

Statistical Power (%)



25 50 75

Effect Size (%)

34	16.5	38.7	92.2	99.5
17	8.8	12.7	48.4	73.8
8	6.8	6	13.1	26.1
4	6.6	6.1	5.1	8.9
	0.5	1	5	10

Exaggeration Factor



5 10

34	2.2	1.6	1	1
17	4.1	2.9	1.4	1.2
8	7.2	5.7	2.8	2
4	14.4	10.9	5.2	3.7
	0.5	1	5	10

Standard Error (%)



10 15 20 25

34	27.8	20.1	9	6.6
17	25.9	18.5	8.5	6.1
8	24.5	17.7	8	6
4	24.6	17.3	8	5.8
	0.5	1	5	10

Proportion of Exogenous Shocks (%)