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 1000 1 1000 **8. Two Parabolas** 1000 20 6. Quadratic 7. W Shape 10. Logarithmic 9. Fourth Root Power 40 40 40 1 **14. Square** 40 100 12. Ellipse 13. Spiral 11. Circle 15. Diamond 1 20 **16. Sine Period 4:** 1 20 **17. Sine Period 16:** 40 18. Multiplicative 19. Binomial 20. Independent 10 100 100 10 10

Dimension