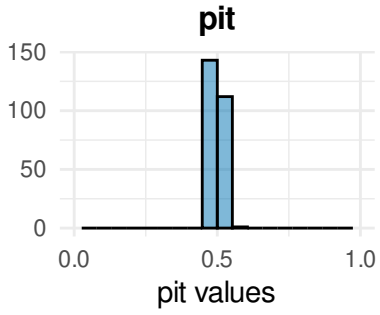
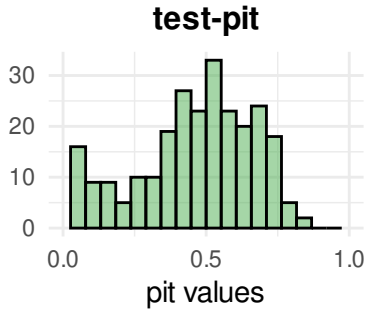
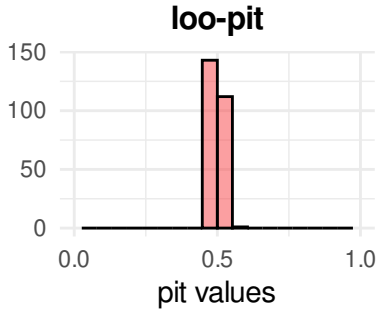
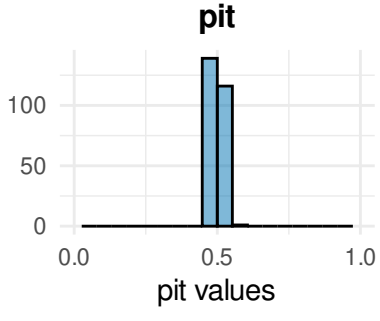
β = 0.8

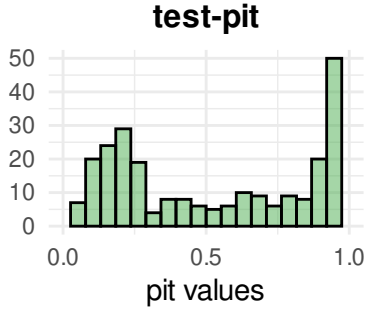


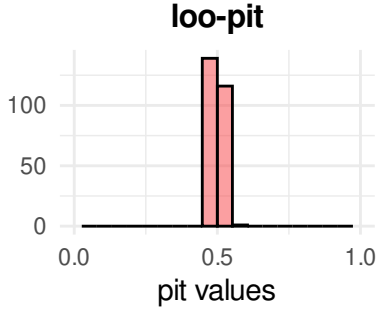




β = 0.95







t vals over S=200 simulations. DGP: beta*x+(1-beta)*gp (hilbert space gp), (beta = 0.8,0.95), fit: normal model, N= 256 c