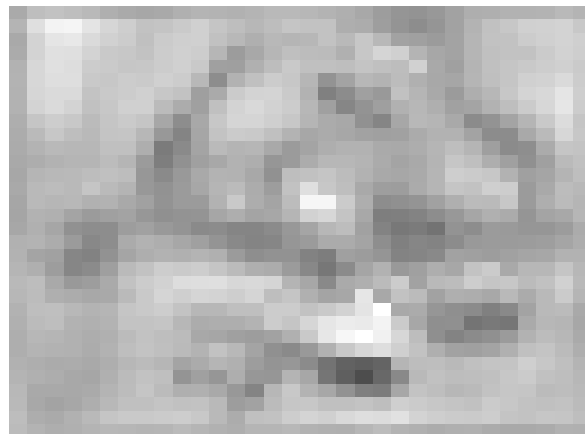


(A) Residual plot (MVI = 8.89, strong)

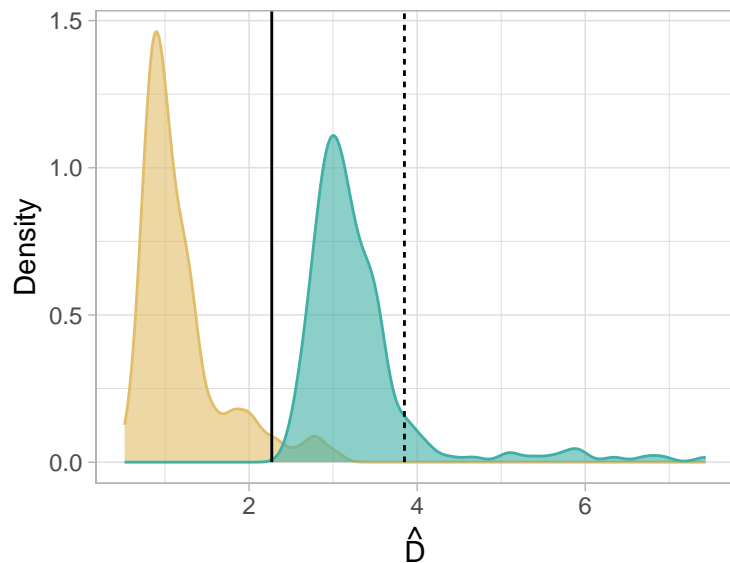


(B) Attention map



(C) Density plot of estimated \hat{D}

RESET test p-value = 0.742
Breusch-Pagan test p-value = 0.36
Shapiro-Wilk test p-value = 9.21e-05



— $Q_{\text{null}}(0.95)$ - - - observed \hat{D}

■ Boot ■ Null

(D) PCA for extracted features



● Boot ● Null