Quantiles of the Slope Coefficients β_m for a Sample Size of 500 Observations

Quantile	β_2	β_3	β_4	β_5	β_6	β_7	β_8	β_9	β_{10}
0,5%	1,850	2,736	3,547	4,252	4,897	5,418	5,787	5,934	5,531
1,0%	1,857	2,749	3,570	4,293	4,952	5,506	5,909	6,092	5,829
2,5%	1,865	2,767	3,610	4,353	5,036	5,629	6,092	6,354	6,185
5,0%	1,872	2,782	3,639	4,407	5,109	5,742	6,241	6,572	6,540
95,0%	1,929	2,923	3,955	4,909	5,885	6,895	8,006	9,322	11,209
97,5%	1,933	2,936	3,987	4,957	5,965	7,017	8,202	9,660	11,997
99,0%	1,938	2,952	4,019	5,010	6,050	7,167	8,435	10,087	13,026
99,5%	1,941	2,963	4,041	5,046	6,107	7,279	8,611	10,425	13,747

"m" denotes an embedding dimension. Based on 20000 replications.

Quantiles of the Slope Coefficients β_m for a Sample Size of 1000 Observations

Quantile	β_2	β_3	β_4	β_5	β_6	β_7	β_8	β_9	β_{10}
0,5%	1,875	2,793	3,669	4,464	5,192	5,844	6,420	6,870	7,208
1,0%	1,878	2,799	3,682	4,486	5,225	5,898	6,501	6,996	7,358
2,5%	1,882	2,808	3,701	4,521	5,279	5,984	6,620	7,149	7,579
5,0%	1,886	2,816	3,718	4,557	5,329	6,051	6,715	7,293	7,765
95,0%	1,916	2,888	3,893	4,890	5,826	6,770	7,747	8,777	9,905
97,5%	1,918	2,895	3,911	4,922	5,870	6,834	7,849	8,917	10,148
99,0%	1,921	2,902	3,931	4,960	5,927	6,908	7,966	9,096	10,458
99,5%	1,922	2,906	3,945	4,985	5,970	6,953	8,041	9,242	10,695

"m" denotes an embedding dimension. Based on 20000 replications.

Quantiles of the Slope Coefficients β_m for a Sample Size of 2500 Observations

Quantile	β_2	β_3	β_4	β_5	β_6	β_7	β_8	β_9	β_{10}
0,5%	1,889	2,826	3,745	4,625	5,418	6,183	6,897	7,544	8,121
1,0%	1,890	2,828	3,751	4,638	5,443	6,221	6,940	7,618	8,212
2,5%	1,892	2,832	3,759	4,656	5,483	6,269	7,006	7,698	8,331
5,0%	1,894	2,836	3,767	4,671	5,513	6,309	7,067	7,775	8,436
95,0%	1,909	2,868	3,840	4,842	5,819	6,737	7,655	8,590	9,539
97,5%	1,910	2,871	3,846	4,856	5,847	6,779	7,711	8,666	9,657
99,0%	1,911	2,874	3,855	4,878	5,881	6,826	7,782	8,755	9,786
99,5%	1,912	2,876	3,859	4,892	5,898	6,857	7,825	8,818	9,880

"m" denotes an embedding dimension. Based on 20000 replications.