

Supplementary Material to “Spectral Statistics of Sample Block Correlation Matrices”

November 30, 2023

1 Size

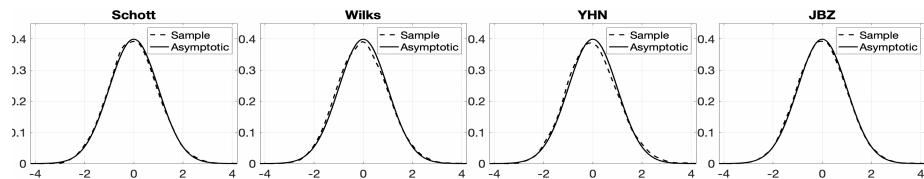


Figure 1: Simulated distribution of D1M1G1S1p32

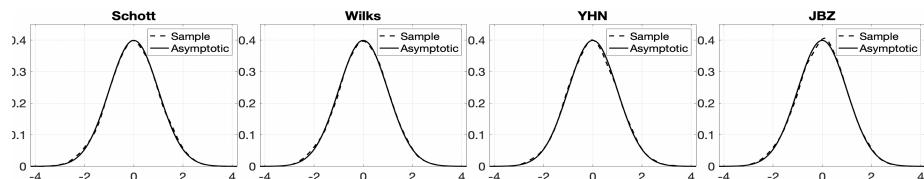


Figure 2: Simulated distribution of D1M1G1S1p160

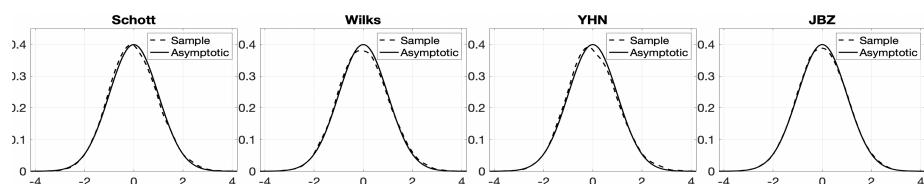


Figure 3: Simulated distribution of D1M1G1S2p32

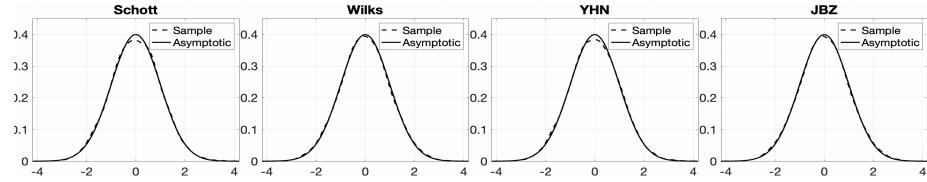


Figure 4: Simulated distribution of D1M1G1S2p160

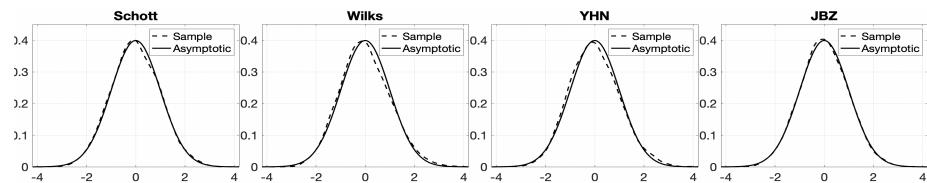


Figure 5: Simulated distribution of D1M1G1S3p32

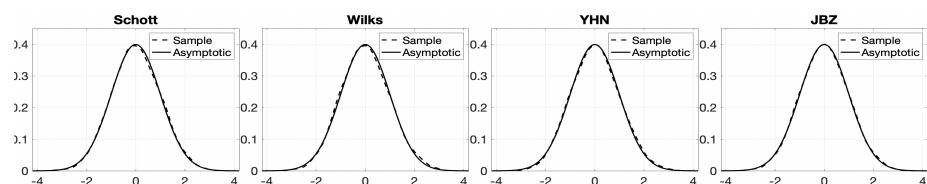


Figure 6: Simulated distribution of D1M1G1S3p160

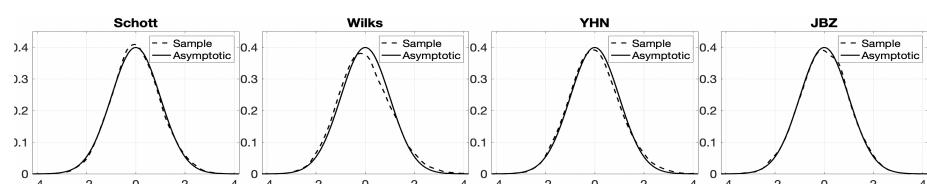


Figure 7: Simulated distribution of D1M1G2S1p32

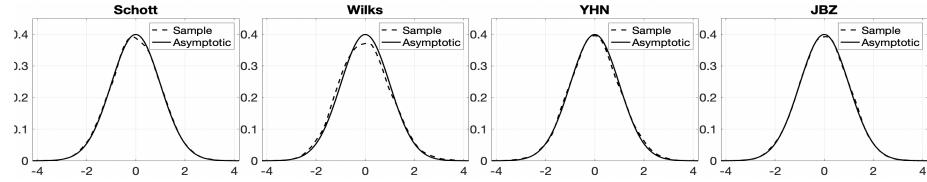


Figure 8: Simulated distribution of D1M1G2S1p160

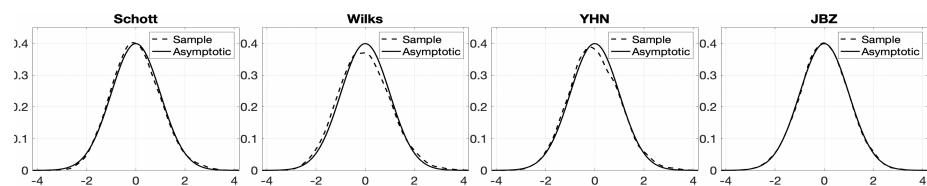


Figure 9: Simulated distribution of D1M1G2S2p32

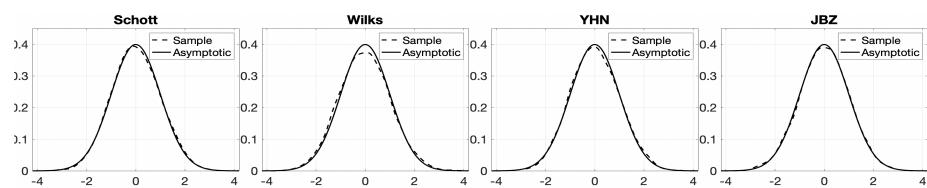


Figure 10: Simulated distribution of D1M1G2S2p160

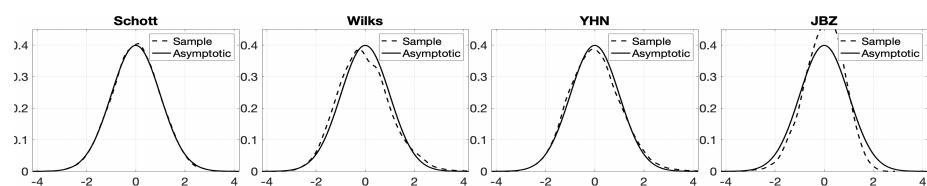


Figure 11: Simulated distribution of D1M1G2S3p32

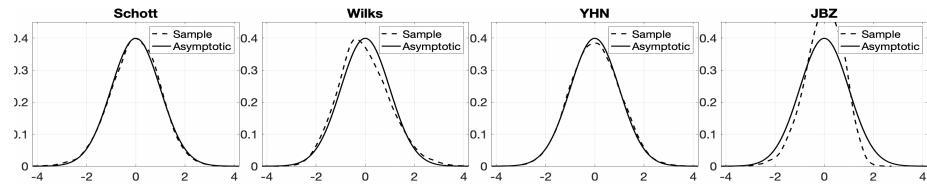


Figure 12: Simulated distribution of D1M1G2S3p160



Figure 13: Simulated distribution of D1M1G3S1p32



Figure 14: Simulated distribution of D1M1G3S1p160



Figure 15: Simulated distribution of D1M1G3S2p32



Figure 16: Simulated distribution of D1M1G3S2p160

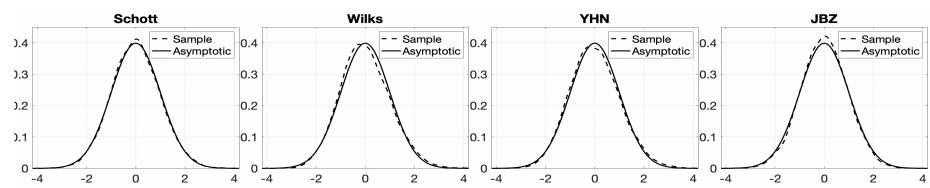


Figure 17: Simulated distribution of D1M1G3S3p32

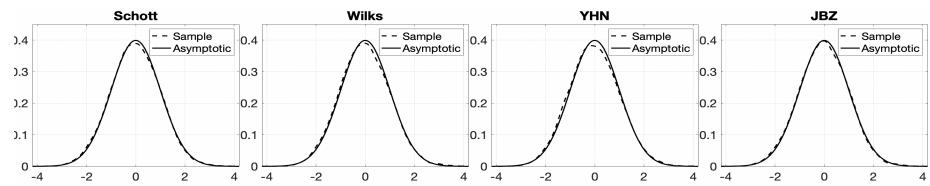


Figure 18: Simulated distribution of D1M1G3S3p160

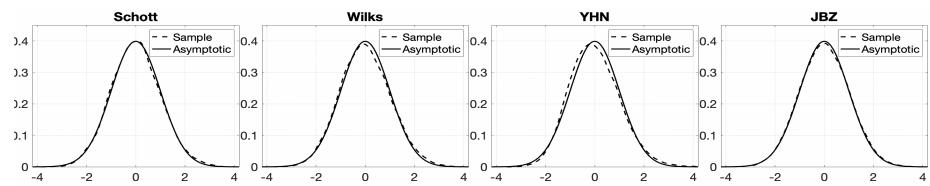


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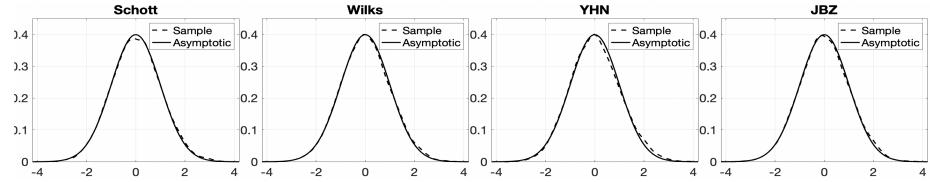


Figure 20: Simulated distribution of D1M2G1S1p160

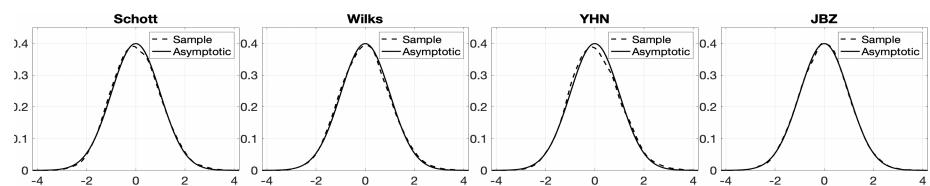


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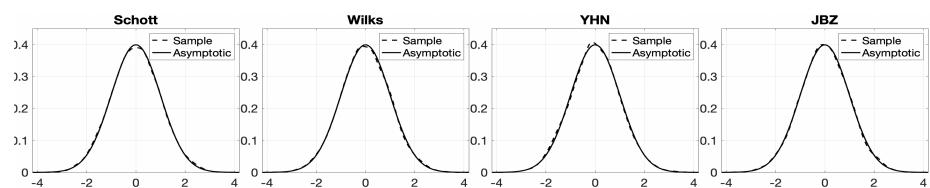


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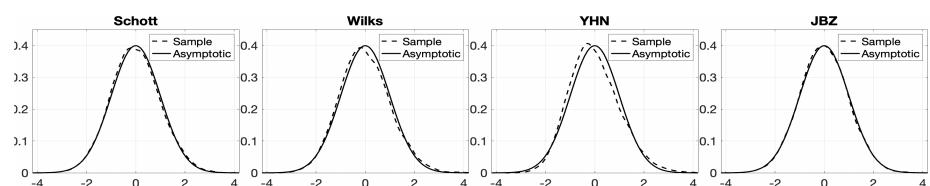


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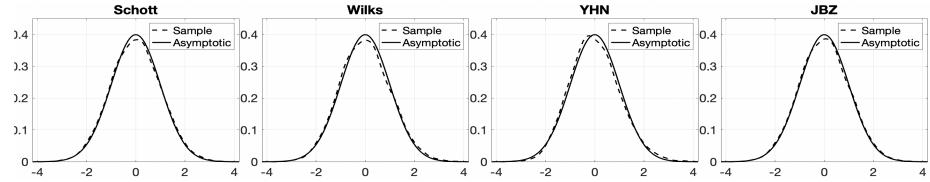


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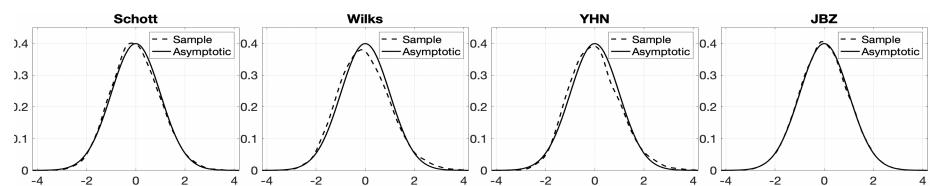


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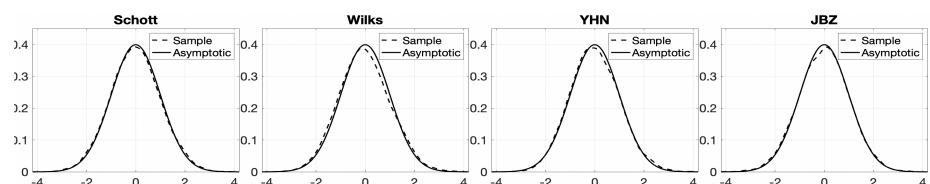


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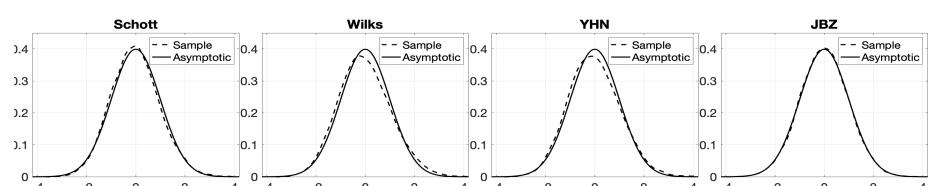


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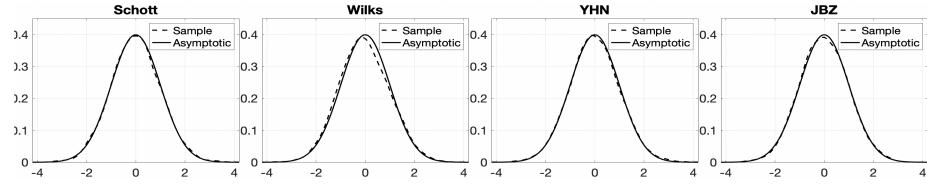


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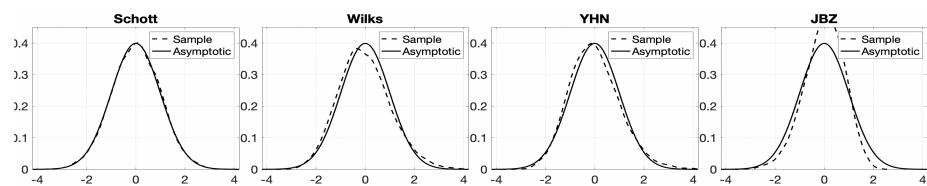


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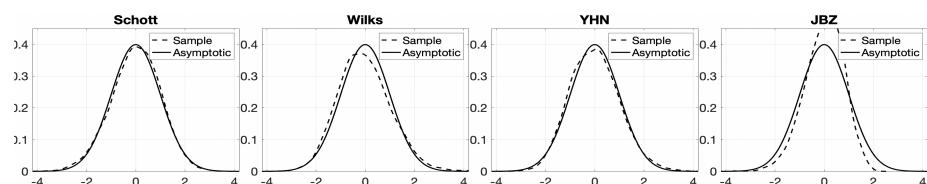


Figure 30: Simulated distribution of D1M2G2S3p160



Figure 31: Simulated distribution of D1M2G3S1p32



Figure 32: Simulated distribution of D1M2G3S1p160



Figure 33: Simulated distribution of D1M2G3S2p32



Figure 34: Simulated distribution of D1M2G3S2p160

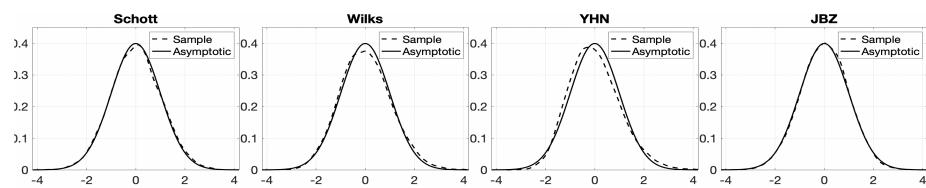


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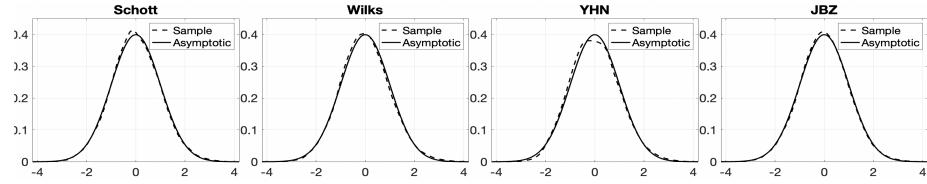


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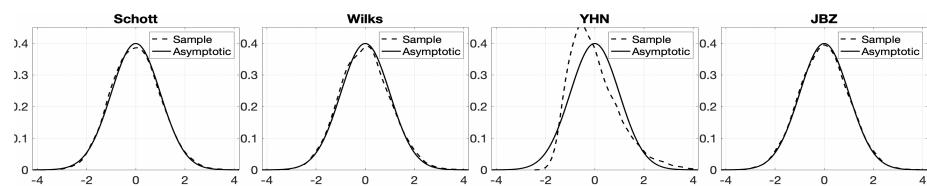


Figure 37: Simulated distribution of D1M3G1S1p32

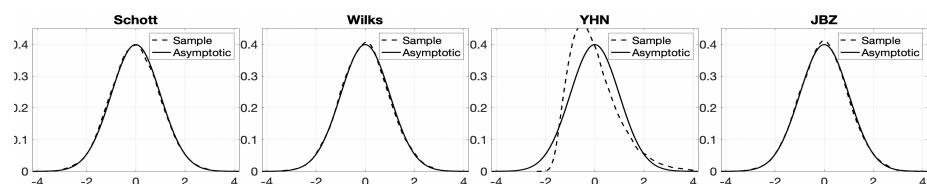


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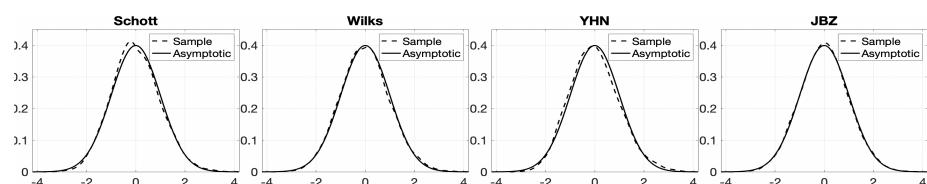


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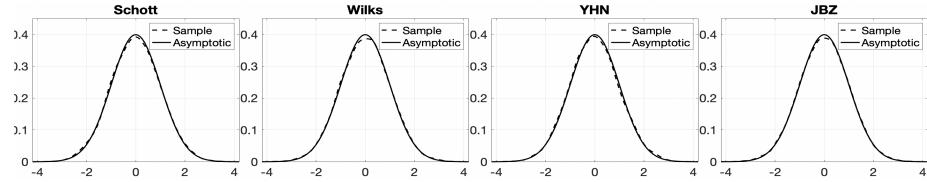


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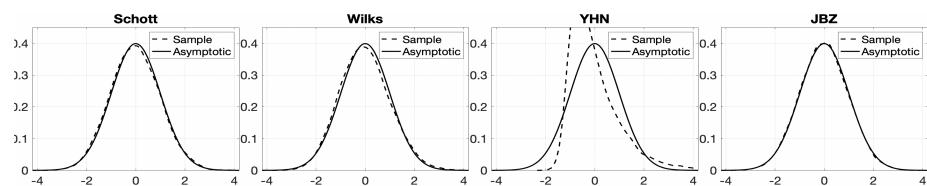


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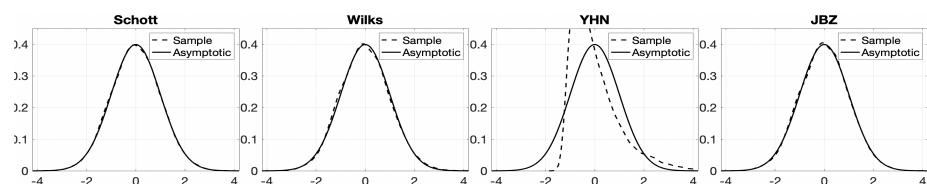


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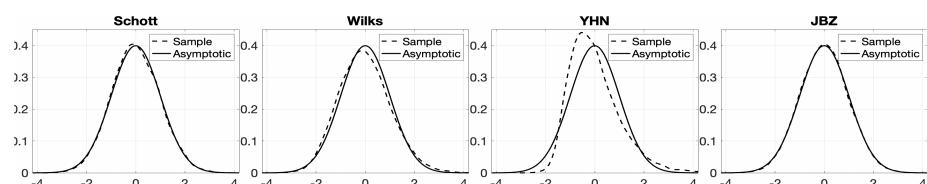


Figure 43: Simulated distribution of D1M3G2S1p32

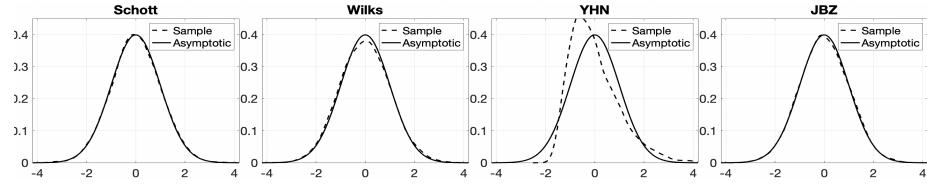


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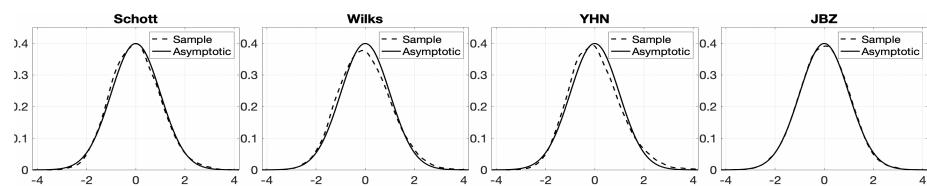


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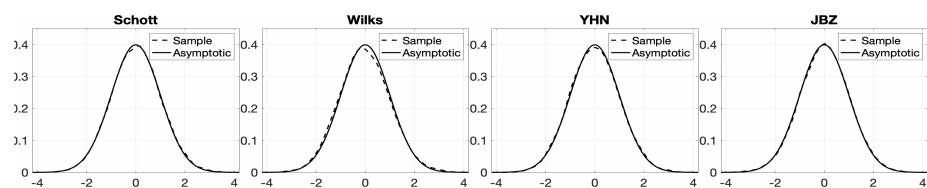


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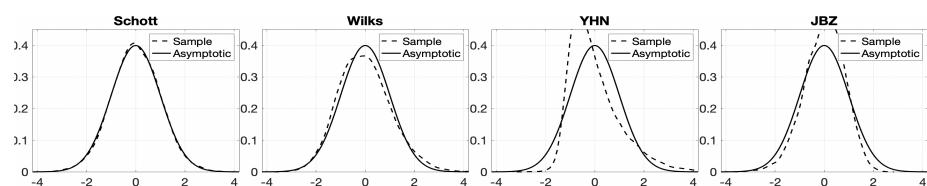


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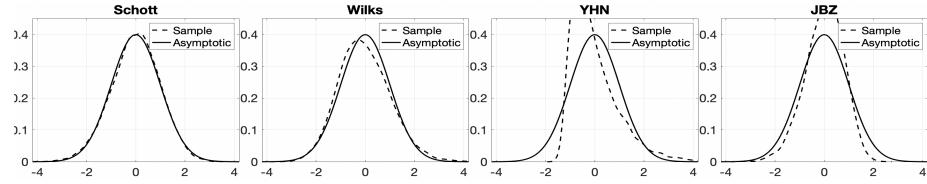


Figure 48: Simulated distribution of D1M3G2S3p160



Figure 49: Simulated distribution of D1M3G3S1p32



Figure 50: Simulated distribution of D1M3G3S1p160



Figure 51: Simulated distribution of D1M3G3S2p32



Figure 52: Simulated distribution of D1M3G3S2p160

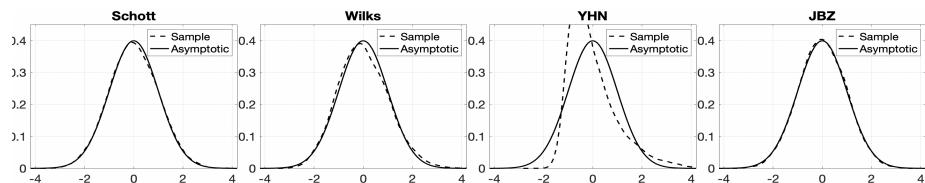


Figure 53: Simulated distribution of D1M3G3S3p32

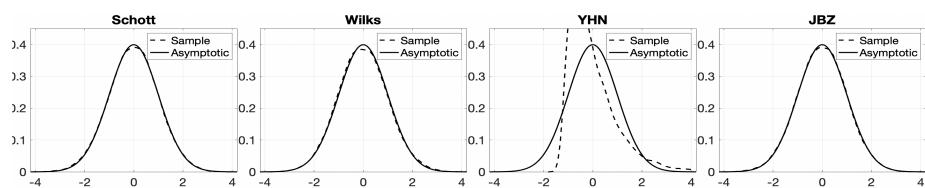


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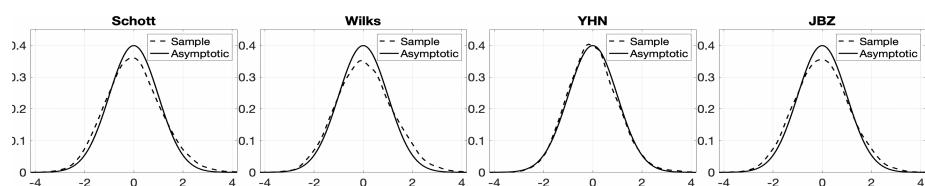


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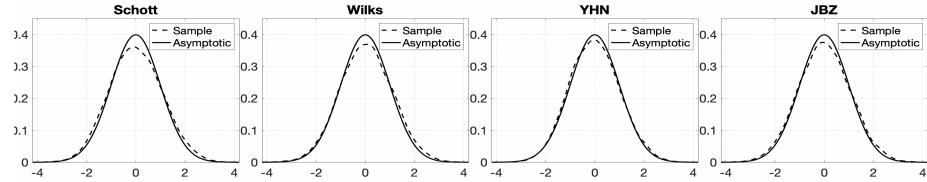


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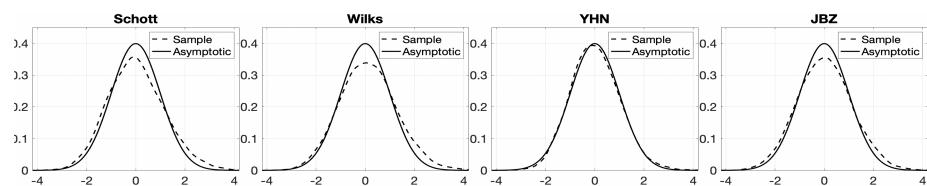


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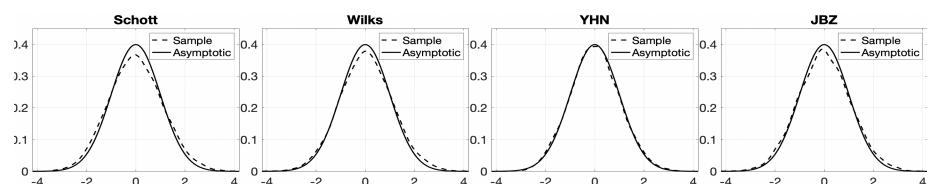


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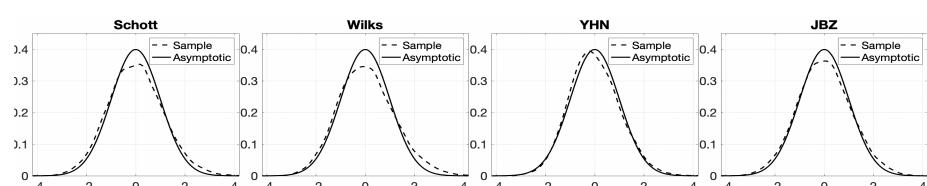


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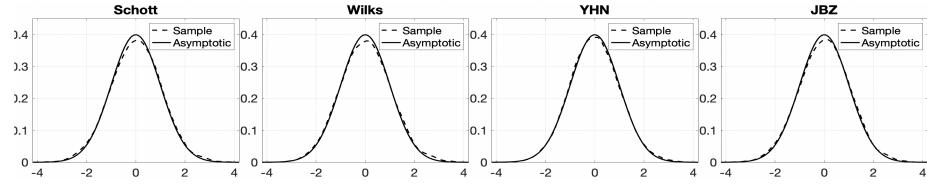


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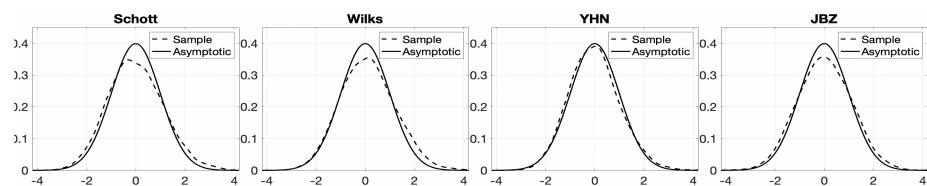


Figure 61: Simulated distribution of D2M1G2S1p32

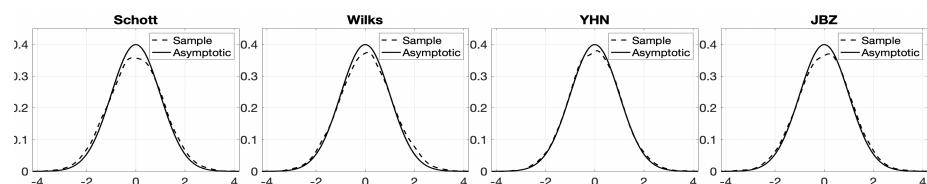


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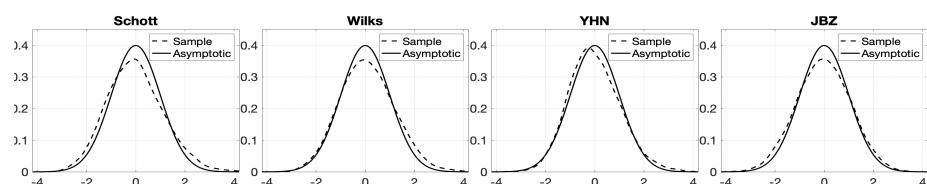


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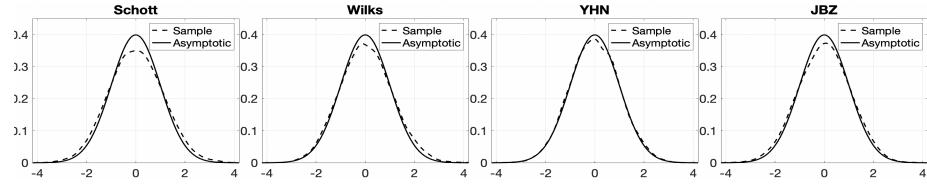


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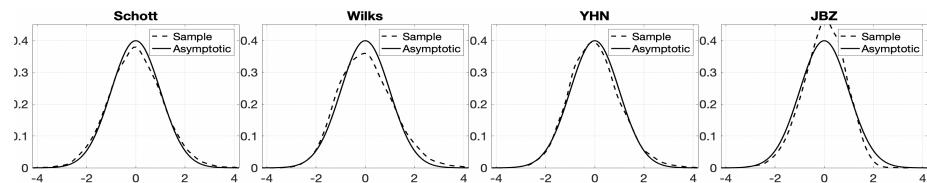


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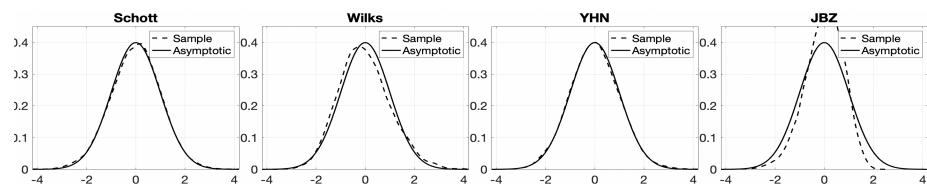


Figure 66: Simulated distribution of D2M1G2S3p160



Figure 67: Simulated distribution of D2M1G3S1p32



Figure 68: Simulated distribution of D2M1G3S1p160



Figure 69: Simulated distribution of D2M1G3S2p32



Figure 70: Simulated distribution of D2M1G3S2p160

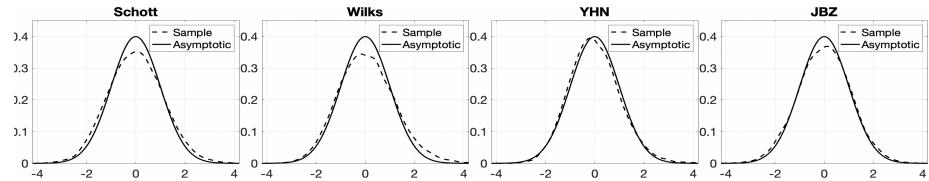


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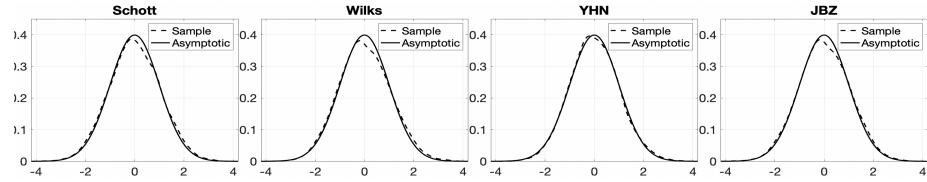


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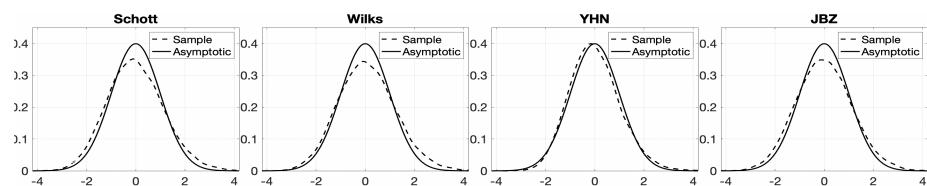


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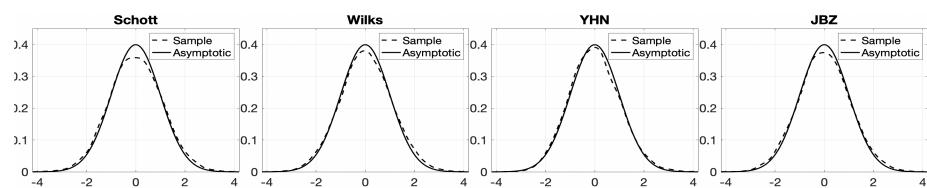


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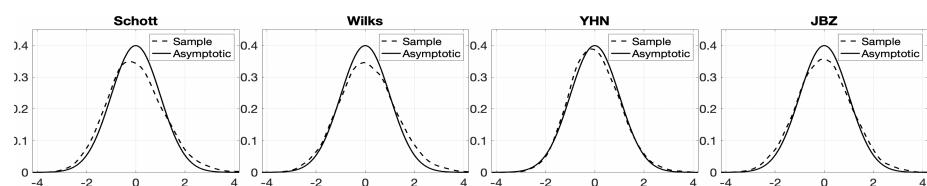


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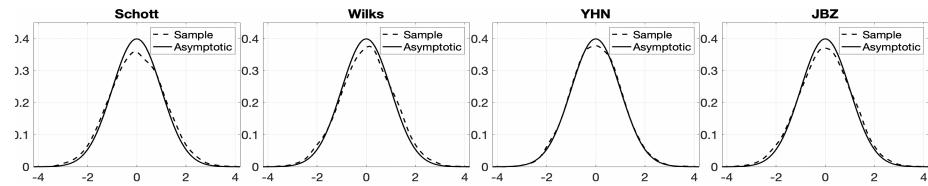


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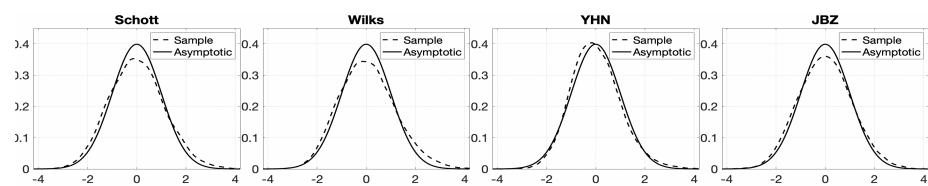


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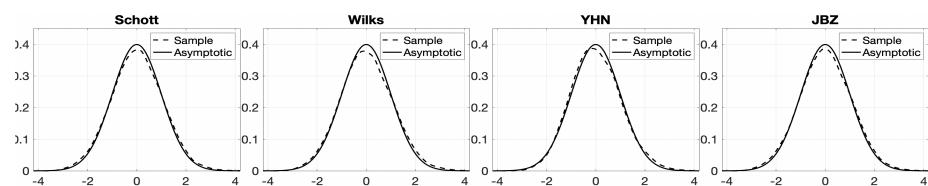


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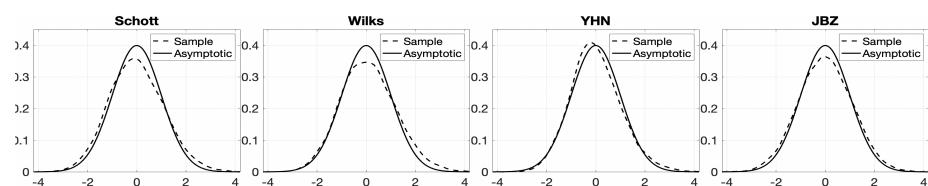


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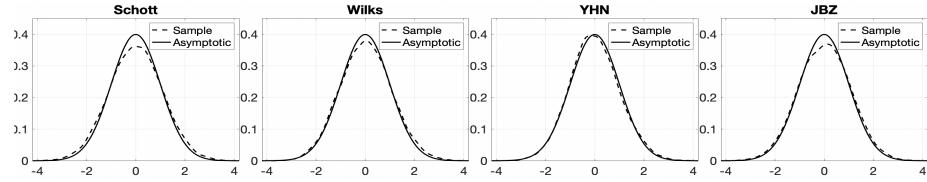


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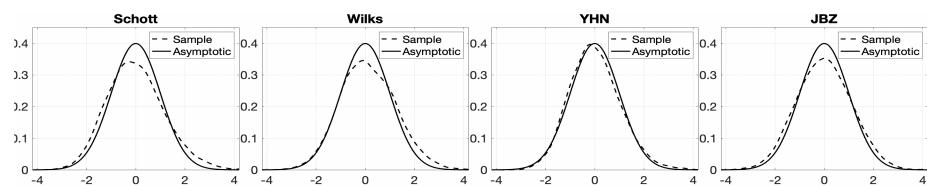


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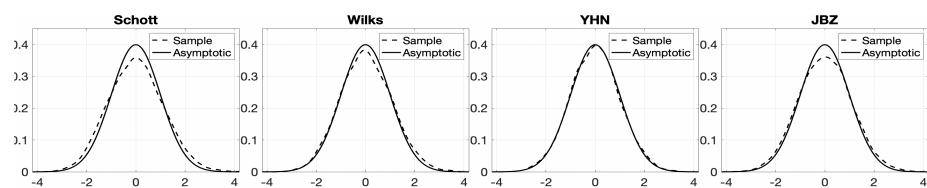


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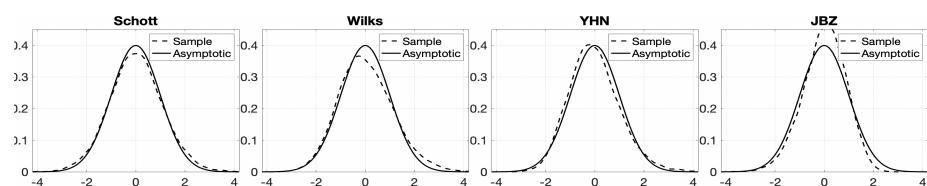


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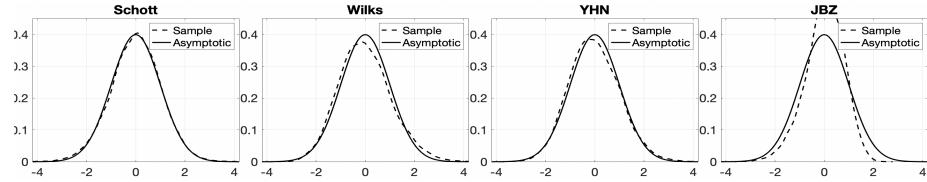


Figure 84: Simulated distribution of D2M2G2S3p160



Figure 85: Simulated distribution of D2M2G3S1p32



Figure 86: Simulated distribution of D2M2G3S1p160



Figure 87: Simulated distribution of D2M2G3S2p32



Figure 88: Simulated distribution of D2M2G3S2p160

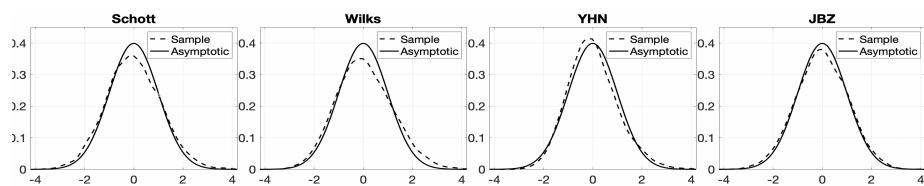


Figure 89: Simulated distribution of D2M2G3S3p32

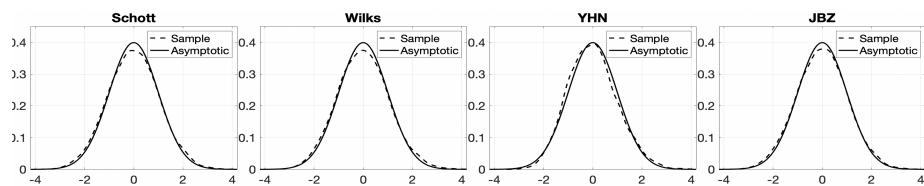


Figure 90: Simulated distribution of D2M2G3S3p160

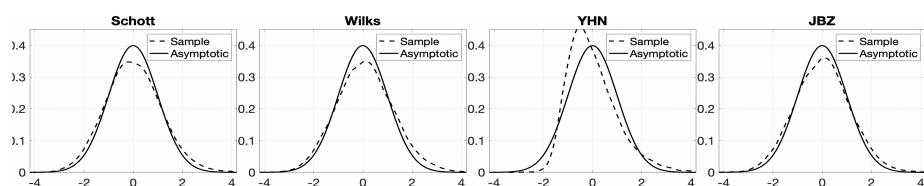


Figure 91: Simulated distribution of D2M3G1S1p32

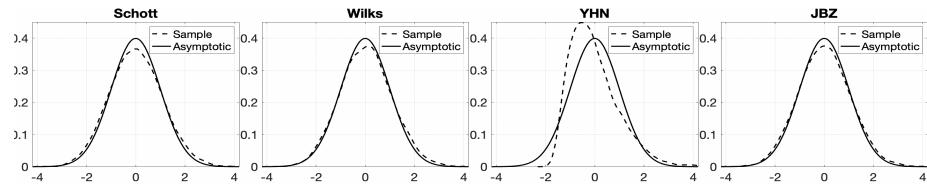


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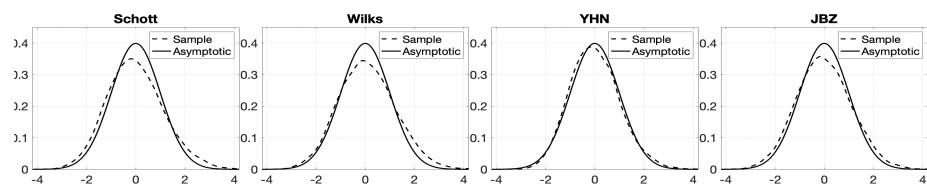


Figure 93: Simulated distribution of D2M3G1S2p32

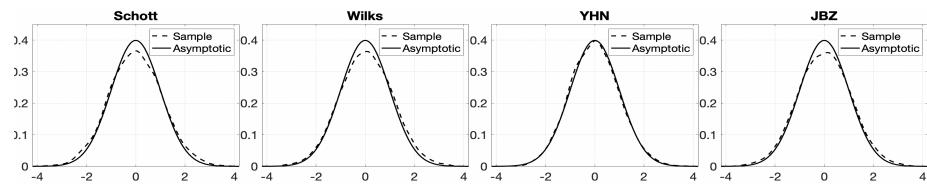


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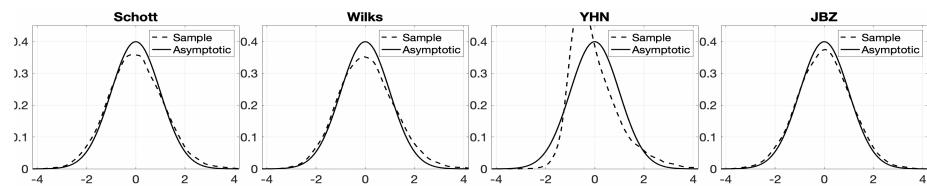


Figure 95: Simulated distribution of D2M3G1S3p32

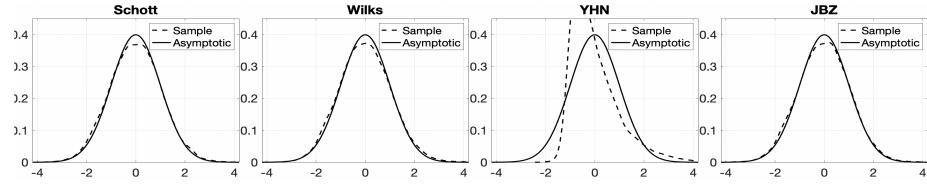


Figure 96: Simulated distribution of D2M3G1S3p160

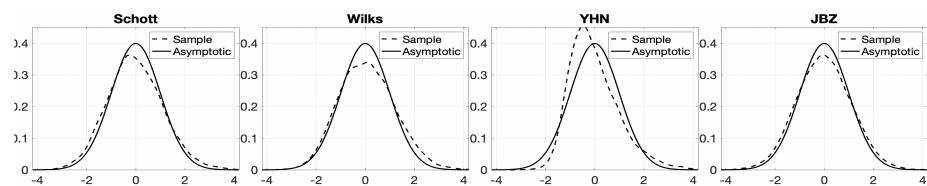


Figure 97: Simulated distribution of D2M3G2S1p32

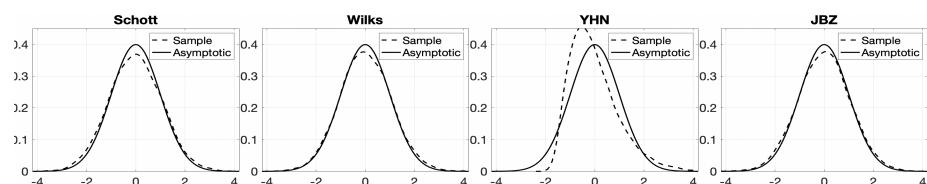


Figure 98: Simulated distribution of D2M3G2S1p160

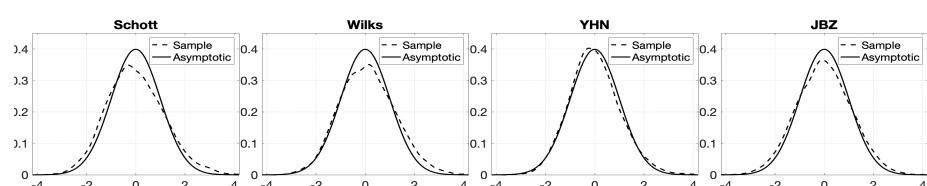


Figure 99: Simulated distribution of D2M3G2S2p32

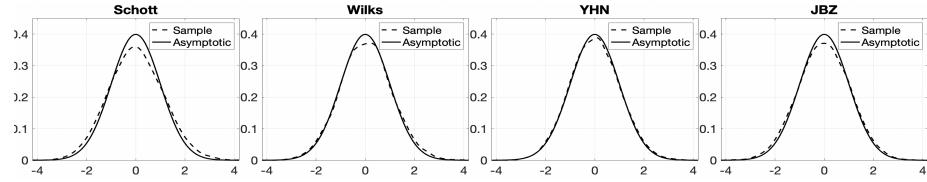


Figure 100: Simulated distribution of D2M3G2S2p160

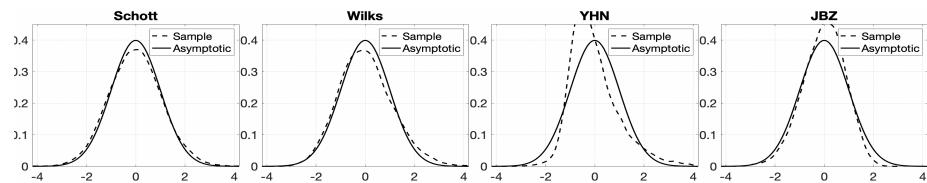


Figure 101: Simulated distribution of D2M3G2S3p32

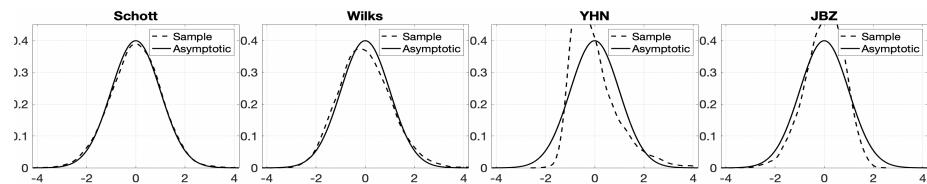


Figure 102: Simulated distribution of D2M3G2S3p160



Figure 103: Simulated distribution of D2M3G3S1p32



Figure 104: Simulated distribution of D2M3G3S1p160



Figure 105: Simulated distribution of D2M3G3S2p32



Figure 106: Simulated distribution of D2M3G3S2p160

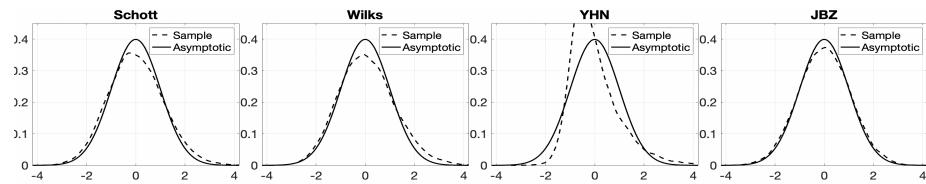


Figure 107: Simulated distribution of D2M3G3S3p32

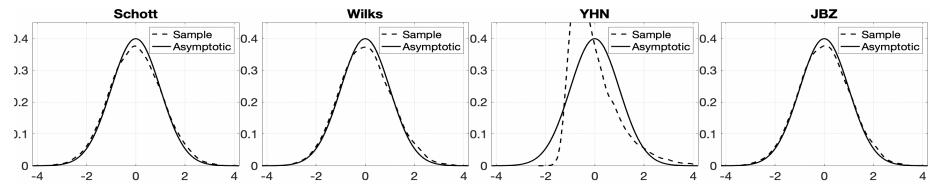


Figure 108: Simulated distribution of D2M3G3S3p160

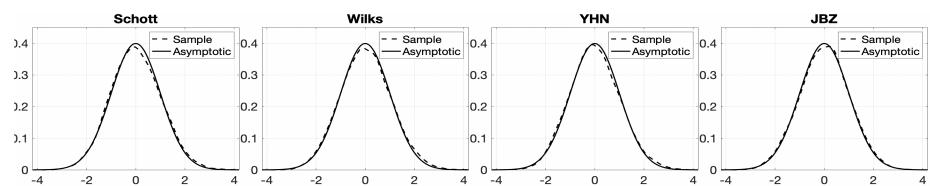


Figure 109: Simulated distribution of D3M1G1S1p32

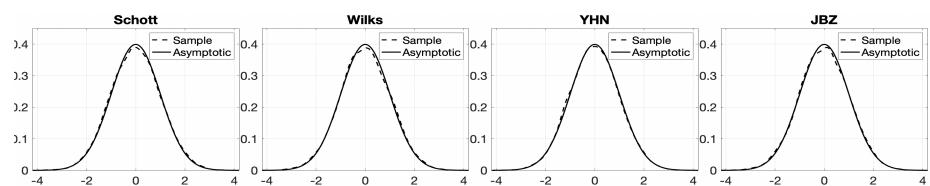


Figure 110: Simulated distribution of D3M1G1S1p160

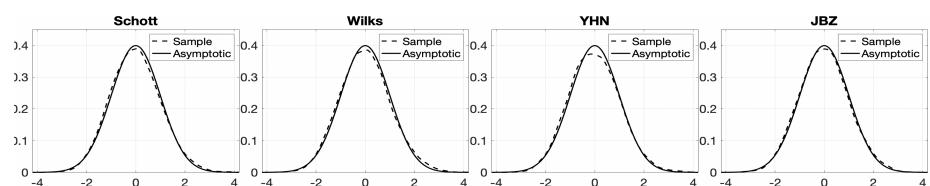


Figure 111: Simulated distribution of D3M1G1S2p32

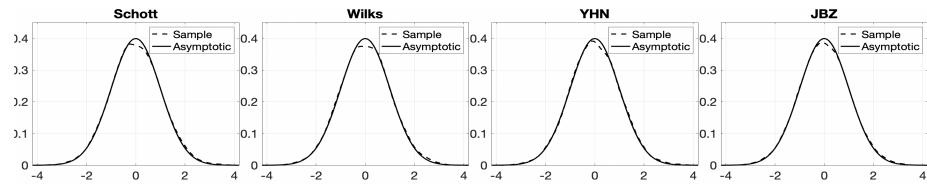


Figure 112: Simulated distribution of D3M1G1S2p160

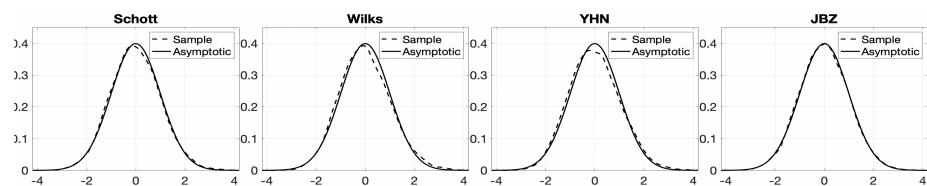


Figure 113: Simulated distribution of D3M1G1S3p32

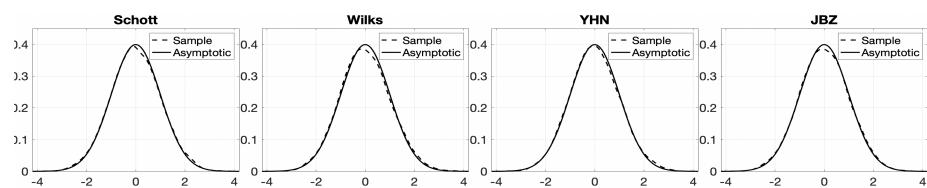


Figure 114: Simulated distribution of D3M1G1S3p160

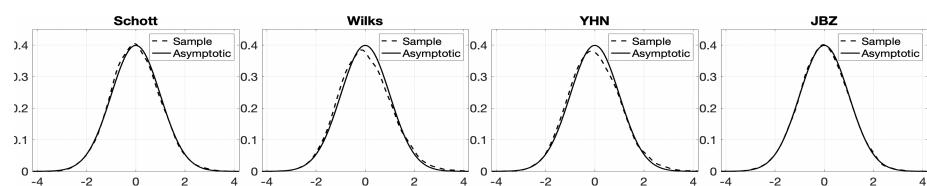


Figure 115: Simulated distribution of D3M1G2S1p32

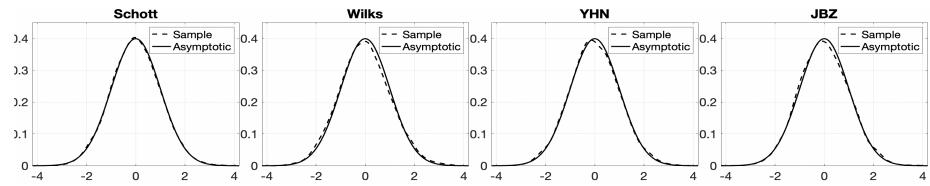


Figure 116: Simulated distribution of D3M1G2S1p160

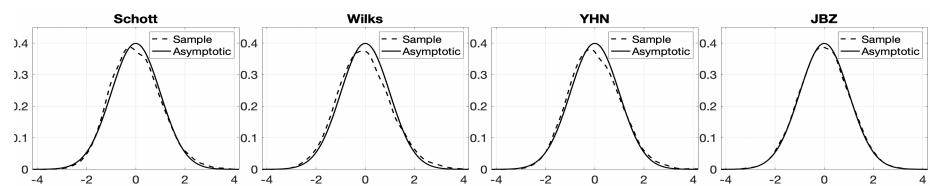


Figure 117: Simulated distribution of D3M1G2S2p32

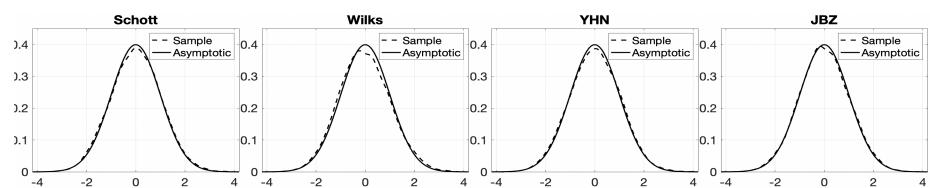


Figure 118: Simulated distribution of D3M1G2S2p160

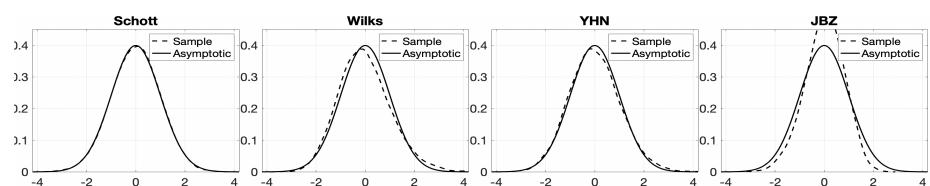


Figure 119: Simulated distribution of D3M1G2S3p32

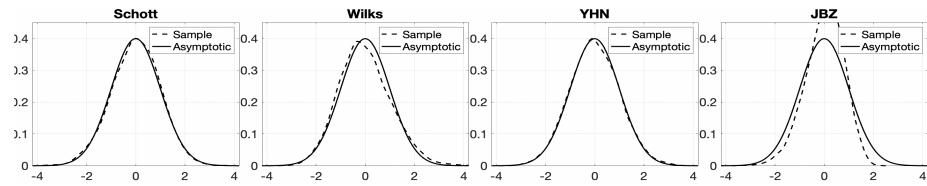


Figure 120: Simulated distribution of D3M1G2S3p160



Figure 121: Simulated distribution of D3M1G3S1p32



Figure 122: Simulated distribution of D3M1G3S1p160



Figure 123: Simulated distribution of D3M1G3S2p32



Figure 124: Simulated distribution of D3M1G3S2p160

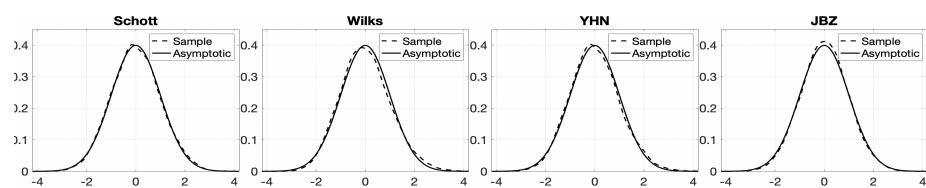


Figure 125: Simulated distribution of D3M1G3S3p32

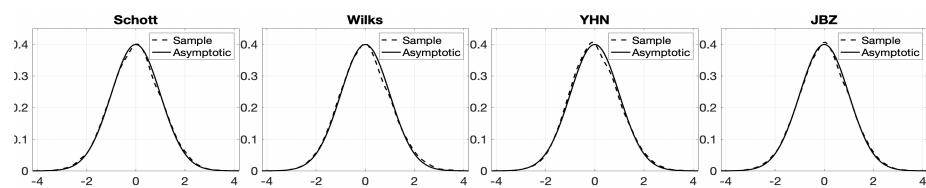


Figure 126: Simulated distribution of D3M1G3S3p160

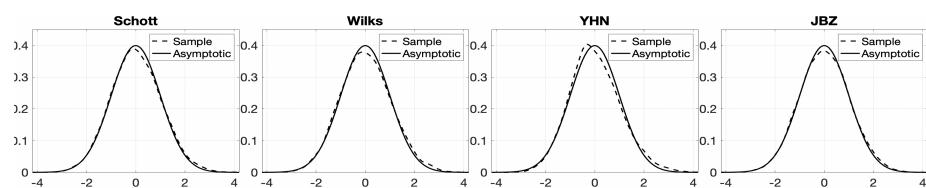


Figure 127: Simulated distribution of D3M2G1S1p32

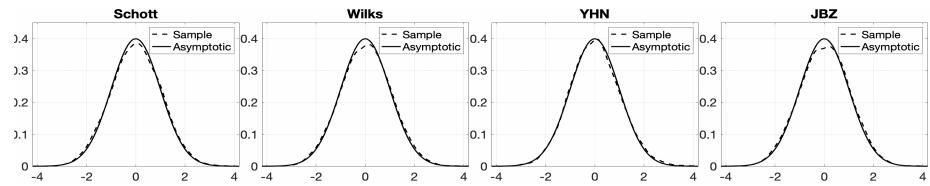


Figure 128: Simulated distribution of D3M2G1S1p160

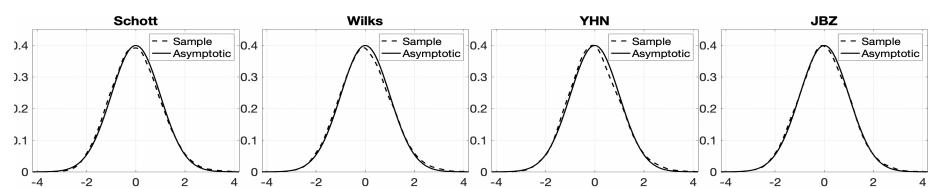


Figure 129: Simulated distribution of D3M2G1S2p32

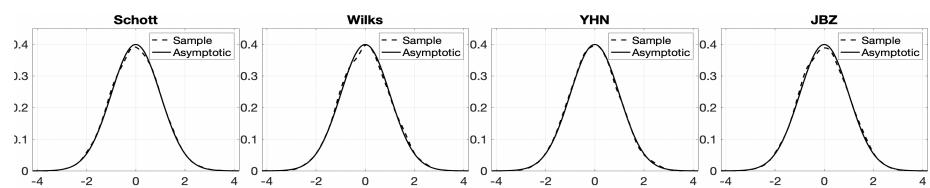


Figure 130: Simulated distribution of D3M2G1S2p160

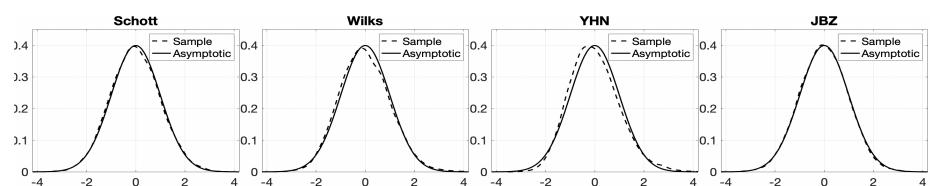


Figure 131: Simulated distribution of D3M2G1S3p32

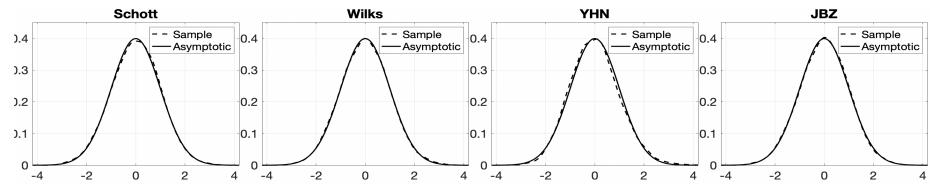


Figure 132: Simulated distribution of D3M2G1S3p160

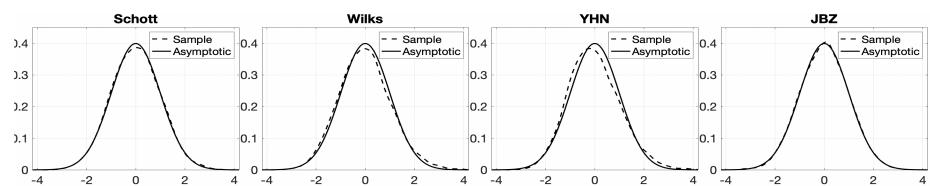


Figure 133: Simulated distribution of D3M2G2S1p32

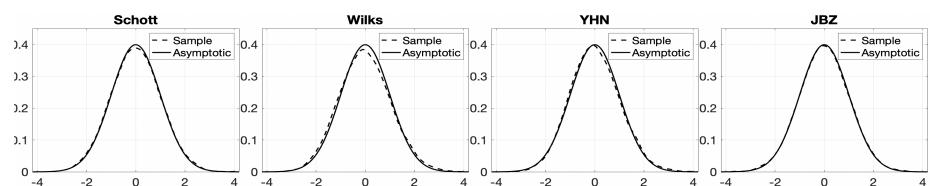


Figure 134: Simulated distribution of D3M2G2S1p160

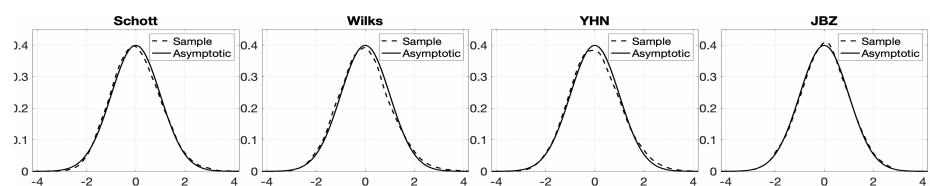


Figure 135: Simulated distribution of D3M2G2S2p32

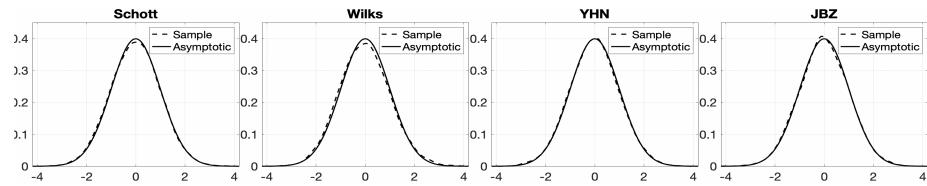


Figure 136: Simulated distribution of D3M2G2S2p160

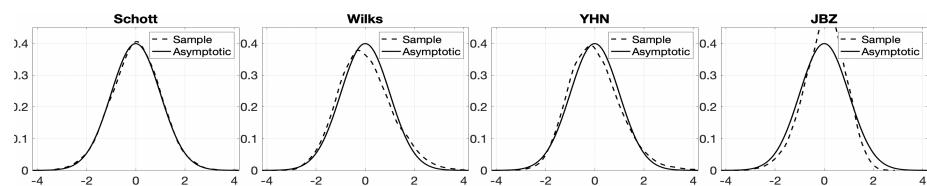


Figure 137: Simulated distribution of D3M2G2S3p32

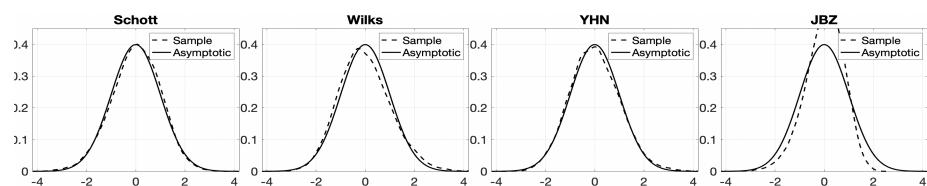


Figure 138: Simulated distribution of D3M2G2S3p160



Figure 139: Simulated distribution of D3M2G3S1p32

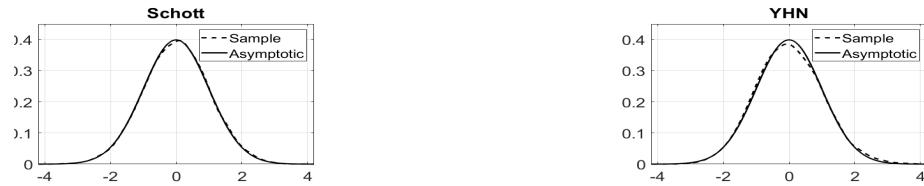


Figure 140: Simulated distribution of D3M2G3S1p160



Figure 141: Simulated distribution of D3M2G3S2p32



Figure 142: Simulated distribution of D3M2G3S2p160

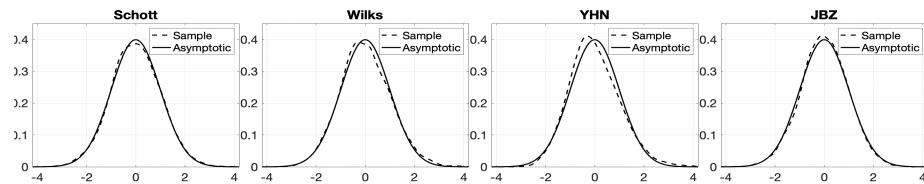


Figure 143: Simulated distribution of D3M2G3S3p32

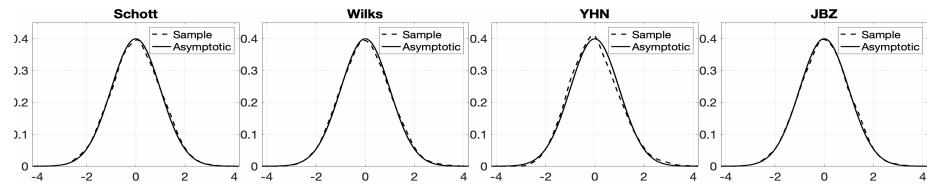


Figure 144: Simulated distribution of D3M2G3S3p160

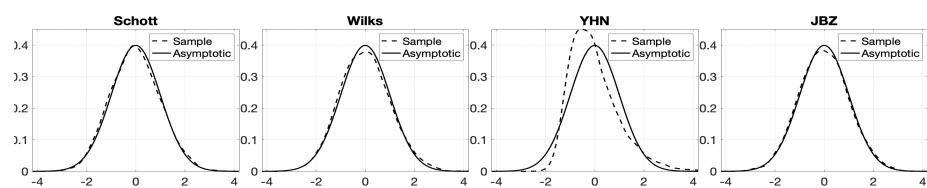


Figure 145: Simulated distribution of D3M3G1S1p32

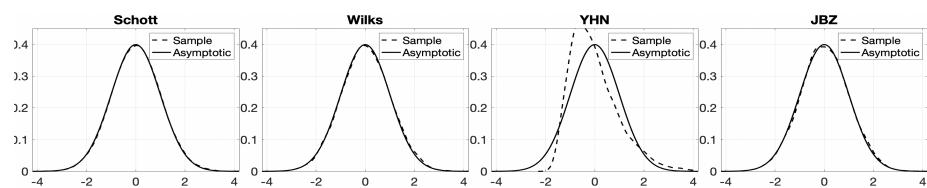


Figure 146: Simulated distribution of D3M3G1S1p160

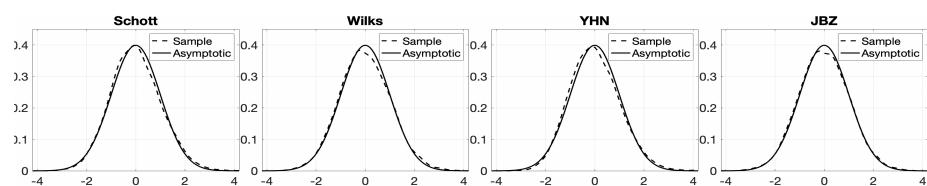


Figure 147: Simulated distribution of D3M3G1S2p32

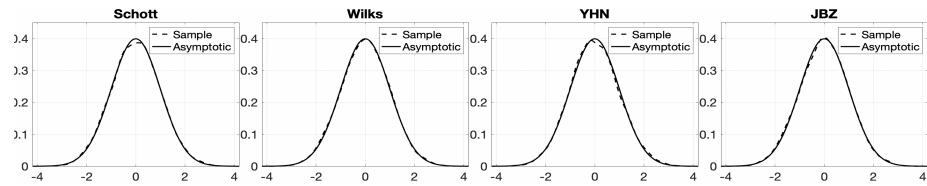


Figure 148: Simulated distribution of D3M3G1S2p160

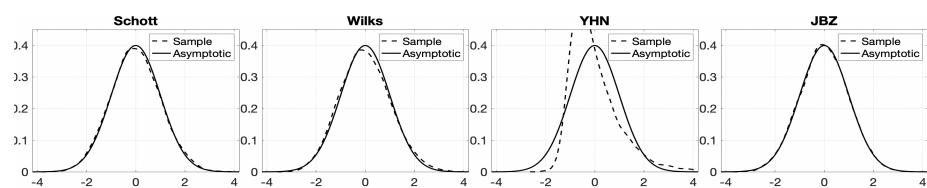


Figure 149: Simulated distribution of D3M3G1S3p32

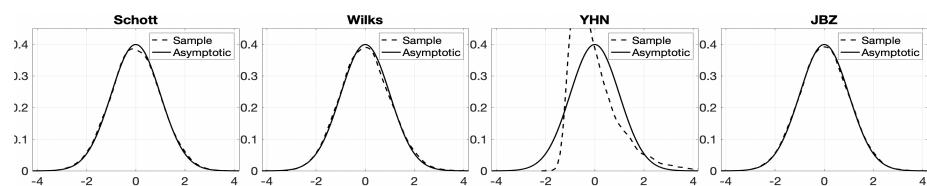


Figure 150: Simulated distribution of D3M3G1S3p160

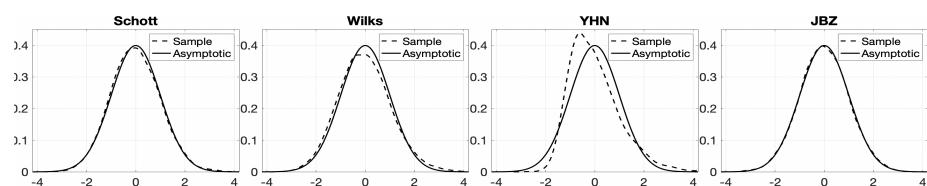


Figure 151: Simulated distribution of D3M3G2S1p32

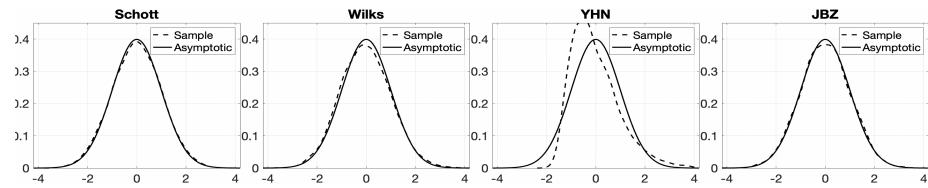


Figure 152: Simulated distribution of D3M3G2S1p160

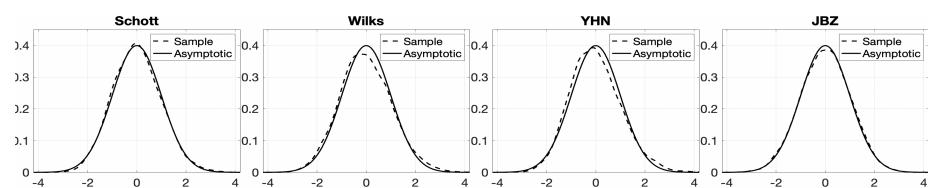


Figure 153: Simulated distribution of D3M3G2S2p32

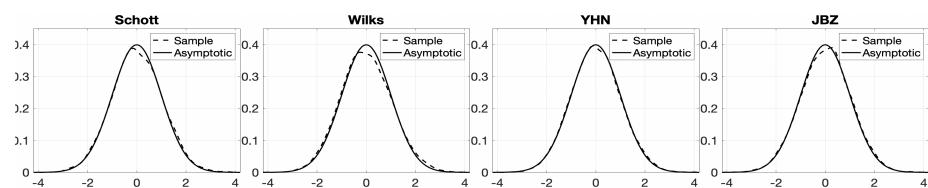


Figure 154: Simulated distribution of D3M3G2S2p160

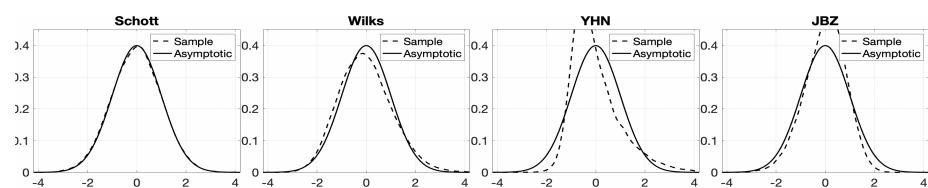


Figure 155: Simulated distribution of D3M3G2S3p32

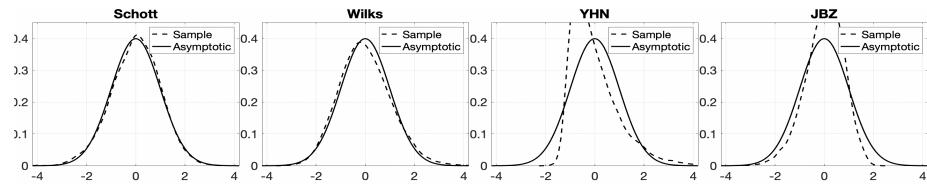


Figure 156: Simulated distribution of D3M3G2S3p160



Figure 157: Simulated distribution of D3M3G3S1p32

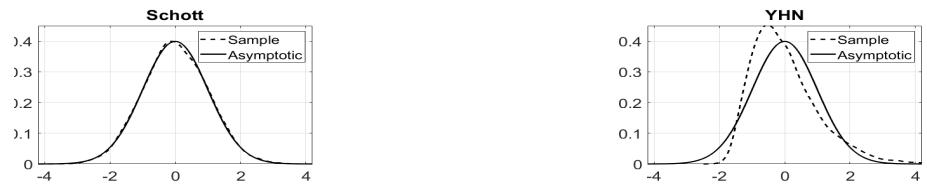


Figure 158: Simulated distribution of D3M3G3S1p160



Figure 159: Simulated distribution of D3M3G3S2p32



Figure 160: Simulated distribution of D3M3G3S2p160

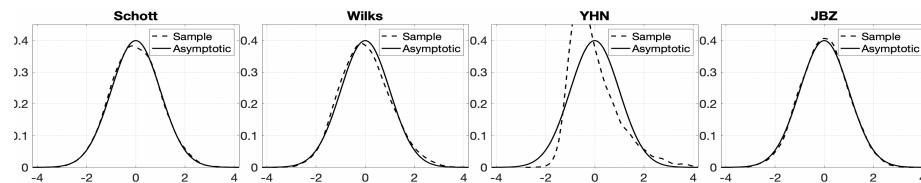


Figure 161: Simulated distribution of D3M3G3S3p32

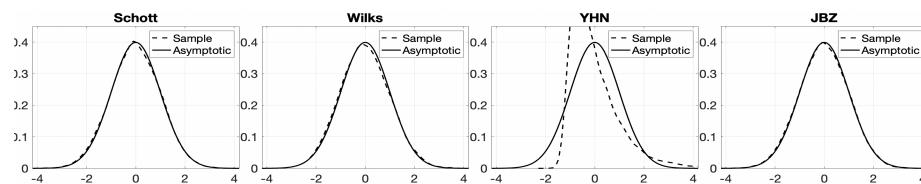


Figure 162: Simulated distribution of D3M3G3S3p160