	Simulation			
	1	**2** (Appendix E)	**3** (Appendix E)	**4** (Appendix E)
c	$\log(1.25) \approx 0.2231$			
m	2		4	
ν	20	40	20	40
$\text{diag}(\mathbf{\Sigma}_1)$	$[0.05^2, 0.05^2]$		$[0.05^2, 0.05^2, 0.05^2, 0.05^2]$	
$\text{diag}(\mathbf{\Sigma}_2)$	$[0.1^2, 0.1^2]$		$[0.1^2, 0.1^2, 0.1^2, 0.1^2]$	
$\text{diag}(\mathbf{\Sigma}_3)$	$[0.15^2, 0.15^2]$		$[0.15^2, 0.15^2, 0.15^2, 0.15^2]$	
$\text{diag}(\mathbf{\Sigma}_4)$	$[0.05^2, 0.1^2]$		$[0.05^2, 0.05^2, 0.1^2, 0.1^2]$	
$\text{diag}(\mathbf{\Sigma}_5)$	$[0.05^2, 0.15^2]$		$[0.05^2, 0.05^2, 0.15^2, 0.15^2]$	
Covariance	$\sigma_{i,j} = \rho\sigma_i\sigma_j$, for $\rho \in \{0, 0.5, 0.9\}$		$\sigma_{i,j} = \rho^{\lvert i-j \rvert}\sigma_i\sigma_j$, for $\rho \in \{0, 0.5, 0.9\}$	
α	0.05			
B	5×10^4			
Results in	Figure 4	Figure A.1	Figure A.2	Figure A.3