	17.78%	10.00%	83%	18.89%	10.00%	82%	20.00%	10.00%	81%
		0.2	0.2	17.50%	0.00%	86%	16.25%	0.00%	87%	17.50%	0.00%	86%	18.75%	0.00%	85%
		0.3	0.3	15.71%	10.00%	86%	17.14%	3.33%	87%	14.29%	13.33%	86%	18.57%	3.33%	86%
		0.4	0.4	3.33%	10.00%	94%	3.33%	12.50%	93%	3.33%	10.00%	94%	6.67%	2.50%	95%
		0.5	0.5	6.00%	66.00%	64%	6.00%	58.00%	68%	6.00%	32.00%	81%	6.00%	36.00%	79%
	10	0.1	0.1	33.33%	0.00%	70%	25.56%	0.00%	77%	32.22%	0.00%	71%	32.22%	0.00%	71%
		0.2	0.2	25.00%	0.00%	80%	18.75%	0.00%	85%	23.75%	0.00%	81%	26.25%	0.00%	79%
		0.3	0.3	22.86%	0.00%	84%	18.57%	0.00%	87%	25.71%	0.00%	82%	25.71%	0.00%	82%
		0.4	0.4	8.33%	5.00%	93%	3.33%	10.00%	94%	8.33%	0.00%	95%	6.67%	0.00%	96%
		0.5	0.5	4.00%	2.00%	97%	4.00%	22.00%	87%	8.00%	0.00%	96%	8.00%	0.00%	96%
5	0.1	0.1	20.00%	0.00%	82%	18.89%	0.00%	83%	20.						