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

Dimension