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

"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

"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%	1,715	2,568	3,418	4,262	5,095	5,914	6,702	7,416	8,045
1,0%	1,717	2,572	3,423	4,270	5,108	5,935	6,728	7,448	8,091
2,5%	1,721	2,578	3,433	4,283	5,127	5,958	6,763	7,498	8,156
5,0%	1,724	2,583	3,440	4,294	5,142	5,978	6,793	7,537	8,203
95,0%	1,748	2,625	3,504	4,387	5,277	6,181	7,117	7,938	8,696
97,5%	1,750	2,628	3,509	4,394	5,290	6,200	7,151	7,974	8,742
99,0%	1,752	2,632	3,515	4,403	5,303	6,222	7,188	8,014	8,797
99,5%	1,754	2,634	3,518	4,409	5,313	6,237	7,221	8,048	8,837

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