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%	1,678	2,503	3,310	4,093	4,831	5,447	6,011	6,489	6,959
1,0%	1,686	2,517	3,332	4,124	4,876	5,506	6,072	6,592	7,086
2,5%	1,696	2,534	3,360	4,163	4,931	5,581	6,164	6,717	7,228
5,0%	1,704	2,548	3,382	4,195	4,979	5,642	6,245	6,822	7,361
95,0%	1,766	2,659	3,566	4,498	5,430	6,220	7,003	7,788	8,577
97,5%	1,770	2,667	3,581	4,525	5,467	6,274	7,075	7,878	8,699
99,0%	1,774	2,676	3,598	4,560	5,511	6,340	7,153	7,984	8,835
99,5%	1,777	2,682	3,609	4,583	5,543	6,387	7,219	8,061	8,936

[&]quot;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%	1,698	2,540	3,372	4,189	4,987	5,736	6,391	6,992	7,543
1,0%	1,703	2,548	3,386	4,209	5,011	5,770	6,438	7,041	7,610
2,5%	1,709	2,559	3,402	4,233	5,047	5,821	6,501	7,120	7,709
5,0%	1,715	2,567	3,415	4,253	5,076	5,868	6,555	7,186	7,792
95,0%	1,756	2,639	3,528	4,428	5,351	6,278	7,063	7,826	8,594
97,5%	1,759	2,644	3,537	4,443	5,378	6,314	7,107	7,893	8,672
99,0%	1,762	2,649	3,546	4,460	5,406	6,355	7,156	7,964	8,758
99,5%	1,764	2,653	3,552	4,471	5,426	6,378	7,193	8,003	8,813

[&]quot;m" denotes an embedding dimension. Based on 20000 replications.

Quantiles of the Slope Coefficients β_{m} for a Sample Size of 2500 Observations

β_2	β_3	β_4	β_5	β_6	β_7	β_8	β_9	β_{10}
1,715	2,568	3,418	4,262	5,095	5,914	6,702	7,416	8,045
1,717	2,572	3,423	4,270	5,108	5,935	6,728	7,448	8,091
1,721	2,578	3,433	4,283	5,127	5,958	6,763	7,498	8,156
1,724	2,583	3,440	4,294	5,142	5,978	6,793	7,537	8,203
1,748	2,625	3,504	4,387	5,277	6,181	7,117	7,938	8,696
1,750	2,628	3,509	4,394	5,290	6,200	7,151	7,974	8,742
1,752	2,632	3,515	4,403	5,303	6,222	7,188	8,014	8,797
1,754	2,634	3,518	4,409	5,313	6,237	7,221	8,048	8,837
	1,715 1,717 1,721 1,724 1,748 1,750 1,752	1,715 2,568 1,717 2,572 1,721 2,578 1,724 2,583 1,748 2,625 1,750 2,628 1,752 2,632	1,715 2,568 3,418 1,717 2,572 3,423 1,721 2,578 3,433 1,724 2,583 3,440 1,748 2,625 3,504 1,750 2,628 3,509 1,752 2,632 3,515	1,715 2,568 3,418 4,262 1,717 2,572 3,423 4,270 1,721 2,578 3,433 4,283 1,724 2,583 3,440 4,294 1,748 2,625 3,504 4,387 1,750 2,628 3,509 4,394 1,752 2,632 3,515 4,403	1,715 2,568 3,418 4,262 5,095 1,717 2,572 3,423 4,270 5,108 1,721 2,578 3,433 4,283 5,127 1,724 2,583 3,440 4,294 5,142 1,748 2,625 3,504 4,387 5,277 1,750 2,628 3,509 4,394 5,290 1,752 2,632 3,515 4,403 5,303	1,715 2,568 3,418 4,262 5,095 5,914 1,717 2,572 3,423 4,270 5,108 5,935 1,721 2,578 3,433 4,283 5,127 5,958 1,724 2,583 3,440 4,294 5,142 5,978 1,748 2,625 3,504 4,387 5,277 6,181 1,750 2,628 3,509 4,394 5,290 6,200 1,752 2,632 3,515 4,403 5,303 6,222	1,715 2,568 3,418 4,262 5,095 5,914 6,702 1,717 2,572 3,423 4,270 5,108 5,935 6,728 1,721 2,578 3,433 4,283 5,127 5,958 6,763 1,724 2,583 3,440 4,294 5,142 5,978 6,793 1,748 2,625 3,504 4,387 5,277 6,181 7,117 1,750 2,628 3,509 4,394 5,290 6,200 7,151 1,752 2,632 3,515 4,403 5,303 6,222 7,188	1,715 2,568 3,418 4,262 5,095 5,914 6,702 7,416 1,717 2,572 3,423 4,270 5,108 5,935 6,728 7,448 1,721 2,578 3,433 4,283 5,127 5,958 6,763 7,498 1,724 2,583 3,440 4,294 5,142 5,978 6,793 7,537 1,748 2,625 3,504 4,387 5,277 6,181 7,117 7,938 1,750 2,628 3,509 4,394 5,290 6,200 7,151 7,974 1,752 2,632 3,515 4,403 5,303 6,222 7,188 8,014

[&]quot;m" denotes an embedding dimension. Based on 20000 replications.