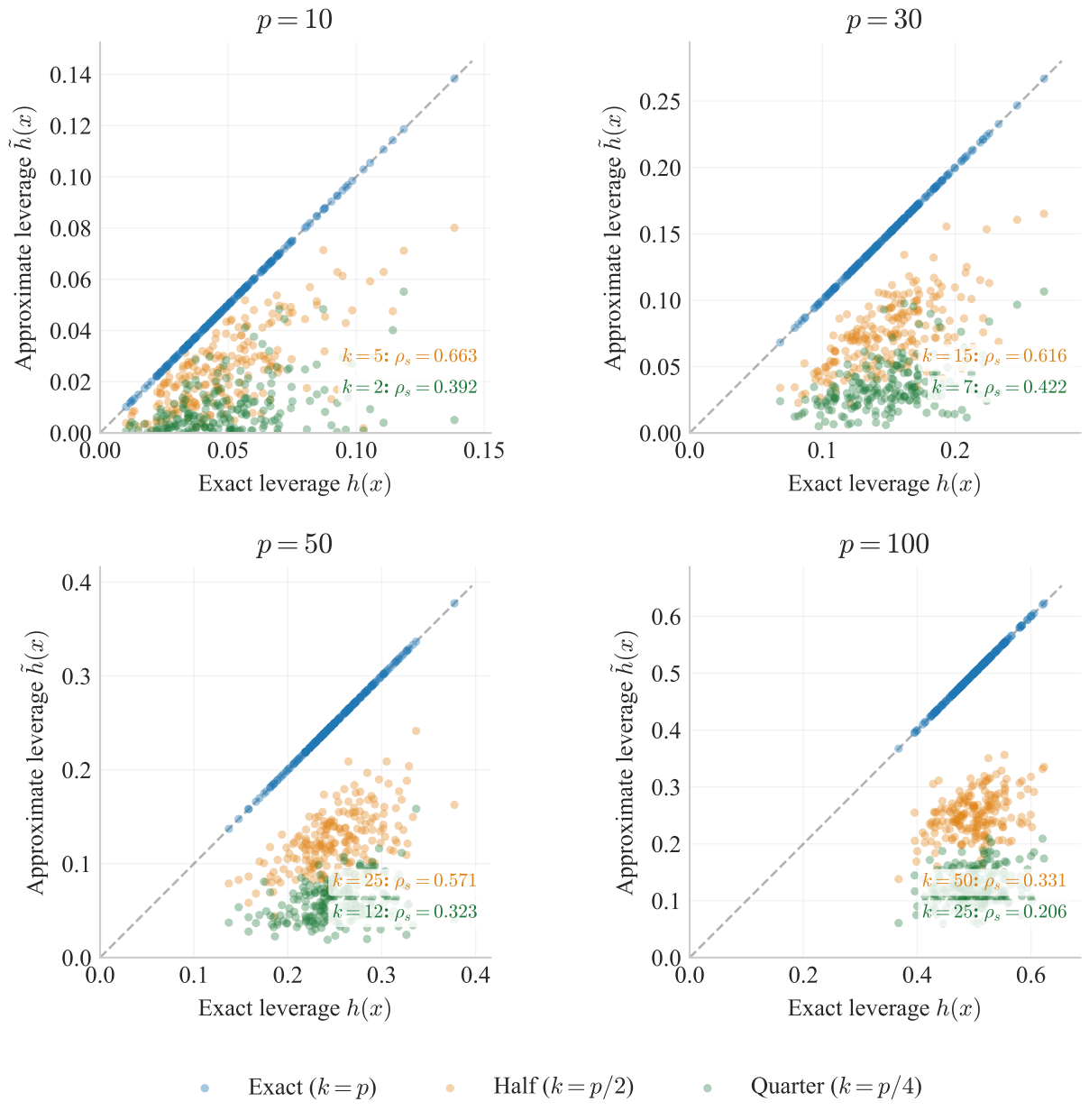
$p = 10$
Approximate leverage $\tilde{h}(x)$
Exact leverage $h(x)$
$k = 5$: $\rho_s = 0.663$
$k = 2$: $\rho_s = 0.392$
$p = 30$
Approximate leverage $\tilde{h}(x)$
Exact leverage $h(x)$
$k = 15$: $\rho_s = 0.616$
$k = 7$: $\rho_s = 0.422$
$p = 50$
Approximate leverage $\tilde{h}(x)$
Exact leverage $h(x)$
$k = 25$: $\rho_s = 0.571$
$k = 12$: $\rho_s = 0.323$
$p = 100$
Approximate leverage $\tilde{h}(x)$
Exact leverage $h(x)$
$k = 50$: $\rho_s = 0.331$
$k = 25$: $\rho_s = 0.206$
Exact ($k = p$)
Half ($k = p/2$)
Quarter ($k = p/4$)