Prop of X cor	X Y Correlation		nrm_typ = l2			nrm_typ = lp			nrm_typ = max			nrm_typ = ZL			nrm_typ = ssq			nrm_typ = bonf		
			250	500	750	250	500	750	250	500	750	250	500	750	250	500	750	250	500	750
Prop of X cor = 0	X Y Correlation = 0.1	10	0.06	0.05	0.06	0.06	0.04	0.07	0.06	0.06	0.05	0.06	0.07	0.06	0.04	0.05	NA	0.04	0.04	0.04
	X Y Correlation = 0.1	50	0.04	0.07	0.06	0.06	0.07	0.05	0.03	0.08	0.04	0.08	0.06	0.07	0.06	0.06	NA	0.03	0.04	0.03
Prop of X cor = 0	X Y Correlation = 0.5	10	0.05	0.05	0.05	0.05	0.05	0.07	0.08	0.04	0.04	0.07	0.06	0.06	0.05	0.06	NA	0.04	0.03	0.04
		50	0.05	0.06	0.06	0.03	0.04	0.04	0.05	0.06	0.05	0.06	0.07	0.08	0.04	0.06	NA	0.03	0.03	0.04
Prop of X cor = 1e-04	X Y Correlation = 0.1	10	0.08	0.05	0.06	0.06	0.07	0.06	0.06	0.05	0.06	0.08	0.07	0.08	0.05	0.06	NA	0.06	0.05	0.05
		50	0.05	0.06	0.04	0.05	0.07	0.06	0.06	0.03	0.05	0.1	0.08	0.1	0.05	NA	NA	0.03	0.03	0.04
	X Y Correlation = 0.5	10	0.94	0.95	0.95	0.9	0.88	0.9	0.86	0.82	0.84	0.95	0.95	0.97	0.92	0.95	NA	0.95	0.95	0.96
		50	0.88	0.91	0.89	0.79	0.79	0.8	0.66	0.71	0.74	0.93	0.92	0.91	0.88	0.88	NA	0.88	0.88	0.88
Prop of X cor = 0.6	X Y Correlation = 0.1	10	0.14	0.14	0.13	0.12	0.07	0.12	0.11	0.12	0.1	0.13	0.13	0.12	0.12	0.11	NA	0.09	0.1	0.1
		50	0.14	0.2	0.17	0.13	0.15	0.15	0.11	0.1	0.1	0.2	0.21	0.18	0.16	0.21	NA	0.12	0.15	0.12

The tables show that there is not too much benefit to using a larger number of draws to estimate the limiting distribution. While I didn't do any statistical tests to verify this, I feel as though there is no clear benefit to increasing the limiting distribution draws for norm selection. The number of limiting distribution draws was varied for the l2, lp, max, ZL, and sum of square norms. For the bonferoni method, while there are different columns, and there were separate simulations run for each column and row, the simulation settings were not altered for the different columns. This was used to show the variation that would be expected just due to random variation. 400 separate tests were used to estimate power for each simulation setting. There are still some simulations that need to be finished.