

Table 1: Losses computed for the 1000-point adaptive (A) and sequential local (SL) designs. True scale functions are shown and are used in the computation of the losses. Designs SL1, SL2, SL3, SL4 assume that  $\sigma(x) \propto 1, x + x_N, \sqrt{x + x_N}, x + 0.25x_N$  respectively.

True $\sigma(x) \propto 1$						True $\sigma(x) \propto x + x_N$				
$\nu$	A	SL1	SL2	SL3	SL4	A	SL1	SL2	SL3	SL4
0.20	1.2232	1.2212	1.4413	1.2551	2.1088	1.2486	1.4271	1.2431	1.3290	1.4409
0.35	1.0061	1.0046	1.1774	1.0303	1.6827	1.0230	1.1595	1.0188	1.0832	1.1694
0.65	0.5614	0.5608	0.6439	0.5734	0.8669	0.5678	0.6285	0.5638	0.5905	0.6300
0.95	0.0972	0.0971	0.1032	0.0981	0.1245	0.0946	0.0986	0.0945	0.0958	0.1016
True $\sigma(x) \propto \sqrt{x + x_N}$						True $\sigma(x) \propto x + 0.25x_N$				
$\nu$	A	SL1	SL2	SL3	SL4	A	SL1	SL2	SL3	SL4
0.20	1.2742	1.3005	1.3353	1.2722	1.7511	1.0127	1.6829	1.0927	1.4566	0.9406
0.35	1.0424	1.0643	1.0927	1.0417	1.4088	0.7875	1.3493	0.8969	1.1751	0.7798
0.65	0.5756	0.5871	0.6013	0.5754	0.7417	0.4593	0.7069	0.4995	0.6218	0.4441
0.95	0.0967	0.0977	0.0987	0.0967	0.1126	0.0820	0.0976	0.0858	0.0921	0.0816

Table 2: Average losses computed for the 30-point adaptive (A) designs and losses of sequential local (SL) designs. True scale functions are shown and are used in the computation of the losses. Designs SL1, SL2, SL3, SL4 assume that  $\sigma(x) \propto 1, x + x_N, \sqrt{x + x_N}, x + 0.25x_N$  respectively.

True $\sigma(x) \propto 1$						True $\sigma(x) \propto x + x_N$				
$\nu$	A	SL1	SL2	SL3	SL4	A	SL1	SL2	SL3	SL4
0.20	1.4888	1.2219	1.4552	1.2481	2.4613	1.3728	1.4344	1.2434	1.3381	1.5969
0.35	1.1115	1.0060	1.1927	1.0279	1.8367	1.0980	1.1666	1.0218	1.0906	1.2342
0.65	0.6174	0.5653	0.6565	0.5776	0.9273	0.6054	0.6357	0.5677	0.5983	0.6619
0.95	0.1195	0.1171	0.1246	0.1180	0.1458	0.1170	0.1189	0.1153	0.1157	0.1240
True $\sigma(x) \propto \sqrt{x + x_N}$						True $\sigma(x) \propto x + 0.25x_N$				
$\nu$	A	SL1	SL2	SL3	SL4	A	SL1	SL2	SL3	SL4
0.20	1.4197	1.3048	1.3417	1.2738	1.9919	1.2186	1.6944	1.0840	1.4775	0.9719
0.35	1.1358	1.0689	1.1013	1.0446	1.5121	0.9008	1.3595	0.8917	1.1884	0.7873
0.65	0.6110	0.5931	0.6091	0.5815	0.7864	0.4887	0.7151	0.4974	0.6316	0.4543
0.95	0.1203	0.1178	0.1198	0.1166	0.1344	0.1018	0.1188	0.1054	0.1121	0.1058