

Quantiles of the slope coefficients β_m for ε -range (0.60 σ – 1.90 σ)

Quantiles of the slope coefficients β_m for a sample size of 500 observations

Quantile	β_2	β_3	β_4	β_5	β_6	β_7	β_8	β_9	β_{10}
0.5%	1.544	2.305	3.056	3.785	4.505	5.197	5.771	6.254	6.710
1.0%	1.552	2.319	3.075	3.821	4.546	5.250	5.823	6.322	6.795
2.5%	1.564	2.339	3.106	3.862	4.605	5.323	5.898	6.417	6.909
5.0%	1.573	2.353	3.128	3.895	4.646	5.378	5.960	6.498	6.997
95.0%	1.645	2.475	3.312	4.161	5.033	5.846	6.526	7.187	7.835
97.5%	1.650	2.483	3.326	4.183	5.068	5.886	6.576	7.248	7.912
99.0%	1.654	2.492	3.341	4.207	5.106	5.931	6.628	7.310	7.991
99.5%	1.657	2.497	3.350	4.224	5.132	5.967	6.662	7.359	8.057

Note: "m" denotes an embedding dimension. Based on 20,000 replications.

Quantiles of the slope coefficients β_m for a sample size of 1000 observations

Quantile	β_2	β_3	β_4	β_5	β_6	β_7	β_8	β_9	β_{10}
0.5%	1.566	2.342	3.113	3.874	4.628	5.366	6.078	6.700	7.217
1.0%	1.571	2.351	3.124	3.892	4.652	5.395	6.115	6.746	7.271
2.5%	1.578	2.362	3.143	3.917	4.685	5.436	6.173	6.804	7.349
5.0%	1.584	2.373	3.158	3.938	4.710	5.475	6.221	6.855	7.412
95.0%	1.634	2.456	3.281	4.112	4.951	5.806	6.660	7.331	7.985
97.5%	1.638	2.462	3.291	4.124	4.970	5.835	6.691	7.374	8.035
99.0%	1.642	2.468	3.299	4.140	4.992	5.871	6.731	7.420	8.093
99.5%	1.645	2.472	3.305	4.149	5.006	5.891	6.759	7.453	8.133

Note: "m" denotes an embedding dimension. Based on 20,000 replications.

Quantiles of the slope coefficients β_m for a sample size of 2500 observations

Quantile	β_2	β_3	β_4	β_5	β_6	β_7	β_8	β_9	β_{10}
0.5%	1.584	2.373	3.158	3.938	4.715	5.486	6.242	6.982	7.697
1.0%	1.587	2.377	3.164	3.948	4.727	5.502	6.265	7.011	7.730
2.5%	1.591	2.384	3.174	3.962	4.746	5.525	6.294	7.054	7.784
5.0%	1.595	2.390	3.183	3.974	4.762	5.546	6.323	7.087	7.825
95.0%	1.626	2.441	3.258	4.078	4.899	5.727	6.563	7.418	8.191
97.5%	1.628	2.445	3.264	4.085	4.911	5.741	6.586	7.449	8.225
99.0%	1.631	2.449	3.270	4.094	4.925	5.759	6.612	7.486	8.266
99.5%	1.633	2.453	3.275	4.101	4.932	5.770	6.626	7.513	8.291

Note: "m" denotes an embedding dimension. Based on 20,000 replications.