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%	1,720	2,561	3,369	4,024	4,624	5,158	5,677	6,155	6,600
1,0%	1,726	2,572	3,387	4,053	4,655	5,208	5,728	6,209	6,679
2,5%	1,734	2,588	3,412	4,086	4,701	5,271	5,800	6,302	6,781
5,0%	1,741	2,599	3,433	4,110	4,734	5,319	5,860	6,378	6,864
95,0%	1,794	2,706	3,612	4,360	5,066	5,742	6,398	7,029	7,649
97,5%	1,798	2,715	3,629	4,381	5,095	5,782	6,444	7,080	7,714
99,0%	1,802	2,725	3,646	4,404	5,127	5,823	6,493	7,140	7,783
99,5%	1,804	2,733	3,660	4,420	5,152	5,856	6,523	7,185	7,834

"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%	1,737	2,597	3,437	4,217	4,876	5,478	6,056	6,596	7,099
1,0%	1,740	2,603	3,449	4,233	4,897	5,502	6,088	6,634	7,150
2,5%	1,746	2,612	3,465	4,256	4,924	5,546	6,135	6,695	7,219
5,0%	1,750	2,619	3,477	4,274	4,948	5,580	6,176	6,743	7,278
95,0%	1,785	2,684	3,598	4,448	5,179	5,877	6,547	7,196	7,827
97,5%	1,787	2,689	3,609	4,465	5,200	5,903	6,578	7,238	7,875
99,0%	1,790	2,695	3,623	4,483	5,222	5,932	6,612	7,283	7,926
99,5%	1,792	2,698	3,630	4,494	5,238	5,952	6,635	7,313	7,961

"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%	1,750	2,622	3,487	4,336	5,110	5,790	6,425	7,025	7,594
1,0%	1,752	2,625	3,492	4,344	5,125	5,804	6,447	7,046	7,627
2,5%	1,755	2,630	3,500	4,356	5,144	5,826	6,475	7,085	7,668
5,0%	1,758	2,634	3,506	4,366	5,159	5,844	6,497	7,113	7,706
95,0%	1,778	2,670	3,567	4,477	5,309	6,034	6,736	7,399	8,055
97,5%	1,780	2,673	3,572	4,487	5,322	6,052	6,756	7,423	8,090
99,0%	1,781	2,676	3,577	4,499	5,339	6,073	6,779	7,454	8,127
99,5%	1,783	2,678	3,581	4,507	5,351	6,090	6,797	7,479	8,153

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