Testing Power for 20 Simulated High-Dimensional Settings 4. Step Function 3. Exponential 1. Linear 2. Cubic **5. Joint Normal** Oracle MGC Sample MGC Mcorr -HHG 0.5 1 1000 **8. Two Parabolas** 1000 1000 20 7. W Shape 10. Logarithmic 6. Quadratic 9. Fourth Root Power 20 20 20 20 100 11. Circle 14. Square 15. Diamond 12. Ellipse 13. Spiral 1 20 **17. Sine Period 16:** 1 20 **16. Sine Period 4:** 40 18. Multiplicative 19. Bernoulli 20. Independent 10 10 10 100 100

Dimension