

(A) Residual plot



(B) Attention map

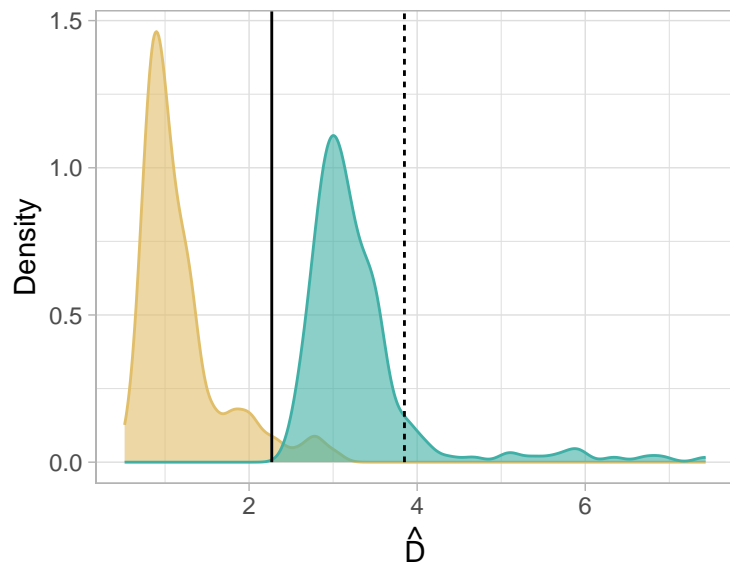


(C) Density plot of estimated  $\hat{D}$

RESET test p-value = 0.742

Breusch-Pagan test p-value = 0.36

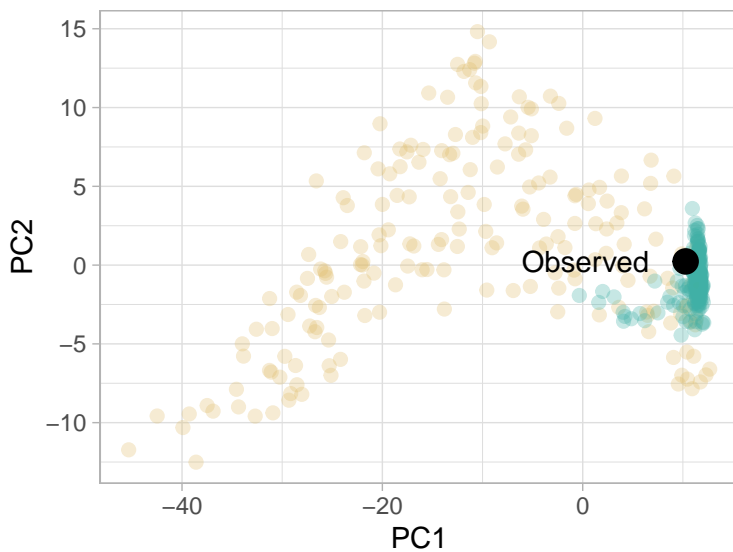
Shapiro-Wilk test p-value = 9.21e-05



— 95% quantile of the null distribution    - - -  $\hat{D}$

Boot Null

(D) PCA for extracted features



Boot Null