## **Epsilon range 0,25 - 2,00**

## Quantiles of the Slope Coefficients $\beta_{\text{m}}$ for a Sample Size of 500 Observations

| Quantile | $\beta_2$ | $\beta_3$ | $\beta_4$ | $\beta_5$ | $\beta_6$ | $\beta_7$ | $\beta_8$ | $\beta_9$ | $\beta_{10}$ |
|----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--------------|
| 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        |

<sup>&</sup>quot;m" denotes an embedding dimension. Based on 20000 replications.

## Quantiles of the Slope Coefficients $\beta_{\text{m}}$ for a Sample Size of 1000 Observations

| Quantile | $\beta_2$ | $\beta_3$ | $\beta_4$ | $\beta_5$ | $\beta_6$ | $\beta_7$ | $\beta_8$ | $\beta_9$ | $\beta_{10}$ |
|----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|-----------|--------------|
| 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        |

<sup>&</sup>quot;m" denotes an embedding dimension. Based on 20000 replications.

## Quantiles of the Slope Coefficients $\beta_{\text{m}}$ for a Sample Size of 2500 Observations

| $\beta_2$ | $\beta_3$   | $\beta_4$   | $\beta_5$   | $\beta_6$   | $\beta_7$   | $\beta_8$   | $\beta_9$   | $\beta_{10}$  |
|-----------|---|---|---|---|---|---|---|---|
| 1,750     | 2,622   | 3,487   | 4,336   | 5,110   | 5,790   | 6,425   | 7,025   | 7,594   |
| 1,752     | 2,625   | 3,492   | 4,344   | 5,125   | 5,804   | 6,447   | 7,046   | 7,627   |
| 1,755     | 2,630   | 3,500   | 4,356   | 5,144   | 5,826   | 6,475   | 7,085   | 7,668   |
| 1,758     | 2,634   | 3,506   | 4,366   | 5,159   | 5,844   | 6,497   | 7,113   | 7,706   |
|           |   |   |   |   |   |   |   |   |
| 1,778     | 2,670   | 3,567   | 4,477   | 5,309   | 6,034   | 6,736   | 7,399   | 8,055   |
| 1,780     | 2,673   | 3,572   | 4,487   | 5,322   | 6,052   | 6,756   | 7,423   | 8,090   |
| 1,781     | 2,676   | 3,577   | 4,499   | 5,339   | 6,073   | 6,779   | 7,454   | 8,127   |
| 1,783     | 2,678   | 3,581   | 4,507   | 5,351   | 6,090   | 6,797   | 7,479   | 8,153   |
|           | 1,750<br>1,752<br>1,755<br>1,758<br>1,778<br>1,780<br>1,781 | 1,750 2,622<br>1,752 2,625<br>1,755 2,630<br>1,758 2,634<br>1,778 2,670<br>1,780 2,673<br>1,781 2,676 | 1,750 2,622 3,487   1,752 2,625 3,492   1,755 2,630 3,500   1,758 2,634 3,506   1,778 2,670 3,567   1,780 2,673 3,572   1,781 2,676 3,577 | 1,750 2,622 3,487 4,336   1,752 2,625 3,492 4,344   1,755 2,630 3,500 4,356   1,758 2,634 3,506 4,366   1,778 2,670 3,567 4,477   1,780 2,673 3,572 4,487   1,781 2,676 3,577 4,499 | 1,750 2,622 3,487 4,336 5,110   1,752 2,625 3,492 4,344 5,125   1,755 2,630 3,500 4,356 5,144   1,758 2,634 3,506 4,366 5,159   1,778 2,670 3,567 4,477 5,309   1,780 2,673 3,572 4,487 5,322   1,781 2,676 3,577 4,499 5,339 | 1,750 2,622 3,487 4,336 5,110 5,790   1,752 2,625 3,492 4,344 5,125 5,804   1,755 2,630 3,500 4,356 5,144 5,826   1,758 2,634 3,506 4,366 5,159 5,844   1,778 2,670 3,567 4,477 5,309 6,034   1,780 2,673 3,572 4,487 5,322 6,052   1,781 2,676 3,577 4,499 5,339 6,073 | 1,750 2,622 3,487 4,336 5,110 5,790 6,425   1,752 2,625 3,492 4,344 5,125 5,804 6,447   1,755 2,630 3,500 4,356 5,144 5,826 6,475   1,758 2,634 3,506 4,366 5,159 5,844 6,497   1,778 2,670 3,567 4,477 5,309 6,034 6,736   1,780 2,673 3,572 4,487 5,322 6,052 6,756   1,781 2,676 3,577 4,499 5,339 6,073 6,779 | 1,750 2,622 3,487 4,336 5,110 5,790 6,425 7,025   1,752 2,625 3,492 4,344 5,125 5,804 6,447 7,046   1,755 2,630 3,500 4,356 5,144 5,826 6,475 7,085   1,758 2,634 3,506 4,366 5,159 5,844 6,497 7,113   1,778 2,670 3,567 4,477 5,309 6,034 6,736 7,399   1,780 2,673 3,572 4,487 5,322 6,052 6,756 7,423   1,781 2,676 3,577 4,499 5,339 6,073 6,779 7,454 |

<sup>&</sup>quot;m" denotes an embedding dimension. Based on 20000 replications.