This Stata program generates 10,000 data sets of 2014 draws from a homogenous Poisson distribution. The mean event rate is 1 in 3 before 1945 and 1 in 10 after, in order to simulate a "long peace." (1/3 is my guess at the mean event rate in the Cirillo and Taleb analysis.) A Poisson model is fit that allows the rate to depend on a post-1945 dummy. In addition, serial correlations of the inter-arrival gap are computed for lag distances 1 through 20 and aggregated into a χ^2 statistic also called the "portmanteau" *Q* statistic. A histogram is plotted of the associated *p* values, which are for the null hypothesis of no serial correlation.

The Poisson model including a post-1945 dummy easily detects the structural break but the serial correlation–based method has no power to do so. Thus it appears that the latter cannot adjudicate between the competing hypotheses of the presence and absence of a long peace.

```
program define sim, rclass
      drop _all
      set obs 2014
      gen int t = _n
      gen byte D = t>=1945
      gen byte x = rpoisson(1/cond(D, 10, 3))
      poisson x D
      return scalar Poissonp = 2*normal(-abs(_b[D])/_se[D])
      ereturn clear
      keep if x
      expand x
      sort t
      gen byte gap = t - t[_n-1]
      gen int n = _n
      tsset n
      wntestq gap, lag(20)
      return scalar Qp = r(p)
end
simulate, reps(10000) seed(987654321): sim
histogram Qp      , width(.05) frac name(Qp      , replace) ylabel(0(.01).06)
histogram Poissonp, width(.05) frac name(Poissonp, replace) xlabel(0(.2)1)
```