The Monte Carlo Supplement to "Big Data Analytics: A New Perspective"

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Contents

1 Introduction

This supplement provides a complete set of Monte Carlo (MC) findings in connection to the paper Chudik, Kapetanios, and Pesaran (2016, hereafter CKP). The Monte Carlo set up is described in Section 5 of CKP, and covers five sets of data generating processes (DGPs). We present the MC findings in four sections. Findings for experiments with Gaussian innovations and serially uncorrelated covariates (G-SU) are in Section 2, findings for experiments with non-Gaussian innovations and serially uncorrelated covariates (NG-SU) are in Section 3, findings for experiments with Gaussian innovations and serially correlated covariates (G-SC) are in Section 4, and findings for experiments with non-Gaussian innovations and serially correlated covariates (NG-SC) are in Section 5.

We also present a brief summary of individual methods below. Full description of Monte Carlo experiments is provided in CKP.

1.1 Description of individual methods

1.1.1 One Covariate at a Time Multiple Testing (OCMT) method

In the first stage, we consider the n bivariate regressions of y_t on a constant and x_{it} for $i = 1, 2, ..., n$,

$$y_t = c_{i,(1)} + \hat{\phi}_{i,(1)} x_{it} + e_{it,(1)},$$

and compute the t-ratios

$$t_{\hat{\phi}_{i,(1)}} = \frac{\hat{\phi}_{i,(1)}}{s.e.\left(\hat{\phi}_{i,(1)}\right)} = \frac{T^{-1/2}\boldsymbol{x}_i' \boldsymbol{M}_{(0)} \boldsymbol{y}}{\hat{\sigma}_{i,(1)}\sqrt{\boldsymbol{x}_i' \boldsymbol{M}_{(0)} \boldsymbol{x}_i}}, \tag{1}$$

where $\hat{\phi}_{i,(1)} = \left(\boldsymbol{x}_i' \boldsymbol{M}_{(0)} \boldsymbol{x}_i\right)^{-1} \boldsymbol{x}_i' \boldsymbol{M}_{(0)} \boldsymbol{y}$, $\hat{\sigma}^2_{i,(1)} = \boldsymbol{e}'_{i,(1)} \boldsymbol{e}_{i,(1)}/T$, $\boldsymbol{e}_{i,(1)} = \boldsymbol{M}_{i,(0)} \boldsymbol{y}$, $\boldsymbol{M}_{i,(0)} = \boldsymbol{I}_T - \boldsymbol{X}_{i,(0)} (\boldsymbol{X}'_{i,(0)} \boldsymbol{X}_{i,(0)})^{-1} \boldsymbol{X}'_{i,(0)}$, $\boldsymbol{X}_{i,(0)} = (\boldsymbol{x}_i, \boldsymbol{\tau}_T)$, and $\boldsymbol{M}_{(0)} = \boldsymbol{I}_T - \boldsymbol{\tau}_T \boldsymbol{\tau}'_T/T$. The first stage multiple testing estimator of $I(\beta_i \neq 0)$ is given by

$$I\,\widehat{(\beta_i \neq 0)} = I\left[\left|t_{\hat{\phi}_{i,(1)}}\right| > c_p(n)\right],\ i = 1, 2, ..., n,$$

where

$$c_p(n) = \Phi^{-1}\left(1 - \frac{p}{2f(n)}\right), \tag{2}$$

in which $\Phi^{-1}(.)$ is the inverse function of the cumulative standard normal distribution, and $f(n) = n^{\delta}$. We consider two choices for $\delta = 1,\ 1.25$, and three choices for $p = 0.1,\ 0.05$, and 0.01 in the baseline experiments with Gaussian innovations and serially uncorrelated covariates in Section 2 below. In the remaining Sections (3-5) we also consider $\delta = 1.5$, which gives nine critical values in total. Regressors for which $I\left(\widehat{\beta_i \neq 0}\right) = 1$ are selected as signals in the first stage. Denote the number of variables selected in the first stage by $\hat{k}^s_{(1)}$, the index set of the selected variables by $\mathcal{S}^s_{(1)}$, and the $T \times \hat{k}^s_{(1)}$ matrix of the $\hat{k}^s_{(1)}$ selected variables by $\boldsymbol{X}^s_{(1)}$. Finally, let $\boldsymbol{X}_{(1)} = (\boldsymbol{\tau}_T, \boldsymbol{X}^s_{(1)})$, $\hat{k}_{(1)} = \hat{k}^s_{(1)}$, $\mathcal{S}_{(1)} = \mathcal{S}^s_{(1)}$ and $\mathcal{N}_{(1)} = \{1, 2, ..., n\} \setminus \mathcal{S}_{(1)}$.

In stages $j = 2, 3, ...$, we consider the $n - \hat{k}_{(j-1)}$ regressions of y_t on the variables in $\boldsymbol{X}_{(j-1)}$ and, one at the time, x_{it} for $i \in \mathcal{N}_{(j-1)}$. We then compute the following t-ratios

$$t_{\hat{\phi}_i,(j)} = \frac{\hat{\phi}_{i,(j)}}{s.e.\left(\hat{\phi}_{i,(j)}\right)} = \frac{\boldsymbol{x}_i' \boldsymbol{M}_{(j-1)} \mathbf{y}}{\hat{\sigma}_{i,(j)} \sqrt{\boldsymbol{x}_i' \boldsymbol{M}_{(j-1)} \boldsymbol{x}_i}}, \text{ for } i \in \mathcal{N}_{(j-1)},\ j = 2, 3, ..., \tag{3}$$

where $\hat{\phi}_{i,(j)} = \left(\boldsymbol{x}_i' \boldsymbol{M}_{(j-1)} \boldsymbol{x}_i\right)^{-1} \boldsymbol{x}_i' \boldsymbol{M}_{(j-1)} \boldsymbol{y}$ denotes the estimated conditional net effect of x_{it} on y_t in stage j, $\hat{\sigma}^2_{i,(j)} = T^{-1} \boldsymbol{e}'_{i,(j)} e_{i,(j)}$, $\boldsymbol{M}_{(j-1)} = \boldsymbol{I}_T - \boldsymbol{X}_{(j-1)} (\boldsymbol{X}'_{(j-1)} \boldsymbol{X}_{(j-1)})^{-1} \boldsymbol{X}'_{(j-1)}$, $\mathbf{e}_{i,(j)} = \boldsymbol{M}_{i,(j-1)} \boldsymbol{y}$ denotes the residual of the regression, $\boldsymbol{M}_{i,(j-1)} = \boldsymbol{I}_T - \boldsymbol{X}_{i,(j-1)} (\boldsymbol{X}'_{i,(j-1)} \boldsymbol{X}_{i,(j-1)})^{-1} \boldsymbol{X}'_{i,(j-1)}$, and $\boldsymbol{X}_{i,(j-1)} = \left(\boldsymbol{x}_i, \boldsymbol{X}_{(j-1)}\right)$. Regressors for which

$$I\left(\widehat{\beta_i \neq 0}\right) = I\left[\left|t_{\hat{\phi}_{i,(j)}}\right| > c_p(n)\right] = 1$$

are then added to the set of already selected signal variables from the previous stages. Denote the number of variables selected in stage j by $\hat{k}^s_{(j)}$, their index set by $\mathcal{S}^s_{(j)}$, and the $T \times \hat{k}^s_{(j)}$ matrix of the $\hat{k}^s_{(j)}$ selected variables by $\mathbf{X}^s_{(j)}$. Also define $\mathbf{X}_{(j)} = (\mathbf{X}_{(j-1)}, \mathbf{X}^s_{(j)})$, $\hat{k}_{(j)} = \hat{k}^s_{(j)} + \hat{k}_{(j-1)}$, $\mathcal{S}_{(j)} = \mathcal{S}^s_{(j)} \cup \mathcal{S}_{(j-1)}$, and $\mathcal{N}_{(j)} = \{1, 2, ..., n\} \setminus \mathcal{S}_{(j)}$, and then proceed to stage $j + 1$. The procedure stops when no regressors are selected at a given stage, which we denote by stage J.

In this multiple procedure $I\left(\widehat{\beta_i \neq 0}\right) = 1$ as long as $I\left[\left|t_{\hat{\phi}_{i,(j)}}\right| > c_p(n)\right] = 1$ for some $j = 1, 2, ..., J$. In a final step, the regression model is estimated by running the OLS regression of y_t on all selected variables, namely the regressors x_{it} for which $I\left(\widehat{\beta_i \neq 0}\right) = 1$, over all $i = 1, 2, ..., n$.

1.1.2 Penalised regression methods

Penalised regressions are implemented solving the following optimization problem,[1]

$$\min_{\boldsymbol{\beta}} Q(\boldsymbol{\beta}),\ Q(\boldsymbol{\beta}) = (2T)^{-1} \sum_{t=1}^{T} \left(\tilde{y}_t - \sum_{i=1}^{n} \beta_i \tilde{x}_{it}\right)^2 + \left\| P_\lambda(\boldsymbol{\beta}) \right\|_1,$$

where $\tilde{y}_t = y_t - T^{-1} \sum_{t=1}^{T} y_t$ and $P_\lambda(\boldsymbol{\beta}) = P_\lambda(|\boldsymbol{\beta}|) = [p_\lambda(|\beta_1|), p_\lambda(|\beta_2|), ..., p_\lambda(|\beta_n|)]'$. Depending on the choice of the penalty function, we have:

$$\begin{aligned} \text{Lasso: } & p_\lambda(\beta) = \lambda\beta \\ \text{Sica: } & p_\lambda(\beta, a) = \lambda(a+1)\beta/(a+\beta),\ \text{with a small shape parameter } a = 10^{-4} \\ \text{Hard thresholding: } & p_\lambda(\beta) = \frac{1}{2}\left\{\lambda^2 - (\lambda - \beta)^2_+\right\},\ \beta \geq 0. \end{aligned}$$

These penalty functions are popular in the literature, see, e.g., Tibshirani (1996), Lv and Fan (2009), and Zheng, Fan, and Lv (2014). We consider the same set of possible values for the penalization parameter

[1] We used the same codes for the Lasso, Hard thresholding and Sica penalised regression methods as in Zheng, Fan, and Lv (2014). We are grateful to Zemin Zheng for providing us with Matlab codes for these penalised regression methods.

λ as in Zheng, Fan, and Lv (2014), namely $\lambda \in \Lambda \equiv \{\lambda_{\min}, \lambda_{\min}+\lambda_{\epsilon}, \lambda_{\min}+2\lambda_{\epsilon}, ..., \lambda_{\max}\}$, where

$$\lambda_{\max} = \max_{i=1,2,...,n} \left|T^{-1}\tilde{\boldsymbol{x}}_i'\tilde{\boldsymbol{y}}\right|, \; \lambda_{\min} = \epsilon\lambda_{\max}, \; \tilde{\boldsymbol{y}} = (\tilde{y}_1, \tilde{y}_2, ..., \tilde{y}_T)'$$

$$\epsilon = \begin{cases} 0.001, & \text{for } n \leq T \\ 0.01, & \text{for } n > T \end{cases},$$

and $\lambda_{\epsilon} = (\lambda_{\max} - \lambda_{\min}) / (K-1)$, with $K = 50$. Following the literature we selecting λ using 10-fold cross-validation. That is, we divide the available sample into 10 sub-samples of equal length. One at a time, one sub-sample is used for validation and the remaining 9 for training. This gives us 10 different selected values of λ, which we then average, and this average is denoted as $\hat{\lambda}_a$. We then choose $\lambda = \arg\min_{\lambda\in\Lambda}\left|\lambda - \hat{\lambda}_a\right|$.

1.1.3 Boosting

We consider the boosting algorithm proposed by Buhlmann (2006). This algorithm can be described as follows

Algorithm 1 *1. (initialization). Let* $\tilde{\boldsymbol{x}}_{nt} = (\tilde{x}_{1t}, \tilde{x}_{2t}, ..., \tilde{x}_{nt})'$, $\tilde{\boldsymbol{X}}_n = (\tilde{\boldsymbol{x}}_1, \tilde{\boldsymbol{x}}_2, ..., \tilde{\boldsymbol{x}}_n)$ *and* $\boldsymbol{e} = (e_1, e_2, .., e_T)'$. *Define the least squares base procedure:*

$$\hat{g}_{\tilde{\boldsymbol{X}},\boldsymbol{e}}(\tilde{\boldsymbol{x}}_{nt}) = \hat{\delta}_{\hat{s}}\tilde{x}_{\hat{s}t}, \; \hat{s} = \arg\min_{1\leq i\leq n}\left(\boldsymbol{e} - \hat{\delta}_i\tilde{\boldsymbol{x}}_i\right)'\left(\boldsymbol{e} - \hat{\delta}_i\tilde{\boldsymbol{x}}_i\right), \; \hat{\delta}_i = \frac{\boldsymbol{e}'\tilde{\boldsymbol{x}}_i}{\tilde{\boldsymbol{x}}_i'\tilde{\boldsymbol{x}}_i},$$

2. *Given data* $\tilde{\boldsymbol{X}}_n$ *and* $\tilde{\boldsymbol{y}} = (\tilde{y}_1, \tilde{y}_2, ..., \tilde{y}_T)'$,*apply the base procedure to obtain* $\hat{g}^{(1)}_{\tilde{\boldsymbol{X}},\tilde{\boldsymbol{y}}}(\tilde{\boldsymbol{x}}_{nt})$. *Set* $\hat{F}^{(1)}(\tilde{\boldsymbol{x}}_{nt}) = v\hat{g}^{(1)}_{\tilde{\boldsymbol{X}},\tilde{\boldsymbol{y}}}(\tilde{\boldsymbol{x}}_{nt})$, *for some* $v > 0$, *Set* $\hat{s}^{(1)} = \hat{s}$ *and* $m = 1$.

3. *Compute the residual vector* $\boldsymbol{e} = \tilde{\boldsymbol{y}} - \hat{F}^{(m)}(\tilde{\boldsymbol{X}}_n)$, *where* $\hat{F}^{(m)}(\tilde{\boldsymbol{X}}_n) = (\hat{F}^{(m)}(\tilde{\boldsymbol{x}}_{n1}), \hat{F}^{(m)}(\tilde{\boldsymbol{x}}_{n2}), ..., \hat{F}^{(m)}(\tilde{\boldsymbol{x}}_{nT}))'$, *and fit the base procedure to these residuals to obtain the fit values* $\hat{g}^{(m+1)}_{\tilde{\boldsymbol{X}},\boldsymbol{e}}(\tilde{\boldsymbol{x}}_{nt})$ *and* $\hat{s}^{(m)}$. *Update*

$$\hat{F}^{(m+1)}(\tilde{\boldsymbol{x}}_{nt}) = \hat{F}^{(m)}(\tilde{\boldsymbol{x}}_{nt}) + v\hat{g}^{(m+1)}_{\tilde{\boldsymbol{X}},\boldsymbol{e}}(\tilde{\boldsymbol{x}}_{nt}).$$

4. *Increase the iteration index* m *by one and repeat step 3 until the stopping iteration* M *is achieved. The stopping iteration is given by*

$$M = \arg\min_{1\leq m\leq m_{\max}} AIC_C(m),$$

for some predetermined large $m_{\max}$, *where*

$$AIC_C(m) = \log(\hat{\sigma}^2) + \frac{1 + tr\left(\mathcal{B}_m\right)/T}{1 - \left(tr\left(\mathcal{B}_m\right)+2\right)/T}$$

$$\hat{\sigma}^2 = \frac{1}{T}\left(\boldsymbol{y} - \mathcal{B}_m\tilde{\boldsymbol{y}}\right)'\left(\boldsymbol{y} - \mathcal{B}_m\tilde{\boldsymbol{y}}\right)$$

$$\mathcal{B}_m = I - \left(I - v\mathcal{H}^{(\hat{s}_m)}\right)\left(I - v\mathcal{H}^{(\hat{s}_{m-1})}\right)...\left(I - v\mathcal{H}^{(\hat{s}_1)}\right)$$

$$\mathcal{H}^{(j)} = \frac{\tilde{\boldsymbol{x}}_j\tilde{\boldsymbol{x}}_j'}{\tilde{\boldsymbol{x}}_j'\tilde{\boldsymbol{x}}_j}$$

We set $m_{\max} = 500$ and consider two values for the tuning parameter: $v = 0.1$ and 1. The former is suggested in Buhlmann (2006).

2 Findings for Experiments with Gaussian Innovations and Serially Uncorrelated Covariates (G-SU)

We ordered and numbered individual tables as follows:

Summary table for experiments with Gaussian innovations and serially uncorrelated covariates (G-SU): List of experiments.

Table No.	DGP	ω	R^2	T	Table No.	DGP	R^2	T	Table No.	DGP	R^2	T
1	I(a)	-	70%	100	46	II(a)	70%	100	91	V	70%	100
2	I(a)	-	70%	300	47	II(a)	70%	300	92	V	70%	300
3	I(a)	-	70%	500	48	II(a)	70%	500	93	V	70%	500
4	I(a)	-	50%	100	49	II(a)	50%	100	94	V	50%	100
5	I(a)	-	50%	300	50	II(a)	50%	300	95	V	50%	300
6	I(a)	-	50%	500	51	II(a)	50%	500	96	V	50%	500
7	I(a)	-	30%	100	52	II(a)	30%	100	97	V	30%	100
8	I(a)	-	30%	300	53	II(a)	30%	300	98	V	30%	300
9	I(a)	-	30%	500	54	II(a)	30%	500	99	V	30%	500
10	I(b)	-	70%	100	55	II(b)	70%	100				
11	I(b)	-	70%	300	56	II(b)	70%	300				
12	I(b)	-	70%	500	57	II(b)	70%	500				
13	I(b)	-	50%	100	58	II(b)	50%	100				
14	I(b)	-	50%	300	59	II(b)	50%	300				
15	I(b)	-	50%	500	60	II(b)	50%	500				
16	I(b)	-	30%	100	61	II(b)	30%	100				
17	I(b)	-	30%	300	62	II(b)	30%	300				
18	I(b)	-	30%	500	63	II(b)	30%	500				
19	I(c)	-	70%	100	64	III	70%	100				
20	I(c)	-	70%	300	65	III	70%	300				
21	I(c)	-	70%	500	66	III	70%	500				
22	I(c)	-	50%	100	67	III	50%	100				
23	I(c)	-	50%	300	68	III	50%	300				
24	I(c)	-	50%	500	69	III	50%	500				
25	I(c)	-	30%	100	70	III	30%	100				
26	I(c)	-	30%	300	71	III	30%	300				
27	I(c)	-	30%	500	72	III	30%	500				
28	I(d)	low	70%	100	73	IV(a)	70%	100				
29	I(d)	low	70%	300	74	IV(a)	70%	300				
30	I(d)	low	70%	500	75	IV(a)	70%	500				
31	I(d)	low	50%	100	76	IV(a)	50%	100				
32	I(d)	low	50%	300	77	IV(a)	50%	300				
33	I(d)	low	50%	500	78	IV(a)	50%	500				
34	I(d)	low	30%	100	79	IV(a)	30%	100				
35	I(d)	low	30%	300	80	IV(a)	30%	300				
36	I(d)	low	30%	500	81	IV(a)	30%	500				
37	I(d)	high	70%	100	82	IV(b)	70%	100				
38	I(d)	high	70%	300	83	IV(b)	70%	300				
39	I(d)	high	70%	500	84	IV(b)	70%	500				
40	I(d)	high	50%	100	85	IV(b)	50%	100				
41	I(d)	high	50%	300	86	IV(b)	50%	300				
42	I(d)	high	50%	500	87	IV(b)	50%	500				
43	I(d)	high	30%	100	88	IV(b)	30%	100				
44	I(d)	high	30%	300	89	IV(b)	30%	300				
45	I(d)	high	30%	500	90	IV(b)	30%	500				

Notes: ω is the average pair-wise correlation of the signal variables. The low value is $\omega = 0.2$ and the high value is $\omega = 0.8$. See section 5 of CKP for a full description of MC design.

2.1 Findings for designs with zero correlation between signal and noise variables

Table 1: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0028	1.011	1.378	1.000	0.777	4.27	4	5	8	0.119
	200	1.0000	0.0016	1.014	1.476	1.000	0.745	4.31	4	5	8	0.150
	300	1.0000	0.0011	1.015	1.522	1.000	0.743	4.33	4	6	9	0.145
$p = 0.05$, $\delta = 1$	100	1.0000	0.0014	1.007	1.225	1.000	0.878	4.14	4	5	7	0.063
	200	1.0000	0.0008	1.008	1.297	1.000	0.855	4.16	4	5	7	0.084
	300	1.0000	0.0006	1.009	1.316	1.000	0.850	4.17	4	5	7	0.081
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.002	1.070	1.000	0.970	4.03	4	4	6	0.017
	200	1.0000	0.0002	1.003	1.111	1.000	0.957	4.05	4	4	6	0.024
	300	1.0000	0.0001	1.002	1.084	1.000	0.960	4.04	4	4	6	0.017
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.005	1.176	1.000	0.912	4.10	4	5	7	0.047
	200	1.0000	0.0005	1.005	1.213	1.000	0.910	4.10	4	5	6	0.052
	300	1.0000	0.0003	1.004	1.159	1.000	0.922	4.08	4	5	6	0.040
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.003	1.103	1.000	0.952	4.05	4	4	6	0.026
	200	1.0000	0.0003	1.003	1.136	1.000	0.948	4.06	4	5	6	0.030
	300	1.0000	0.0002	1.003	1.100	1.000	0.952	4.05	4	4	6	0.021
$p = 0.01$, $\delta = 1.25$	100	0.9999	0.0001	1.001	1.032	1.000	0.989	4.01	4	4	5	0.006
	200	0.9999	0.0001	1.001	1.047	1.000	0.986	4.01	4	4	5	0.008
	300	0.9996	0.0000	1.001	1.030	0.999	0.989	4.01	4	4	5	0.004
Penalised regression methods												
Lasso	100	0.9993	0.0578	1.045	1.687	0.997	0.099	9.55	4	19	37	-
	200	0.9980	0.0411	1.052	1.784	0.992	0.062	12.05	4	26	49	-
	300	0.9973	0.0353	1.061	1.964	0.989	0.051	14.45	4	33	64	-
Sica	100	0.6460	0.0017	1.135	8.372	0.202	0.142	2.75	1	5	12	-
	200	0.6109	0.0012	1.156	9.443	0.156	0.103	2.68	1	5	13	-
	300	0.5975	0.0010	1.163	9.394	0.131	0.083	2.68	1	5	16	-
Hard	100	0.6239	0.0060	1.147	8.323	0.075	0.022	3.07	1	6	12	-
	200	0.5776	0.0025	1.169	8.826	0.039	0.010	2.80	1	6	14	-
	300	0.5418	0.0016	1.187	9.612	0.017	0.004	2.64	1	5	17	-
Boosting methods												
$v = 0.1$	100	0.9996	0.3463	1.129	4.173	0.999	0.000	37.24	28	47	54	-
	200	0.9989	0.3110	1.200	5.496	0.996	0.000	64.94	58	72	80	-
	300	0.9995	0.2417	1.203	5.572	0.998	0.000	75.54	68	83	92	-
$v = 1$	100	0.9438	0.1757	1.272	10.249	0.781	0.000	20.65	13	32	49	-
	200	0.8925	0.2083	1.462	16.311	0.599	0.000	44.40	27	67	93	-
	300	0.8429	0.2292	1.689	60.388	0.451	0.000	71.22	46	102	134	-

Notes: There are $k = 4$ signal variables ($i = 1, 2, 3, 4$) and $k^* = 0$ pseudo-signal variables. TPR is the true positive rate, FPR is the false positive rate, rRMSFE is the root mean square forecast error relative to the true benchmark model, rRMSE$_{\tilde{\beta}}$ is the root mean square error of $\hat{\boldsymbol{\beta}}$ relative to the true benchmark model, $\hat{\pi}_k$ is the probability that variables $i = 1, 2, ..., k$ are among the selected variables, $\hat{\pi}$ is the probability of the true model (featuring the first k variables), $\overline{\hat{\kappa}}$ is the average number of selected variables, $\hat{\kappa}_5$ and $\hat{\kappa}_{95}$, respectively, are the 5th and the 95th quantiles of the distribution of the number of selected variables, and $\hat{\kappa}_{\max}$ is the largest number of selected variables. $r = J - 1$ is the number of iterations of OCMT procedure before convergence. See Section 5 of CKP for a description of the design and a description of implementation of individual methods.

Table 2: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.003	1.302	1.000	0.826	4.20	4	5	7	0.100
	200	1.0000	0.0011	1.003	1.349	1.000	0.810	4.22	4	5	7	0.098
	300	1.0000	0.0008	1.004	1.412	1.000	0.794	4.24	4	5	8	0.105
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.159	1.000	0.913	4.09	4	5	7	0.047
	200	1.0000	0.0006	1.002	1.225	1.000	0.894	4.12	4	5	7	0.055
	300	1.0000	0.0004	1.002	1.253	1.000	0.883	4.13	4	5	7	0.059
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.050	1.000	0.981	4.02	4	4	6	0.012
	200	1.0000	0.0001	1.001	1.064	1.000	0.971	4.03	4	4	5	0.014
	300	1.0000	0.0001	1.000	1.066	1.000	0.976	4.02	4	4	5	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.110	1.000	0.945	4.06	4	5	6	0.027
	200	1.0000	0.0003	1.001	1.146	1.000	0.937	4.07	4	5	6	0.034
	300	1.0000	0.0002	1.001	1.150	1.000	0.939	4.06	4	5	6	0.033
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.001	1.071	1.000	0.971	4.03	4	4	6	0.016
	200	1.0000	0.0002	1.001	1.082	1.000	0.963	4.04	4	4	6	0.019
	300	1.0000	0.0001	1.001	1.078	1.000	0.970	4.03	4	4	5	0.015
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.025	1.000	0.992	4.01	4	4	6	0.004
	200	1.0000	0.0000	1.000	1.026	1.000	0.991	4.01	4	4	5	0.005
	300	1.0000	0.0000	1.000	1.012	1.000	0.996	4.00	4	4	5	0.002
Penalised regression methods												
Lasso	100	1.0000	0.0539	1.014	1.625	1.000	0.105	9.18	4	18	36	-
	200	1.0000	0.0343	1.016	1.708	1.000	0.089	10.73	4	22	59	-
	300	1.0000	0.0259	1.018	1.757	1.000	0.084	11.68	4	25	56	-
Sica	100	0.9790	0.0006	1.008	4.457	0.933	0.889	3.97	3	4	10	-
	200	0.9758	0.0002	1.009	4.604	0.924	0.887	3.95	3	4	8	-
	300	0.9695	0.0002	1.011	5.106	0.902	0.861	3.93	3	4	8	-
Hard	100	0.9718	0.0037	1.014	4.333	0.891	0.659	4.24	3	6	18	-
	200	0.9566	0.0013	1.016	5.139	0.833	0.662	4.08	3	5	11	-
	300	0.9484	0.0009	1.019	5.541	0.799	0.629	4.07	3	6	11	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3322	1.037	3.760	1.000	0.000	35.89	27	45	54	-
	200	1.0000	0.3318	1.074	6.286	1.000	0.000	69.04	57	78	86	-
	300	1.0000	0.2840	1.088	7.092	1.000	0.000	88.06	81	96	102	-
$v = 1$	100	1.0000	0.1505	1.082	8.676	1.000	0.000	18.45	12	26	38	-
	200	1.0000	0.1570	1.154	14.653	1.000	0.000	34.76	24	47	76	-
	300	1.0000	0.1652	1.220	20.429	1.000	0.000	52.89	38	71	127	-

Notes: See notes to Table 1.

Table 3: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.002	1.308	1.000	0.818	4.21	4	5	7	0.100
	200	1.0000	0.0010	1.002	1.324	1.000	0.817	4.20	4	5	7	0.093
	300	1.0000	0.0007	1.002	1.390	1.000	0.815	4.21	4	5	8	0.098
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.001	1.183	1.000	0.905	4.10	4	5	6	0.052
	200	1.0000	0.0006	1.001	1.209	1.000	0.899	4.11	4	5	7	0.049
	300	1.0000	0.0004	1.001	1.213	1.000	0.899	4.11	4	5	7	0.046
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.055	1.000	0.976	4.03	4	4	6	0.009
	200	1.0000	0.0001	1.000	1.061	1.000	0.976	4.03	4	4	6	0.011
	300	1.0000	0.0001	1.000	1.062	1.000	0.981	4.02	4	4	6	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.133	1.000	0.935	4.07	4	5	6	0.034
	200	1.0000	0.0003	1.001	1.117	1.000	0.949	4.05	4	5	6	0.024
	300	1.0000	0.0002	1.001	1.129	1.000	0.947	4.05	4	5	7	0.025
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.087	1.000	0.964	4.04	4	4	6	0.018
	200	1.0000	0.0002	1.000	1.077	1.000	0.970	4.03	4	4	6	0.014
	300	1.0000	0.0001	1.000	1.072	1.000	0.977	4.02	4	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.020	1.000	0.993	4.01	4	4	5	0.004
	200	1.0000	0.0000	1.000	1.017	1.000	0.994	4.01	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.020	1.000	0.995	4.01	4	4	5	0.002
					Penalised regression methods							
Lasso	100	1.0000	0.0535	1.009	1.610	1.000	0.111	9.14	4	18	33	-
	200	1.0000	0.0330	1.010	1.693	1.000	0.095	10.46	4	22	51	-
	300	1.0000	0.0241	1.011	1.782	1.000	0.099	11.15	4	26	57	-
Sica	100	0.9989	0.0004	1.001	2.078	0.997	0.968	4.04	4	4	9	-
	200	0.9976	0.0002	1.001	2.362	0.992	0.967	4.03	4	4	8	-
	300	0.9978	0.0001	1.001	2.381	0.993	0.973	4.01	4	4	7	-
Hard	100	0.9983	0.0018	1.002	2.075	0.993	0.865	4.17	4	5	10	-
	200	0.9969	0.0006	1.002	2.350	0.988	0.893	4.11	4	5	10	-
	300	0.9964	0.0003	1.002	2.692	0.986	0.913	4.08	4	5	8	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3302	1.022	3.610	1.000	0.000	35.70	27	44	53	-
	200	1.0000	0.3303	1.043	5.975	1.000	0.000	68.75	57	79	88	-
	300	1.0000	0.2946	1.055	7.489	1.000	0.000	91.21	83	99	108	-
$v = 1$	100	1.0000	0.1470	1.050	8.538	1.000	0.000	18.11	12	26	33	-
	200	1.0000	0.1486	1.094	14.297	1.000	0.000	33.12	24	44	68	-
	300	1.0000	0.1521	1.136	21.326	1.000	0.000	49.01	36	64	81	-

Notes: See notes to Table 1.

Table 4: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9990	0.0027	1.011	1.402	0.996	0.775	4.26	4	5	8	0.113
	200	0.9981	0.0014	1.013	1.506	0.993	0.765	4.28	4	5.5	8	0.127
	300	0.9974	0.0010	1.015	1.533	0.990	0.741	4.30	4	5	8	0.127
$p = 0.05$, $\delta = 1$	100	0.9985	0.0014	1.007	1.244	0.994	0.869	4.13	4	5	7	0.059
	200	0.9971	0.0008	1.008	1.321	0.989	0.853	4.15	4	5	8	0.068
	300	0.9950	0.0006	1.010	1.355	0.982	0.837	4.15	4	5	7	0.072
$p = 0.01$, $\delta = 1$	100	0.9951	0.0004	1.002	1.098	0.981	0.943	4.02	4	4	6	0.019
	200	0.9919	0.0002	1.003	1.111	0.970	0.931	4.01	4	4	6	0.015
	300	0.9879	0.0001	1.003	1.150	0.958	0.925	3.99	4	4	6	0.014
$p = 0.1$, $\delta = 1.25$	100	0.9976	0.0010	1.005	1.195	0.991	0.900	4.09	4	5	6	0.042
	200	0.9958	0.0005	1.005	1.217	0.984	0.899	4.08	4	5	8	0.042
	300	0.9920	0.0003	1.005	1.226	0.972	0.897	4.05	4	5	6	0.037
$p = 0.05$, $\delta = 1.25$	100	0.9965	0.0006	1.003	1.132	0.986	0.932	4.04	4	5	6	0.026
	200	0.9931	0.0003	1.003	1.130	0.975	0.926	4.02	4	4	6	0.019
	300	0.9890	0.0001	1.003	1.162	0.962	0.922	4.00	4	4	6	0.018
$p = 0.01$, $\delta = 1.25$	100	0.9889	0.0001	1.001	1.065	0.959	0.948	3.97	4	4	6	0.005
	200	0.9818	0.0001	1.002	1.102	0.937	0.925	3.94	3	4	6	0.005
	300	0.9758	0.0000	1.003	1.166	0.922	0.912	3.92	3	4	6	0.005
Penalised regression methods												
Lasso	100	0.9598	0.0527	1.044	1.486	0.845	0.086	8.90	4	18	36	-
	200	0.9570	0.0391	1.052	1.649	0.834	0.056	11.49	4	26	47	-
	300	0.9489	0.0347	1.058	1.781	0.808	0.037	14.08	4	32	62	-
Sica	100	0.3780	0.0025	1.125	6.172	0.005	0.002	1.75	1	4	12	-
	200	0.3530	0.0014	1.137	6.721	0.003	0.001	1.68	1	4	15	-
	300	0.3355	0.0009	1.141	6.827	0.002	0.001	1.61	1	4	17	-
Hard	100	0.4083	0.0049	1.121	6.106	0.001	0.000	2.10	1	5	15	-
	200	0.3626	0.0019	1.136	6.724	0.001	0.000	1.83	1	4	14	-
	300	0.3475	0.0011	1.140	6.737	0.000	0.000	1.73	1	4	10	-
Boosting methods												
$v = 0.1$	100	0.9785	0.3450	1.125	3.971	0.914	0.000	37.03	27	48	54	-
	200	0.9764	0.3125	1.201	5.703	0.907	0.000	65.15	58	72	80	-
	300	0.9743	0.2430	1.205	5.621	0.899	0.000	75.83	68	83	92	-
$v = 1$	100	0.7663	0.1735	1.256	9.417	0.253	0.000	19.72	12	30	51	-
	200	0.7136	0.2105	1.441	19.257	0.175	0.000	44.11	27	70	100	-
	300	0.6664	0.2292	1.574	36.766	0.110	0.000	70.50	45	101	121	-

Notes: See notes to Table 1.

Table 5: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0019	1.003	1.248	1.000	0.844	4.18	4	5	10	0.067
	200	1.0000	0.0011	1.003	1.388	1.000	0.816	4.22	4	5	7	0.095
	300	1.0000	0.0007	1.004	1.401	1.000	0.818	4.21	4	5	7	0.093
$p = 0.05$, $\delta = 1$	100	1.0000	0.0009	1.001	1.146	1.000	0.919	4.09	4	5	6	0.034
	200	1.0000	0.0006	1.002	1.240	1.000	0.897	4.11	4	5	7	0.049
	300	1.0000	0.0004	1.002	1.247	1.000	0.900	4.11	4	5	6	0.048
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.036	1.000	0.982	4.02	4	4	6	0.007
	200	1.0000	0.0001	1.001	1.076	1.000	0.976	4.03	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.061	1.000	0.977	4.02	4	4	5	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.098	1.000	0.945	4.06	4	5	6	0.022
	200	1.0000	0.0003	1.001	1.149	1.000	0.940	4.06	4	5	6	0.027
	300	1.0000	0.0002	1.001	1.140	1.000	0.948	4.05	4	5	6	0.027
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.001	1.067	1.000	0.969	4.03	4	4	6	0.013
	200	1.0000	0.0002	1.001	1.092	1.000	0.968	4.03	4	4	6	0.015
	300	1.0000	0.0001	1.001	1.065	1.000	0.975	4.03	4	4	5	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0000	1.000	1.007	1.000	0.997	4.00	4	4	6	0.001
	200	1.0000	0.0000	1.000	1.032	1.000	0.991	4.01	4	4	5	0.004
	300	1.0000	0.0000	1.000	1.026	1.000	0.993	4.01	4	4	5	0.004
Penalised regression methods												
Lasso	100	1.0000	0.0543	1.014	1.535	1.000	0.105	9.22	4	18	37	-
	200	0.9999	0.0348	1.016	1.654	1.000	0.078	10.83	4	23	48	-
	300	0.9999	0.0267	1.019	1.725	1.000	0.074	11.89	4	26	55	-
Sica	100	0.7905	0.0016	1.032	7.087	0.444	0.348	3.32	2	5	10	-
	200	0.7546	0.0006	1.039	8.005	0.376	0.314	3.13	2	5	9	-
	300	0.7351	0.0004	1.042	8.386	0.331	0.277	3.05	2	5	10	-
Hard	100	0.7593	0.0059	1.038	6.575	0.247	0.087	3.61	2	6	14	-
	200	0.6998	0.0023	1.049	8.128	0.130	0.047	3.25	2	6	15	-
	300	0.6716	0.0012	1.052	8.612	0.082	0.033	3.04	2	5	12	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3318	1.037	3.565	1.000	0.000	35.85	28	45	53	-
	200	1.0000	0.3332	1.073	6.266	1.000	0.000	69.31	58	79	89	-
	300	0.9999	0.2860	1.089	7.147	1.000	0.000	88.66	81	97	107	-
$v = 1$	100	0.9963	0.1497	1.081	8.208	0.985	0.000	18.35	12	26	35	-
	200	0.9916	0.1559	1.154	14.842	0.967	0.000	34.52	24	47	71	-
	300	0.9836	0.1661	1.222	20.884	0.935	0.000	53.11	38	71	106	-

Notes: See notes to Table 1.

Table 6: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.002	1.314	1.000	0.823	4.20	4	5	8	0.085
	200	1.0000	0.0010	1.002	1.344	1.000	0.835	4.19	4	5	7	0.085
	300	1.0000	0.0007	1.002	1.398	1.000	0.824	4.21	4	5	7	0.093
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.001	1.211	1.000	0.896	4.11	4	5	6	0.050
	200	1.0000	0.0005	1.001	1.198	1.000	0.919	4.09	4	5	7	0.039
	300	1.0000	0.0004	1.001	1.230	1.000	0.901	4.11	4	5	6	0.044
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.049	1.000	0.978	4.02	4	4	5	0.008
	200	1.0000	0.0001	1.000	1.071	1.000	0.978	4.02	4	4	5	0.009
	300	1.0000	0.0001	1.000	1.074	1.000	0.974	4.03	4	4	5	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.130	1.000	0.933	4.07	4	5	6	0.029
	200	1.0000	0.0003	1.001	1.125	1.000	0.951	4.05	4	4	6	0.022
	300	1.0000	0.0002	1.001	1.120	1.000	0.948	4.05	4	5	6	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.073	1.000	0.965	4.04	4	4	6	0.014
	200	1.0000	0.0002	1.000	1.093	1.000	0.969	4.03	4	4	6	0.014
	300	1.0000	0.0001	1.000	1.084	1.000	0.969	4.03	4	4	5	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0000	1.000	1.009	1.000	0.996	4.00	4	4	5	0.001
	200	1.0000	0.0000	1.000	1.021	1.000	0.995	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.018	1.000	0.993	4.01	4	4	5	0.002
Penalised regression methods												
Lasso	100	1.0000	0.0555	1.009	1.548	1.000	0.095	9.32	4	18	34	-
	200	1.0000	0.0332	1.010	1.637	1.000	0.083	10.51	4	22	43	-
	300	1.0000	0.0250	1.011	1.696	1.000	0.058	11.41	4	24	65	-
Sica	100	0.9369	0.0010	1.009	5.551	0.805	0.733	3.84	2	5	9	-
	200	0.9230	0.0005	1.012	6.201	0.768	0.702	3.79	2	5	9	-
	300	0.9189	0.0003	1.012	6.638	0.761	0.703	3.76	2	5	11	-
Hard	100	0.9300	0.0053	1.013	5.094	0.740	0.443	4.23	3	6	11	-
	200	0.8866	0.0019	1.018	6.359	0.584	0.385	3.92	3	6	16	-
	300	0.8633	0.0011	1.020	6.944	0.504	0.329	3.79	2	6	10	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3296	1.022	3.588	1.000	0.000	35.64	27	44	54	-
	200	1.0000	0.3297	1.044	6.020	1.000	0.000	68.61	57	80	88	-
	300	1.0000	0.2952	1.055	7.257	1.000	0.000	91.39	83	99	108	-
$v = 1$	100	1.0000	0.1460	1.050	8.371	1.000	0.000	18.02	12	26	39	-
	200	0.9998	0.1455	1.093	14.227	0.999	0.000	32.52	23	43	55	-
	300	0.9994	0.1510	1.135	20.237	0.998	0.000	48.69	37	63	88	-

Notes: See notes to Table 1.

Table 7: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9185	0.0024	1.012	1.337	0.777	0.617	3.90	2	5	8	0.090
	200	0.8841	0.0015	1.018	1.494	0.685	0.519	3.83	2	5	8	0.116
	300	0.8748	0.0010	1.020	1.650	0.672	0.503	3.80	2	5	8	0.134
$p = 0.05$, $\delta = 1$	100	0.8866	0.0012	1.010	1.242	0.712	0.633	3.66	2	5	6	0.046
	200	0.8491	0.0008	1.014	1.359	0.619	0.529	3.55	2	5	6	0.058
	300	0.8321	0.0006	1.016	1.518	0.588	0.502	3.49	1	5	8	0.075
$p = 0.01$, $\delta = 1$	100	0.7968	0.0003	1.012	1.276	0.534	0.519	3.21	1	4	6	0.013
	200	0.7468	0.0002	1.016	1.364	0.458	0.440	3.02	1	4	6	0.017
	300	0.7249	0.0001	1.018	1.504	0.413	0.399	2.94	1	4	5	0.015
$p = 0.1$, $\delta = 1.25$	100	0.8646	0.0008	1.009	1.225	0.663	0.612	3.53	2	5	6	0.034
	200	0.8125	0.0004	1.014	1.327	0.557	0.507	3.34	1	5	6	0.036
	300	0.7861	0.0003	1.016	1.480	0.509	0.470	3.23	1	4	6	0.041
$p = 0.05$, $\delta = 1.25$	100	0.8254	0.0004	1.010	1.233	0.583	0.560	3.34	1	4	6	0.017
	200	0.7674	0.0002	1.015	1.343	0.486	0.460	3.11	1	4	6	0.018
	300	0.7379	0.0002	1.018	1.495	0.434	0.417	3.00	1	4	6	0.019
$p = 0.01$, $\delta = 1.25$	100	0.7200	0.0001	1.019	1.428	0.416	0.410	2.89	0	4	6	0.005
	200	0.6576	0.0001	1.026	1.538	0.333	0.328	2.64	0	4	5	0.005
	300	0.6184	0.0000	1.031	1.714	0.282	0.279	2.49	0	4	5	0.006
Penalised regression methods												
Lasso	100	0.8096	0.0515	1.035	1.149	0.398	0.039	8.18	3	17	36	-
	200	0.7879	0.0387	1.044	1.281	0.365	0.022	10.74	3	26	79	-
	300	0.7786	0.0323	1.050	1.413	0.328	0.015	12.66	3	31	70	-
Sica	100	0.2736	0.0035	1.075	3.751	0.000	0.000	1.43	1	3	14	-
	200	0.2611	0.0018	1.077	3.908	0.000	0.000	1.40	1	3	19	-
	300	0.2585	0.0012	1.080	3.892	0.000	0.000	1.40	1	3	11	-
Hard	100	0.2813	0.0052	1.079	3.845	0.001	0.000	1.62	1	4	19	-
	200	0.2679	0.0022	1.081	3.803	0.000	0.000	1.51	1	4	14	-
	300	0.2616	0.0014	1.083	4.032	0.000	0.000	1.46	1	4	13	-
Boosting methods												
$v = 0.1$	100	0.8941	0.3460	1.125	3.810	0.617	0.000	36.79	27	47	56	-
	200	0.8771	0.3146	1.198	5.215	0.572	0.000	65.17	58	72	78	-
	300	0.8658	0.2445	1.199	5.427	0.538	0.000	75.83	69	84	92	-
$v = 1$	100	0.5779	0.1716	1.240	8.101	0.043	0.000	18.79	11	29	48	-
	200	0.5600	0.2101	1.401	12.527	0.040	0.000	43.42	26	69	102	-
	300	0.5448	0.2284	1.540	74.742	0.035	0.000	69.78	44	99	131	-

Notes: See notes to Table 1.

Table 8: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0019	1.003	1.317	1.000	0.835	4.19	4	5	7	0.066
	200	1.0000	0.0010	1.004	1.401	1.000	0.828	4.20	4	5	8	0.086
	300	1.0000	0.0007	1.004	1.413	1.000	0.833	4.19	4	5	7	0.080
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.002	1.187	1.000	0.913	4.10	4	5	7	0.038
	200	1.0000	0.0005	1.002	1.253	1.000	0.902	4.11	4	5	7	0.044
	300	1.0000	0.0003	1.002	1.251	1.000	0.908	4.10	4	5	7	0.042
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.001	1.074	1.000	0.976	4.03	4	4	6	0.013
	200	1.0000	0.0001	1.001	1.064	1.000	0.978	4.02	4	4	5	0.007
	300	1.0000	0.0001	1.001	1.081	1.000	0.979	4.02	4	4	5	0.012
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.147	1.000	0.940	4.06	4	5	7	0.028
	200	1.0000	0.0003	1.001	1.142	1.000	0.947	4.06	4	5	6	0.022
	300	1.0000	0.0002	1.001	1.135	1.000	0.957	4.04	4	4	6	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.097	1.000	0.965	4.04	4	4	6	0.017
	200	1.0000	0.0001	1.001	1.088	1.000	0.972	4.03	4	4	6	0.011
	300	1.0000	0.0001	1.001	1.088	1.000	0.976	4.02	4	4	5	0.015
$p = 0.01$, $\delta = 1.25$	100	0.9999	0.0001	1.000	1.035	1.000	0.989	4.01	4	4	5	0.006
	200	1.0000	0.0000	1.000	1.018	1.000	0.994	4.01	4	4	5	0.001
	300	0.9999	0.0000	1.000	1.024	1.000	0.994	4.01	4	4	5	0.003
Penalised regression methods												
Lasso	100	0.9835	0.0533	1.014	1.475	0.934	0.099	9.06	4	18	37	-
	200	0.9810	0.0343	1.017	1.606	0.924	0.081	10.65	4	23	47	-
	300	0.9800	0.0254	1.018	1.640	0.921	0.071	11.43	4	26	56	-
Sica	100	0.4690	0.0016	1.043	6.612	0.032	0.013	2.03	1	4	11	-
	200	0.4154	0.0006	1.049	7.070	0.006	0.003	1.78	1	4	8	-
	300	0.3850	0.0004	1.055	7.686	0.004	0.001	1.66	1	3	12	-
Hard	100	0.4886	0.0056	1.044	6.414	0.006	0.001	2.49	1	6	19	-
	200	0.4313	0.0016	1.050	7.222	0.000	0.000	2.04	1	4	13	-
	300	0.4089	0.0008	1.052	7.430	0.000	0.000	1.88	1	4	13	-
Boosting methods												
$v = 0.1$	100	0.9926	0.3334	1.037	3.563	0.971	0.000	35.98	27	45	59	-
	200	0.9915	0.3327	1.074	6.253	0.966	0.000	69.18	58	80	90	-
	300	0.9930	0.2884	1.090	7.152	0.972	0.000	89.33	81	97	102	-
$v = 1$	100	0.8940	0.1501	1.083	8.457	0.594	0.000	17.99	12	26	37	-
	200	0.8690	0.1559	1.155	14.985	0.511	0.000	34.03	24	46	65	-
	300	0.8436	0.1663	1.224	21.087	0.433	0.000	52.61	38	71	107	-

Notes: See notes to Table 1.

Table 9: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0019	1.002	1.306	1.000	0.838	4.18	4	5	7	0.069
	200	1.0000	0.0009	1.002	1.346	1.000	0.841	4.18	4	5	7	0.074
	300	1.0000	0.0006	1.002	1.402	1.000	0.838	4.18	4	5	7	0.071
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.197	1.000	0.909	4.10	4	5	6	0.040
	200	1.0000	0.0004	1.001	1.200	1.000	0.920	4.09	4	5	6	0.039
	300	1.0000	0.0003	1.001	1.264	1.000	0.911	4.10	4	5	7	0.042
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.050	1.000	0.984	4.02	4	4	6	0.007
	200	1.0000	0.0001	1.000	1.054	1.000	0.982	4.02	4	4	5	0.010
	300	1.0000	0.0001	1.000	1.076	1.000	0.982	4.02	4	4	7	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.144	1.000	0.942	4.06	4	5	6	0.025
	200	1.0000	0.0002	1.001	1.120	1.000	0.957	4.04	4	4	6	0.024
	300	1.0000	0.0002	1.001	1.179	1.000	0.948	4.06	4	5	7	0.027
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.000	1.071	1.000	0.974	4.03	4	4	6	0.011
	200	1.0000	0.0001	1.000	1.066	1.000	0.978	4.02	4	4	5	0.013
	300	1.0000	0.0001	1.000	1.089	1.000	0.977	4.03	4	4	7	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.019	1.000	0.995	4.01	4	4	6	0.002
	200	1.0000	0.0000	1.000	1.016	1.000	0.995	4.01	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.023	1.000	0.995	4.01	4	4	5	0.002
Penalised regression methods												
Lasso	100	0.9986	0.0539	1.008	1.503	0.995	0.090	9.17	4	18	35	-
	200	0.9978	0.0329	1.010	1.591	0.991	0.083	10.45	4	22	48	-
	300	0.9979	0.0247	1.011	1.678	0.992	0.074	11.29	4	24	50	-
Sica	100	0.6641	0.0016	1.023	7.149	0.199	0.133	2.81	1	5	9	-
	200	0.6235	0.0007	1.028	8.079	0.156	0.101	2.62	1	5	9	-
	300	0.5985	0.0005	1.031	8.652	0.131	0.086	2.53	1	5	10	-
Hard	100	0.6634	0.0069	1.026	6.836	0.098	0.018	3.32	2	7	17	-
	200	0.5885	0.0019	1.030	7.802	0.026	0.006	2.73	1	5	13	-
	300	0.5598	0.0011	1.033	8.656	0.007	0.000	2.57	1	5	14	-
Boosting methods												
$v = 0.1$	100	0.9999	0.3299	1.022	3.495	1.000	0.000	35.67	28	44	52	-
	200	0.9993	0.3315	1.043	5.997	0.997	0.000	68.97	57	80	87	-
	300	0.9994	0.2980	1.054	7.466	0.998	0.000	92.20	84	100	111	-
$v = 1$	100	0.9861	0.1458	1.049	8.163	0.945	0.000	17.94	12	25	34	-
	200	0.9755	0.1472	1.093	14.298	0.902	0.000	32.75	23	43	61	-
	300	0.9664	0.1519	1.134	21.023	0.866	0.000	48.83	37	63	80	-

Notes: See notes to Table 1.

Table 10: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0035	1.013	1.426	1.000	0.742	4.34	4	6	9	0.112
	200	1.0000	0.0020	1.016	1.482	1.000	0.701	4.39	4	6	9	0.130
	300	1.0000	0.0015	1.018	1.636	1.000	0.684	4.43	4	6	9	0.153
$p = 0.05$, $\delta = 1$	100	1.0000	0.0020	1.008	1.258	1.000	0.839	4.19	4	5	8	0.057
	200	0.9999	0.0011	1.009	1.293	1.000	0.818	4.21	4	5	8	0.071
	300	0.9999	0.0008	1.011	1.398	1.000	0.803	4.24	4	5	8	0.082
$p = 0.01$, $\delta = 1$	100	1.0000	0.0005	1.003	1.104	1.000	0.951	4.05	4	4	6	0.017
	200	0.9999	0.0003	1.003	1.115	1.000	0.937	4.06	4	5	7	0.024
	300	0.9999	0.0002	1.003	1.120	1.000	0.945	4.06	4	5	6	0.018
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0014	1.006	1.201	1.000	0.881	4.13	4	5	7	0.041
	200	0.9999	0.0007	1.006	1.203	1.000	0.878	4.14	4	5	8	0.046
	300	0.9999	0.0004	1.007	1.247	1.000	0.891	4.12	4	5	8	0.043
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0008	1.004	1.133	1.000	0.927	4.08	4	5	7	0.026
	200	0.9999	0.0004	1.004	1.142	1.000	0.921	4.08	4	5	7	0.031
	300	0.9999	0.0002	1.004	1.134	1.000	0.935	4.07	4	5	6	0.021
$p = 0.01$, $\delta = 1.25$	100	0.9998	0.0002	1.001	1.045	0.999	0.979	4.02	4	4	6	0.006
	200	0.9996	0.0001	1.002	1.055	0.999	0.978	4.02	4	4	6	0.008
	300	0.9998	0.0001	1.002	1.061	0.999	0.981	4.02	4	4	5	0.007
Penalised regression methods												
Lasso	100	0.9984	0.0579	1.043	1.637	0.994	0.094	9.55	4	19	32	-
	200	0.9973	0.0434	1.053	1.783	0.989	0.050	12.50	4	26	55	-
	300	0.9968	0.0368	1.061	1.957	0.988	0.034	14.87	5	31	62	-
Sica	100	0.6088	0.0019	1.158	8.888	0.156	0.113	2.62	1	5	9	-
	200	0.5779	0.0013	1.175	9.340	0.112	0.068	2.57	1	5	12	-
	300	0.5515	0.0010	1.192	10.014	0.086	0.049	2.51	1	5	16	-
Hard	100	0.6021	0.0063	1.163	8.434	0.062	0.021	3.01	1	6	18	-
	200	0.5486	0.0027	1.191	9.321	0.022	0.009	2.72	1	6	15	-
	300	0.5260	0.0018	1.206	9.784	0.013	0.005	2.65	1	6	16	-
Boosting methods												
$v = 0.1$	100	0.9994	0.3228	1.134	3.983	0.998	0.000	34.99	25	45	53	-
	200	0.9988	0.2808	1.204	5.234	0.995	0.000	59.03	50	66	72	-
	300	0.9984	0.2203	1.214	5.386	0.994	0.000	69.20	62	77	87	-
$v = 1$	100	0.9130	0.1875	1.315	11.227	0.670	0.000	21.65	12	36	62	-
	200	0.8515	0.2297	1.546	19.446	0.482	0.000	48.42	25	82	116	-
	300	0.8195	0.2731	2.308	>100	0.388	0.000	84.12	45	125	162	-

Notes: See notes to Table 1.

Table 11: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0028	1.003	1.304	1.000	0.779	4.27	4	5	9	0.094
	200	1.0000	0.0016	1.004	1.423	1.000	0.755	4.31	4	6	9	0.102
	300	1.0000	0.0011	1.004	1.396	1.000	0.741	4.32	4	6	8	0.095
$p = 0.05$, $\delta = 1$	100	1.0000	0.0014	1.002	1.173	1.000	0.876	4.14	4	5	7	0.043
	200	1.0000	0.0008	1.002	1.263	1.000	0.855	4.17	4	5	8	0.052
	300	1.0000	0.0006	1.003	1.260	1.000	0.841	4.18	4	5	7	0.058
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.040	1.000	0.974	4.03	4	4	6	0.007
	200	1.0000	0.0002	1.000	1.072	1.000	0.967	4.04	4	4	7	0.012
	300	1.0000	0.0002	1.001	1.081	1.000	0.956	4.05	4	4	6	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.123	1.000	0.918	4.09	4	5	7	0.027
	200	1.0000	0.0005	1.001	1.176	1.000	0.913	4.10	4	5	7	0.032
	300	1.0000	0.0003	1.001	1.159	1.000	0.906	4.10	4	5	7	0.031
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.062	1.000	0.958	4.05	4	4	6	0.013
	200	1.0000	0.0003	1.001	1.099	1.000	0.955	4.05	4	4	7	0.017
	300	1.0000	0.0002	1.001	1.085	1.000	0.950	4.05	4	4.5	6	0.014
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.017	1.000	0.989	4.01	4	4	6	0.003
	200	1.0000	0.0001	1.000	1.027	1.000	0.987	4.01	4	4	6	0.003
	300	1.0000	0.0000	1.000	1.026	1.000	0.991	4.01	4	4	5	0.002
Penalised regression methods												
Lasso	100	1.0000	0.0546	1.014	1.599	1.000	0.103	9.24	4	19	32	-
	200	1.0000	0.0360	1.017	1.731	1.000	0.077	11.06	4	23	51	-
	300	1.0000	0.0278	1.019	1.790	1.000	0.074	12.23	4	27	72	-
Sica	100	0.9725	0.0007	1.010	5.054	0.917	0.867	3.95	3	4	7	-
	200	0.9709	0.0003	1.011	5.472	0.912	0.874	3.94	3	4	9	-
	300	0.9666	0.0002	1.012	5.455	0.899	0.864	3.91	3	4	8	-
Hard	100	0.9675	0.0036	1.014	4.301	0.873	0.650	4.22	3	6	10	-
	200	0.9470	0.0016	1.020	5.815	0.799	0.616	4.10	3	6	16	-
	300	0.9383	0.0009	1.023	6.207	0.771	0.603	4.02	3	5	11	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3207	1.037	3.566	1.000	0.000	34.79	26	44	53	-
	200	1.0000	0.3126	1.075	6.088	1.000	0.000	65.28	54	75	84	-
	300	1.0000	0.2669	1.090	6.833	1.000	0.000	83.00	75	91	98	-
$v = 1$	100	0.9999	0.1489	1.083	8.358	1.000	0.000	18.29	12	26	39	-
	200	1.0000	0.1527	1.157	14.526	1.000	0.000	33.93	23	47	73	-
	300	1.0000	0.1631	1.224	19.813	1.000	0.000	52.28	35	75	122	-

Notes: See notes to Table 1.

Table 12: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0028	1.002	1.288	1.000	0.776	4.27	4	5	7	0.083
	200	1.0000	0.0015	1.003	1.398	1.000	0.761	4.30	4	5	8	0.090
	300	1.0000	0.0010	1.002	1.401	1.000	0.756	4.29	4	5	7	0.096
$p = 0.05$, $\delta = 1$	100	1.0000	0.0014	1.001	1.178	1.000	0.879	4.13	4	5	6	0.048
	200	1.0000	0.0008	1.002	1.251	1.000	0.863	4.16	4	5	7	0.052
	300	1.0000	0.0005	1.001	1.237	1.000	0.865	4.15	4	5	7	0.051
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.049	1.000	0.969	4.03	4	4	5	0.009
	200	1.0000	0.0002	1.000	1.069	1.000	0.966	4.04	4	4	6	0.009
	300	1.0000	0.0001	1.000	1.050	1.000	0.970	4.03	4	4	6	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.125	1.000	0.916	4.09	4	5	6	0.030
	200	1.0000	0.0005	1.001	1.163	1.000	0.917	4.09	4	5	7	0.030
	300	1.0000	0.0002	1.001	1.129	1.000	0.932	4.07	4	5	6	0.026
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.000	1.063	1.000	0.955	4.05	4	4	6	0.012
	200	1.0000	0.0002	1.000	1.084	1.000	0.957	4.04	4	4	6	0.013
	300	1.0000	0.0001	1.000	1.066	1.000	0.963	4.04	4	4	6	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.025	1.000	0.990	4.01	4	4	5	0.004
	200	1.0000	0.0001	1.000	1.023	1.000	0.989	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.014	1.000	0.991	4.01	4	4	5	0.001
					Penalised regression methods							
Lasso	100	1.0000	0.0540	1.008	1.634	1.000	0.107	9.18	4	18	42	-
	200	1.0000	0.0329	1.010	1.729	1.000	0.086	10.45	4	21	45	-
	300	1.0000	0.0249	1.010	1.779	1.000	0.080	11.38	4	25	60	-
Sica	100	0.9975	0.0004	1.001	2.705	0.993	0.963	4.03	4	4	9	-
	200	0.9970	0.0001	1.001	2.745	0.991	0.971	4.01	4	4	9	-
	300	0.9965	0.0001	1.002	3.353	0.989	0.968	4.01	4	4	10	-
Hard	100	0.9956	0.0020	1.003	2.787	0.983	0.859	4.17	4	5	13	-
	200	0.9968	0.0007	1.003	2.546	0.987	0.886	4.12	4	5	9	-
	300	0.9953	0.0004	1.003	2.775	0.981	0.890	4.10	4	5	8	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3261	1.022	3.628	1.000	0.000	35.30	27	44	53	-
	200	1.0000	0.3179	1.043	6.198	1.000	0.000	66.30	55	77	87	-
	300	1.0000	0.2819	1.054	7.129	1.000	0.000	87.44	79	96	107	-
$v = 1$	100	1.0000	0.1493	1.051	8.632	1.000	0.000	18.33	12	26	38	-
	200	1.0000	0.1453	1.094	14.898	1.000	0.000	32.47	23	44	62	-
	300	1.0000	0.1490	1.135	20.138	1.000	0.000	48.10	35	65	103	-

Notes: See notes to Table 1.

Table 13: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9983	0.0032	1.013	1.422	0.993	0.742	4.30	4	5	8	0.105
	200	0.9978	0.0017	1.015	1.485	0.991	0.740	4.32	4	6	10	0.111
	300	0.9959	0.0012	1.017	1.562	0.985	0.717	4.34	4	6	9	0.115
$p = 0.05$, $\delta = 1$	100	0.9973	0.0019	1.008	1.299	0.989	0.834	4.17	4	5	7	0.065
	200	0.9969	0.0009	1.010	1.319	0.989	0.835	4.17	4	5	7	0.058
	300	0.9948	0.0007	1.011	1.360	0.981	0.818	4.18	4	5	8	0.066
$p = 0.01$, $\delta = 1$	100	0.9904	0.0005	1.003	1.125	0.963	0.922	4.01	4	4	6	0.019
	200	0.9899	0.0002	1.003	1.126	0.965	0.929	4.00	4	4	7	0.015
	300	0.9871	0.0002	1.005	1.181	0.958	0.909	4.00	4	4	6	0.021
$p = 0.1$, $\delta = 1.25$	100	0.9955	0.0012	1.006	1.218	0.983	0.878	4.10	4	5	7	0.040
	200	0.9941	0.0006	1.007	1.241	0.978	0.882	4.09	4	5	7	0.036
	300	0.9909	0.0004	1.007	1.258	0.970	0.877	4.07	4	5	7	0.042
$p = 0.05$, $\delta = 1.25$	100	0.9929	0.0007	1.004	1.152	0.973	0.910	4.04	4	5	6	0.024
	200	0.9911	0.0003	1.004	1.138	0.969	0.923	4.02	4	4	7	0.019
	300	0.9879	0.0002	1.005	1.199	0.960	0.904	4.02	4	5	6	0.026
$p = 0.01$, $\delta = 1.25$	100	0.9831	0.0002	1.002	1.081	0.940	0.925	3.95	3	4	5	0.006
	200	0.9794	0.0001	1.002	1.097	0.928	0.914	3.93	3	4	6	0.004
	300	0.9749	0.0001	1.003	1.144	0.916	0.901	3.92	3	4	5	0.006
Penalised regression methods												
Lasso	100	0.9493	0.0558	1.042	1.444	0.807	0.067	9.15	4	18	38	-
	200	0.9470	0.0426	1.050	1.585	0.800	0.046	12.15	4	26	53	-
	300	0.9516	0.0348	1.057	1.723	0.813	0.033	14.12	4	31	60	-
Sica	100	0.3800	0.0030	1.129	5.961	0.003	0.001	1.81	1	4	16	-
	200	0.3440	0.0015	1.143	6.308	0.001	0.000	1.66	1	4	11	-
	300	0.3393	0.0012	1.147	6.459	0.000	0.000	1.70	1	4	16	-
Hard	100	0.4009	0.0053	1.130	5.893	0.001	0.000	2.11	1	5	15	-
	200	0.3639	0.0021	1.140	6.151	0.000	0.000	1.86	1	4	19	-
	300	0.3438	0.0013	1.147	6.596	0.000	0.000	1.76	1	4	14	-
Boosting methods												
$v = 0.1$	100	0.9734	0.3196	1.131	3.742	0.895	0.000	34.58	24	45	52	-
	200	0.9703	0.2834	1.205	5.148	0.885	0.000	59.42	51	67	78	-
	300	0.9736	0.2219	1.212	5.347	0.896	0.000	69.59	63	77	89	-
$v = 1$	100	0.7236	0.1782	1.281	9.319	0.180	0.000	20.00	11	33	59	-
	200	0.6878	0.2224	1.486	20.868	0.138	0.000	46.35	23	79	112	-
	300	0.6800	0.2701	2.622	>100	0.127	0.000	82.67	42	124	158	-

Notes: See notes to Table 1.

Table 14: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0024	1.004	1.306	1.000	0.796	4.23	4	5	7	0.079
	200	1.0000	0.0013	1.004	1.379	1.000	0.791	4.26	4	5	8	0.077
	300	1.0000	0.0010	1.005	1.459	1.000	0.762	4.30	4	5	9	0.088
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.002	1.181	1.000	0.890	4.12	4	5	6	0.042
	200	1.0000	0.0007	1.002	1.235	1.000	0.878	4.14	4	5	7	0.042
	300	1.0000	0.0005	1.003	1.294	1.000	0.863	4.16	4	5	8	0.043
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.035	1.000	0.981	4.02	4	4	6	0.006
	200	1.0000	0.0002	1.001	1.067	1.000	0.970	4.03	4	4	6	0.008
	300	1.0000	0.0001	1.001	1.107	1.000	0.963	4.04	4	4	6	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.002	1.129	1.000	0.926	4.08	4	5	6	0.027
	200	1.0000	0.0004	1.001	1.140	1.000	0.932	4.07	4	5	6	0.023
	300	1.0000	0.0003	1.002	1.189	1.000	0.921	4.09	4	5	7	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.068	1.000	0.964	4.04	4	4	6	0.013
	200	1.0000	0.0002	1.001	1.082	1.000	0.962	4.04	4	4	6	0.011
	300	1.0000	0.0002	1.001	1.116	1.000	0.958	4.05	4	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0000	1.000	1.009	1.000	0.996	4.00	4	4	5	0.001
	200	1.0000	0.0001	1.000	1.029	1.000	0.987	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.038	1.000	0.988	4.01	4	4	6	0.004
Penalised regression methods												
Lasso	100	0.9996	0.0559	1.013	1.519	0.999	0.082	9.36	4	18	36	-
	200	0.9996	0.0359	1.016	1.650	0.999	0.071	11.04	4	23	55	-
	300	0.9998	0.0279	1.018	1.711	0.999	0.064	12.25	4	27	63	-
Sica	100	0.7775	0.0014	1.035	7.613	0.429	0.353	3.24	2	5	10	-
	200	0.7406	0.0006	1.042	7.967	0.354	0.285	3.08	1	5	9	-
	300	0.7266	0.0004	1.044	8.587	0.315	0.252	3.03	1	5	9	-
Hard	100	0.7486	0.0066	1.042	6.968	0.246	0.080	3.63	2	7	13	-
	200	0.6861	0.0023	1.051	8.231	0.113	0.046	3.19	2	6	13	-
	300	0.6461	0.0011	1.056	9.037	0.068	0.030	2.92	2	5	12	-
Boosting methods												
$v = 0.1$	100	0.9998	0.3222	1.038	3.505	0.999	0.000	34.93	26	44	53	-
	200	1.0000	0.3135	1.073	5.863	1.000	0.000	65.45	53	75	83	-
	300	0.9999	0.2694	1.088	6.714	1.000	0.000	83.74	76	92	101	-
$v = 1$	100	0.9938	0.1492	1.085	8.297	0.975	0.000	18.30	12	26	41	-
	200	0.9796	0.1522	1.159	14.526	0.919	0.000	33.75	23	49	81	-
	300	0.9693	0.1627	1.227	20.310	0.877	0.000	52.03	34	74	113	-

Notes: See notes to Table 1.

Table 15: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0025	1.002	1.301	1.000	0.804	4.24	4	5	7	0.075
	200	1.0000	0.0013	1.003	1.423	1.000	0.786	4.26	4	5	8	0.088
	300	1.0000	0.0009	1.003	1.458	1.000	0.791	4.25	4	5	7	0.096
$p = 0.05$, $\delta = 1$	100	1.0000	0.0013	1.001	1.179	1.000	0.887	4.12	4	5	7	0.039
	200	1.0000	0.0007	1.002	1.258	1.000	0.873	4.14	4	5	7	0.051
	300	1.0000	0.0004	1.002	1.270	1.000	0.882	4.13	4	5	7	0.050
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.059	1.000	0.973	4.03	4	4	6	0.008
	200	1.0000	0.0002	1.000	1.079	1.000	0.971	4.03	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.084	1.000	0.973	4.03	4	4	6	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.115	1.000	0.931	4.08	4	5	7	0.020
	200	1.0000	0.0004	1.001	1.159	1.000	0.929	4.07	4	5	6	0.029
	300	1.0000	0.0002	1.001	1.161	1.000	0.939	4.07	4	5	6	0.028
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.079	1.000	0.959	4.04	4	4	7	0.013
	200	1.0000	0.0002	1.001	1.111	1.000	0.957	4.05	4	4	6	0.018
	300	1.0000	0.0001	1.000	1.096	1.000	0.967	4.03	4	4	6	0.016
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.035	1.000	0.986	4.02	4	4	6	0.005
	200	1.0000	0.0000	1.000	1.025	1.000	0.992	4.01	4	4	6	0.003
	300	1.0000	0.0000	1.000	1.036	1.000	0.990	4.01	4	4	6	0.004
Penalised regression methods												
Lasso	100	1.0000	0.0560	1.008	1.528	1.000	0.085	9.37	4	18	30	-
	200	1.0000	0.0356	1.009	1.667	1.000	0.066	10.97	4	24	46	-
	300	1.0000	0.0261	1.010	1.692	1.000	0.076	11.74	4	26	53	-
Sica	100	0.9329	0.0011	1.010	5.960	0.801	0.725	3.84	2	5	10	-
	200	0.9195	0.0004	1.012	6.447	0.765	0.711	3.75	2	5	8	-
	300	0.9159	0.0002	1.013	6.670	0.755	0.709	3.73	2	4	8	-
Hard	100	0.9189	0.0057	1.015	5.263	0.700	0.427	4.22	3	7	16	-
	200	0.8800	0.0020	1.019	6.670	0.568	0.365	3.92	3	6	14	-
	300	0.8571	0.0012	1.022	7.225	0.485	0.309	3.79	2	6	13	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3227	1.022	3.453	1.000	0.000	34.98	27	44	58	-
	200	1.0000	0.3201	1.045	6.064	1.000	0.000	66.74	55	77	85	-
	300	1.0000	0.2829	1.055	7.064	1.000	0.000	87.73	79	96	103	-
$v = 1$	100	1.0000	0.1442	1.050	8.017	1.000	0.000	17.84	12	25	39	-
	200	0.9996	0.1459	1.096	14.287	0.999	0.000	32.59	23	45	66	-
	300	0.9993	0.1468	1.135	19.660	0.997	0.000	47.45	34	64	92	-

Notes: See notes to Table 1.

Table 16: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.9196	0.0028	1.014	1.374	0.772	0.597	3.95	2	5	7	0.091
	200	0.8851	0.0016	1.018	1.539	0.694	0.520	3.85	2	5	8	0.099
	300	0.8570	0.0012	1.023	1.614	0.645	0.460	3.78	2	5	8	0.113
$p = 0.05$, $\delta = 1$	100	0.8903	0.0015	1.010	1.262	0.714	0.625	3.70	2	5	6	0.050
	200	0.8480	0.0008	1.014	1.390	0.617	0.524	3.56	1	5	8	0.059
	300	0.8164	0.0006	1.019	1.467	0.558	0.461	3.46	1	5	8	0.061
$p = 0.01$, $\delta = 1$	100	0.8010	0.0004	1.012	1.245	0.542	0.524	3.24	1	4	6	0.010
	200	0.7541	0.0003	1.017	1.389	0.462	0.438	3.07	1	4	6	0.019
	300	0.7098	0.0002	1.022	1.467	0.402	0.379	2.89	0	4	5	0.016
$p = 0.1$, $\delta = 1.25$	100	0.8689	0.0010	1.009	1.219	0.671	0.617	3.57	2	5	6	0.027
	200	0.8109	0.0005	1.014	1.348	0.548	0.494	3.35	1	5	6	0.037
	300	0.7700	0.0004	1.018	1.406	0.485	0.434	3.18	1	5	6	0.034
$p = 0.05$, $\delta = 1.25$	100	0.8298	0.0006	1.010	1.237	0.594	0.564	3.37	1	4	6	0.015
	200	0.7699	0.0003	1.016	1.363	0.483	0.453	3.15	1	4	6	0.022
	300	0.7245	0.0002	1.020	1.439	0.423	0.396	2.96	1	4	5	0.019
$p = 0.01$, $\delta = 1.25$	100	0.7271	0.0002	1.018	1.364	0.424	0.418	2.93	0	4	5	0.002
	200	0.6638	0.0001	1.025	1.494	0.335	0.329	2.67	0	4	5	0.006
	300	0.6135	0.0000	1.031	1.613	0.282	0.279	2.47	0	4	5	0.004
				Penalised regression methods								
Lasso	100	0.8110	0.0557	1.035	1.138	0.392	0.026	8.59	3	18	36	-
	200	0.7924	0.0415	1.041	1.286	0.359	0.013	11.31	3	25	49	-
	300	0.7823	0.0339	1.047	1.341	0.338	0.011	13.16	3.5	30	58	-
Sica	100	0.2726	0.0035	1.076	3.580	0.000	0.000	1.42	1	3	16	-
	200	0.2615	0.0020	1.083	3.809	0.000	0.000	1.44	1	3	11	-
	300	0.2609	0.0014	1.086	3.909	0.000	0.000	1.46	1	3	11	-
Hard	100	0.2861	0.0060	1.085	3.842	0.000	0.000	1.72	1	4	16	-
	200	0.2686	0.0025	1.087	3.871	0.000	0.000	1.56	1	4	13	-
	300	0.2625	0.0017	1.087	3.897	0.000	0.000	1.55	1	4	11	-
				Boosting methods								
$v = 0.1$	100	0.8875	0.3187	1.128	3.606	0.594	0.000	34.15	24	45	52	-
	200	0.8760	0.2841	1.199	4.987	0.570	0.000	59.18	51	67	75	-
	300	0.8654	0.2235	1.210	5.100	0.535	0.000	69.61	62	77	89	-
$v = 1$	100	0.5546	0.1678	1.250	7.838	0.032	0.000	18.33	10	31	55	-
	200	0.5588	0.2193	1.436	12.991	0.042	0.000	45.22	22	78	121	-
	300	0.5849	0.2738	2.051	>100	0.068	0.000	83.38	43	127	158	-

Notes: See notes to Table 1.

Table 17: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.004	1.330	1.000	0.821	4.21	4	5	7	0.070
	200	1.0000	0.0011	1.004	1.413	1.000	0.808	4.22	4	5	7	0.073
	300	1.0000	0.0008	1.004	1.484	1.000	0.793	4.24	4	5	8	0.094
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.002	1.209	1.000	0.896	4.11	4	5	7	0.039
	200	1.0000	0.0006	1.002	1.255	1.000	0.900	4.11	4	5	6	0.041
	300	1.0000	0.0004	1.003	1.313	1.000	0.883	4.13	4	5	8	0.046
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.001	1.066	1.000	0.976	4.03	4	4	6	0.006
	200	0.9999	0.0001	1.000	1.071	1.000	0.977	4.02	4	4	6	0.010
	300	0.9999	0.0001	1.001	1.090	1.000	0.977	4.02	4	4	7	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.150	1.000	0.928	4.08	4	5	6	0.022
	200	1.0000	0.0003	1.001	1.169	1.000	0.942	4.06	4	5	6	0.028
	300	1.0000	0.0002	1.001	1.182	1.000	0.946	4.06	4	5	7	0.022
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.084	1.000	0.965	4.04	4	4	6	0.008
	200	0.9999	0.0002	1.001	1.100	1.000	0.969	4.03	4	4	6	0.016
	300	1.0000	0.0001	1.001	1.106	1.000	0.972	4.03	4	4	7	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.029	1.000	0.993	4.01	4	4	5	0.003
	200	0.9998	0.0000	1.000	1.017	0.999	0.994	4.00	4	4	5	0.002
	300	0.9998	0.0000	1.000	1.042	0.999	0.991	4.01	4	4	6	0.003
Penalised regression methods												
Lasso	100	0.9823	0.0549	1.014	1.478	0.929	0.087	9.20	4	18	45	-
	200	0.9799	0.0336	1.017	1.561	0.921	0.073	10.51	4	23	54	-
	300	0.9794	0.0277	1.019	1.684	0.918	0.057	12.11	4	26	55	-
Sica	100	0.4536	0.0019	1.046	7.052	0.024	0.009	2.00	1	4	12	-
	200	0.3976	0.0007	1.054	7.756	0.005	0.001	1.74	1	4	10	-
	300	0.3756	0.0004	1.056	7.829	0.004	0.001	1.63	1	3	11	-
Hard	100	0.4818	0.0058	1.045	6.523	0.007	0.001	2.48	1	6	18	-
	200	0.4248	0.0015	1.051	7.080	0.001	0.000	1.99	1	4	19	-
	300	0.4086	0.0008	1.052	7.536	0.000	0.000	1.87	1	4	10	-
Boosting methods												
$v = 0.1$	100	0.9920	0.3231	1.039	3.560	0.968	0.000	34.99	26	44	54	-
	200	0.9909	0.3138	1.074	5.925	0.964	0.000	65.46	53	76	84	-
	300	0.9898	0.2712	1.089	7.110	0.959	0.000	84.23	76	92	101	-
$v = 1$	100	0.8794	0.1515	1.089	8.661	0.535	0.000	18.06	11	27	39	-
	200	0.8308	0.1542	1.159	14.743	0.392	0.000	33.54	22	48	78	-
	300	0.8028	0.1635	1.230	21.528	0.326	0.000	51.62	35	76	103	-

Notes: See notes to Table 1.

Table 18: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.002	1.319	1.000	0.825	4.20	4	5	8	0.060
	200	1.0000	0.0010	1.002	1.363	1.000	0.827	4.20	4	5	7	0.072
	300	1.0000	0.0007	1.003	1.446	1.000	0.810	4.22	4	5	7	0.074
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.001	1.210	1.000	0.901	4.11	4	5	7	0.035
	200	1.0000	0.0005	1.001	1.225	1.000	0.899	4.11	4	5	6	0.034
	300	1.0000	0.0004	1.002	1.263	1.000	0.896	4.11	4	5	6	0.040
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.059	1.000	0.977	4.02	4	4	6	0.007
	200	1.0000	0.0001	1.000	1.053	1.000	0.982	4.02	4	4	6	0.005
	300	1.0000	0.0001	1.000	1.076	1.000	0.975	4.03	4	4	6	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.135	1.000	0.941	4.06	4	5	7	0.020
	200	1.0000	0.0003	1.001	1.130	1.000	0.947	4.05	4	5	6	0.017
	300	1.0000	0.0002	1.001	1.135	1.000	0.950	4.05	4	5	6	0.019
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.077	1.000	0.967	4.03	4	4	6	0.008
	200	1.0000	0.0001	1.000	1.069	1.000	0.976	4.03	4	4	6	0.007
	300	1.0000	0.0001	1.000	1.083	1.000	0.972	4.03	4	4	6	0.010
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.022	1.000	0.991	4.01	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.031	1.000	0.991	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.027	1.000	0.993	4.01	4	4	6	0.003
Penalised regression methods												
Lasso	100	0.9981	0.0567	1.008	1.532	0.993	0.089	9.43	4	19	38	-
	200	0.9970	0.0344	1.010	1.605	0.988	0.079	10.73	4	23	50	-
	300	0.9978	0.0269	1.011	1.668	0.991	0.062	11.94	4	26	59	-
Sica	100	0.6626	0.0018	1.025	7.359	0.225	0.157	2.82	1	5	10	-
	200	0.6193	0.0007	1.028	8.169	0.152	0.107	2.61	1	5	11	-
	300	0.5935	0.0005	1.031	8.276	0.102	0.070	2.51	1	4	16	-
Hard	100	0.6530	0.0070	1.026	7.127	0.091	0.017	3.29	2	7	15	-
	200	0.5809	0.0023	1.032	8.026	0.022	0.006	2.76	1	6	18	-
	300	0.5489	0.0012	1.035	8.554	0.010	0.003	2.54	1	5	13	-
Boosting methods												
$v = 0.1$	100	0.9995	0.3261	1.022	3.620	0.998	0.000	35.31	27	44	56	-
	200	0.9990	0.3195	1.044	5.899	0.996	0.000	66.62	54	78	90	-
	300	0.9993	0.2854	1.055	7.092	0.997	0.000	88.47	80	97	105	-
$v = 1$	100	0.9809	0.1475	1.050	8.615	0.924	0.000	18.09	12	26	36	-
	200	0.9619	0.1466	1.097	14.419	0.848	0.000	32.58	23	44	71	-
	300	0.9471	0.1495	1.138	20.264	0.790	0.000	48.04	35	65	92	-

Notes: See notes to Table 1.

Table 19: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0028	1.011	1.968	1.000	0.838	4.27	4	5	16	0.084
	200	1.0000	0.0016	1.013	2.358	1.000	0.843	4.32	4	5	55	0.091
	300	1.0000	0.0009	1.012	2.423	1.000	0.844	4.26	4	5	19	0.098
$p = 0.05$, $\delta = 1$	100	1.0000	0.0014	1.007	1.577	1.000	0.907	4.14	4	5	12	0.046
	200	1.0000	0.0009	1.009	1.833	1.000	0.901	4.18	4	5	42	0.056
	300	1.0000	0.0004	1.007	1.892	1.000	0.906	4.13	4	5	14	0.057
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.002	1.158	1.000	0.975	4.03	4	4	8	0.011
	200	1.0000	0.0003	1.003	1.250	1.000	0.971	4.05	4	4	26	0.015
	300	1.0000	0.0001	1.002	1.280	1.000	0.974	4.03	4	4	7	0.017
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.005	1.397	1.000	0.932	4.09	4	5	10	0.033
	200	1.0000	0.0005	1.005	1.469	1.000	0.942	4.10	4	5	31	0.033
	300	1.0000	0.0002	1.004	1.510	1.000	0.951	4.06	4	4	9	0.030
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.003	1.233	1.000	0.960	4.05	4	4	9	0.019
	200	1.0000	0.0003	1.003	1.293	1.000	0.965	4.06	4	4	26	0.019
	300	1.0000	0.0001	1.002	1.289	1.000	0.972	4.03	4	4	7	0.017
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.001	1.043	1.000	0.994	4.01	4	4	6	0.003
	200	1.0000	0.0001	1.001	1.087	1.000	0.990	4.02	4	4	13	0.004
	300	1.0000	0.0000	1.001	1.078	1.000	0.994	4.01	4	4	11	0.004
					Penalised regression methods							
Lasso	100	0.9988	0.0437	1.041	1.596	0.995	0.115	8.19	4	16	32	-
	200	0.9983	0.0310	1.049	1.712	0.993	0.086	10.08	4	22	44	-
	300	0.9980	0.0271	1.053	1.830	0.992	0.065	12.01	4	28	61	-
Sica	100	0.6610	0.0020	1.133	8.127	0.233	0.172	2.83	1	5	12	-
	200	0.6339	0.0011	1.147	8.763	0.181	0.120	2.75	1	5	15	-
	300	0.6136	0.0009	1.156	9.047	0.158	0.110	2.72	1	5	21	-
Hard	100	0.6695	0.0059	1.131	7.627	0.134	0.050	3.25	2	6	18	-
	200	0.6171	0.0028	1.155	8.333	0.072	0.024	3.02	1	6	15	-
	300	0.5845	0.0017	1.171	9.129	0.043	0.013	2.85	1	6	13	-
					Boosting methods							
$v = 0.1$	100	0.9998	0.3277	1.124	5.253	0.999	0.000	35.46	26	44	54	-
	200	0.9991	0.2538	1.165	6.029	0.997	0.000	53.74	46	62	70	-
	300	0.9993	0.1968	1.174	6.095	0.997	0.000	62.26	53	71	83	-
$v = 1$	100	0.9811	0.2435	1.224	10.631	0.925	0.000	27.30	15	43	58	-
	200	0.9608	0.2923	1.448	>100	0.846	0.000	61.13	34	93	123	-
	300	0.9446	0.3109	2.137	>100	0.785	0.000	95.81	60	132	161	-

Notes: See notes to Table 1.

Table 20: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0020	1.002	1.752	1.000	0.879	4.19	4	5	34	0.066
	200	1.0000	0.0015	1.003	2.215	1.000	0.878	4.29	4	5	38	0.067
	300	1.0000	0.0010	1.003	2.672	1.000	0.881	4.30	4	5	52	0.082
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.433	1.000	0.935	4.10	4	5	21	0.035
	200	1.0000	0.0007	1.002	1.565	1.000	0.933	4.13	4	5	28	0.031
	300	1.0000	0.0005	1.002	1.834	1.000	0.931	4.14	4	5	28	0.045
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.159	1.000	0.986	4.02	4	4	8	0.009
	200	1.0000	0.0001	1.000	1.166	1.000	0.985	4.02	4	4	9	0.007
	300	1.0000	0.0001	1.000	1.169	1.000	0.984	4.02	4	4	11	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.336	1.000	0.957	4.06	4	4	15	0.025
	200	1.0000	0.0003	1.001	1.359	1.000	0.962	4.07	4	4	18	0.018
	300	1.0000	0.0002	1.001	1.377	1.000	0.963	4.06	4	4	18	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.001	1.198	1.000	0.978	4.03	4	4	10	0.014
	200	1.0000	0.0002	1.001	1.217	1.000	0.981	4.03	4	4	11	0.010
	300	1.0000	0.0001	1.001	1.202	1.000	0.982	4.03	4	4	13	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.069	1.000	0.995	4.01	4	4	7	0.004
	200	1.0000	0.0000	1.000	1.092	1.000	0.994	4.01	4	4	6	0.004
	300	1.0000	0.0000	1.000	1.023	1.000	0.998	4.00	4	4	5	0.001
Penalised regression methods												
Lasso	100	1.0000	0.0400	1.012	1.533	1.000	0.139	7.84	4	14	48	-
	200	1.0000	0.0263	1.014	1.626	1.000	0.091	9.15	4	19	40	-
	300	1.0000	0.0194	1.016	1.686	1.000	0.101	9.75	4	21	50	-
Sica	100	0.9763	0.0008	1.009	4.864	0.926	0.889	3.98	3	4	10	-
	200	0.9681	0.0003	1.012	5.761	0.903	0.872	3.93	3	4	9	-
	300	0.9724	0.0001	1.009	5.121	0.912	0.886	3.93	3	4	8	-
Hard	100	0.9768	0.0033	1.011	4.035	0.911	0.701	4.23	3	6	12	-
	200	0.9708	0.0013	1.013	4.282	0.885	0.705	4.14	3	6	11	-
	300	0.9628	0.0009	1.015	4.769	0.854	0.680	4.11	3	6	10	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3278	1.036	5.349	1.000	0.000	35.47	26	44	49	-
	200	1.0000	0.2726	1.057	7.174	1.000	0.000	57.43	50	65	74	-
	300	1.0000	0.2168	1.062	7.439	1.000	0.000	68.18	60	77	86	-
$v = 1$	100	1.0000	0.2286	1.064	9.546	1.000	0.000	25.95	15	40	58	-
	200	1.0000	0.2353	1.124	17.327	1.000	0.000	50.12	31	73	113	-
	300	1.0000	0.2496	1.181	25.045	1.000	0.000	77.88	51	112	146	-

Notes: See notes to Table 1.

Table 21: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0018	1.001	1.621	1.000	0.895	4.17	4	5	17	0.052
	200	1.0000	0.0010	1.001	2.122	1.000	0.901	4.20	4	5	27	0.055
	300	1.0000	0.0006	1.001	2.000	1.000	0.899	4.18	4	5	18	0.063
$p = 0.05$, $\delta = 1$	100	1.0000	0.0008	1.001	1.344	1.000	0.945	4.08	4	5	12	0.026
	200	1.0000	0.0005	1.001	1.533	1.000	0.938	4.10	4	5	13	0.030
	300	1.0000	0.0003	1.001	1.454	1.000	0.942	4.08	4	5	14	0.029
$p = 0.01$, $\delta = 1$	100	1.0000	0.0001	1.000	1.030	1.000	0.991	4.01	4	4	7	0.003
	200	1.0000	0.0001	1.000	1.102	1.000	0.985	4.02	4	4	7	0.006
	300	1.0000	0.0001	1.000	1.096	1.000	0.987	4.02	4	4	7	0.005
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0005	1.000	1.195	1.000	0.971	4.05	4	4	12	0.012
	200	1.0000	0.0003	1.000	1.247	1.000	0.963	4.05	4	4	10	0.017
	300	1.0000	0.0001	1.000	1.234	1.000	0.971	4.04	4	4	9	0.014
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.079	1.000	0.984	4.02	4	4	7	0.006
	200	1.0000	0.0001	1.000	1.138	1.000	0.979	4.02	4	4	7	0.009
	300	1.0000	0.0001	1.000	1.100	1.000	0.986	4.02	4	4	7	0.005
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0000	1.000	1.007	1.000	0.997	4.00	4	4	5	0.000
	200	1.0000	0.0000	1.000	1.038	1.000	0.997	4.00	4	4	6	0.002
	300	1.0000	0.0000	1.000	1.005	1.000	0.998	4.00	4	4	5	0.000
					Penalised regression methods							
Lasso	100	1.0000	0.0396	1.007	1.514	1.000	0.136	7.80	4	15	29	-
	200	1.0000	0.0235	1.008	1.596	1.000	0.128	8.61	4	17	32	-
	300	1.0000	0.0181	1.009	1.614	1.000	0.117	9.35	4	19	44	-
Sica	100	0.9980	0.0003	1.001	2.202	0.992	0.978	4.02	4	4	8	-
	200	0.9975	0.0001	1.001	2.646	0.992	0.978	4.02	4	4	9	-
	300	0.9969	0.0001	1.001	2.979	0.990	0.978	4.01	4	4	8	-
Hard	100	0.9988	0.0016	1.002	1.868	0.995	0.887	4.15	4	5	12	-
	200	0.9980	0.0006	1.002	2.151	0.992	0.907	4.10	4	5	9	-
	300	0.9974	0.0003	1.002	2.168	0.990	0.913	4.08	4	5	8	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3278	1.022	5.364	1.000	0.000	35.47	26	44	50	-
	200	1.0000	0.2761	1.034	7.259	1.000	0.000	58.12	51	66	74	-
	300	1.0000	0.2204	1.038	7.230	1.000	0.000	69.25	61	77	90	-
$v = 1$	100	1.0000	0.2260	1.039	9.453	1.000	0.000	25.70	15	38	55	-
	200	1.0000	0.2265	1.073	17.193	1.000	0.000	48.40	30	71	98	-
	300	1.0000	0.2344	1.108	23.274	1.000	0.000	73.38	47	103	139	-

Notes: See notes to Table 1.

Table 22: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9985	0.0024	1.010	1.931	0.994	0.849	4.23	4	5	17	0.079
	200	0.9986	0.0014	1.012	2.143	0.995	0.840	4.27	4	5	33	0.077
	300	0.9975	0.0013	1.017	10.872	0.990	0.838	4.38	4	5	252	0.090
$p = 0.05$, $\delta = 1$	100	0.9979	0.0013	1.006	1.539	0.992	0.906	4.11	4	5	14	0.042
	200	0.9965	0.0008	1.008	1.730	0.986	0.891	4.14	4	5	21	0.048
	300	0.9959	0.0009	1.011	6.306	0.985	0.890	4.24	4	5	260	0.052
$p = 0.01$, $\delta = 1$	100	0.9946	0.0002	1.002	1.138	0.981	0.962	4.00	4	4	9	0.007
	200	0.9918	0.0002	1.003	1.276	0.969	0.945	4.00	4	4	9	0.013
	300	0.9878	0.0002	1.004	1.680	0.955	0.927	4.01	4	4	55	0.012
$p = 0.1$, $\delta = 1.25$	100	0.9968	0.0008	1.004	1.333	0.988	0.932	4.06	4	5	11	0.026
	200	0.9950	0.0004	1.005	1.463	0.981	0.926	4.07	4	5	16	0.026
	300	0.9929	0.0003	1.006	3.248	0.974	0.920	4.07	4	5	79	0.024
$p = 0.05$, $\delta = 1.25$	100	0.9958	0.0004	1.003	1.214	0.985	0.953	4.02	4	4	9	0.015
	200	0.9929	0.0002	1.003	1.297	0.973	0.943	4.01	4	4	11	0.015
	300	0.9890	0.0002	1.004	1.881	0.960	0.927	4.02	4	4	62	0.014
$p = 0.01$, $\delta = 1.25$	100	0.9894	0.0001	1.001	1.078	0.962	0.956	3.96	4	4	6	0.001
	200	0.9818	0.0001	1.002	1.149	0.936	0.928	3.94	3	4	7	0.005
	300	0.9749	0.0001	1.003	1.272	0.913	0.902	3.93	3	4	40	0.002
Penalised regression methods												
Lasso	100	0.9635	0.0437	1.038	1.446	0.860	0.114	8.05	4	16	46	-
	200	0.9575	0.0328	1.046	1.603	0.836	0.079	10.26	4	23	61	-
	300	0.9535	0.0253	1.050	1.628	0.824	0.063	11.29	4	26	62	-
Sica	100	0.4074	0.0026	1.118	6.065	0.008	0.001	1.88	1	4	13	-
	200	0.3735	0.0012	1.129	6.844	0.003	0.002	1.73	1	4	13	-
	300	0.3599	0.0010	1.136	6.660	0.002	0.000	1.75	1	4	16	-
Hard	100	0.4438	0.0055	1.115	5.782	0.006	0.000	2.30	1	5	17	-
	200	0.4079	0.0023	1.124	6.090	0.001	0.000	2.08	1	5	15	-
	300	0.3835	0.0014	1.132	6.249	0.000	0.000	1.95	1	5	16	-
Boosting methods												
$v = 0.1$	100	0.9818	0.3302	1.122	5.056	0.927	0.000	35.63	26	44	54	-
	200	0.9793	0.2558	1.164	5.967	0.918	0.000	54.05	46	62	73	-
	300	0.9756	0.1971	1.171	5.941	0.905	0.000	62.25	53	71	86	-
$v = 1$	100	0.8575	0.2450	1.220	9.994	0.491	0.000	26.95	14	43	67	-
	200	0.8346	0.2937	1.385	15.353	0.436	0.000	47.17	27	74	103	-
	300	0.8105	0.3131	1.908	>100	0.374	0.000	95.91	60	131	155	-

Notes: See notes to Table 1.

Table 23: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0017	1.002	1.661	1.000	0.899	4.16	4	5	12	0.048
	200	1.0000	0.0010	1.003	1.953	1.000	0.889	4.19	4	5	18	0.062
	300	1.0000	0.0007	1.003	2.185	1.000	0.893	4.20	4	5	49	0.058
$p = 0.05$, $\delta = 1$	100	1.0000	0.0008	1.001	1.408	1.000	0.944	4.08	4	5	12	0.024
	200	1.0000	0.0005	1.002	1.533	1.000	0.933	4.09	4	5	12	0.036
	300	1.0000	0.0004	1.002	1.638	1.000	0.940	4.11	4	5	32	0.034
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.117	1.000	0.985	4.02	4	4	7	0.005
	200	1.0000	0.0001	1.000	1.142	1.000	0.985	4.02	4	4	6	0.008
	300	1.0000	0.0001	1.001	1.182	1.000	0.985	4.02	4	4	12	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.297	1.000	0.960	4.06	4	4	9	0.016
	200	1.0000	0.0002	1.001	1.295	1.000	0.962	4.05	4	4	10	0.018
	300	1.0000	0.0002	1.001	1.374	1.000	0.970	4.05	4	4	22	0.016
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.001	1.249	1.000	0.973	4.03	4	4	10	0.012
	200	1.0000	0.0001	1.001	1.162	1.000	0.983	4.02	4	4	6	0.009
	300	1.0000	0.0001	1.001	1.221	1.000	0.983	4.03	4	4	16	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.029	1.000	0.994	4.01	4	4	6	0.001
	200	1.0000	0.0000	1.000	1.064	1.000	0.996	4.01	4	4	6	0.002
	300	1.0000	0.0000	1.000	1.027	1.000	0.997	4.01	4	4	9	0.001
Penalised regression methods												
Lasso	100	0.9996	0.0413	1.011	1.513	0.999	0.124	7.97	4	15	35	-
	200	0.9999	0.0254	1.014	1.547	1.000	0.101	8.97	4	18	37	-
	300	0.9999	0.0194	1.015	1.572	1.000	0.098	9.74	4	20	45	-
Sica	100	0.7903	0.0016	1.031	7.005	0.442	0.371	3.31	2	5	12	-
	200	0.7529	0.0007	1.038	7.936	0.369	0.313	3.14	2	5	10	-
	300	0.7345	0.0004	1.042	8.140	0.332	0.282	3.05	2	5	13	-
Hard	100	0.8055	0.0062	1.032	6.240	0.365	0.161	3.81	2	7	17	-
	200	0.7468	0.0023	1.040	7.160	0.228	0.100	3.43	2	6	16	-
	300	0.7060	0.0013	1.047	7.622	0.149	0.062	3.20	2	6	14	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3256	1.036	5.469	1.000	0.000	35.26	26	43	52	-
	200	0.9999	0.2734	1.057	7.004	1.000	0.000	57.59	50	66	74	-
	300	1.0000	0.2181	1.063	7.183	1.000	0.000	68.55	60	77	89	-
$v = 1$	100	0.9990	0.2252	1.064	9.658	0.996	0.000	25.61	14	39	55	-
	200	0.9981	0.2339	1.122	16.827	0.993	0.000	49.84	31	73	93	-
	300	0.9976	0.2495	1.180	24.090	0.991	0.000	77.83	49	112	144	-

Notes: See notes to Table 1.

Table 24: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0020	1.001	1.756	1.000	0.896	4.20	4	5	18	0.052
	200	1.0000	0.0011	1.001	2.122	1.000	0.896	4.22	4	5	71	0.052
	300	1.0000	0.0005	1.001	1.862	1.000	0.901	4.15	4	5	21	0.043
$p = 0.05$, $\delta = 1$	100	1.0000	0.0008	1.001	1.322	1.000	0.948	4.08	4	5	11	0.025
	200	1.0000	0.0006	1.001	1.623	1.000	0.943	4.11	4	5	50	0.033
	300	1.0000	0.0002	1.001	1.448	1.000	0.948	4.07	4	5	15	0.017
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.101	1.000	0.986	4.02	4	4	7	0.006
	200	1.0000	0.0002	1.000	1.202	1.000	0.984	4.03	4	4	23	0.008
	300	1.0000	0.0001	1.000	1.197	1.000	0.986	4.02	4	4	7	0.005
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0005	1.000	1.228	1.000	0.965	4.05	4	4	7	0.017
	200	1.0000	0.0003	1.001	1.382	1.000	0.967	4.07	4	4	39	0.020
	300	1.0000	0.0001	1.000	1.293	1.000	0.971	4.04	4	4	12	0.008
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.000	1.167	1.000	0.978	4.03	4	4	7	0.012
	200	1.0000	0.0002	1.000	1.255	1.000	0.979	4.04	4	4	25	0.012
	300	1.0000	0.0001	1.000	1.219	1.000	0.982	4.02	4	4	8	0.006
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0000	1.000	1.034	1.000	0.996	4.00	4	4	5	0.000
	200	1.0000	0.0000	1.000	1.053	1.000	0.997	4.01	4	4	10	0.002
	300	1.0000	0.0000	1.000	1.073	1.000	0.996	4.00	4	4	5	0.001
Penalised regression methods												
Lasso	100	1.0000	0.0417	1.006	1.468	1.000	0.128	8.00	4	15	33	-
	200	1.0000	0.0254	1.008	1.554	1.000	0.112	8.98	4	17	40	-
	300	1.0000	0.0183	1.009	1.583	1.000	0.091	9.42	4	19	44	-
Sica	100	0.9298	0.0008	1.011	6.243	0.794	0.751	3.80	2	4	9	-
	200	0.9180	0.0004	1.012	6.560	0.758	0.720	3.74	2	4	8	-
	300	0.9195	0.0003	1.012	6.545	0.761	0.718	3.76	2	4	9	-
Hard	100	0.9405	0.0054	1.011	4.709	0.776	0.502	4.28	3	7	18	-
	200	0.9194	0.0019	1.013	5.462	0.703	0.480	4.05	3	6	10	-
	300	0.8993	0.0011	1.016	5.884	0.628	0.440	3.93	3	6	9	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3282	1.021	5.318	1.000	0.000	35.50	26	44	50	-
	200	1.0000	0.2767	1.034	7.162	1.000	0.000	58.23	50	66	76	-
	300	1.0000	0.2214	1.038	7.507	1.000	0.000	69.52	61	78	88	-
$v = 1$	100	1.0000	0.2257	1.037	9.313	1.000	0.000	25.67	14	39	61	-
	200	1.0000	0.2249	1.072	16.587	1.000	0.000	48.07	29	69	94	-
	300	1.0000	0.2305	1.105	23.513	1.000	0.000	72.23	47	102	131	-

Notes: See notes to Table 1.

Table 25: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9114	0.0022	1.011	1.868	0.753	0.649	3.86	2	5	22	0.060
	200	0.8889	0.0013	1.016	2.471	0.700	0.590	3.81	2	5	18	0.075
	300	0.8718	0.0014	1.022	9.975	0.664	0.567	3.90	2	5	243	0.085
$p = 0.05$, $\delta = 1$	100	0.8791	0.0012	1.009	1.602	0.681	0.627	3.64	2	5	15	0.038
	200	0.8543	0.0007	1.014	1.876	0.632	0.571	3.55	1.5	5	13	0.041
	300	0.8279	0.0006	1.017	7.183	0.577	0.525	3.50	1	5	88	0.041
$p = 0.01$, $\delta = 1$	100	0.7905	0.0003	1.012	1.429	0.521	0.508	3.19	1	4	8	0.012
	200	0.7539	0.0002	1.016	1.549	0.453	0.440	3.06	1	4	24	0.011
	300	0.7260	0.0002	1.019	1.685	0.418	0.405	2.96	1	4	36	0.012
$p = 0.1$, $\delta = 1.25$	100	0.8551	0.0009	1.009	1.504	0.634	0.598	3.50	1	4	11	0.024
	200	0.8178	0.0004	1.014	1.737	0.566	0.530	3.36	1	4	31	0.025
	300	0.7795	0.0004	1.016	1.919	0.496	0.468	3.22	1	4	59	0.027
$p = 0.05$, $\delta = 1.25$	100	0.8158	0.0004	1.010	1.423	0.564	0.545	3.31	1	4	9	0.014
	200	0.7740	0.0002	1.015	1.536	0.489	0.472	3.14	1	4	26	0.014
	300	0.7363	0.0002	1.019	1.732	0.433	0.419	3.01	1	4	39	0.014
$p = 0.01$, $\delta = 1.25$	100	0.7148	0.0001	1.018	1.461	0.413	0.410	2.87	0	4	6	0.005
	200	0.6581	0.0001	1.026	1.616	0.334	0.329	2.65	0	4	10	0.007
	300	0.6195	0.0001	1.030	1.709	0.288	0.286	2.49	0	4	12	0.002
					Penalised regression methods							
Lasso	100	0.8170	0.0402	1.031	1.151	0.414	0.054	7.12	3	15	39	-
	200	0.8096	0.0301	1.039	1.262	0.393	0.026	9.13	3	20	58	-
	300	0.8075	0.0247	1.043	1.334	0.391	0.027	10.55	3	26	64	-
Sica	100	0.2841	0.0031	1.072	3.706	0.000	0.000	1.44	1	3	17	-
	200	0.2704	0.0017	1.075	3.891	0.000	0.000	1.42	1	3	16	-
	300	0.2645	0.0010	1.078	3.769	0.000	0.000	1.36	1	3	10	-
Hard	100	0.3051	0.0049	1.075	3.828	0.000	0.000	1.69	1	4	14	-
	200	0.2859	0.0025	1.082	3.891	0.000	0.000	1.63	1	4	10	-
	300	0.2733	0.0015	1.082	3.930	0.000	0.000	1.53	1	4	13	-
					Boosting methods							
$v = 0.1$	100	0.9068	0.3273	1.116	4.908	0.651	0.000	35.05	25	44	52	-
	200	0.8959	0.2581	1.161	5.708	0.620	0.000	54.17	46	62	71	-
	300	0.8843	0.1992	1.172	5.798	0.584	0.000	62.49	53	71	82	-
$v = 1$	100	0.6720	0.2391	1.205	9.239	0.141	0.000	25.64	13	42	64	-
	200	0.6916	0.2894	1.373	18.704	0.177	0.000	59.48	33	93	120	-
	300	0.6894	0.3138	2.114	>100	0.166	0.000	95.65	59	131	157	-

Notes: See notes to Table 1.

Table 26: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.003	1.904	1.000	0.887	4.20	4	5	38	0.051
	200	1.0000	0.0009	1.003	1.906	1.000	0.908	4.17	4	5	20	0.048
	300	1.0000	0.0007	1.003	2.210	1.000	0.896	4.21	4	5	27	0.048
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.002	1.607	1.000	0.935	4.11	4	5	33	0.027
	200	1.0000	0.0005	1.002	1.568	1.000	0.942	4.10	4	5	18	0.025
	300	1.0000	0.0003	1.001	1.754	1.000	0.943	4.09	4	5	20	0.026
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.164	1.000	0.985	4.02	4	4	17	0.006
	200	1.0000	0.0001	1.000	1.159	1.000	0.991	4.01	4	4	9	0.003
	300	0.9999	0.0001	1.000	1.145	1.000	0.988	4.02	4	4	9	0.003
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.474	1.000	0.954	4.07	4	4	29	0.020
	200	1.0000	0.0002	1.001	1.303	1.000	0.973	4.04	4	4	13	0.011
	300	1.0000	0.0001	1.001	1.376	1.000	0.970	4.04	4	4	12	0.015
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.261	1.000	0.975	4.04	4	4	19	0.012
	200	1.0000	0.0001	1.000	1.168	1.000	0.990	4.02	4	4	10	0.003
	300	0.9999	0.0001	1.000	1.151	1.000	0.988	4.02	4	4	9	0.003
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.085	1.000	0.994	4.01	4	4	9	0.002
	200	0.9998	0.0000	1.000	1.051	0.999	0.995	4.00	4	4	6	0.002
	300	0.9996	0.0000	1.000	1.017	0.999	0.996	4.00	4	4	6	0.000
Penalised regression methods												
Lasso	100	0.9851	0.0408	1.011	1.431	0.941	0.117	7.86	4	15	47	-
	200	0.9826	0.0252	1.013	1.429	0.931	0.107	8.88	4	18	49	-
	300	0.9830	0.0189	1.015	1.567	0.934	0.092	9.53	4	20	47	-
Sica	100	0.4859	0.0018	1.041	6.738	0.044	0.023	2.12	1	4	11	-
	200	0.4433	0.0008	1.047	7.257	0.016	0.006	1.93	1	4	14	-
	300	0.4101	0.0004	1.051	7.681	0.008	0.004	1.75	1	3	14	-
Hard	100	0.5415	0.0061	1.038	6.012	0.028	0.003	2.75	1	6	17	-
	200	0.4798	0.0018	1.043	6.244	0.007	0.001	2.28	1	5	15	-
	300	0.4486	0.0011	1.047	7.141	0.002	0.001	2.13	1	5	14	-
Boosting methods												
$v = 0.1$	100	0.9940	0.3294	1.037	5.380	0.976	0.000	35.60	27	44	50	-
	200	0.9921	0.2755	1.055	6.708	0.969	0.000	57.97	50	66	76	-
	300	0.9931	0.2187	1.064	7.634	0.973	0.000	68.70	60	78	89	-
$v = 1$	100	0.9463	0.2279	1.066	9.457	0.787	0.000	25.66	14	40	62	-
	200	0.9403	0.2338	1.121	15.963	0.766	0.000	49.58	30	73	100	-
	300	0.9293	0.2506	1.184	25.984	0.723	0.000	77.89	49	112	157	-

Notes: See notes to Table 1.

Table 27: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0015	1.001	1.622	1.000	0.901	4.15	4	5	19	0.039
	200	1.0000	0.0012	1.001	2.483	1.000	0.905	4.24	4	5	90	0.043
	300	1.0000	0.0007	1.002	2.370	1.000	0.904	4.22	4	5	94	0.052
$p = 0.05$, $\delta = 1$	100	1.0000	0.0008	1.001	1.384	1.000	0.940	4.07	4	5	9	0.025
	200	1.0000	0.0007	1.001	1.910	1.000	0.946	4.14	4	5	76	0.025
	300	1.0000	0.0004	1.001	1.894	1.000	0.944	4.12	4	5	65	0.030
$p = 0.01$, $\delta = 1$	100	1.0000	0.0001	1.000	1.134	1.000	0.988	4.01	4	4	5	0.005
	200	1.0000	0.0002	1.000	1.220	1.000	0.986	4.03	4	4	34	0.004
	300	1.0000	0.0001	1.000	1.240	1.000	0.983	4.03	4	4	23	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.286	1.000	0.962	4.04	4	4	7	0.017
	200	1.0000	0.0004	1.000	1.388	1.000	0.971	4.07	4	4	56	0.014
	300	1.0000	0.0002	1.001	1.480	1.000	0.968	4.07	4	4	46	0.017
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.165	1.000	0.983	4.02	4	4	5	0.007
	200	1.0000	0.0002	1.000	1.262	1.000	0.983	4.04	4	4	39	0.005
	300	1.0000	0.0001	1.000	1.244	1.000	0.982	4.03	4	4	23	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0000	1.000	1.007	1.000	0.999	4.00	4	4	5	0.000
	200	1.0000	0.0001	1.000	1.073	1.000	0.996	4.01	4	4	20	0.002
	300	1.0000	0.0000	1.000	1.064	1.000	0.995	4.01	4	4	9	0.003
					Penalised regression methods							
Lasso	100	0.9991	0.0420	1.006	1.424	0.997	0.119	8.03	4	15	31	-
	200	0.9985	0.0258	1.008	1.508	0.994	0.096	9.04	4	18	40	-
	300	0.9980	0.0184	1.009	1.566	0.992	0.099	9.44	4	19	43	-
Sica	100	0.6729	0.0018	1.023	7.634	0.240	0.175	2.86	1	5	11	-
	200	0.6336	0.0007	1.027	7.894	0.172	0.123	2.67	1	5	14	-
	300	0.6196	0.0005	1.029	8.141	0.160	0.109	2.62	1	5	13	-
Hard	100	0.7114	0.0071	1.021	6.108	0.188	0.052	3.53	2	7	14	-
	200	0.6453	0.0025	1.026	6.984	0.075	0.019	3.06	2	6	17	-
	300	0.6084	0.0014	1.029	7.813	0.046	0.010	2.84	1	5	13	-
					Boosting methods							
$v = 0.1$	100	0.9996	0.3252	1.021	5.223	0.999	0.000	35.22	26	44	52	-
	200	0.9993	0.2785	1.034	7.136	0.997	0.000	58.58	51	66	74	-
	300	0.9994	0.2239	1.038	7.716	0.998	0.000	70.27	62	79	89	-
$v = 1$	100	0.9940	0.2231	1.038	9.086	0.976	0.000	25.39	15	39	53	-
	200	0.9908	0.2264	1.072	16.331	0.963	0.000	48.33	31	71	94	-
	300	0.9913	0.2329	1.105	24.487	0.965	0.000	72.91	47	105	138	-

Notes: See notes to Table 1.

Table 28: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9989	0.0028	1.012	1.681	0.996	0.772	4.26	4	5	7	0.141
	200	0.9980	0.0016	1.014	1.899	0.993	0.745	4.30	4	5	8	0.157
	300	0.9953	0.0010	1.017	2.114	0.981	0.738	4.29	4	6	8	0.167
$p = 0.05$, $\delta = 1$	100	0.9975	0.0014	1.008	1.524	0.990	0.865	4.13	4	5	7	0.085
	200	0.9966	0.0008	1.010	1.732	0.987	0.845	4.15	4	5	7	0.104
	300	0.9914	0.0006	1.014	2.091	0.967	0.822	4.14	4	5	8	0.111
$p = 0.01$, $\delta = 1$	100	0.9901	0.0003	1.007	1.770	0.961	0.934	3.99	4	4	6	0.055
	200	0.9888	0.0002	1.008	1.927	0.956	0.922	3.99	4	4	6	0.085
	300	0.9813	0.0001	1.014	2.316	0.929	0.892	3.97	3	4	7	0.093
$p = 0.1$, $\delta = 1.25$	100	0.9956	0.0009	1.007	1.532	0.983	0.904	4.07	4	5	7	0.062
	200	0.9939	0.0005	1.008	1.775	0.976	0.891	4.07	4	5	7	0.088
	300	0.9866	0.0003	1.013	2.182	0.949	0.864	4.04	4	5	7	0.088
$p = 0.05$, $\delta = 1.25$	100	0.9930	0.0005	1.007	1.618	0.972	0.927	4.02	4	4	6	0.054
	200	0.9901	0.0002	1.008	1.891	0.962	0.916	4.01	4	4	6	0.087
	300	0.9830	0.0002	1.013	2.271	0.935	0.892	3.98	3	4	7	0.090
$p = 0.01$, $\delta = 1.25$	100	0.9820	0.0001	1.011	2.219	0.932	0.920	3.94	3	4	5	0.070
	200	0.9756	0.0001	1.015	2.572	0.909	0.898	3.92	3	4	5	0.110
	300	0.9644	0.0000	1.022	2.996	0.868	0.858	3.87	3	4	5	0.125
Penalised regression methods												
Lasso	100	1.0000	0.0838	1.059	2.842	1.000	0.030	12.05	5	23	48	-
	200	1.0000	0.0603	1.077	3.359	1.000	0.015	15.81	6	32	62	-
	300	1.0000	0.0486	1.086	3.604	1.000	0.014	18.40	6	38	60	-
Sica	100	0.9424	0.0016	1.044	4.613	0.804	0.712	3.93	3	5	14	-
	200	0.9403	0.0010	1.049	4.754	0.786	0.688	3.96	3	5	17	-
	300	0.9363	0.0008	1.052	4.953	0.771	0.649	3.99	3	6	13	-
Hard	100	0.9518	0.0032	1.043	4.150	0.822	0.644	4.11	3	6	14	-
	200	0.9294	0.0018	1.061	5.353	0.751	0.574	4.07	3	6	23	-
	300	0.9220	0.0011	1.067	5.381	0.723	0.549	4.03	3	6	13	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3511	1.136	5.944	1.000	0.000	37.70	28	47	55	-
	200	0.9999	0.3062	1.210	8.429	1.000	0.000	64.01	57	71	78	-
	300	1.0000	0.2371	1.212	8.402	1.000	0.000	74.19	67	82	90	-
$v = 1$	100	0.9986	0.1726	1.226	10.546	0.995	0.000	20.56	13	31	53	-
	200	0.9955	0.2049	1.391	18.058	0.982	0.000	44.15	28	67	93	-
	300	0.9890	0.2242	1.509	33.569	0.957	0.000	70.32	46	100	139	-

Notes: See notes to Table 1.

Table 29: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.003	1.492	1.000	0.819	4.21	4	5	8	0.092
	200	1.0000	0.0012	1.004	1.639	1.000	0.798	4.24	4	5	7	0.110
	300	1.0000	0.0008	1.004	1.667	1.000	0.804	4.23	4	5	7	0.106
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.002	1.287	1.000	0.910	4.10	4	5	7	0.045
	200	1.0000	0.0006	1.002	1.399	1.000	0.886	4.13	4	5	6	0.061
	300	1.0000	0.0004	1.002	1.395	1.000	0.893	4.12	4	5	7	0.052
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.080	1.000	0.981	4.02	4	4	6	0.008
	200	1.0000	0.0001	1.001	1.145	1.000	0.973	4.03	4	4	6	0.016
	300	1.0000	0.0001	1.001	1.126	1.000	0.975	4.03	4	4	6	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.211	1.000	0.940	4.06	4	5	6	0.028
	200	1.0000	0.0004	1.001	1.273	1.000	0.931	4.07	4	5	6	0.035
	300	1.0000	0.0002	1.001	1.234	1.000	0.949	4.05	4	5	6	0.026
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.001	1.118	1.000	0.969	4.03	4	4	6	0.012
	200	1.0000	0.0002	1.001	1.163	1.000	0.966	4.04	4	4	6	0.018
	300	1.0000	0.0001	1.001	1.139	1.000	0.972	4.03	4	4	6	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.031	1.000	0.994	4.01	4	4	6	0.002
	200	1.0000	0.0000	1.000	1.034	1.000	0.994	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.031	1.000	0.995	4.01	4	4	5	0.001
Penalised regression methods												
Lasso	100	1.0000	0.0804	1.018	2.706	1.000	0.020	11.71	5	22	37	-
	200	1.0000	0.0489	1.024	3.032	1.000	0.021	13.58	5	26	56	-
	300	1.0000	0.0381	1.026	3.270	1.000	0.016	15.29	5	31	55	-
Sica	100	0.9996	0.0007	1.002	1.714	0.999	0.953	4.07	4	4	9	-
	200	0.9998	0.0002	1.001	1.541	0.999	0.970	4.04	4	4	14	-
	300	0.9999	0.0001	1.001	1.509	1.000	0.968	4.04	4	4	8	-
Hard	100	0.9996	0.0004	1.001	1.560	0.999	0.968	4.04	4	4	7	-
	200	0.9985	0.0002	1.002	2.282	0.995	0.968	4.03	4	4	7	-
	300	0.9988	0.0001	1.002	2.071	0.995	0.973	4.02	4	4	7	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3378	1.039	5.388	1.000	0.000	36.43	28	45	57	-
	200	1.0000	0.3296	1.076	8.943	1.000	0.000	68.60	58	77	86	-
	300	1.0000	0.2773	1.089	10.268	1.000	0.000	86.09	79	94	102	-
$v = 1$	100	1.0000	0.1464	1.076	10.568	1.000	0.000	18.05	12	25	42	-
	200	1.0000	0.1537	1.147	19.193	1.000	0.000	34.13	24	46	81	-
	300	1.0000	0.1633	1.215	28.026	1.000	0.000	52.34	38	71	113	-

Notes: See notes to Table 1.

Table 30: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0020	1.002	1.538	1.000	0.831	4.20	4	5	8	0.095
	200	1.0000	0.0010	1.002	1.533	1.000	0.828	4.19	4	5	7	0.087
	300	1.0000	0.0008	1.002	1.652	1.000	0.807	4.22	4	5	8	0.098
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.325	1.000	0.911	4.10	4	5	6	0.052
	200	1.0000	0.0005	1.001	1.342	1.000	0.907	4.10	4	5	7	0.049
	300	1.0000	0.0004	1.001	1.408	1.000	0.896	4.11	4	5	7	0.052
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.102	1.000	0.979	4.02	4	4	5	0.012
	200	1.0000	0.0001	1.000	1.076	1.000	0.982	4.02	4	4	5	0.007
	300	1.0000	0.0001	1.000	1.119	1.000	0.980	4.02	4	4	6	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.000	1.224	1.000	0.943	4.06	4	5	6	0.033
	200	1.0000	0.0003	1.001	1.191	1.000	0.953	4.05	4	4	6	0.022
	300	1.0000	0.0002	1.001	1.235	1.000	0.951	4.05	4	4	6	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.000	1.134	1.000	0.970	4.03	4	4	5	0.017
	200	1.0000	0.0001	1.000	1.105	1.000	0.976	4.02	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.147	1.000	0.974	4.03	4	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.028	1.000	0.995	4.01	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.024	1.000	0.996	4.00	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.027	1.000	0.995	4.01	4	4	5	0.001
				Penalised regression methods								
Lasso	100	1.0000	0.0786	1.011	2.692	1.000	0.030	11.55	5	21	40	-
	200	1.0000	0.0483	1.013	2.946	1.000	0.031	13.47	5	28	56	-
	300	1.0000	0.0368	1.015	3.211	1.000	0.023	14.91	5	32	63	-
Sica	100	1.0000	0.0004	1.001	1.398	1.000	0.970	4.04	4	4	8	-
	200	1.0000	0.0002	1.000	1.358	1.000	0.979	4.03	4	4	8	-
	300	1.0000	0.0001	1.000	1.335	1.000	0.984	4.02	4	4	8	-
Hard	100	1.0000	0.0002	1.000	1.245	1.000	0.988	4.02	4	4	9	-
	200	0.9998	0.0001	1.000	1.699	0.999	0.991	4.01	4	4	7	-
	300	0.9996	0.0000	1.000	1.807	0.999	0.992	4.01	4	4	6	-
				Boosting methods								
$v = 0.1$	100	1.0000	0.3364	1.023	5.345	1.000	0.000	36.29	28	45	59	-
	200	1.0000	0.3308	1.044	8.828	1.000	0.000	68.85	58	78	89	-
	300	1.0000	0.2868	1.054	10.226	1.000	0.000	88.88	81	96	102	-
$v = 1$	100	1.0000	0.1403	1.044	10.458	1.000	0.000	17.47	12	24	36	-
	200	1.0000	0.1442	1.089	19.119	1.000	0.000	32.26	23	43	56	-
	300	1.0000	0.1501	1.132	27.655	1.000	0.000	48.43	36	63	81	-

Notes: See notes to Table 1.

Table 31: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9419	0.0026	1.023	2.328	0.796	0.626	4.01	3	5	9	0.121
	200	0.9203	0.0015	1.033	2.804	0.724	0.551	3.98	3	5	8	0.143
	300	0.9035	0.0011	1.039	3.129	0.680	0.518	3.93	3	5	7	0.158
$p = 0.05$, $\delta = 1$	100	0.9158	0.0014	1.026	2.484	0.718	0.625	3.80	3	5	8	0.076
	200	0.8898	0.0008	1.035	2.910	0.634	0.547	3.71	2	5	8	0.085
	300	0.8678	0.0006	1.042	3.291	0.585	0.503	3.64	2	5	7	0.096
$p = 0.01$, $\delta = 1$	100	0.8461	0.0004	1.041	3.164	0.533	0.512	3.42	2	4	6	0.044
	200	0.8023	0.0002	1.053	3.723	0.424	0.409	3.24	2	4	6	0.036
	300	0.7800	0.0001	1.062	4.075	0.397	0.383	3.16	2	4	6	0.041
$p = 0.1$, $\delta = 1.25$	100	0.9004	0.0010	1.029	2.609	0.674	0.611	3.69	2	5	7	0.065
	200	0.8605	0.0004	1.040	3.124	0.556	0.513	3.53	2	4	8	0.056
	300	0.8301	0.0003	1.049	3.602	0.502	0.464	3.41	2	4	7	0.065
$p = 0.05$, $\delta = 1.25$	100	0.8696	0.0006	1.035	2.898	0.587	0.554	3.53	2	4	6	0.049
	200	0.8203	0.0002	1.048	3.516	0.461	0.442	3.33	2	4	6	0.040
	300	0.7906	0.0001	1.059	3.962	0.417	0.400	3.21	2	4	6	0.040
$p = 0.01$, $\delta = 1.25$	100	0.7835	0.0001	1.058	3.895	0.406	0.402	3.15	1	4	5	0.026
	200	0.7235	0.0001	1.076	4.608	0.289	0.283	2.91	1	4	5	0.032
	300	0.6834	0.0000	1.090	5.089	0.242	0.240	2.74	1	4	5	0.034
					Penalised regression methods							
Lasso	100	0.9886	0.0788	1.059	2.646	0.956	0.029	11.52	5	22	47	-
	200	0.9850	0.0574	1.075	3.155	0.942	0.018	15.20	5	31	64	-
	300	0.9850	0.0474	1.085	3.445	0.942	0.013	17.98	6	37	65	-
Sica	100	0.7166	0.0036	1.092	5.409	0.223	0.140	3.22	2	5	13	-
	200	0.6768	0.0022	1.113	5.949	0.162	0.088	3.13	1	6	14	-
	300	0.6543	0.0017	1.123	6.587	0.137	0.079	3.12	1	6	15	-
Hard	100	0.7184	0.0058	1.098	5.561	0.226	0.108	3.43	2	6	15	-
	200	0.6514	0.0029	1.125	6.704	0.134	0.058	3.17	1	6	14	-
	300	0.6225	0.0018	1.134	7.026	0.095	0.045	3.01	1	6	12	-
					Boosting methods							
$v = 0.1$	100	0.9968	0.3458	1.134	5.710	0.987	0.000	37.18	28	47	55	-
	200	0.9960	0.3079	1.209	8.263	0.984	0.000	64.33	57	71	81	-
	300	0.9949	0.2396	1.214	8.384	0.980	0.000	74.89	67	82	89	-
$v = 1$	100	0.9455	0.1687	1.235	10.863	0.791	0.000	19.98	12	31	49	-
	200	0.9144	0.2069	1.410	18.830	0.682	0.000	44.22	26	69	105	-
	300	0.8916	0.2247	1.475	24.685	0.599	0.000	70.07	45	101	130	-

Notes: See notes to Table 1.

Table 32: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0020	1.003	1.495	1.000	0.840	4.19	4	5	8	0.076
	200	1.0000	0.0011	1.003	1.605	1.000	0.813	4.21	4	5	8	0.091
	300	1.0000	0.0007	1.004	1.678	1.000	0.813	4.22	4	5	8	0.091
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.002	1.302	1.000	0.907	4.10	4	5	7	0.043
	200	1.0000	0.0005	1.002	1.381	1.000	0.898	4.11	4	5	7	0.048
	300	1.0000	0.0004	1.002	1.442	1.000	0.894	4.12	4	5	6	0.049
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.001	1.107	1.000	0.978	4.02	4	4	6	0.012
	200	1.0000	0.0001	1.001	1.128	1.000	0.975	4.03	4	4	5	0.012
	300	1.0000	0.0001	1.001	1.150	1.000	0.973	4.03	4	4	6	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.194	1.000	0.945	4.06	4	5	6	0.025
	200	1.0000	0.0003	1.001	1.257	1.000	0.936	4.07	4	5	6	0.029
	300	1.0000	0.0002	1.001	1.266	1.000	0.943	4.06	4	5	6	0.025
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.143	1.000	0.967	4.03	4	4	6	0.017
	200	1.0000	0.0002	1.001	1.154	1.000	0.967	4.03	4	4	5	0.016
	300	1.0000	0.0001	1.001	1.160	1.000	0.970	4.03	4	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.038	1.000	0.994	4.01	4	4	5	0.003
	200	1.0000	0.0000	1.000	1.051	1.000	0.991	4.01	4	4	5	0.003
	300	0.9999	0.0000	1.000	1.064	1.000	0.993	4.01	4	4	6	0.003
Penalised regression methods												
Lasso	100	1.0000	0.0797	1.018	2.527	1.000	0.029	11.65	5	21	36	-
	200	1.0000	0.0516	1.021	2.824	1.000	0.012	14.11	5	28	54	-
	300	1.0000	0.0384	1.025	3.092	1.000	0.018	15.37	6	31	63	-
Sica	100	0.9843	0.0010	1.006	2.973	0.939	0.865	4.04	3	5	8	-
	200	0.9780	0.0004	1.007	3.306	0.915	0.850	4.00	3	5	9	-
	300	0.9780	0.0002	1.007	3.261	0.914	0.863	3.97	3	5	7	-
Hard	100	0.9849	0.0019	1.007	2.932	0.940	0.813	4.12	3	5	9	-
	200	0.9776	0.0007	1.009	3.388	0.913	0.817	4.04	3	5	9	-
	300	0.9729	0.0004	1.010	3.725	0.893	0.804	4.02	3	5	14	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3385	1.039	5.259	1.000	0.000	36.50	28	45	56	-
	200	1.0000	0.3309	1.075	8.761	1.000	0.000	68.86	58	78	89	-
	300	1.0000	0.2800	1.089	10.244	1.000	0.000	86.88	79	95	105	-
$v = 1$	100	1.0000	0.1481	1.077	10.545	1.000	0.000	18.22	12	26	36	-
	200	1.0000	0.1541	1.147	18.736	1.000	0.000	34.21	24	47	70	-
	300	1.0000	0.1655	1.212	27.642	1.000	0.000	52.99	38	71	122	-

Notes: See notes to Table 1.

Table 33: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.002	1.509	1.000	0.825	4.20	4	5	7	0.084
	200	1.0000	0.0010	1.002	1.555	1.000	0.833	4.19	4	5	7	0.072
	300	1.0000	0.0007	1.002	1.719	1.000	0.813	4.21	4	5	8	0.091
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.303	1.000	0.906	4.10	4	5	6	0.041
	200	1.0000	0.0005	1.001	1.342	1.000	0.907	4.10	4	5	7	0.041
	300	1.0000	0.0004	1.001	1.432	1.000	0.904	4.11	4	5	7	0.049
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.099	1.000	0.976	4.02	4	4	6	0.009
	200	1.0000	0.0001	1.000	1.122	1.000	0.977	4.03	4	4	6	0.013
	300	1.0000	0.0001	1.000	1.136	1.000	0.976	4.03	4	4	6	0.012
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.238	1.000	0.934	4.07	4	5	6	0.029
	200	1.0000	0.0003	1.001	1.240	1.000	0.945	4.06	4	5	7	0.025
	300	1.0000	0.0002	1.001	1.252	1.000	0.952	4.05	4	4	6	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.153	1.000	0.963	4.04	4	4	6	0.018
	200	1.0000	0.0002	1.000	1.149	1.000	0.968	4.03	4	4	7	0.017
	300	1.0000	0.0001	1.000	1.147	1.000	0.973	4.03	4	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0000	1.000	1.025	1.000	0.996	4.00	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.027	1.000	0.996	4.01	4	4	6	0.002
	300	1.0000	0.0000	1.000	1.042	1.000	0.994	4.01	4	4	5	0.003
Penalised regression methods												
Lasso	100	1.0000	0.0776	1.011	2.495	1.000	0.022	11.45	5	21	38	-
	200	1.0000	0.0483	1.014	2.852	1.000	0.020	13.48	5	26	50	-
	300	1.0000	0.0361	1.015	3.035	1.000	0.019	14.69	5	29	52	-
Sica	100	0.9993	0.0007	1.001	1.602	0.997	0.955	4.06	4	4	8	-
	200	0.9991	0.0003	1.001	1.630	0.997	0.957	4.05	4	4	7	-
	300	0.9986	0.0001	1.001	1.823	0.995	0.963	4.04	4	4	13	-
Hard	100	0.9980	0.0008	1.001	1.977	0.992	0.933	4.07	4	5	10	-
	200	0.9976	0.0003	1.001	2.076	0.991	0.950	4.04	4	4	9	-
	300	0.9958	0.0002	1.002	2.527	0.983	0.946	4.03	4	4	9	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3334	1.023	5.038	1.000	0.000	36.01	28	45	56	-
	200	1.0000	0.3309	1.044	8.785	1.000	0.000	68.85	58	79	89	-
	300	1.0000	0.2898	1.055	10.436	1.000	0.000	89.79	82	98	108	-
$v = 1$	100	1.0000	0.1430	1.045	10.257	1.000	0.000	17.73	12	25	38	-
	200	1.0000	0.1457	1.090	19.381	1.000	0.000	32.56	23	43	64	-
	300	1.0000	0.1493	1.131	28.188	1.000	0.000	48.19	35	62	84	-

Notes: See notes to Table 1.

Table 34: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.6544	0.0026	1.052	3.044	0.236	0.177	2.87	1	5	7	0.094
	200	0.5716	0.0012	1.065	3.417	0.145	0.119	2.52	0	4	7	0.095
	300	0.5525	0.0009	1.070	3.663	0.133	0.099	2.48	0	4	7	0.107
$p = 0.05$, $\delta = 1$	100	0.5839	0.0015	1.058	3.198	0.157	0.132	2.48	0	4	7	0.059
	200	0.5054	0.0006	1.070	3.510	0.098	0.090	2.14	0	4	6	0.053
	300	0.4831	0.0005	1.076	3.732	0.088	0.073	2.08	0	4	6	0.059
$p = 0.01$, $\delta = 1$	100	0.4366	0.0004	1.080	3.676	0.063	0.062	1.79	0	4	5	0.025
	200	0.3723	0.0001	1.091	3.849	0.034	0.034	1.52	0	3	5	0.016
	300	0.3411	0.0001	1.098	4.072	0.026	0.024	1.40	0	3	5	0.016
$p = 0.1$, $\delta = 1.25$	100	0.5416	0.0010	1.064	3.305	0.125	0.115	2.26	0	4	6	0.041
	200	0.4511	0.0004	1.078	3.640	0.062	0.057	1.87	0	4	6	0.030
	300	0.4131	0.0002	1.085	3.869	0.056	0.052	1.72	0	4	6	0.032
$p = 0.05$, $\delta = 1.25$	100	0.4790	0.0006	1.073	3.521	0.086	0.083	1.97	0	4	5	0.032
	200	0.3948	0.0002	1.087	3.784	0.044	0.044	1.61	0	4	5	0.015
	300	0.3546	0.0001	1.095	4.029	0.032	0.030	1.46	0	3	6	0.018
$p = 0.01$, $\delta = 1.25$	100	0.3445	0.0002	1.097	4.006	0.028	0.028	1.39	0	3	4	0.013
	200	0.2710	0.0001	1.112	4.208	0.012	0.012	1.09	0	3	4	0.005
	300	0.2435	0.0000	1.117	4.381	0.012	0.012	0.98	0	3	4	0.004
				Penalised regression methods								
Lasso	100	0.8755	0.0709	1.054	2.292	0.583	0.018	10.31	4	21	42	-
	200	0.8471	0.0491	1.067	2.626	0.516	0.009	13.00	4	29	63	-
	300	0.8374	0.0421	1.074	2.862	0.501	0.003	15.82	4	35	73	-
Sica	100	0.4536	0.0063	1.094	4.813	0.016	0.005	2.42	1	5	16	-
	200	0.4020	0.0037	1.116	5.901	0.005	0.002	2.34	1	5	11	-
	300	0.3861	0.0027	1.122	6.083	0.005	0.001	2.36	1	6	17	-
Hard	100	0.4585	0.0088	1.106	5.241	0.012	0.002	2.68	1	6	16	-
	200	0.3934	0.0041	1.119	5.682	0.002	0.000	2.39	1	5	16	-
	300	0.3699	0.0028	1.127	6.155	0.001	0.000	2.31	1	5	13	-
				Boosting methods								
$v = 0.1$	100	0.9590	0.3477	1.133	5.588	0.841	0.000	37.22	28	47	56	-
	200	0.9399	0.3121	1.207	8.002	0.773	0.000	64.93	58	72	79	-
	300	0.9289	0.2426	1.214	8.129	0.744	0.000	75.53	68	83	95	-
$v = 1$	100	0.7709	0.1682	1.237	10.727	0.294	0.000	19.23	12	30	66	-
	200	0.7413	0.2046	1.397	17.647	0.243	0.000	43.06	26	68	97	-
	300	0.7201	0.2257	1.508	32.711	0.217	0.000	69.70	44	100	125	-

Notes: See notes to Table 1.

Table 35: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9990	0.0020	1.003	1.588	0.996	0.827	4.19	4	5	7	0.077
	200	0.9979	0.0010	1.003	1.671	0.992	0.824	4.18	4	5	7	0.078
	300	0.9964	0.0007	1.004	1.796	0.986	0.811	4.19	4	5	7	0.075
$p = 0.05$, $\delta = 1$	100	0.9978	0.0011	1.002	1.415	0.991	0.894	4.10	4	5	7	0.044
	200	0.9951	0.0005	1.002	1.486	0.981	0.895	4.08	4	5	7	0.037
	300	0.9945	0.0004	1.003	1.612	0.979	0.878	4.09	4	5	6	0.044
$p = 0.01$, $\delta = 1$	100	0.9919	0.0002	1.001	1.295	0.968	0.949	3.99	4	4	6	0.006
	200	0.9875	0.0001	1.002	1.448	0.952	0.933	3.97	4	4	6	0.009
	300	0.9830	0.0001	1.002	1.593	0.937	0.914	3.95	3	4	5	0.008
$p = 0.1$, $\delta = 1.25$	100	0.9955	0.0007	1.002	1.358	0.982	0.920	4.05	4	5	6	0.024
	200	0.9935	0.0003	1.002	1.390	0.975	0.928	4.02	4	4	6	0.020
	300	0.9906	0.0002	1.002	1.540	0.965	0.912	4.02	4	5	6	0.024
$p = 0.05$, $\delta = 1.25$	100	0.9939	0.0003	1.001	1.276	0.976	0.948	4.01	4	4	6	0.011
	200	0.9905	0.0001	1.001	1.384	0.963	0.939	3.99	4	4	6	0.010
	300	0.9851	0.0001	1.002	1.536	0.943	0.920	3.96	3	4	6	0.009
$p = 0.01$, $\delta = 1.25$	100	0.9834	0.0001	1.002	1.478	0.935	0.927	3.94	3	4	5	0.001
	200	0.9739	0.0000	1.002	1.700	0.905	0.903	3.90	3	4	5	0.000
	300	0.9655	0.0000	1.004	1.968	0.877	0.871	3.87	3	4	5	0.001
					Penalised regression methods							
Lasso	100	0.9986	0.0826	1.018	2.525	0.995	0.027	11.92	5	22	41	-
	200	0.9988	0.0502	1.022	2.861	0.995	0.020	13.83	5	28	51	-
	300	0.9968	0.0386	1.026	3.056	0.987	0.016	15.41	6	30	60	-
Sica	100	0.8415	0.0028	1.021	4.738	0.464	0.351	3.63	2	5	13	-
	200	0.7939	0.0010	1.027	5.236	0.342	0.251	3.37	2	5	10	-
	300	0.7710	0.0007	1.031	5.608	0.293	0.222	3.28	2	5	11	-
Hard	100	0.8464	0.0056	1.025	4.820	0.477	0.265	3.92	2	6	14	-
	200	0.7789	0.0017	1.031	5.611	0.311	0.196	3.45	2	5	14	-
	300	0.7550	0.0012	1.035	6.016	0.255	0.150	3.37	2	6	14	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3353	1.039	5.241	1.000	0.000	36.18	28	45	53	-
	200	0.9999	0.3318	1.075	8.899	1.000	0.000	69.04	58	78	87	-
	300	0.9993	0.2831	1.092	10.344	0.997	0.000	87.79	80	96	108	-
$v = 1$	100	0.9938	0.1454	1.076	10.624	0.975	0.000	17.94	12	25	36	-
	200	0.9874	0.1515	1.146	19.077	0.950	0.000	33.65	24	46	65	-
	300	0.9830	0.1644	1.216	27.940	0.933	0.000	52.60	38	71	108	-

Notes: See notes to Table 1.

Table 36: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0018	1.002	1.513	1.000	0.854	4.17	4	5	7	0.066
	200	1.0000	0.0010	1.002	1.648	1.000	0.826	4.20	4	5	8	0.075
	300	1.0000	0.0006	1.002	1.652	1.000	0.836	4.19	4	5	7	0.072
$p = 0.05$, $\delta = 1$	100	1.0000	0.0009	1.001	1.329	1.000	0.919	4.09	4	5	7	0.034
	200	1.0000	0.0005	1.001	1.414	1.000	0.904	4.10	4	5	7	0.037
	300	1.0000	0.0003	1.001	1.428	1.000	0.905	4.10	4	5	7	0.043
$p = 0.01$, $\delta = 1$	100	0.9999	0.0002	1.000	1.102	1.000	0.984	4.02	4	4	6	0.009
	200	1.0000	0.0001	1.000	1.148	1.000	0.977	4.02	4	4	6	0.010
	300	1.0000	0.0001	1.000	1.125	1.000	0.978	4.02	4	4	6	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.243	1.000	0.943	4.06	4	5	6	0.022
	200	1.0000	0.0003	1.001	1.268	1.000	0.944	4.06	4	5	6	0.019
	300	1.0000	0.0002	1.001	1.264	1.000	0.951	4.05	4	4	6	0.022
$p = 0.05$, $\delta = 1.25$	100	0.9999	0.0003	1.000	1.152	1.000	0.972	4.03	4	4	6	0.014
	200	1.0000	0.0002	1.000	1.182	1.000	0.968	4.03	4	4	6	0.013
	300	1.0000	0.0001	1.000	1.147	1.000	0.975	4.03	4	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	0.9998	0.0000	1.000	1.051	0.999	0.995	4.00	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.042	1.000	0.994	4.01	4	4	5	0.001
	300	0.9995	0.0000	1.000	1.076	0.998	0.993	4.00	4	4	5	0.003
					Penalised regression methods							
Lasso	100	1.0000	0.0796	1.011	2.463	1.000	0.028	11.64	5	21	36	-
	200	1.0000	0.0485	1.013	2.789	1.000	0.022	13.52	5	26	44	-
	300	1.0000	0.0371	1.015	2.956	1.000	0.016	15.00	5	30	56	-
Sica	100	0.9555	0.0016	1.006	3.515	0.826	0.721	3.97	3	5	11	-
	200	0.9391	0.0006	1.008	3.987	0.767	0.681	3.88	3	5	9	-
	300	0.9370	0.0004	1.008	4.046	0.759	0.674	3.87	3	5	8	-
Hard	100	0.9571	0.0031	1.007	3.647	0.835	0.649	4.13	3	6	13	-
	200	0.9335	0.0011	1.010	4.242	0.742	0.596	3.96	3	5	10	-
	300	0.9224	0.0007	1.012	4.579	0.703	0.565	3.91	3	5	11	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3335	1.022	5.006	1.000	0.000	36.02	28	45	53	-
	200	1.0000	0.3309	1.045	8.663	1.000	0.000	68.85	57	79	91	-
	300	1.0000	0.2925	1.055	10.401	1.000	0.000	90.59	83	99	106	-
$v = 1$	100	1.0000	0.1440	1.045	10.474	1.000	0.000	17.82	12	25	36	-
	200	0.9999	0.1454	1.091	19.094	1.000	0.000	32.49	24	43	59	-
	300	0.9998	0.1505	1.131	27.632	0.999	0.000	48.54	36	63	87	-

Notes: See notes to Table 1.

Table 37: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0030	1.011	1.138	1.000	0.767	4.28	4	5	7	0.117
	200	1.0000	0.0015	1.013	1.151	1.000	0.759	4.30	4	5	9	0.127
	300	1.0000	0.0011	1.015	1.191	1.000	0.738	4.33	4	6	8	0.152
$p = 0.05$, $\delta = 1$	100	1.0000	0.0016	1.007	1.094	1.000	0.861	4.15	4	5	7	0.069
	200	1.0000	0.0008	1.007	1.095	1.000	0.859	4.16	4	5	6	0.072
	300	1.0000	0.0006	1.009	1.112	1.000	0.854	4.17	4	5	7	0.080
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.002	1.033	1.000	0.960	4.04	4	4	7	0.019
	200	1.0000	0.0002	1.002	1.027	1.000	0.963	4.04	4	4	6	0.022
	300	1.0000	0.0002	1.003	1.044	1.000	0.952	4.05	4	4	6	0.026
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0011	1.005	1.072	1.000	0.901	4.11	4	5	7	0.049
	200	1.0000	0.0004	1.004	1.056	1.000	0.917	4.09	4	5	6	0.043
	300	1.0000	0.0003	1.005	1.064	1.000	0.912	4.10	4	5	7	0.044
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0007	1.004	1.049	1.000	0.941	4.06	4	5	7	0.030
	200	1.0000	0.0003	1.003	1.041	1.000	0.952	4.05	4	4	6	0.030
	300	1.0000	0.0002	1.004	1.047	1.000	0.948	4.06	4	5	6	0.029
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.001	1.014	1.000	0.987	4.01	4	4	6	0.008
	200	1.0000	0.0001	1.001	1.013	1.000	0.987	4.01	4	4	6	0.007
	300	1.0000	0.0001	1.001	1.016	1.000	0.981	4.02	4	4	5	0.008
					Penalised regression methods							
Lasso	100	0.9525	0.0425	1.035	1.025	0.815	0.155	7.89	4	17	30	-
	200	0.9551	0.0313	1.041	1.069	0.825	0.122	9.96	4	23	66	-
	300	0.9473	0.0266	1.046	1.091	0.792	0.083	11.67	4	28	68	-
Sica	100	0.2604	0.0008	1.146	7.649	0.000	0.000	1.12	1	1	17	-
	200	0.2559	0.0003	1.144	7.710	0.000	0.000	1.08	1	1	14	-
	300	0.2563	0.0003	1.143	7.598	0.000	0.000	1.11	1	1	14	-
Hard	100	0.2646	0.0019	1.147	7.509	0.000	0.000	1.24	1	3	15	-
	200	0.2535	0.0003	1.147	7.838	0.000	0.000	1.08	1	1	15	-
	300	0.2519	0.0002	1.145	7.720	0.000	0.000	1.06	1	1	10	-
					Boosting methods							
$v = 0.1$	100	0.9676	0.3458	1.124	2.060	0.872	0.000	37.07	27	48	56	-
	200	0.9701	0.3139	1.197	2.775	0.882	0.000	65.40	58	73	80	-
	300	0.9599	0.2447	1.196	2.716	0.841	0.000	76.27	69	84	94	-
$v = 1$	100	0.6449	0.1902	1.310	7.710	0.107	0.000	20.84	12	34	63	-
	200	0.5591	0.2184	1.495	11.306	0.034	0.000	45.05	27	70	104	-
	300	0.5061	0.2301	20.595	>100	0.016	0.000	70.14	46	99	131	-

Notes: See notes to Table 1.

Table 38: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.003	1.087	1.000	0.819	4.21	4	5	8	0.092
	200	1.0000	0.0011	1.003	1.112	1.000	0.803	4.22	4	5	7	0.104
	300	1.0000	0.0008	1.004	1.123	1.000	0.804	4.22	4	5	8	0.106
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.002	1.053	1.000	0.901	4.11	4	5	7	0.053
	200	1.0000	0.0006	1.002	1.070	1.000	0.890	4.12	4	5	6	0.057
	300	1.0000	0.0004	1.002	1.079	1.000	0.889	4.12	4	5	6	0.063
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.001	1.016	1.000	0.975	4.03	4	4	6	0.016
	200	1.0000	0.0001	1.001	1.017	1.000	0.976	4.02	4	4	5	0.012
	300	1.0000	0.0001	1.000	1.020	1.000	0.977	4.03	4	4	6	0.017
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.034	1.000	0.934	4.07	4	5	6	0.037
	200	1.0000	0.0004	1.001	1.042	1.000	0.933	4.07	4	5	6	0.035
	300	1.0000	0.0002	1.001	1.046	1.000	0.941	4.06	4	5	6	0.036
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.023	1.000	0.961	4.04	4	4	6	0.024
	200	1.0000	0.0002	1.001	1.023	1.000	0.966	4.04	4	4	6	0.017
	300	1.0000	0.0001	1.001	1.021	1.000	0.975	4.03	4	4	6	0.018
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.005	1.000	0.993	4.01	4	4	5	0.005
	200	1.0000	0.0000	1.000	1.003	1.000	0.995	4.01	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.006	1.000	0.996	4.00	4	4	5	0.003
Penalised regression methods												
Lasso	100	0.9991	0.0413	1.011	1.139	0.997	0.195	7.96	4	17	30	-
	200	0.9993	0.0250	1.013	1.170	0.997	0.167	8.90	4	21	50	-
	300	0.9993	0.0183	1.015	1.175	0.997	0.168	9.43	4	22	54	-
Sica	100	0.5331	0.0011	1.093	17.022	0.223	0.173	2.24	1	5	11	-
	200	0.4850	0.0005	1.100	17.888	0.133	0.100	2.03	1	4	10	-
	300	0.4611	0.0002	1.102	18.524	0.081	0.062	1.92	1	4	8	-
Hard	100	0.4716	0.0086	1.093	15.460	0.007	0.000	2.71	1	7	25	-
	200	0.3819	0.0020	1.114	18.225	0.000	0.000	1.92	1	5	11	-
	300	0.3578	0.0008	1.121	18.864	0.000	0.000	1.66	1	4	13	-
Boosting methods												
$v = 0.1$	100	0.9995	0.3329	1.037	2.014	0.998	0.000	35.96	28	45	54	-
	200	0.9996	0.3332	1.073	3.042	0.999	0.000	69.30	58	79	87	-
	300	0.9996	0.2875	1.087	3.402	0.999	0.000	89.09	81	97	106	-
$v = 1$	100	0.9859	0.1729	1.100	6.968	0.944	0.000	20.54	13	30	41	-
	200	0.9716	0.1681	1.178	10.615	0.887	0.000	36.84	25	51	78	-
	300	0.9501	0.1749	1.252	14.067	0.803	0.000	55.58	39	77	100	-

Notes: See notes to Table 1.

Table 39: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	$\text{rRMSE}_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0020	1.002	1.089	1.000	0.839	4.19	4	5	7	0.079
	200	1.0000	0.0011	1.002	1.101	1.000	0.809	4.22	4	5	7	0.092
	300	1.0000	0.0007	1.002	1.111	1.000	0.813	4.21	4	5	7	0.092
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.056	1.000	0.910	4.10	4	5	7	0.042
	200	1.0000	0.0006	1.001	1.058	1.000	0.896	4.11	4	5	6	0.049
	300	1.0000	0.0004	1.001	1.070	1.000	0.894	4.11	4	5	6	0.049
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.019	1.000	0.978	4.02	4	4	6	0.010
	200	1.0000	0.0001	1.000	1.019	1.000	0.978	4.02	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.015	1.000	0.980	4.02	4	4	5	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.042	1.000	0.936	4.07	4	5	7	0.029
	200	1.0000	0.0003	1.001	1.036	1.000	0.936	4.07	4	5	6	0.027
	300	1.0000	0.0002	1.001	1.035	1.000	0.953	4.05	4	4	6	0.021
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.025	1.000	0.965	4.04	4	4	6	0.015
	200	1.0000	0.0002	1.000	1.023	1.000	0.970	4.03	4	4	6	0.014
	300	1.0000	0.0001	1.000	1.021	1.000	0.975	4.03	4	4	5	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.008	1.000	0.992	4.01	4	4	5	0.004
	200	1.0000	0.0000	1.000	1.004	1.000	0.995	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.007	1.000	0.995	4.01	4	4	5	0.003
					Penalised regression methods							
Lasso	100	1.0000	0.0397	1.007	1.153	1.000	0.200	7.81	4	18	48	-
	200	1.0000	0.0232	1.009	1.160	1.000	0.206	8.55	4	17	45	-
	300	1.0000	0.0189	1.009	1.187	1.000	0.181	9.58	4	21	62	-
Sica	100	0.7978	0.0010	1.039	18.048	0.635	0.564	3.29	1	5	8	-
	200	0.7804	0.0004	1.043	18.746	0.595	0.546	3.19	1	4	9	-
	300	0.7789	0.0002	1.042	19.067	0.566	0.526	3.17	1	4	8	-
Hard	100	0.7031	0.0138	1.043	13.349	0.151	0.018	4.14	1	9	21	-
	200	0.6026	0.0036	1.059	17.145	0.026	0.003	3.11	1	6	15	-
	300	0.5504	0.0018	1.069	19.468	0.010	0.002	2.72	1	6	19	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3316	1.022	2.028	1.000	0.000	35.83	28	44	52	-
	200	1.0000	0.3329	1.043	3.003	1.000	0.000	69.24	57	80	88	-
	300	1.0000	0.2979	1.055	3.473	1.000	0.000	92.17	84	100	110	-
$v = 1$	100	0.9999	0.1688	1.059	6.651	1.000	0.000	20.21	13	29	40	-
	200	0.9995	0.1607	1.107	9.830	0.998	0.000	35.49	25	49	64	-
	300	0.9979	0.1603	1.151	12.804	0.992	0.000	51.43	37	69	94	-

Notes: See notes to Table 1.

Table 40: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0030	1.011	1.130	1.000	0.766	4.28	4	5	8	0.114
	200	1.0000	0.0014	1.014	1.148	1.000	0.773	4.28	4	5	9	0.123
	300	1.0000	0.0011	1.016	1.190	1.000	0.756	4.31	4	6	9	0.132
$p = 0.05$, $\delta = 1$	100	1.0000	0.0015	1.006	1.079	1.000	0.870	4.15	4	5	8	0.058
	200	1.0000	0.0008	1.008	1.095	1.000	0.866	4.15	4	5	7	0.069
	300	1.0000	0.0006	1.010	1.113	1.000	0.848	4.18	4	5	8	0.078
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.002	1.030	1.000	0.968	4.03	4	4	6	0.014
	200	0.9998	0.0001	1.002	1.019	0.999	0.973	4.03	4	4	6	0.015
	300	1.0000	0.0001	1.003	1.030	1.000	0.960	4.04	4	4	7	0.020
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.004	1.060	1.000	0.916	4.10	4	5	8	0.037
	200	1.0000	0.0004	1.004	1.049	1.000	0.929	4.08	4	5	7	0.039
	300	1.0000	0.0003	1.006	1.059	1.000	0.915	4.09	4	5	7	0.040
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.003	1.039	1.000	0.954	4.05	4	4	6	0.020
	200	0.9999	0.0002	1.002	1.021	1.000	0.964	4.04	4	4	6	0.019
	300	1.0000	0.0002	1.003	1.034	1.000	0.955	4.05	4	4	7	0.023
$p = 0.01$, $\delta = 1.25$	100	0.9999	0.0001	1.001	1.009	1.000	0.986	4.01	4	4	5	0.006
	200	0.9995	0.0000	1.001	1.004	0.998	0.992	4.00	4	4	5	0.005
	300	0.9998	0.0000	1.001	1.008	0.999	0.986	4.01	4	4	6	0.005
				Penalised regression methods								
Lasso	100	0.8345	0.0398	1.031	0.763	0.446	0.082	7.16	3	16	33	-
	200	0.8339	0.0316	1.036	0.800	0.438	0.054	9.53	3	22	55	-
	300	0.8229	0.0262	1.041	0.837	0.412	0.041	11.04	3	28	68	-
Sica	100	0.2503	0.0004	1.058	3.475	0.000	0.000	1.04	1	1	11	-
	200	0.2504	0.0003	1.059	3.457	0.000	0.000	1.05	1	1	9	-
	300	0.2501	0.0002	1.059	3.567	0.000	0.000	1.06	1	1	18	-
Hard	100	0.2500	0.0010	1.061	3.429	0.000	0.000	1.10	1	2	10	-
	200	0.2501	0.0004	1.060	3.482	0.000	0.000	1.08	1	1	12	-
	300	0.2499	0.0002	1.060	3.520	0.000	0.000	1.06	1	1	7	-
				Boosting methods								
$v = 0.1$	100	0.8829	0.3445	1.119	1.828	0.580	0.000	36.60	27	47	55	-
	200	0.8788	0.3155	1.195	2.512	0.566	0.000	65.36	58	73	84	-
	300	0.8669	0.2460	1.194	2.512	0.526	0.000	76.29	69	83	91	-
$v = 1$	100	0.4470	0.1734	1.250	5.256	0.011	0.000	18.43	10	31	46	-
	200	0.4219	0.2100	1.416	7.449	0.004	0.000	42.85	25	67	107	-
	300	0.4144	0.2303	1.565	22.748	0.003	0.000	69.84	45	100	137	-

Notes: See notes to Table 1.

Table 41: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.003	1.095	1.000	0.825	4.20	4	5	7	0.078
	200	1.0000	0.0010	1.003	1.104	1.000	0.826	4.20	4	5	7	0.089
	300	1.0000	0.0008	1.004	1.143	1.000	0.793	4.24	4	5	7	0.093
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.002	1.055	1.000	0.909	4.10	4	5	6	0.041
	200	1.0000	0.0005	1.002	1.055	1.000	0.912	4.10	4	5	7	0.044
	300	1.0000	0.0004	1.002	1.081	1.000	0.890	4.12	4	5	7	0.047
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.014	1.000	0.981	4.02	4	4	5	0.009
	200	1.0000	0.0001	1.000	1.010	1.000	0.987	4.01	4	4	6	0.008
	300	1.0000	0.0001	1.001	1.022	1.000	0.975	4.03	4	4	6	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.039	1.000	0.939	4.07	4	5	6	0.029
	200	1.0000	0.0003	1.001	1.033	1.000	0.950	4.05	4	5	6	0.024
	300	1.0000	0.0002	1.001	1.048	1.000	0.945	4.06	4	5	6	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.001	1.020	1.000	0.971	4.03	4	4	6	0.015
	200	1.0000	0.0001	1.000	1.015	1.000	0.980	4.02	4	4	6	0.013
	300	1.0000	0.0001	1.001	1.023	1.000	0.973	4.03	4	4	6	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.007	1.000	0.992	4.01	4	4	5	0.004
	200	1.0000	0.0000	1.000	1.005	1.000	0.995	4.01	4	4	6	0.003
	300	1.0000	0.0000	1.000	1.009	1.000	0.990	4.01	4	4	6	0.003
				Penalised regression methods								
Lasso	100	0.9776	0.0414	1.011	1.055	0.912	0.160	7.89	4	16	32	-
	200	0.9778	0.0254	1.013	1.051	0.912	0.144	8.89	4	20	39	-
	300	0.9770	0.0202	1.015	1.099	0.910	0.122	9.88	4	22	51	-
Sica	100	0.2766	0.0005	1.065	10.117	0.002	0.001	1.16	1	2	11	-
	200	0.2645	0.0002	1.065	9.961	0.000	0.000	1.10	1	2	9	-
	300	0.2604	0.0001	1.066	9.867	0.000	0.000	1.07	1	1	7	-
Hard	100	0.2845	0.0029	1.064	9.655	0.000	0.000	1.42	1	4	12	-
	200	0.2661	0.0006	1.068	9.748	0.000	0.000	1.19	1	2	14	-
	300	0.2590	0.0003	1.068	10.142	0.000	0.000	1.11	1	1	19	-
				Boosting methods								
$v = 0.1$	100	0.9856	0.3302	1.036	1.957	0.943	0.000	35.64	27	45	55	-
	200	0.9855	0.3343	1.073	2.930	0.942	0.000	69.47	58	79	88	-
	300	0.9831	0.2885	1.090	3.441	0.933	0.000	89.32	82	97	106	-
$v = 1$	100	0.8530	0.1696	1.098	6.641	0.481	0.000	19.69	12	29	43	-
	200	0.7873	0.1663	1.176	9.853	0.308	0.000	35.74	24	50	72	-
	300	0.7331	0.1738	1.249	13.395	0.200	0.000	54.38	38	75	105	-

Notes: See notes to Table 1.

Table 42: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0019	1.002	1.096	1.000	0.844	4.18	4	5	7	0.078
	200	1.0000	0.0010	1.002	1.114	1.000	0.824	4.20	4	5	8	0.090
	300	1.0000	0.0007	1.002	1.137	1.000	0.809	4.22	4	5	7	0.100
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.054	1.000	0.915	4.09	4	5	6	0.041
	200	1.0000	0.0005	1.001	1.067	1.000	0.911	4.10	4	5	6	0.044
	300	1.0000	0.0004	1.001	1.078	1.000	0.893	4.11	4	5	6	0.049
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.016	1.000	0.982	4.02	4	4	6	0.009
	200	1.0000	0.0001	1.000	1.017	1.000	0.979	4.02	4	4	6	0.010
	300	1.0000	0.0001	1.000	1.017	1.000	0.980	4.02	4	4	5	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.039	1.000	0.945	4.06	4	5	6	0.028
	200	1.0000	0.0003	1.001	1.045	1.000	0.948	4.06	4	5	6	0.026
	300	1.0000	0.0002	1.001	1.039	1.000	0.951	4.05	4	4	6	0.021
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.000	1.024	1.000	0.969	4.03	4	4	6	0.015
	200	1.0000	0.0001	1.000	1.022	1.000	0.974	4.03	4	4	6	0.013
	300	1.0000	0.0001	1.000	1.023	1.000	0.973	4.03	4	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.007	1.000	0.993	4.01	4	4	5	0.005
	200	1.0000	0.0000	1.000	1.005	1.000	0.994	4.01	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.006	1.000	0.994	4.01	4	4	5	0.003
Penalised regression methods												
Lasso	100	0.9966	0.0405	1.007	1.123	0.987	0.189	7.88	4	16	35	-
	200	0.9971	0.0248	1.009	1.153	0.989	0.161	8.84	4	20	61	-
	300	0.9964	0.0189	1.009	1.153	0.986	0.150	9.59	4	22	48	-
Sica	100	0.4085	0.0014	1.052	14.215	0.083	0.050	1.77	1	4	10	-
	200	0.3614	0.0004	1.055	14.424	0.031	0.016	1.53	1	4	10	-
	300	0.3379	0.0003	1.059	15.553	0.012	0.006	1.43	1	3.5	8	-
Hard	100	0.3768	0.0060	1.053	13.629	0.002	0.000	2.08	1	6	16	-
	200	0.3269	0.0016	1.060	15.040	0.000	0.000	1.61	1	4	16	-
	300	0.3110	0.0006	1.062	15.502	0.000	0.000	1.44	1	3	9	-
Boosting methods												
$v = 0.1$	100	0.9985	0.3306	1.021	1.970	0.994	0.000	35.74	28	44	56	-
	200	0.9981	0.3325	1.045	3.052	0.993	0.000	69.17	57	80	89	-
	300	0.9978	0.2994	1.055	3.579	0.991	0.000	92.60	84	100	108	-
$v = 1$	100	0.9660	0.1672	1.057	6.433	0.866	0.000	19.92	13	28	41	-
	200	0.9470	0.1591	1.108	9.923	0.796	0.000	34.97	25	47	66	-
	300	0.9275	0.1595	1.150	13.047	0.717	0.000	50.91	37	67	87	-

Notes: See notes to Table 1.

Table 43: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.9908	0.0021	1.008	1.073	0.975	0.802	4.17	4	5	7	0.072
	200	0.9800	0.0014	1.015	1.134	0.954	0.731	4.20	4	5	7	0.116
	300	0.9804	0.0009	1.016	1.115	0.950	0.728	4.20	4	5	7	0.119
$p = 0.05$, $\delta = 1$	100	0.9849	0.0011	1.005	1.025	0.960	0.863	4.05	4	5	7	0.035
	200	0.9718	0.0007	1.009	1.050	0.938	0.815	4.03	3	5	7	0.063
	300	0.9704	0.0005	1.009	1.040	0.926	0.798	4.04	3	5	7	0.068
$p = 0.01$, $\delta = 1$	100	0.9618	0.0003	1.001	0.952	0.906	0.879	3.88	3	4	6	0.007
	200	0.9425	0.0002	1.004	0.946	0.876	0.847	3.81	2	4	6	0.015
	300	0.9343	0.0001	1.004	0.923	0.854	0.821	3.77	2	4	6	0.013
$p = 0.1$, $\delta = 1.25$	100	0.9800	0.0008	1.004	1.000	0.950	0.876	4.00	4	5	6	0.024
	200	0.9624	0.0004	1.006	0.994	0.916	0.849	3.93	3	5	6	0.035
	300	0.9565	0.0003	1.005	0.977	0.895	0.828	3.91	3	5	6	0.033
$p = 0.05$, $\delta = 1.25$	100	0.9704	0.0005	1.002	0.969	0.927	0.886	3.93	3	4	6	0.013
	200	0.9483	0.0002	1.005	0.955	0.889	0.852	3.84	3	4	6	0.020
	300	0.9388	0.0001	1.004	0.935	0.861	0.824	3.80	2	4	6	0.016
$p = 0.01$, $\delta = 1.25$	100	0.9325	0.0001	1.002	0.920	0.854	0.844	3.74	2	4	6	0.004
	200	0.9069	0.0000	1.004	0.903	0.810	0.803	3.64	1	4	5	0.003
	300	0.8864	0.0000	1.004	0.868	0.769	0.759	3.56	1	4	5	0.004
				Penalised regression methods								
Lasso	100	0.6591	0.0408	1.022	0.509	0.131	0.022	6.56	2	15	45	-
	200	0.6579	0.0329	1.029	0.562	0.131	0.015	9.08	2	22	56	-
	300	0.6441	0.0283	1.033	0.575	0.120	0.010	10.96	2	29	65	-
Sica	100	0.2499	0.0013	1.022	1.678	0.000	0.000	1.12	1	2	7	-
	200	0.2498	0.0009	1.026	1.708	0.000	0.000	1.18	1	2	8	-
	300	0.2499	0.0006	1.027	1.687	0.000	0.000	1.18	1	2	9	-
Hard	100	0.2499	0.0022	1.026	1.725	0.000	0.000	1.21	1	2	12	-
	200	0.2500	0.0011	1.026	1.759	0.000	0.000	1.21	1	3	9	-
	300	0.2498	0.0008	1.030	1.713	0.000	0.000	1.23	1	2	10	-
				Boosting methods								
$v = 0.1$	100	0.7481	0.3441	1.115	1.688	0.265	0.000	36.03	26	47	56	-
	200	0.7486	0.3172	1.192	2.383	0.257	0.000	65.17	58	72	82	-
	300	0.7293	0.2462	1.194	2.263	0.222	0.000	75.80	68	84	92	-
$v = 1$	100	0.3495	0.1678	1.213	3.789	0.001	0.000	17.50	10	29	56	-
	200	0.3604	0.2063	1.374	5.760	0.002	0.000	41.88	25	66	97	-
	300	0.3675	0.2272	1.494	32.156	0.001	0.000	68.72	44	98	132	-

Notes: See notes to Table 1.

Table 44: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0019	1.003	1.100	1.000	0.840	4.18	4	5	8	0.076
	200	1.0000	0.0011	1.004	1.130	1.000	0.826	4.21	4	5	9	0.088
	300	1.0000	0.0007	1.004	1.120	1.000	0.822	4.20	4	5	7	0.075
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.002	1.054	1.000	0.916	4.09	4	5	8	0.042
	200	1.0000	0.0005	1.002	1.069	1.000	0.909	4.10	4	5	7	0.047
	300	1.0000	0.0004	1.002	1.076	1.000	0.896	4.11	4	5	6	0.046
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.011	1.000	0.984	4.02	4	4	6	0.005
	200	1.0000	0.0001	1.001	1.020	1.000	0.979	4.02	4	4	6	0.014
	300	1.0000	0.0001	1.001	1.027	1.000	0.974	4.03	4	4	6	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.039	1.000	0.943	4.06	4	5	7	0.025
	200	1.0000	0.0003	1.001	1.037	1.000	0.952	4.05	4	4	6	0.023
	300	1.0000	0.0002	1.001	1.044	1.000	0.946	4.06	4	5	6	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.001	1.017	1.000	0.973	4.03	4	4	6	0.011
	200	1.0000	0.0002	1.001	1.027	1.000	0.970	4.03	4	4	6	0.019
	300	1.0000	0.0001	1.001	1.030	1.000	0.969	4.03	4	4	6	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.007	1.000	0.994	4.01	4	4	5	0.003
	200	1.0000	0.0000	1.000	1.004	1.000	0.995	4.01	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.011	1.000	0.992	4.01	4	4	5	0.003
					Penalised regression methods							
Lasso	100	0.8865	0.0415	1.011	0.847	0.591	0.093	7.53	3	16	34	-
	200	0.8790	0.0249	1.012	0.866	0.560	0.083	8.39	3	19	51	-
	300	0.8760	0.0200	1.013	0.840	0.555	0.079	9.42	3	23	44	-
Sica	100	0.2509	0.0002	1.027	4.562	0.000	0.000	1.02	1	1	8	-
	200	0.2500	0.0001	1.027	4.459	0.000	0.000	1.01	1	1	5	-
	300	0.2500	0.0001	1.027	4.606	0.000	0.000	1.02	1	1	8	-
Hard	100	0.2505	0.0009	1.027	4.538	0.000	0.000	1.09	1	2	10	-
	200	0.2495	0.0001	1.028	4.616	0.000	0.000	1.03	1	1	5	-
	300	0.2498	0.0001	1.028	4.472	0.000	0.000	1.03	1	1	9	-
					Boosting methods							
$v = 0.1$	100	0.9173	0.3311	1.036	1.802	0.690	0.000	35.46	27	45	54	-
	200	0.9205	0.3330	1.072	2.902	0.696	0.000	68.94	57	79	89	-
	300	0.9108	0.2900	1.089	3.186	0.666	0.000	89.50	82	97	105	-
$v = 1$	100	0.5891	0.1605	1.090	5.670	0.056	0.000	17.77	11	26	40	-
	200	0.5086	0.1587	1.161	8.633	0.014	0.000	33.13	22	47	71	-
	300	0.4820	0.1677	1.228	10.750	0.007	0.000	51.58	36	72	96	-

Notes: See notes to Table 1.

Table 45: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0018	1.002	1.099	1.000	0.842	4.18	4	5	7	0.070
	200	1.0000	0.0009	1.002	1.125	1.000	0.849	4.17	4	5	8	0.073
	300	1.0000	0.0006	1.002	1.139	1.000	0.832	4.19	4	5	7	0.074
$p = 0.05$, $\delta = 1$	100	1.0000	0.0009	1.001	1.057	1.000	0.916	4.09	4	5	6	0.036
	200	1.0000	0.0004	1.001	1.072	1.000	0.926	4.08	4	5	7	0.037
	300	1.0000	0.0003	1.001	1.080	1.000	0.909	4.10	4	5	6	0.038
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.017	1.000	0.979	4.02	4	4	5	0.009
	200	1.0000	0.0001	1.000	1.016	1.000	0.986	4.01	4	4	5	0.006
	300	1.0000	0.0001	1.000	1.024	1.000	0.976	4.03	4	4	6	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.039	1.000	0.944	4.06	4	5	6	0.022
	200	1.0000	0.0002	1.001	1.041	1.000	0.957	4.05	4	4	6	0.020
	300	1.0000	0.0002	1.001	1.047	1.000	0.953	4.05	4	4	6	0.019
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.027	1.000	0.965	4.04	4	4	6	0.014
	200	1.0000	0.0001	1.000	1.019	1.000	0.982	4.02	4	4	5	0.009
	300	1.0000	0.0001	1.000	1.028	1.000	0.974	4.03	4	4	6	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.009	1.000	0.990	4.01	4	4	5	0.004
	200	1.0000	0.0000	1.000	1.006	1.000	0.996	4.00	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.005	1.000	0.995	4.01	4	4	5	0.003
				Penalised regression methods								
Lasso	100	0.9543	0.0409	1.006	0.993	0.819	0.137	7.74	4	16	29	-
	200	0.9538	0.0254	1.008	1.050	0.819	0.128	8.79	4	20	47	-
	300	0.9519	0.0188	1.009	1.021	0.815	0.123	9.37	4	22	48	-
Sica	100	0.2614	0.0005	1.028	7.734	0.000	0.000	1.09	1	1	12	-
	200	0.2544	0.0001	1.029	7.224	0.000	0.000	1.05	1	1	10	-
	300	0.2520	0.0000	1.029	7.756	0.000	0.000	1.02	1	1	6	-
Hard	100	0.2604	0.0015	1.029	7.442	0.000	0.000	1.19	1	2	27	-
	200	0.2533	0.0002	1.029	7.984	0.000	0.000	1.06	1	1	12	-
	300	0.2511	0.0001	1.028	7.700	0.000	0.000	1.04	1	1	11	-
				Boosting methods								
$v = 0.1$	100	0.9685	0.3301	1.022	1.912	0.874	0.000	35.56	27	45	54	-
	200	0.9701	0.3315	1.043	3.110	0.882	0.000	68.85	57	80	90	-
	300	0.9689	0.2996	1.056	3.579	0.879	0.000	92.55	84	101	109	-
$v = 1$	100	0.7884	0.1651	1.057	6.110	0.306	0.000	19.00	12	27	45	-
	200	0.7223	0.1573	1.103	9.834	0.173	0.000	33.72	24	46	63	-
	300	0.6738	0.1566	1.147	12.509	0.117	0.000	49.05	36	65	84	-

Notes: See notes to Table 1.

2.2 Findings for designs with non-zero correlations between signal and pseudo-signal variables

Table 46: MC findings for DGPII(a)

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$p = 0.1$,	100	1.0000	0.0235	1.021	2.154	1.000	0.000	0.993	0.771	6.26	6	7	10	0.116
$\delta = 1$	200	1.0000	0.0118	1.025	2.327	1.000	0.000	0.986	0.736	6.30	6	8	11	0.141
	300	1.0000	0.0078	1.025	2.338	1.000	0.000	0.988	0.740	6.30	6	8	11	0.145
$p = 0.05$,	100	1.0000	0.0222	1.016	2.022	1.000	0.000	0.984	0.856	6.13	6	7	9	0.065
$\delta = 1$	200	1.0000	0.0110	1.019	2.129	1.000	0.000	0.979	0.834	6.15	6	7	9	0.076
	300	1.0000	0.0073	1.019	2.168	1.000	0.000	0.978	0.824	6.15	6	7	10	0.085
$p = 0.01$,	100	1.0000	0.0207	1.012	1.873	1.000	0.002	0.961	0.931	5.99	6	6	8	0.012
$\delta = 1$	200	1.0000	0.0101	1.012	1.898	1.000	0.001	0.949	0.919	5.98	5	6	8	0.013
	300	1.0000	0.0067	1.012	1.928	1.000	0.001	0.938	0.905	5.97	5	6	8	0.016
$p = 0.1$,	100	1.0000	0.0216	1.014	1.971	1.000	0.000	0.980	0.896	6.07	6	7	9	0.040
$\delta = 1.25$	200	1.0000	0.0105	1.015	2.004	1.000	0.000	0.967	0.885	6.06	6	7	8	0.042
	300	1.0000	0.0069	1.016	2.027	1.000	0.001	0.960	0.878	6.05	6	7	8	0.044
$p = 0.05$,	100	1.0000	0.0210	1.012	1.893	1.000	0.001	0.969	0.928	6.01	6	6	8	0.016
$\delta = 1.25$	200	1.0000	0.0102	1.013	1.931	1.000	0.000	0.954	0.912	6.00	6	6	8	0.020
	300	1.0000	0.0067	1.013	1.938	1.000	0.001	0.943	0.905	5.98	5	6	8	0.018
$p = 0.01$,	100	0.9999	0.0202	1.011	1.840	1.000	0.003	0.931	0.921	5.94	5	6	7	0.004
$\delta = 1.25$	200	0.9999	0.0098	1.011	1.855	1.000	0.004	0.906	0.894	5.91	5	6	7	0.005
	300	1.0000	0.0064	1.011	1.881	1.000	0.006	0.888	0.877	5.89	5	6	7	0.007
Penalised regression methods														
Lasso	100	0.9964	0.0598	1.046	1.914	0.986	0.067	0.059	0.005	9.73	4	19	41	-
	200	0.9958	0.0441	1.055	2.109	0.983	0.043	0.047	0.001	12.62	5	27	62	-
	300	0.9953	0.0347	1.061	2.201	0.981	0.041	0.051	0.000	14.25	5	31	73	-
Sica	100	0.6184	0.0021	1.142	8.882	0.160	0.115	0.000	0.000	2.68	1	5	11	-
	200	0.5930	0.0014	1.157	9.320	0.126	0.083	0.000	0.000	2.65	1	5	21	-
	300	0.5684	0.0012	1.174	9.887	0.097	0.058	0.000	0.000	2.62	1	5	12	-
Hard	100	0.5998	0.0065	1.152	8.483	0.062	0.015	0.000	0.000	3.03	1	6	15	-
	200	0.5588	0.0029	1.174	9.550	0.027	0.009	0.000	0.000	2.80	1	6	22	-
	300	0.5266	0.0017	1.189	10.455	0.013	0.005	0.000	0.000	2.60	1	5	14	-
Boosting methods														
$v = 0.1$	100	0.9979	0.3466	1.127	4.216	0.992	0.000	0.156	0.000	37.27	28	47	55	-
	200	0.9981	0.3123	1.200	5.868	0.993	0.000	0.143	0.000	65.20	58	72	78	-
	300	0.9976	0.2423	1.203	5.950	0.991	0.000	0.120	0.000	75.72	68	83	90	-
$v = 1$	100	0.9060	0.1794	1.270	11.033	0.653	0.000	0.027	0.000	20.85	13	32	59	-
	200	0.8569	0.2099	1.464	18.138	0.499	0.000	0.034	0.000	44.56	28	68	104	-
	300	0.8173	0.2298	1.900	715.014	0.395	0.000	0.022	0.000	71.29	47	102	134	-

Notes: There are $k = 4$ signal variables ($i = 1, 2, 3, 4$) and $k^* = 2$ pseudo-signal variables ($i = 5, 6$). See notes to Table 1 for a brief summary of the reported statistics. See Section 5 of CKP for a detailed summary of the reported statistics, a description of the design and a description of implementation of individual methods.

Table 47: MC findings for DGPII(a)

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0230	1.006	2.142	1.000	0.000	1.000	0.818	6.21	6	7	9	0.098
$\delta = 1$	200	1.0000	0.0113	1.007	2.113	1.000	0.000	1.000	0.811	6.22	6	7	9	0.092
	300	1.0000	0.0075	1.007	2.208	1.000	0.000	1.000	0.813	6.21	6	7	9	0.094
$p = 0.05$,	100	1.0000	0.0220	1.005	2.056	1.000	0.000	1.000	0.901	6.11	6	7	8	0.058
$\delta = 1$	200	1.0000	0.0108	1.005	2.002	1.000	0.000	1.000	0.898	6.11	6	7	9	0.047
	300	1.0000	0.0071	1.005	2.055	1.000	0.000	1.000	0.904	6.11	6	7	8	0.046
$p = 0.01$,	100	1.0000	0.0211	1.004	1.922	1.000	0.000	1.000	0.977	6.02	6	6	8	0.012
$\delta = 1$	200	1.0000	0.0103	1.004	1.893	1.000	0.000	1.000	0.980	6.02	6	6	8	0.008
	300	1.0000	0.0068	1.004	1.934	1.000	0.000	1.000	0.978	6.02	6	6	8	0.013
$p = 0.1$,	100	1.0000	0.0216	1.004	2.006	1.000	0.000	1.000	0.934	6.07	6	7	8	0.036
$\delta = 1.25$	200	1.0000	0.0105	1.004	1.943	1.000	0.000	1.000	0.944	6.06	6	7	8	0.023
	300	1.0000	0.0069	1.005	1.984	1.000	0.000	1.000	0.952	6.05	6	6	8	0.025
$p = 0.05$,	100	1.0000	0.0212	1.004	1.954	1.000	0.000	1.000	0.969	6.03	6	6	8	0.018
$\delta = 1.25$	200	1.0000	0.0103	1.004	1.903	1.000	0.000	1.000	0.976	6.03	6	6	8	0.011
	300	1.0000	0.0069	1.004	1.941	1.000	0.000	1.000	0.974	6.03	6	6	8	0.014
$p = 0.01$,	100	1.0000	0.0209	1.003	1.890	1.000	0.000	1.000	0.997	6.00	6	6	7	0.002
$\delta = 1.25$	200	1.0000	0.0102	1.004	1.869	1.000	0.000	1.000	0.995	6.01	6	6	7	0.003
	300	1.0000	0.0068	1.004	1.895	1.000	0.000	1.000	0.994	6.01	6	6	7	0.004
					Penalised regression methods									
Lasso	100	1.0000	0.0580	1.014	2.003	1.000	0.067	0.076	0.006	9.57	4	19	42	-
	200	1.0000	0.0345	1.017	1.989	1.000	0.059	0.045	0.003	10.77	4	23	52	-
	300	1.0000	0.0267	1.018	2.095	1.000	0.053	0.041	0.003	11.90	4	25	61	-
Sica	100	0.9686	0.0009	1.011	5.488	0.899	0.853	0.000	0.000	3.96	3	4	11	-
	200	0.9705	0.0004	1.010	5.348	0.906	0.864	0.000	0.000	3.95	3	4	7	-
	300	0.9628	0.0002	1.013	6.590	0.888	0.854	0.000	0.000	3.92	3	4	8	-
Hard	100	0.9538	0.0045	1.015	5.834	0.821	0.617	0.000	0.000	4.25	3	6	14	-
	200	0.9376	0.0016	1.020	6.588	0.764	0.608	0.000	0.000	4.07	3	5	11	-
	300	0.9319	0.0010	1.022	6.916	0.740	0.598	0.000	0.000	4.01	3	5	9	-
					Boosting methods									
$v = 0.1$	100	1.0000	0.3339	1.038	4.008	1.000	0.000	0.163	0.000	36.06	27	45	58	-
	200	1.0000	0.3324	1.073	6.428	1.000	0.000	0.146	0.000	69.15	58	79	89	-
	300	1.0000	0.2851	1.088	7.550	1.000	0.000	0.131	0.000	88.38	80	97	103	-
$v = 1$	100	0.9980	0.1534	1.084	9.879	0.992	0.000	0.053	0.000	18.72	12	26	36	-
	200	0.9974	0.1569	1.153	15.669	0.990	0.000	0.054	0.000	34.74	24	47	64	-
	300	0.9976	0.1670	1.221	22.105	0.991	0.000	0.040	0.000	53.42	39	72	103	-

Notes: See notes to Table 46.

Table 48: MC findings for DGPII(a)

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0229	1.004	2.083	1.000	0.000	1.000	0.827	6.20	6	7	9	0.095
$\delta = 1$	200	1.0000	0.0112	1.004	2.087	1.000	0.000	1.000	0.824	6.20	6	7	9	0.101
	300	1.0000	0.0074	1.004	2.040	1.000	0.000	1.000	0.823	6.20	6	7	9	0.096
$p = 0.05$,	100	1.0000	0.0218	1.003	1.974	1.000	0.000	1.000	0.911	6.10	6	7	9	0.045
$\delta = 1$	200	1.0000	0.0107	1.003	1.958	1.000	0.000	1.000	0.906	6.10	6	7	8	0.051
	300	1.0000	0.0071	1.003	1.932	1.000	0.000	1.000	0.901	6.11	6	7	9	0.050
$p = 0.01$,	100	1.0000	0.0211	1.003	1.854	1.000	0.000	1.000	0.979	6.02	6	6	8	0.010
$\delta = 1$	200	1.0000	0.0103	1.002	1.828	1.000	0.000	1.000	0.984	6.02	6	6	8	0.010
	300	1.0000	0.0068	1.002	1.811	1.000	0.000	1.000	0.983	6.02	6	6	7	0.010
$p = 0.1$,	100	1.0000	0.0215	1.003	1.909	1.000	0.000	1.000	0.942	6.06	6	7	9	0.029
$\delta = 1.25$	200	1.0000	0.0105	1.003	1.894	1.000	0.000	1.000	0.947	6.05	6	7	8	0.028
	300	1.0000	0.0069	1.002	1.856	1.000	0.000	1.000	0.953	6.05	6	6	7	0.025
$p = 0.05$,	100	1.0000	0.0212	1.003	1.873	1.000	0.000	1.000	0.965	6.04	6	6	8	0.016
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.838	1.000	0.000	1.000	0.979	6.02	6	6	8	0.012
	300	1.0000	0.0068	1.002	1.813	1.000	0.000	1.000	0.981	6.02	6	6	7	0.011
$p = 0.01$,	100	1.0000	0.0209	1.002	1.830	1.000	0.000	1.000	0.995	6.01	6	6	7	0.002
$\delta = 1.25$	200	1.0000	0.0102	1.002	1.803	1.000	0.000	1.000	0.996	6.01	6	6	8	0.003
	300	1.0000	0.0068	1.002	1.786	1.000	0.000	1.000	0.993	6.01	6	6	7	0.003
						Penalised regression methods								
Lasso	100	1.0000	0.0575	1.009	1.892	1.000	0.075	0.062	0.006	9.52	4	19	36	-
	200	1.0000	0.0343	1.010	2.005	1.000	0.058	0.045	0.003	10.71	4	22	52	-
	300	1.0000	0.0261	1.011	1.960	1.000	0.072	0.050	0.003	11.72	4	27	61	-
Sica	100	0.9980	0.0004	1.001	2.139	0.992	0.969	0.000	0.000	4.03	4	4	7	-
	200	0.9970	0.0002	1.001	2.680	0.989	0.968	0.000	0.000	4.02	4	4	9	-
	300	0.9971	0.0001	1.001	2.641	0.990	0.968	0.000	0.000	4.02	4	4	8	-
Hard	100	0.9908	0.0023	1.004	4.402	0.963	0.832	0.000	0.000	4.19	4	5	10	-
	200	0.9873	0.0008	1.004	4.954	0.949	0.861	0.000	0.000	4.11	4	5	9	-
	300	0.9865	0.0005	1.004	4.884	0.946	0.865	0.000	0.000	4.09	4	5	9	-
						Boosting methods								
$v = 0.1$	100	1.0000	0.3337	1.022	3.803	1.000	0.000	0.162	0.000	36.04	28	45	56	-
	200	1.0000	0.3316	1.043	6.387	1.000	0.000	0.148	0.000	68.99	57	80	88	-
	300	1.0000	0.2946	1.055	7.208	1.000	0.000	0.141	0.000	91.19	83	99	108	-
$v = 1$	100	0.9999	0.1530	1.050	9.487	1.000	0.000	0.062	0.000	18.68	12	26	36	-
	200	0.9998	0.1498	1.093	15.827	0.999	0.000	0.057	0.000	33.35	24	45	65	-
	300	0.9999	0.1518	1.136	20.541	1.000	0.000	0.051	0.000	48.92	36	64	92	-

Notes: See notes to Table 46.

Table 49: MC findings for DGPII(a)

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$\alpha_p(n,T) =$	100	0.9983	0.0223	1.022	2.253	0.993	0.003	0.888	0.705	6.13	5	7	9	0.106
$0.1/n$	200	0.9981	0.0110	1.026	2.402	0.994	0.006	0.855	0.655	6.14	5	7	14	0.134
	300	0.9968	0.0071	1.025	2.275	0.987	0.020	0.804	0.591	6.09	5	7	10	0.140
$\alpha_p(n,T) =$	100	0.9980	0.0206	1.017	2.086	0.992	0.007	0.852	0.757	5.97	5	7	9	0.059
$0.05/n$	200	0.9964	0.0099	1.018	2.136	0.987	0.018	0.801	0.697	5.92	5	7	9	0.069
	300	0.9944	0.0064	1.019	2.079	0.978	0.029	0.748	0.635	5.86	5	7	9	0.076
$\alpha_p(n,T) =$	100	0.9939	0.0179	1.011	1.866	0.978	0.035	0.722	0.697	5.69	4	6	8	0.017
$0.01/n$	200	0.9891	0.0085	1.011	1.885	0.962	0.045	0.673	0.652	5.61	4	6	8	0.017
	300	0.9868	0.0053	1.011	1.791	0.954	0.068	0.607	0.581	5.52	4	6	7	0.022
$\alpha_p(n,T) =$	100	0.9971	0.0198	1.015	2.029	0.989	0.013	0.826	0.764	5.89	5	7	9	0.042
$0.1/(nT)$	200	0.9941	0.0093	1.015	2.020	0.979	0.025	0.755	0.694	5.80	5	7	9	0.042
	300	0.9914	0.0058	1.014	1.900	0.968	0.044	0.684	0.620	5.69	4	7	8	0.045
$\alpha_p(n,T) =$	100	0.9949	0.0186	1.012	1.912	0.981	0.025	0.764	0.729	5.76	5	6	8	0.023
$0.05/(nT)$	200	0.9910	0.0087	1.012	1.916	0.968	0.036	0.700	0.668	5.67	4	6	8	0.022
	300	0.9878	0.0054	1.011	1.809	0.957	0.062	0.622	0.591	5.55	4	6	8	0.025
$\alpha_p(n,T) =$	100	0.9879	0.0163	1.010	1.780	0.958	0.065	0.616	0.607	5.51	4	6	7	0.007
$0.01/(nT)$	200	0.9788	0.0075	1.010	1.808	0.926	0.073	0.548	0.541	5.39	4	6	7	0.006
	300	0.9723	0.0046	1.009	1.684	0.906	0.104	0.479	0.473	5.24	4	6	7	0.005
Penalised regression methods														
Lasso	100	0.9425	0.0581	1.047	1.773	0.777	0.065	0.038	0.002	9.35	4	19	49	-
	200	0.9360	0.0410	1.052	1.917	0.760	0.042	0.030	0.001	11.79	4	26	51	-
	300	0.9338	0.0344	1.059	1.930	0.750	0.028	0.033	0.002	13.92	4	32	58	-
Sica	100	0.3620	0.0031	1.128	6.423	0.003	0.001	0.000	0.000	1.75	1	4	17	-
	200	0.3394	0.0015	1.137	6.705	0.001	0.000	0.000	0.000	1.66	1	4	18	-
	300	0.3254	0.0010	1.141	6.967	0.000	0.000	0.000	0.000	1.58	1	4	17	-
Hard	100	0.3949	0.0054	1.124	6.390	0.002	0.001	0.000	0.000	2.10	1	5	22	-
	200	0.3574	0.0024	1.136	6.974	0.000	0.000	0.000	0.000	1.89	1	5	17	-
	300	0.3390	0.0013	1.140	6.750	0.000	0.000	0.000	0.000	1.73	1	4	12	-
Boosting methods														
$v = 0.1$	100	0.9675	0.3464	1.130	4.293	0.872	0.000	0.135	0.000	37.13	28	48	58	-
	200	0.9649	0.3138	1.201	6.023	0.864	0.000	0.118	0.000	65.37	58	72	81	-
	300	0.9589	0.2443	1.202	5.721	0.844	0.000	0.094	0.000	76.15	69	84	91	-
$v = 1$	100	0.7226	0.1778	1.261	10.184	0.201	0.000	0.007	0.000	19.96	12	31	53	-
	200	0.6696	0.2110	1.433	16.293	0.132	0.000	0.007	0.000	44.03	26	69	98	-
	300	0.6424	0.2308	1.644	>100	0.103	0.000	0.006	0.000	70.89	47	101	130	-

Notes: See notes to Table 46.

Table 50: MC findings for DGPII(a)

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$p = 0.1$,	100	1.0000	0.0228	1.006	2.139	1.000	0.000	1.000	0.830	6.19	6	7	9	0.090
$\delta = 1$	200	1.0000	0.0113	1.007	2.212	1.000	0.000	1.000	0.819	6.21	6	7	9	0.088
	300	1.0000	0.0075	1.008	2.201	1.000	0.000	1.000	0.804	6.23	6	7	9	0.104
$p = 0.05$,	100	1.0000	0.0218	1.005	2.006	1.000	0.000	1.000	0.917	6.09	6	7	9	0.043
$\delta = 1$	200	1.0000	0.0107	1.005	2.018	1.000	0.000	1.000	0.907	6.10	6	7	8	0.044
	300	1.0000	0.0071	1.006	2.030	1.000	0.000	1.000	0.896	6.11	6	7	9	0.049
$p = 0.01$,	100	1.0000	0.0210	1.004	1.886	1.000	0.000	1.000	0.982	6.02	6	6	8	0.004
$\delta = 1$	200	1.0000	0.0103	1.004	1.898	1.000	0.000	1.000	0.977	6.02	6	6	7	0.008
	300	1.0000	0.0068	1.004	1.887	1.000	0.000	1.000	0.975	6.03	6	6	8	0.011
$p = 0.1$,	100	1.0000	0.0214	1.004	1.946	1.000	0.000	1.000	0.948	6.05	6	7	8	0.024
$\delta = 1.25$	200	1.0000	0.0105	1.005	1.951	1.000	0.000	1.000	0.944	6.06	6	7	8	0.024
	300	1.0000	0.0070	1.005	1.951	1.000	0.000	1.000	0.943	6.06	6	7	9	0.024
$p = 0.05$,	100	1.0000	0.0211	1.004	1.904	1.000	0.000	1.000	0.974	6.03	6	6	8	0.010
$\delta = 1.25$	200	1.0000	0.0104	1.004	1.915	1.000	0.000	1.000	0.968	6.03	6	6	7	0.013
	300	1.0000	0.0069	1.004	1.901	1.000	0.000	1.000	0.970	6.03	6	6	8	0.014
$p = 0.01$,	100	1.0000	0.0210	1.004	1.878	1.000	0.000	1.000	0.988	6.01	6	6	7	0.002
$\delta = 1.25$	200	1.0000	0.0102	1.004	1.869	1.000	0.000	1.000	0.997	6.00	6	6	7	0.002
	300	1.0000	0.0068	1.004	1.846	1.000	0.000	1.000	0.996	6.00	6	6	8	0.001
Penalised regression methods														
Lasso	100	0.9990	0.0590	1.014	1.898	0.996	0.056	0.067	0.006	9.66	4	18	32	-
	200	0.9995	0.0348	1.017	1.923	0.998	0.059	0.049	0.004	10.82	4	22	42	-
	300	0.9989	0.0276	1.019	2.017	0.996	0.047	0.050	0.002	12.17	5	26	54	-
Sica	100	0.7719	0.0021	1.034	7.861	0.397	0.329	0.000	0.000	3.29	2	5	11	-
	200	0.7426	0.0009	1.040	8.172	0.347	0.282	0.000	0.000	3.15	2	5	8	-
	300	0.7189	0.0005	1.043	8.844	0.290	0.241	0.000	0.000	3.02	2	5	9	-
Hard	100	0.7443	0.0072	1.039	7.473	0.221	0.085	0.000	0.000	3.67	2	7	18	-
	200	0.6750	0.0024	1.050	8.925	0.108	0.040	0.000	0.000	3.17	2	6	13	-
	300	0.6430	0.0014	1.055	9.412	0.067	0.025	0.000	0.000	2.98	2	5	10	-
Boosting methods														
$v = 0.1$	100	0.9995	0.3341	1.037	3.955	0.998	0.000	0.161	0.000	36.07	28	45	54	-
	200	0.9996	0.3326	1.074	6.511	0.999	0.000	0.136	0.000	69.20	58	79	86	-
	300	0.9996	0.2870	1.089	7.386	0.999	0.000	0.125	0.000	88.95	81	97	110	-
$v = 1$	100	0.9721	0.1517	1.083	9.640	0.890	0.000	0.026	0.000	18.45	12	26	39	-
	200	0.9669	0.1557	1.154	16.017	0.870	0.000	0.035	0.000	34.39	24	46	66	-
	300	0.9554	0.1652	1.222	21.776	0.825	0.000	0.025	0.000	52.72	38	71	109	-

Notes: See notes to Table 46.

Table 51: MC findings for DGPII(a)

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0228	1.004	2.163	1.000	0.000	1.000	0.835	6.19	6	7	9	0.079
$\delta = 1$	200	1.0000	0.0112	1.004	2.209	1.000	0.000	1.000	0.827	6.20	6	7	9	0.097
	300	1.0000	0.0076	1.004	2.186	1.000	0.000	1.000	0.790	6.24	6	7	9	0.100
$p = 0.05$,	100	1.0000	0.0218	1.003	2.066	1.000	0.000	1.000	0.911	6.10	6	7	9	0.042
$\delta = 1$	200	1.0000	0.0107	1.003	2.071	1.000	0.000	1.000	0.910	6.10	6	7	9	0.047
	300	1.0000	0.0072	1.003	2.017	1.000	0.000	1.000	0.894	6.12	6	7	8	0.055
$p = 0.01$,	100	1.0000	0.0211	1.002	1.938	1.000	0.000	1.000	0.979	6.02	6	6	7	0.011
$\delta = 1$	200	1.0000	0.0103	1.002	1.935	1.000	0.000	1.000	0.982	6.02	6	6	7	0.010
	300	1.0000	0.0068	1.002	1.857	1.000	0.000	1.000	0.976	6.03	6	6	8	0.012
$p = 0.1$,	100	1.0000	0.0215	1.003	2.030	1.000	0.000	1.000	0.940	6.06	6	7	9	0.032
$\delta = 1.25$	200	1.0000	0.0105	1.002	1.980	1.000	0.000	1.000	0.954	6.05	6	6	8	0.027
	300	1.0000	0.0070	1.003	1.908	1.000	0.000	1.000	0.945	6.06	6	7	8	0.025
$p = 0.05$,	100	1.0000	0.0212	1.002	1.983	1.000	0.000	1.000	0.966	6.04	6	6	8	0.018
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.943	1.000	0.000	1.000	0.978	6.02	6	6	8	0.013
	300	1.0000	0.0069	1.002	1.862	1.000	0.000	1.000	0.972	6.03	6	6	8	0.014
$p = 0.01$,	100	1.0000	0.0209	1.002	1.911	1.000	0.000	1.000	0.993	6.01	6	6	7	0.004
$\delta = 1.25$	200	1.0000	0.0102	1.002	1.909	1.000	0.000	1.000	0.996	6.00	6	6	7	0.003
	300	1.0000	0.0068	1.002	1.814	1.000	0.000	1.000	0.994	6.01	6	6	7	0.002
						Penalised regression methods								
Lasso	100	1.0000	0.0587	1.008	1.902	1.000	0.061	0.067	0.004	9.64	4	18	30	-
	200	0.9999	0.0344	1.010	1.930	1.000	0.064	0.056	0.003	10.74	4	22	49	-
	300	1.0000	0.0260	1.012	1.987	1.000	0.054	0.046	0.001	11.71	4	25	56	-
Sica	100	0.9319	0.0014	1.009	5.851	0.783	0.719	0.000	0.000	3.86	2	5	12	-
	200	0.9179	0.0006	1.012	6.471	0.743	0.692	0.000	0.000	3.78	2	5	11	-
	300	0.9048	0.0003	1.013	7.130	0.711	0.668	0.000	0.000	3.71	2	4	8	-
Hard	100	0.9081	0.0059	1.014	6.271	0.661	0.406	0.000	0.000	4.20	3	6	11	-
	200	0.8661	0.0022	1.018	7.136	0.516	0.332	0.000	0.000	3.90	3	6	12	-
	300	0.8516	0.0015	1.021	7.745	0.474	0.304	0.000	0.000	3.85	2	6	11	-
						Boosting methods								
$v = 0.1$	100	1.0000	0.3326	1.021	3.924	1.000	0.000	0.157	0.000	35.93	28	44	56	-
	200	0.9999	0.3333	1.044	6.274	1.000	0.000	0.162	0.000	69.32	57	80	90	-
	300	1.0000	0.2965	1.056	7.471	1.000	0.000	0.140	0.000	91.77	83	100	107	-
$v = 1$	100	0.9948	0.1485	1.048	9.624	0.979	0.000	0.040	0.000	18.23	12	25	40	-
	200	0.9938	0.1490	1.094	15.269	0.975	0.000	0.035	0.000	33.17	24	45	64	-
	300	0.9928	0.1509	1.136	20.979	0.972	0.000	0.027	0.000	48.64	36	63	88	-

Notes: See notes to Table 46.

Table 52: MC findings for DGPII(a)

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9195	0.0164	1.020	1.982	0.778	0.058	0.437	0.342	5.25	3	7	9	0.100
$\delta = 1$	200	0.8965	0.0076	1.024	2.024	0.724	0.066	0.369	0.271	5.07	2	7	10	0.116
	300	0.8604	0.0046	1.025	1.993	0.641	0.064	0.290	0.220	4.79	2	7	10	0.118
$p = 0.05$,	100	0.8885	0.0136	1.016	1.829	0.708	0.072	0.348	0.301	4.86	2	7	8	0.058
$\delta = 1$	200	0.8631	0.0061	1.019	1.798	0.652	0.092	0.287	0.246	4.65	2	6	8	0.061
	300	0.8209	0.0037	1.021	1.821	0.571	0.076	0.225	0.197	4.38	1	6	9	0.073
$p = 0.01$,	100	0.7970	0.0095	1.017	1.611	0.532	0.089	0.198	0.194	4.10	1	6	7	0.012
$\delta = 1$	200	0.7638	0.0041	1.020	1.631	0.469	0.097	0.160	0.152	3.85	1	6	8	0.012
	300	0.7135	0.0024	1.023	1.666	0.408	0.096	0.119	0.114	3.55	1	6	7	0.020
$p = 0.1$,	100	0.8656	0.0123	1.015	1.704	0.659	0.076	0.302	0.276	4.64	2	6	8	0.039
$\delta = 1.25$	200	0.8289	0.0052	1.018	1.701	0.587	0.097	0.238	0.213	4.34	1	6	8	0.033
	300	0.7769	0.0030	1.020	1.715	0.502	0.085	0.169	0.156	3.99	1	6	8	0.042
$p = 0.05$,	100	0.8268	0.0105	1.015	1.630	0.581	0.091	0.238	0.227	4.31	1	6	7	0.021
$\delta = 1.25$	200	0.7844	0.0044	1.019	1.634	0.504	0.101	0.178	0.166	3.99	1	6	8	0.014
	300	0.7261	0.0025	1.022	1.681	0.425	0.092	0.126	0.121	3.64	1	6	7	0.025
$p = 0.01$,	100	0.7195	0.0071	1.022	1.655	0.418	0.098	0.121	0.120	3.56	1	6	7	0.005
$\delta = 1.25$	200	0.6708	0.0029	1.028	1.699	0.336	0.093	0.091	0.088	3.26	0	6	7	0.004
	300	0.6024	0.0015	1.034	1.782	0.270	0.087	0.053	0.052	2.87	0	6	7	0.003
					Penalised regression methods									
Lasso	100	0.7723	0.0506	1.039	1.310	0.314	0.023	0.011	0.001	7.95	3	17	44	-
	200	0.7603	0.0346	1.044	1.378	0.297	0.016	0.012	0.000	9.82	3	21	57	-
	300	0.7461	0.0268	1.048	1.427	0.279	0.012	0.007	0.001	10.92	3	26	53	-
Sica	100	0.2654	0.0035	1.073	3.779	0.000	0.000	0.000	0.000	1.40	1	3	14	-
	200	0.2518	0.0020	1.080	4.007	0.000	0.000	0.000	0.000	1.41	1	3	21	-
	300	0.2484	0.0014	1.082	4.100	0.000	0.000	0.000	0.000	1.41	1	3	9	-
Hard	100	0.2699	0.0054	1.083	3.985	0.000	0.000	0.000	0.000	1.60	1	4	12	-
	200	0.2554	0.0019	1.081	4.039	0.000	0.000	0.000	0.000	1.40	1	3	11	-
	300	0.2514	0.0014	1.083	4.117	0.000	0.000	0.000	0.000	1.42	1	3	13	-
					Boosting methods									
$v = 0.1$	100	0.8533	0.3392	1.124	3.964	0.502	0.000	0.049	0.000	35.98	26	46	55	-
	200	0.8478	0.3117	1.199	5.739	0.481	0.000	0.062	0.000	64.49	56	72	77	-
	300	0.8326	0.2449	1.204	5.626	0.450	0.000	0.040	0.000	75.82	68	84	93	-
$v = 1$	100	0.5208	0.1652	1.239	8.538	0.031	0.000	0.002	0.000	17.94	10	28	44	-
	200	0.5073	0.1881	1.391	13.402	0.018	0.000	0.001	0.000	38.89	24	61	85	-
	300	0.4786	0.1840	1.455	15.534	0.016	0.000	0.002	0.000	56.38	34	85	115	-

Notes: See notes to Table 46.

Table 53: MC findings for DGPII(a)

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$p = 0.1$,	100	1.0000	0.0228	1.007	2.189	1.000	0.000	0.999	0.838	6.19	6	7	9	0.071
$\delta = 1$	200	1.0000	0.0113	1.007	2.180	1.000	0.001	0.996	0.811	6.21	6	7	9	0.082
	300	1.0000	0.0074	1.008	2.185	1.000	0.000	0.995	0.819	6.20	6	7	9	0.089
$p = 0.05$,	100	1.0000	0.0218	1.005	2.078	1.000	0.000	0.997	0.911	6.09	6	7	9	0.035
$\delta = 1$	200	1.0000	0.0107	1.005	2.028	1.000	0.001	0.991	0.895	6.10	6	7	8	0.041
	300	1.0000	0.0071	1.006	2.031	1.000	0.000	0.987	0.890	6.10	6	7	9	0.046
$p = 0.01$,	100	1.0000	0.0209	1.004	1.944	1.000	0.000	0.988	0.969	6.01	6	6	8	0.008
$\delta = 1$	200	0.9999	0.0102	1.003	1.882	1.000	0.001	0.975	0.953	6.00	6	6	8	0.006
	300	1.0000	0.0067	1.004	1.864	1.000	0.000	0.972	0.953	5.99	6	6	8	0.008
$p = 0.1$,	100	1.0000	0.0214	1.005	2.030	1.000	0.000	0.996	0.936	6.06	6	7	9	0.028
$\delta = 1.25$	200	1.0000	0.0104	1.004	1.939	1.000	0.001	0.987	0.934	6.04	6	7	8	0.023
	300	1.0000	0.0069	1.005	1.929	1.000	0.000	0.983	0.935	6.04	6	6	9	0.019
$p = 0.05$,	100	1.0000	0.0211	1.004	1.967	1.000	0.000	0.994	0.964	6.03	6	6	8	0.012
$\delta = 1.25$	200	0.9999	0.0102	1.004	1.890	1.000	0.001	0.977	0.950	6.00	6	6	8	0.009
	300	1.0000	0.0068	1.004	1.874	1.000	0.000	0.974	0.951	6.00	6	6	8	0.010
$p = 0.01$,	100	1.0000	0.0205	1.004	1.918	1.000	0.000	0.963	0.957	5.97	6	6	8	0.003
$\delta = 1.25$	200	0.9999	0.0100	1.003	1.843	1.000	0.002	0.947	0.940	5.95	5	6	7	0.001
	300	0.9998	0.0066	1.003	1.812	0.999	0.002	0.938	0.933	5.94	5	6	8	0.002
Penalised regression methods														
Lasso	100	0.9725	0.0561	1.014	1.761	0.893	0.080	0.047	0.005	9.27	4	19	36	-
	200	0.9746	0.0346	1.016	1.847	0.901	0.058	0.045	0.004	10.68	4	22	50	-
	300	0.9688	0.0272	1.019	1.856	0.877	0.051	0.039	0.000	11.91	4	27	48	-
Sica	100	0.4491	0.0024	1.046	7.179	0.019	0.006	0.000	0.000	2.02	1	4	12	-
	200	0.4014	0.0009	1.052	7.629	0.005	0.002	0.000	0.000	1.78	1	4	8	-
	300	0.3670	0.0005	1.055	7.973	0.003	0.001	0.000	0.000	1.61	1	3	9	-
Hard	100	0.4798	0.0058	1.043	6.763	0.006	0.001	0.000	0.000	2.48	1	6	12	-
	200	0.4206	0.0019	1.049	7.564	0.000	0.000	0.000	0.000	2.05	1	4	17	-
	300	0.3918	0.0009	1.053	7.699	0.000	0.000	0.000	0.000	1.84	1	4	10	-
Boosting methods														
$v = 0.1$	100	0.9848	0.3328	1.037	3.871	0.940	0.000	0.133	0.000	35.88	27	45	56	-
	200	0.9884	0.3334	1.075	6.595	0.954	0.000	0.136	0.000	69.31	57	79	90	-
	300	0.9825	0.2893	1.092	7.364	0.930	0.000	0.128	0.000	89.58	81	98	106	-
$v = 1$	100	0.8501	0.1541	1.083	9.482	0.469	0.000	0.008	0.000	18.20	11	26	39	-
	200	0.8234	0.1580	1.157	16.168	0.399	0.000	0.007	0.000	34.26	24	47	69	-
	300	0.7905	0.1681	1.228	21.750	0.321	0.000	0.006	0.000	52.92	38	71	108	-

Notes: See notes to Table 46.

Table 54: MC findings for DGPII(a)

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0226	1.004	2.064	1.000	0.000	1.000	0.854	6.17	6	7	9	0.065
$\delta = 1$	200	1.0000	0.0111	1.004	2.047	1.000	0.000	1.000	0.837	6.18	6	7	9	0.069
	300	1.0000	0.0074	1.004	2.149	1.000	0.000	1.000	0.829	6.19	6	7	8	0.083
$p = 0.05$,	100	1.0000	0.0217	1.003	1.960	1.000	0.000	1.000	0.921	6.08	6	7	8	0.036
$\delta = 1$	200	1.0000	0.0106	1.003	1.929	1.000	0.000	1.000	0.919	6.09	6	7	8	0.036
	300	1.0000	0.0071	1.003	1.985	1.000	0.000	1.000	0.914	6.09	6	7	8	0.041
$p = 0.01$,	100	1.0000	0.0210	1.003	1.861	1.000	0.000	1.000	0.984	6.02	6	6	7	0.007
$\delta = 1$	200	1.0000	0.0103	1.002	1.822	1.000	0.000	1.000	0.980	6.02	6	6	7	0.009
	300	1.0000	0.0068	1.002	1.838	1.000	0.000	1.000	0.981	6.02	6	6	7	0.011
$p = 0.1$,	100	1.0000	0.0214	1.003	1.915	1.000	0.000	1.000	0.950	6.05	6	7	8	0.024
$\delta = 1.25$	200	1.0000	0.0104	1.002	1.870	1.000	0.000	1.000	0.954	6.05	6	6	8	0.020
	300	1.0000	0.0069	1.003	1.894	1.000	0.000	1.000	0.955	6.05	6	6	8	0.022
$p = 0.05$,	100	1.0000	0.0211	1.003	1.877	1.000	0.000	1.000	0.976	6.03	6	6	8	0.011
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.829	1.000	0.000	1.000	0.975	6.03	6	6	7	0.012
	300	1.0000	0.0068	1.002	1.849	1.000	0.000	1.000	0.976	6.02	6	6	7	0.013
$p = 0.01$,	100	1.0000	0.0209	1.002	1.840	1.000	0.000	1.000	0.993	6.01	6	6	7	0.002
$\delta = 1.25$	200	1.0000	0.0102	1.002	1.791	1.000	0.000	1.000	0.993	6.01	6	6	7	0.002
	300	1.0000	0.0068	1.002	1.803	1.000	0.000	1.000	0.995	6.00	6	6	7	0.002
						Penalised regression methods								
Lasso	100	0.9965	0.0569	1.008	1.803	0.986	0.059	0.066	0.007	9.45	4	19	36	-
	200	0.9954	0.0361	1.010	1.832	0.982	0.047	0.043	0.003	11.05	4	23	40	-
	300	0.9956	0.0270	1.011	1.949	0.983	0.055	0.058	0.004	11.97	4	25	53	-
Sica	100	0.6511	0.0024	1.025	7.561	0.191	0.128	0.000	0.000	2.83	1	5	12	-
	200	0.6036	0.0009	1.028	8.147	0.126	0.085	0.000	0.000	2.59	1	5	9	-
	300	0.5800	0.0006	1.031	8.684	0.110	0.076	0.000	0.000	2.49	1	4	10	-
Hard	100	0.6401	0.0076	1.026	7.239	0.084	0.015	0.000	0.000	3.29	2	7	14	-
	200	0.5703	0.0023	1.031	8.208	0.018	0.004	0.000	0.000	2.73	1	5	11	-
	300	0.5489	0.0012	1.033	8.806	0.008	0.001	0.000	0.000	2.56	1	5	11	-
						Boosting methods								
$v = 0.1$	100	0.9980	0.3316	1.022	3.776	0.992	0.000	0.153	0.000	35.83	27	45	55	-
	200	0.9973	0.3319	1.044	6.112	0.989	0.000	0.146	0.000	69.03	57	80	88	-
	300	0.9973	0.2987	1.055	7.622	0.989	0.000	0.133	0.000	92.42	85	101	108	-
$v = 1$	100	0.9500	0.1487	1.049	9.183	0.806	0.000	0.015	0.000	18.07	12	26	36	-
	200	0.9338	0.1485	1.095	15.047	0.748	0.000	0.016	0.000	32.84	23	44	57	-
	300	0.9249	0.1526	1.137	21.678	0.714	0.000	0.010	0.000	48.86	36	64	89	-

Notes: See notes to Table 46.

Table 55: MC findings for DGPII(b)

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9993	0.0070	1.014	1.528	0.997	0.507	4.67	4	6	10	0.134
	200	0.9988	0.0031	1.016	1.613	0.995	0.536	4.60	4	6	9	0.139
	300	0.9976	0.0019	1.019	1.644	0.991	0.557	4.57	4	6	10	0.155
$p = 0.05$, $\delta = 1$	100	0.9988	0.0047	1.009	1.360	0.995	0.626	4.45	4	6	10	0.074
	200	0.9981	0.0020	1.010	1.431	0.993	0.662	4.39	4	6	8	0.075
	300	0.9969	0.0012	1.013	1.466	0.988	0.680	4.36	4	5.5	10	0.099
$p = 0.01$, $\delta = 1$	100	0.9949	0.0022	1.006	1.282	0.980	0.784	4.19	4	5	7	0.027
	200	0.9938	0.0009	1.006	1.374	0.975	0.814	4.14	4	5	7	0.026
	300	0.9918	0.0005	1.007	1.376	0.967	0.825	4.12	4	5	7	0.033
$p = 0.1$, $\delta = 1.25$	100	0.9981	0.0037	1.007	1.298	0.993	0.682	4.35	4	5	9	0.054
	200	0.9966	0.0014	1.007	1.368	0.987	0.739	4.26	4	5	7	0.041
	300	0.9946	0.0008	1.009	1.378	0.979	0.771	4.22	4	5	7	0.057
$p = 0.05$, $\delta = 1.25$	100	0.9963	0.0026	1.006	1.276	0.985	0.756	4.24	4	5	8	0.035
	200	0.9946	0.0010	1.006	1.366	0.979	0.795	4.18	4	5	7	0.029
	300	0.9920	0.0006	1.007	1.379	0.968	0.815	4.14	4	5	7	0.036
$p = 0.01$, $\delta = 1.25$	100	0.9910	0.0013	1.005	1.320	0.964	0.849	4.09	4	5	6	0.010
	200	0.9869	0.0005	1.007	1.474	0.948	0.859	4.04	3.5	5	6	0.014
	300	0.9836	0.0003	1.007	1.508	0.936	0.861	4.01	3	5	6	0.014
Penalised regression methods												
Lasso	100	0.9984	0.0679	1.052	2.018	0.994	0.055	10.51	4	20	38	-
	200	0.9988	0.0484	1.063	2.254	0.995	0.040	13.48	5	29	68	-
	300	0.9986	0.0403	1.075	2.424	0.995	0.028	15.93	5	35	66	-
Sica	100	0.7335	0.0016	1.102	7.661	0.338	0.270	3.09	1.5	5	12	-
	200	0.7103	0.0011	1.114	8.013	0.290	0.222	3.06	1	5	17	-
	300	0.6949	0.0009	1.124	8.672	0.258	0.184	3.05	1	6	17	-
Hard	100	0.6886	0.0050	1.125	8.339	0.197	0.096	3.24	2	6	14	-
	200	0.6231	0.0020	1.148	9.488	0.099	0.047	2.88	1	5	19	-
	300	0.5941	0.0011	1.162	9.724	0.058	0.032	2.71	1	5	11	-
Boosting methods												
$v = 0.1$	100	0.9995	0.3761	1.139	4.866	0.998	0.000	40.10	29	49	56	-
	200	1.0000	0.3084	1.195	6.029	1.000	0.000	64.45	58	71	79	-
	300	0.9998	0.2380	1.204	5.913	0.999	0.000	74.44	67	82	92	-
$v = 1$	100	0.9641	0.2179	1.278	11.525	0.865	0.000	24.77	14	40	61	-
	200	0.9169	0.2525	1.471	24.092	0.701	0.000	53.16	30	83	111	-
	300	0.8645	0.2581	1.756	63.176	0.539	0.000	79.86	52	111	136	-

Notes: There are 4 signal variables ($i = 1, 2, 3, 4$) and all noise variables are correlated with signal variables. See notes to Table 1 for a brief summary of the reported statistics. See Section 5 of CKP for a detailed summary of the reported statistics, a description of the design and a description of implementation of individual methods.

Table 56: MC findings for DGPII(b)

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0144	1.005	1.596	1.000	0.042	5.38	5	7	9	0.098
	200	1.0000	0.0067	1.005	1.606	1.000	0.068	5.31	4	7	10	0.102
	300	1.0000	0.0043	1.006	1.674	1.000	0.082	5.28	4	6	9	0.106
$p = 0.05$, $\delta = 1$	100	1.0000	0.0125	1.004	1.454	1.000	0.069	5.20	4	6	8	0.051
	200	1.0000	0.0056	1.003	1.433	1.000	0.112	5.11	4	6	8	0.048
	300	1.0000	0.0037	1.004	1.507	1.000	0.122	5.10	4	6	9	0.061
$p = 0.01$, $\delta = 1$	100	1.0000	0.0098	1.002	1.271	1.000	0.151	4.94	4	6	8	0.008
	200	1.0000	0.0044	1.002	1.245	1.000	0.218	4.86	4	6	7	0.013
	300	1.0000	0.0029	1.002	1.301	1.000	0.222	4.85	4	6	7	0.018
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0116	1.003	1.383	1.000	0.086	5.11	4	6	8	0.031
	200	1.0000	0.0051	1.003	1.343	1.000	0.146	5.00	4	6	8	0.030
	300	1.0000	0.0033	1.003	1.385	1.000	0.160	4.97	4	6	8	0.032
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0105	1.002	1.302	1.000	0.123	5.01	4	6	8	0.015
	200	1.0000	0.0046	1.002	1.270	1.000	0.194	4.90	4	6	7	0.018
	300	1.0000	0.0030	1.002	1.322	1.000	0.208	4.88	4	6	8	0.021
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0087	1.002	1.227	1.000	0.223	4.83	4	6	8	0.005
	200	1.0000	0.0037	1.001	1.168	1.000	0.306	4.72	4	5	7	0.001
	300	1.0000	0.0024	1.002	1.219	1.000	0.314	4.72	4	5	6	0.007
Penalised regression methods												
Lasso	100	1.0000	0.0656	1.016	1.947	1.000	0.051	10.30	4	20	40	-
	200	1.0000	0.0417	1.020	2.103	1.000	0.046	12.18	5	25	40	-
	300	1.0000	0.0318	1.022	2.240	1.000	0.041	13.40	5	28	55	-
Sica	100	0.9861	0.0004	1.006	4.541	0.956	0.926	3.99	4	4	9	-
	200	0.9854	0.0002	1.006	5.137	0.956	0.929	3.98	4	4	10	-
	300	0.9834	0.0002	1.007	5.149	0.952	0.920	3.98	4	4	9	-
Hard	100	0.9793	0.0024	1.011	5.055	0.924	0.777	4.14	3	5	11	-
	200	0.9691	0.0009	1.013	6.166	0.889	0.772	4.05	3	5	14	-
	300	0.9625	0.0005	1.016	6.783	0.864	0.756	4.00	3	5	10	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3687	1.041	4.665	1.000	0.000	39.40	30	50	58	-
	200	1.0000	0.3435	1.075	6.981	1.000	0.000	71.34	63	79	89	-
	300	1.0000	0.2791	1.085	7.588	1.000	0.000	86.62	79	95	106	-
$v = 1$	100	1.0000	0.1941	1.088	10.728	1.000	0.000	22.63	14	34	50	-
	200	1.0000	0.1965	1.166	18.246	1.000	0.000	42.52	28	61	88	-
	300	1.0000	0.2083	1.238	25.742	1.000	0.000	65.66	45	93	140	-

Notes: See notes to Table 55.

Table 57: MC findings for DGPII(b)

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0175	1.003	1.632	1.000	0.002	5.68	5	7	9	0.091
	200	1.0000	0.0081	1.003	1.629	1.000	0.003	5.58	5	7	9	0.098
	300	1.0000	0.0052	1.003	1.711	1.000	0.003	5.53	5	7	9	0.093
$p = 0.05$, $\delta = 1$	100	1.0000	0.0155	1.002	1.507	1.000	0.002	5.49	5	7	8	0.052
	200	1.0000	0.0072	1.002	1.487	1.000	0.004	5.41	5	7	9	0.053
	300	1.0000	0.0046	1.003	1.531	1.000	0.006	5.36	5	6	8	0.048
$p = 0.01$, $\delta = 1$	100	1.0000	0.0129	1.001	1.338	1.000	0.014	5.24	5	6	7	0.013
	200	1.0000	0.0061	1.002	1.311	1.000	0.010	5.19	5	6	7	0.015
	300	1.0000	0.0039	1.002	1.350	1.000	0.018	5.15	5	6	8	0.015
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0144	1.002	1.420	1.000	0.006	5.38	5	6	8	0.029
	200	1.0000	0.0067	1.002	1.413	1.000	0.008	5.31	5	6	8	0.036
	300	1.0000	0.0042	1.002	1.438	1.000	0.010	5.25	5	6	8	0.033
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0134	1.002	1.356	1.000	0.010	5.28	5	6	7	0.015
	200	1.0000	0.0062	1.002	1.335	1.000	0.009	5.22	5	6	8	0.018
	300	1.0000	0.0039	1.002	1.365	1.000	0.016	5.16	5	6	8	0.018
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0119	1.001	1.290	1.000	0.025	5.14	5	6	7	0.005
	200	1.0000	0.0056	1.001	1.256	1.000	0.024	5.09	5	6	7	0.005
	300	1.0000	0.0035	1.001	1.270	1.000	0.035	5.04	5	6	7	0.002
Penalised regression methods												
Lasso	100	1.0000	0.0648	1.010	1.945	1.000	0.058	10.22	4	21	34	-
	200	1.0000	0.0387	1.011	2.047	1.000	0.049	11.58	5	23	53	-
	300	1.0000	0.0298	1.013	2.223	1.000	0.041	12.83	5	28	60	-
Sica	100	0.9994	0.0003	1.001	1.643	0.998	0.979	4.02	4	4	8	-
	200	0.9991	0.0001	1.001	2.439	0.998	0.982	4.02	4	4	7	-
	300	0.9994	0.0000	1.000	1.773	0.998	0.986	4.01	4	4	7	-
Hard	100	0.9993	0.0012	1.001	1.926	0.997	0.914	4.11	4	5	9	-
	200	0.9965	0.0004	1.002	3.306	0.987	0.924	4.06	4	5	7	-
	300	0.9971	0.0003	1.002	3.157	0.989	0.935	4.06	4	5	9	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3673	1.024	4.600	1.000	0.000	39.26	29	49	57	-
	200	1.0000	0.3477	1.044	6.754	1.000	0.000	72.16	62	80	87	-
	300	1.0000	0.2891	1.053	7.910	1.000	0.000	89.58	82	98	108	-
$v = 1$	100	1.0000	0.1851	1.052	10.510	1.000	0.000	21.77	14	32	58	-
	200	1.0000	0.1827	1.098	17.135	1.000	0.000	39.80	27	56	80	-
	300	1.0000	0.1881	1.145	25.938	1.000	0.000	59.67	42	80	116	-

Notes: See notes to Table 55.

Table 58: MC findings for DGPII(b)

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9776	0.0050	1.016	1.581	0.913	0.557	4.39	3	6	8	0.112
	200	0.9709	0.0024	1.020	1.733	0.888	0.548	4.35	3	6	9	0.131
	300	0.9656	0.0015	1.021	1.780	0.870	0.569	4.31	3	6	8	0.125
$p = 0.05$, $\delta = 1$	100	0.9669	0.0032	1.013	1.497	0.875	0.632	4.17	3	5	8	0.067
	200	0.9573	0.0015	1.016	1.613	0.839	0.619	4.11	3	5	8	0.068
	300	0.9519	0.0010	1.017	1.676	0.821	0.614	4.09	3	5	7	0.077
$p = 0.01$, $\delta = 1$	100	0.9378	0.0013	1.012	1.517	0.777	0.676	3.88	3	5	7	0.015
	200	0.9175	0.0005	1.016	1.670	0.706	0.636	3.77	3	5	6	0.018
	300	0.9081	0.0003	1.017	1.695	0.672	0.606	3.72	3	5	7	0.021
$p = 0.1$, $\delta = 1.25$	100	0.9608	0.0024	1.011	1.473	0.855	0.665	4.08	3	5	7	0.051
	200	0.9434	0.0009	1.014	1.573	0.789	0.644	3.96	3	5	7	0.042
	300	0.9336	0.0006	1.016	1.667	0.756	0.629	3.91	3	5	7	0.044
$p = 0.05$, $\delta = 1.25$	100	0.9476	0.0017	1.011	1.493	0.809	0.682	3.95	3	5	7	0.027
	200	0.9251	0.0006	1.015	1.640	0.731	0.643	3.82	3	5	6	0.022
	300	0.9135	0.0004	1.017	1.681	0.690	0.610	3.76	3	5	7	0.023
$p = 0.01$, $\delta = 1.25$	100	0.9043	0.0006	1.016	1.688	0.672	0.623	3.68	3	4	6	0.007
	200	0.8755	0.0002	1.020	1.883	0.586	0.561	3.54	2	4	5	0.006
	300	0.8543	0.0001	1.024	2.012	0.532	0.503	3.46	2	4	6	0.009
Penalised regression methods												
Lasso	100	0.9639	0.0649	1.052	1.839	0.864	0.059	10.09	4	20	44	-
	200	0.9566	0.0468	1.063	2.062	0.837	0.036	13.01	4	28	55	-
	300	0.9510	0.0383	1.073	2.222	0.817	0.026	15.15	4	35	70	-
Sica	100	0.4725	0.0028	1.104	5.856	0.017	0.007	2.16	1	4	18	-
	200	0.4424	0.0019	1.120	6.406	0.009	0.002	2.14	1	5	18	-
	300	0.4260	0.0011	1.121	6.589	0.004	0.001	2.03	1	4	18	-
Hard	100	0.4716	0.0045	1.107	5.918	0.004	0.001	2.32	1	5	11	-
	200	0.4275	0.0019	1.121	6.343	0.001	0.001	2.08	1	4	13	-
	300	0.4091	0.0014	1.130	6.598	0.000	0.000	2.04	1	5	13	-
Boosting methods												
$v = 0.1$	100	0.9870	0.3774	1.141	4.851	0.948	0.000	40.18	30	50	59	-
	200	0.9823	0.3117	1.196	6.023	0.930	0.000	65.03	58	71	78	-
	300	0.9795	0.2404	1.207	5.975	0.920	0.000	75.09	67	83	94	-
$v = 1$	100	0.8086	0.2168	1.264	10.618	0.376	0.000	24.05	13	39	65	-
	200	0.7496	0.2549	1.437	17.077	0.246	0.000	52.96	31	83	111	-
	300	0.7248	0.2583	1.707	>100	0.197	0.000	79.35	50	110	145	-

Notes: See notes to Table 55.

Table 59: MC findings for DGPII(b)

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0115	1.005	1.533	1.000	0.170	5.10	4	6	9	0.077
	200	1.0000	0.0053	1.005	1.623	1.000	0.217	5.05	4	6	10	0.107
	300	1.0000	0.0033	1.005	1.600	1.000	0.243	4.99	4	6	9	0.093
$p = 0.05$, $\delta = 1$	100	1.0000	0.0095	1.003	1.385	1.000	0.237	4.91	4	6	8	0.041
	200	1.0000	0.0043	1.004	1.441	1.000	0.302	4.84	4	6	8	0.058
	300	1.0000	0.0027	1.003	1.394	1.000	0.318	4.80	4	6	8	0.044
$p = 0.01$, $\delta = 1$	100	1.0000	0.0066	1.002	1.213	1.000	0.409	4.63	4	5	7	0.012
	200	1.0000	0.0029	1.002	1.229	1.000	0.470	4.57	4	5	7	0.013
	300	1.0000	0.0018	1.001	1.174	1.000	0.497	4.54	4	5	6	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0085	1.003	1.339	1.000	0.285	4.82	4	6	8	0.035
	200	1.0000	0.0037	1.003	1.338	1.000	0.370	4.72	4	6	8	0.033
	300	1.0000	0.0022	1.002	1.279	1.000	0.397	4.66	4	6	8	0.025
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0073	1.002	1.253	1.000	0.362	4.70	4	6	7	0.016
	200	1.0000	0.0031	1.002	1.249	1.000	0.442	4.61	4	5	7	0.016
	300	1.0000	0.0019	1.002	1.189	1.000	0.477	4.56	4	5	7	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0052	1.001	1.165	1.000	0.526	4.50	4	5	7	0.004
	200	1.0000	0.0022	1.001	1.160	1.000	0.592	4.43	4	5	7	0.004
	300	1.0000	0.0013	1.001	1.118	1.000	0.628	4.38	4	5	6	0.003
Penalised regression methods												
Lasso	100	1.0000	0.0647	1.017	1.881	1.000	0.054	10.21	4	19	42	-
	200	1.0000	0.0417	1.021	2.092	1.000	0.038	12.18	5	24	44	-
	300	1.0000	0.0328	1.022	2.165	1.000	0.036	13.70	5	29	59	-
Sica	100	0.8513	0.0010	1.024	6.924	0.587	0.526	3.50	2	5	9	-
	200	0.8258	0.0005	1.028	7.228	0.518	0.456	3.40	2	5	10	-
	300	0.8129	0.0003	1.029	8.105	0.496	0.443	3.34	2	5	10	-
Hard	100	0.8111	0.0043	1.032	7.492	0.413	0.237	3.65	2	6	16	-
	200	0.7475	0.0018	1.043	9.045	0.277	0.157	3.34	2	6	11	-
	300	0.7311	0.0010	1.045	9.542	0.231	0.142	3.21	2	5	12	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3645	1.042	4.527	1.000	0.000	38.99	29	49	58	-
	200	1.0000	0.3450	1.076	7.037	1.000	0.000	71.61	62	80	88	-
	300	1.0000	0.2819	1.086	7.679	1.000	0.000	87.44	80	95	103	-
$v = 1$	100	0.9968	0.1883	1.087	10.296	0.987	0.000	22.07	13	33	49	-
	200	0.9941	0.1951	1.167	17.965	0.977	0.000	42.21	28	60	81	-
	300	0.9906	0.2063	1.233	25.540	0.965	0.000	65.03	44	93	132	-

Notes: See notes to Table 55.

Table 60: MC findings for DGPII(b)

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0150	1.003	1.609	1.000	0.018	5.44	5	7	9	0.083
	200	1.0000	0.0071	1.003	1.636	1.000	0.030	5.39	5	7	11	0.085
	300	1.0000	0.0044	1.004	1.702	1.000	0.044	5.31	5	7	9	0.087
$p = 0.05$, $\delta = 1$	100	1.0000	0.0132	1.002	1.470	1.000	0.028	5.27	5	6	9	0.045
	200	1.0000	0.0062	1.002	1.486	1.000	0.047	5.21	5	6	8	0.043
	300	1.0000	0.0039	1.003	1.514	1.000	0.064	5.15	4	6	9	0.041
$p = 0.01$, $\delta = 1$	100	1.0000	0.0109	1.001	1.304	1.000	0.072	5.05	4	6	8	0.006
	200	1.0000	0.0051	1.001	1.315	1.000	0.106	4.99	4	6	7	0.013
	300	1.0000	0.0032	1.002	1.319	1.000	0.145	4.94	4	6	7	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0124	1.002	1.411	1.000	0.036	5.19	5	6	8	0.028
	200	1.0000	0.0057	1.002	1.399	1.000	0.066	5.11	4	6	8	0.024
	300	1.0000	0.0035	1.002	1.405	1.000	0.098	5.04	4	6	7	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0114	1.002	1.345	1.000	0.056	5.10	4	6	8	0.014
	200	1.0000	0.0052	1.001	1.335	1.000	0.097	5.02	4	6	8	0.015
	300	1.0000	0.0033	1.002	1.343	1.000	0.132	4.97	4	6	7	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0098	1.001	1.259	1.000	0.128	4.94	4	6	7	0.001
	200	1.0000	0.0045	1.001	1.242	1.000	0.170	4.88	4	5	7	0.004
	300	1.0000	0.0027	1.001	1.249	1.000	0.226	4.81	4	5	7	0.003
					Penalised regression methods							
Lasso	100	1.0000	0.0654	1.010	1.889	1.000	0.049	10.28	5	20	46	-
	200	1.0000	0.0401	1.011	2.027	1.000	0.045	11.85	5	24	43	-
	300	1.0000	0.0295	1.013	2.166	1.000	0.038	12.74	5	27	55	-
Sica	100	0.9645	0.0008	1.006	5.372	0.895	0.848	3.94	3	4	11	-
	200	0.9566	0.0003	1.007	6.071	0.869	0.832	3.88	3	4	11	-
	300	0.9506	0.0002	1.008	6.545	0.856	0.815	3.85	2	4	8	-
Hard	100	0.9450	0.0031	1.010	6.088	0.801	0.611	4.08	3	6	11	-
	200	0.9185	0.0012	1.014	7.496	0.718	0.574	3.90	3	5	11	-
	300	0.9059	0.0007	1.016	8.149	0.669	0.537	3.82	3	5	9	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3664	1.025	4.547	1.000	0.000	39.18	30	49	57	-
	200	1.0000	0.3502	1.044	7.044	1.000	0.000	72.64	62	81	89	-
	300	1.0000	0.2924	1.053	8.025	1.000	0.000	90.55	83	98	109	-
$v = 1$	100	1.0000	0.1888	1.052	10.575	1.000	0.000	22.12	14	33	46	-
	200	1.0000	0.1843	1.097	17.794	1.000	0.000	40.12	28	56	85	-
	300	1.0000	0.1876	1.144	25.870	1.000	0.000	59.52	42	81	119	-

Notes: See notes to Table 55.

Table 61: MC findings for DGPII(b)

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.8053	0.0036	1.025	1.721	0.458	0.314	3.56	2	5	8	0.100
	200	0.7429	0.0017	1.031	1.909	0.358	0.248	3.31	1	5	8	0.113
	300	0.7225	0.0011	1.035	2.055	0.310	0.227	3.22	1	5	8	0.103
$p = 0.05$, $\delta = 1$	100	0.7605	0.0021	1.024	1.655	0.384	0.304	3.24	1	5	7	0.055
	200	0.6956	0.0010	1.031	1.862	0.286	0.226	2.98	1	5	8	0.073
	300	0.6721	0.0006	1.036	1.992	0.239	0.194	2.88	1	5	6	0.060
$p = 0.01$, $\delta = 1$	100	0.6320	0.0006	1.032	1.824	0.216	0.198	2.59	0	4	6	0.013
	200	0.5691	0.0003	1.040	1.999	0.145	0.129	2.33	0	4	6	0.016
	300	0.5441	0.0002	1.046	2.137	0.118	0.108	2.24	0	4	6	0.017
$p = 0.1$, $\delta = 1.25$	100	0.7259	0.0014	1.025	1.662	0.334	0.282	3.04	1	5	7	0.035
	200	0.6488	0.0006	1.033	1.881	0.230	0.194	2.71	1	4	6	0.041
	300	0.6180	0.0004	1.038	2.036	0.180	0.161	2.58	1	4	6	0.034
$p = 0.05$, $\delta = 1.25$	100	0.6663	0.0008	1.029	1.757	0.249	0.224	2.74	1	4	6	0.019
	200	0.5918	0.0003	1.038	1.952	0.170	0.152	2.43	0	4	6	0.019
	300	0.5609	0.0002	1.044	2.103	0.129	0.119	2.31	0	4	6	0.019
$p = 0.01$, $\delta = 1.25$	100	0.5405	0.0003	1.044	2.053	0.133	0.128	2.19	0	4	5	0.006
	200	0.4723	0.0001	1.055	2.233	0.085	0.080	1.91	0	4	5	0.011
	300	0.4364	0.0001	1.061	2.370	0.061	0.058	1.77	0	4	5	0.004
Penalised regression methods												
Lasso	100	0.8128	0.0572	1.043	1.429	0.424	0.027	8.74	3	19	39	-
	200	0.7983	0.0447	1.053	1.645	0.394	0.011	11.95	3	27	65	-
	300	0.7799	0.0371	1.058	1.736	0.349	0.007	14.11	3	33	67	-
Sica	100	0.3315	0.0046	1.075	3.770	0.000	0.000	1.77	1	4	12	-
	200	0.3081	0.0024	1.083	3.954	0.000	0.000	1.70	1	4	12	-
	300	0.3025	0.0018	1.090	4.217	0.000	0.000	1.73	1	4	19	-
Hard	100	0.3371	0.0055	1.078	3.844	0.000	0.000	1.88	1	4	11	-
	200	0.3124	0.0030	1.088	4.136	0.000	0.000	1.85	1	4	15	-
	300	0.2985	0.0018	1.090	4.173	0.000	0.000	1.72	1	4	12	-
Boosting methods												
$v = 0.1$	100	0.9126	0.3758	1.135	4.613	0.684	0.000	39.73	29	49	57	-
	200	0.8948	0.3137	1.199	5.865	0.630	0.000	65.07	58	72	78	-
	300	0.8775	0.2428	1.200	5.786	0.575	0.000	75.38	68	83	90	-
$v = 1$	100	0.6204	0.2071	1.243	9.271	0.078	0.000	22.37	12	37	66	-
	200	0.6256	0.2525	1.411	14.898	0.091	0.000	51.99	30	82	110	-
	300	0.6045	0.2593	1.791	>100	0.076	0.000	79.18	51	111	131	-

Notes: See notes to Table 55.

Table 62: MC findings for DGPII(b)

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9998	0.0072	1.004	1.470	0.999	0.446	4.69	4	6	9	0.067
	200	0.9995	0.0030	1.005	1.515	0.998	0.527	4.59	4	6	8	0.086
	300	0.9984	0.0019	1.005	1.532	0.994	0.531	4.56	4	6	9	0.082
$p = 0.05$, $\delta = 1$	100	0.9995	0.0054	1.003	1.327	0.998	0.550	4.52	4	6	8	0.035
	200	0.9989	0.0021	1.003	1.352	0.996	0.639	4.41	4	5	8	0.048
	300	0.9979	0.0013	1.003	1.366	0.992	0.646	4.39	4	5	8	0.046
$p = 0.01$, $\delta = 1$	100	0.9978	0.0029	1.001	1.183	0.991	0.733	4.27	4	5	7	0.012
	200	0.9959	0.0010	1.001	1.193	0.984	0.795	4.19	4	5	7	0.008
	300	0.9946	0.0006	1.001	1.174	0.979	0.804	4.16	4	5	7	0.011
$p = 0.1$, $\delta = 1.25$	100	0.9990	0.0045	1.002	1.263	0.996	0.612	4.43	4	5	7	0.024
	200	0.9981	0.0016	1.002	1.261	0.993	0.707	4.31	4	5	7	0.023
	300	0.9963	0.0009	1.002	1.239	0.985	0.734	4.26	4	5	8	0.023
$p = 0.05$, $\delta = 1.25$	100	0.9984	0.0034	1.001	1.202	0.994	0.691	4.32	4	5	7	0.014
	200	0.9970	0.0012	1.001	1.198	0.988	0.777	4.22	4	5	7	0.010
	300	0.9949	0.0007	1.001	1.184	0.980	0.794	4.18	4	5	7	0.013
$p = 0.01$, $\delta = 1.25$	100	0.9954	0.0019	1.001	1.133	0.982	0.808	4.16	4	5	6	0.006
	200	0.9909	0.0006	1.001	1.177	0.964	0.847	4.09	4	5	6	0.003
	300	0.9899	0.0004	1.001	1.152	0.961	0.861	4.06	4	5	6	0.002
Penalised regression methods												
Lasso	100	0.9889	0.0632	1.016	1.798	0.956	0.065	10.02	4	19	35	-
	200	0.9870	0.0397	1.021	2.004	0.949	0.047	11.73	4	24	60	-
	300	0.9829	0.0304	1.021	2.019	0.933	0.044	12.93	4	28	69	-
Sica	100	0.5625	0.0017	1.034	6.149	0.067	0.034	2.41	1	5	10	-
	200	0.5144	0.0006	1.038	6.937	0.026	0.014	2.17	1	4	10	-
	300	0.4953	0.0005	1.041	7.116	0.020	0.007	2.12	1	4	11	-
Hard	100	0.5503	0.0039	1.036	6.476	0.021	0.004	2.57	1	5	17	-
	200	0.4948	0.0012	1.042	7.120	0.004	0.002	2.21	1	4	19	-
	300	0.4799	0.0007	1.042	7.061	0.002	0.000	2.12	1	4	10	-
Boosting methods												
$v = 0.1$	100	0.9968	0.3658	1.040	4.451	0.987	0.000	39.11	29	49	59	-
	200	0.9960	0.3467	1.075	7.006	0.984	0.000	71.94	61	80	88	-
	300	0.9938	0.2849	1.086	7.364	0.975	0.000	88.29	80	96	106	-
$v = 1$	100	0.9208	0.1834	1.085	9.955	0.703	0.000	21.29	13	32	44	-
	200	0.8913	0.1901	1.161	17.524	0.608	0.000	40.83	27	59	83	-
	300	0.8680	0.2069	1.233	23.996	0.536	0.000	64.71	43	94	122	-

Notes: See notes to Table 55.

Table 63: MC findings for DGPII(b)

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0110	1.003	1.522	1.000	0.192	5.05	4	6	8	0.070
	200	1.0000	0.0052	1.003	1.570	1.000	0.218	5.01	4	6	8	0.078
	300	1.0000	0.0032	1.004	1.662	1.000	0.255	4.96	4	6	9	0.086
$p = 0.05$, $\delta = 1$	100	1.0000	0.0091	1.002	1.365	1.000	0.263	4.87	4	6	8	0.034
	200	1.0000	0.0042	1.002	1.399	1.000	0.302	4.82	4	6	7	0.043
	300	1.0000	0.0026	1.002	1.441	1.000	0.349	4.76	4	6	7	0.044
$p = 0.01$, $\delta = 1$	100	1.0000	0.0062	1.001	1.206	1.000	0.441	4.60	4	5	7	0.007
	200	1.0000	0.0028	1.001	1.201	1.000	0.482	4.55	4	5	6	0.012
	300	1.0000	0.0018	1.001	1.226	1.000	0.500	4.53	4	5	7	0.012
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0081	1.001	1.297	1.000	0.316	4.78	4	6	7	0.021
	200	1.0000	0.0036	1.002	1.313	1.000	0.369	4.70	4	6	7	0.028
	300	1.0000	0.0022	1.002	1.310	1.000	0.421	4.64	4	6	7	0.024
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0069	1.001	1.234	1.000	0.392	4.66	4	6	7	0.012
	200	1.0000	0.0030	1.001	1.230	1.000	0.452	4.59	4	5	7	0.015
	300	1.0000	0.0019	1.001	1.240	1.000	0.480	4.56	4	5	7	0.014
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0047	1.001	1.152	1.000	0.562	4.45	4	5	6	0.004
	200	1.0000	0.0020	1.001	1.136	1.000	0.608	4.40	4	5	6	0.004
	300	1.0000	0.0013	1.001	1.145	1.000	0.627	4.38	4	5	6	0.004
Penalised regression methods												
Lasso	100	0.9993	0.0656	1.009	1.838	0.997	0.057	10.29	4	19	45	-
	200	0.9986	0.0415	1.012	2.002	0.995	0.038	12.12	5	25	52	-
	300	0.9986	0.0303	1.013	2.134	0.995	0.041	12.97	5	26	53	-
Sica	100	0.7601	0.0014	1.017	6.754	0.367	0.296	3.18	2	5	11	-
	200	0.7251	0.0007	1.019	6.996	0.288	0.223	3.03	2	5	10	-
	300	0.6835	0.0003	1.023	8.078	0.224	0.180	2.83	2	4	9	-
Hard	100	0.7044	0.0044	1.022	7.504	0.184	0.077	3.24	2	6	22	-
	200	0.6400	0.0015	1.026	8.531	0.083	0.034	2.85	2	5	15	-
	300	0.6118	0.0007	1.029	9.390	0.051	0.022	2.66	2	5	9	-
Boosting methods												
$v = 0.1$	100	0.9999	0.3638	1.024	4.444	1.000	0.000	38.93	30	49	56	-
	200	0.9998	0.3501	1.045	7.043	0.999	0.000	72.61	61	82	92	-
	300	0.9996	0.2945	1.053	8.138	0.999	0.000	91.18	84	99	108	-
$v = 1$	100	0.9903	0.1824	1.051	10.152	0.961	0.000	21.47	13	32	49	-
	200	0.9811	0.1814	1.098	17.458	0.926	0.000	39.48	26	55	70	-
	300	0.9785	0.1869	1.142	25.772	0.915	0.000	59.22	41	80	113	-

Notes: See notes to Table 55.

2.3 Findings for designs with zero net signal effects

Table 64: MC findings for DGPIII

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9996	0.0039	1.014	1.539	0.999	0.698	4.37	4	6	8	1.110
	200	0.9994	0.0021	1.017	1.582	0.998	0.679	4.41	4	6	8	1.128
	300	0.9990	0.0015	1.019	1.788	0.996	0.661	4.43	4	6	8	1.140
$p = 0.05$, $\delta = 1$	100	0.9995	0.0021	1.009	1.378	0.998	0.822	4.20	4	5	7	1.076
	200	0.9989	0.0011	1.010	1.420	0.996	0.816	4.20	4	5	7	1.077
	300	0.9983	0.0008	1.012	1.633	0.993	0.789	4.24	4	5	8	1.092
$p = 0.01$, $\delta = 1$	100	0.9979	0.0005	1.004	1.369	0.992	0.944	4.04	4	4	6	1.037
	200	0.9946	0.0003	1.007	1.871	0.981	0.931	4.03	4	5	6	1.057
	300	0.9938	0.0002	1.009	2.081	0.978	0.920	4.04	4	5	6	1.070
$p = 0.1$, $\delta = 1.25$	100	0.9994	0.0014	1.006	1.300	0.998	0.880	4.13	4	5	7	1.056
	200	0.9978	0.0007	1.008	1.450	0.991	0.876	4.12	4	5	7	1.064
	300	0.9960	0.0005	1.010	1.852	0.986	0.860	4.13	4	5	7	1.075
$p = 0.05$, $\delta = 1.25$	100	0.9983	0.0008	1.004	1.361	0.993	0.925	4.07	4	5	7	1.042
	200	0.9956	0.0003	1.007	1.816	0.985	0.922	4.05	4	5	6	1.058
	300	0.9940	0.0003	1.009	2.107	0.980	0.912	4.05	4	5	6	1.069
$p = 0.01$, $\delta = 1.25$	100	0.9941	0.0002	1.005	1.958	0.979	0.963	3.99	4	4	5	1.040
	200	0.9861	0.0001	1.012	3.011	0.958	0.941	3.96	4	4	6	1.065
	300	0.9814	0.0001	1.017	3.919	0.949	0.931	3.95	3	4	6	1.064
					Penalised regression methods							
Lasso	100	0.9989	0.1444	1.121	7.027	0.996	0.003	17.86	8	29	47	-
	200	0.9971	0.1012	1.162	8.366	0.990	0.001	23.83	9	42	59	-
	300	0.9950	0.0807	1.192	10.444	0.981	0.001	27.87	10	49	84	-
Sica	100	0.9836	0.0014	1.019	3.629	0.948	0.865	4.07	3	5	14	-
	200	0.9804	0.0010	1.027	4.223	0.941	0.830	4.13	3	5	12	-
	300	0.9800	0.0009	1.030	4.097	0.935	0.807	4.18	3	6	17	-
Hard	100	0.9438	0.0052	1.064	7.040	0.831	0.587	4.27	3	6	21	-
	200	0.9065	0.0027	1.097	8.761	0.738	0.497	4.15	3	6.5	12	-
	300	0.8575	0.0017	1.139	12.439	0.653	0.450	3.95	1	6	15	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3635	1.160	6.007	1.000	0.000	38.90	31	47	56	-
	200	1.0000	0.2951	1.241	8.041	1.000	0.000	61.84	55	69	76	-
	300	0.9999	0.2285	1.266	10.065	1.000	0.000	71.64	65	79	88	-
$v = 1$	100	0.9996	0.1749	1.252	9.343	0.999	0.000	20.79	13	32	52	-
	200	0.9974	0.2098	1.435	14.390	0.990	0.000	45.11	27	70	94	-
	300	0.9904	0.2269	1.692	>100	0.963	0.000	71.14	47	101	136	-

Notes: There are 4 signal variables ($\beta_i \neq 0$ for $i = 1, 2, 3, 4$) of which the last one has zero net effect ($\theta_4 = 0$). See notes to Table 1 for a brief summary of the reported statistics. See Section 5 of CKP for a detailed summary of the reported statistics, a description of the design and a description of implementation of individual methods..

Table 65: MC findings for DGPIII

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0030	1.004	1.371	1.000	0.762	4.29	4	5	9	1.091
	200	1.0000	0.0017	1.005	1.503	1.000	0.735	4.33	4	5.5	8	1.100
	300	1.0000	0.0011	1.005	1.495	1.000	0.737	4.31	4	5	8	1.093
$p = 0.05$, $\delta = 1$	100	1.0000	0.0017	1.003	1.243	1.000	0.861	4.16	4	5	7	1.055
	200	1.0000	0.0009	1.003	1.309	1.000	0.847	4.18	4	5	8	1.053
	300	1.0000	0.0006	1.003	1.304	1.000	0.847	4.17	4	5	7	1.054
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.001	1.068	1.000	0.970	4.03	4	4	6	1.015
	200	1.0000	0.0002	1.001	1.082	1.000	0.966	4.04	4	4	6	1.012
	300	1.0000	0.0001	1.000	1.066	1.000	0.976	4.02	4	4	5	1.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0011	1.002	1.183	1.000	0.904	4.11	4	5	7	1.040
	200	1.0000	0.0005	1.002	1.194	1.000	0.907	4.10	4	5	6	1.031
	300	1.0000	0.0003	1.002	1.168	1.000	0.926	4.08	4	5	6	1.029
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.107	1.000	0.948	4.05	4	5	7	1.024
	200	1.0000	0.0003	1.001	1.116	1.000	0.952	4.05	4	4	6	1.017
	300	1.0000	0.0001	1.001	1.072	1.000	0.973	4.03	4	4	5	1.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.035	1.000	0.987	4.01	4	4	5	1.007
	200	1.0000	0.0000	1.000	1.029	1.000	0.991	4.01	4	4	5	1.004
	300	1.0000	0.0000	1.000	1.020	1.000	0.994	4.01	4	4	5	1.003
Penalised regression methods												
Lasso	100	1.0000	0.1524	1.032	5.315	1.000	0.000	18.64	10	30	48	-
	200	1.0000	0.0989	1.042	6.780	1.000	0.001	23.38	11	40	75	-
	300	1.0000	0.0762	1.049	7.674	1.000	0.000	26.55	12	46	78	-
Sica	100	1.0000	0.0006	1.001	1.390	1.000	0.962	4.06	4	4	11	-
	200	1.0000	0.0002	1.001	1.374	1.000	0.969	4.05	4	4	10	-
	300	1.0000	0.0001	1.001	1.346	1.000	0.978	4.04	4	4	10	-
Hard	100	0.9988	0.0008	1.002	2.400	0.995	0.934	4.07	4	5	8	-
	200	0.9985	0.0003	1.002	2.622	0.994	0.950	4.06	4	4	10	-
	300	0.9981	0.0002	1.003	2.847	0.993	0.957	4.04	4	4	9	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3598	1.045	5.057	1.000	0.000	38.54	31	47	53	-
	200	1.0000	0.3162	1.075	7.292	1.000	0.000	65.98	59	73	81	-
	300	1.0000	0.2550	1.086	8.393	1.000	0.000	79.48	72	87	95	-
$v = 1$	100	1.0000	0.1529	1.080	8.536	1.000	0.000	18.67	12	27	38	-
	200	1.0000	0.1570	1.154	14.667	1.000	0.000	34.77	24	47	66	-
	300	1.0000	0.1667	1.219	20.809	1.000	0.000	53.33	39	72	107	-

Notes: See notes to Table 64.

Table 66: MC findings for DGPIII

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0026	1.002	1.340	1.000	0.790	4.25	4	5	8	1.066
	200	1.0000	0.0014	1.002	1.385	1.000	0.755	4.28	4	5	8	1.073
	300	1.0000	0.0010	1.003	1.524	1.000	0.746	4.31	4	5	9	1.096
$p = 0.05$, $\delta = 1$	100	1.0000	0.0015	1.001	1.210	1.000	0.875	4.14	4	5	7	1.038
	200	1.0000	0.0007	1.001	1.241	1.000	0.865	4.15	4	5	7	1.036
	300	1.0000	0.0006	1.002	1.322	1.000	0.854	4.17	4	5	8	1.050
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.000	1.081	1.000	0.965	4.04	4	4	6	1.011
	200	1.0000	0.0002	1.000	1.083	1.000	0.964	4.04	4	4	6	1.010
	300	1.0000	0.0001	1.000	1.089	1.000	0.963	4.04	4	4	6	1.012
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.001	1.160	1.000	0.912	4.10	4	5	7	1.027
	200	1.0000	0.0004	1.001	1.160	1.000	0.918	4.09	4	5	7	1.021
	300	1.0000	0.0003	1.001	1.193	1.000	0.918	4.09	4	5	8	1.025
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.000	1.105	1.000	0.948	4.06	4	5	6	1.015
	200	1.0000	0.0002	1.001	1.107	1.000	0.953	4.05	4	4	6	1.013
	300	1.0000	0.0002	1.001	1.121	1.000	0.953	4.05	4	4	7	1.016
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.033	1.000	0.987	4.01	4	4	6	1.005
	200	1.0000	0.0000	1.000	1.020	1.000	0.992	4.01	4	4	5	1.001
	300	1.0000	0.0000	1.000	1.025	1.000	0.990	4.01	4	4	5	1.003
Penalised regression methods												
Lasso	100	1.0000	0.1489	1.019	5.419	1.000	0.001	18.30	9	32	54	-
	200	1.0000	0.0984	1.025	6.591	1.000	0.001	23.30	10	37	65	-
	300	1.0000	0.0743	1.029	7.450	1.000	0.001	25.99	12	44	77	-
Sica	100	1.0000	0.0004	1.000	1.341	1.000	0.975	4.04	4	4	9	-
	200	1.0000	0.0001	1.000	1.304	1.000	0.982	4.02	4	4	7	-
	300	1.0000	0.0001	1.000	1.358	1.000	0.979	4.03	4	4	9	-
Hard	100	0.9996	0.0002	1.000	2.347	0.999	0.983	4.02	4	4	8	-
	200	0.9993	0.0001	1.001	2.793	0.997	0.984	4.01	4	4	9	-
	300	0.9986	0.0001	1.002	4.964	0.996	0.981	4.02	4	4	9	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3592	1.027	4.981	1.000	0.000	38.49	30	47	55	-
	200	1.0000	0.3184	1.044	6.971	1.000	0.000	66.41	59	73	82	-
	300	1.0000	0.2586	1.051	8.079	1.000	0.000	80.55	73	88	99	-
$v = 1$	100	1.0000	0.1492	1.049	8.531	1.000	0.000	18.33	12	26	42	-
	200	1.0000	0.1489	1.094	14.514	1.000	0.000	33.18	23	45	62	-
	300	1.0000	0.1535	1.135	20.812	1.000	0.000	49.43	37	64	86	-

Notes: See notes to Table 64.

Table 67: MC findings for DGPIII

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9664	0.0034	1.025	2.583	0.894	0.650	4.20	3	5	8	1.102
	200	0.9541	0.0019	1.033	2.981	0.852	0.607	4.19	3	6	8	1.104
	300	0.9386	0.0013	1.039	3.440	0.818	0.563	4.15	3	6	7	1.095
$p = 0.05$, $\delta = 1$	100	0.9524	0.0021	1.025	2.924	0.854	0.710	4.01	3	5	8	1.059
	200	0.9339	0.0010	1.033	3.342	0.796	0.655	3.93	3	5	7	1.057
	300	0.9130	0.0008	1.042	3.917	0.760	0.607	3.88	2	5	7	1.039
$p = 0.01$, $\delta = 1$	100	0.8823	0.0004	1.044	4.564	0.700	0.677	3.57	1	4	6	0.957
	200	0.8573	0.0003	1.054	5.085	0.644	0.608	3.48	1	4	5	0.924
	300	0.8196	0.0002	1.068	5.779	0.579	0.542	3.34	1	4	6	0.866
$p = 0.1$, $\delta = 1.25$	100	0.9358	0.0014	1.028	3.300	0.812	0.717	3.88	3	5	7	1.024
	200	0.9080	0.0006	1.038	3.909	0.734	0.652	3.75	2	5	7	1.004
	300	0.8734	0.0004	1.053	4.768	0.679	0.595	3.62	1	5	7	0.958
$p = 0.05$, $\delta = 1.25$	100	0.9059	0.0007	1.037	4.022	0.746	0.701	3.69	2	4	7	0.993
	200	0.8738	0.0003	1.049	4.715	0.672	0.624	3.56	1	4	6	0.954
	300	0.8324	0.0002	1.065	5.558	0.600	0.557	3.40	1	4	6	0.886
$p = 0.01$, $\delta = 1.25$	100	0.8150	0.0001	1.067	5.928	0.575	0.568	3.27	1	4	6	0.856
	200	0.7659	0.0001	1.086	6.801	0.490	0.480	3.08	0	4	5	0.791
	300	0.7145	0.0000	1.105	7.568	0.431	0.424	2.87	0	4	5	0.696
Penalised regression methods												
Lasso	100	0.9401	0.1105	1.127	7.034	0.805	0.005	14.37	4	28	45	-
	200	0.9058	0.0725	1.160	8.411	0.700	0.001	17.83	5	37	68	-
	300	0.8683	0.0551	1.182	9.150	0.582	0.001	19.79	5	44	84	-
Sica	100	0.8220	0.0044	1.076	5.586	0.521	0.356	3.71	1	6	13	-
	200	0.7424	0.0029	1.114	7.615	0.393	0.253	3.55	1	6	15	-
	300	0.6901	0.0023	1.140	8.553	0.329	0.201	3.45	1	7	15	-
Hard	100	0.6425	0.0085	1.149	9.109	0.222	0.103	3.38	1	7	18	-
	200	0.5269	0.0036	1.189	10.903	0.114	0.053	2.81	1	6	14	-
	300	0.4543	0.0022	1.214	11.742	0.066	0.029	2.47	1	6	12	-
Boosting methods												
$v = 0.1$	100	0.9968	0.3647	1.161	5.757	0.988	0.000	39.00	30	47	54	-
	200	0.9919	0.3016	1.245	8.339	0.968	0.000	63.08	56	70	77	-
	300	0.9823	0.2365	1.270	9.475	0.932	0.000	73.93	67	81	90	-
$v = 1$	100	0.9723	0.1755	1.249	9.048	0.892	0.000	20.74	13	32	64	-
	200	0.9315	0.2103	1.442	15.622	0.744	0.000	44.95	28	68	106	-
	300	0.8870	0.2298	1.642	97.568	0.630	0.000	71.57	46	102	143	-

Notes: See notes to Table 64.

Table 68: MC findings for DGPIII

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0027	1.003	1.367	1.000	0.777	4.26	4	5	8	1.059
	200	1.0000	0.0014	1.004	1.457	1.000	0.769	4.27	4	5	8	1.067
	300	1.0000	0.0010	1.005	1.531	1.000	0.753	4.29	4	5	9	1.083
$p = 0.05$, $\delta = 1$	100	1.0000	0.0014	1.002	1.234	1.000	0.876	4.13	4	5	8	1.035
	200	1.0000	0.0007	1.002	1.263	1.000	0.877	4.14	4	5	7	1.034
	300	1.0000	0.0005	1.003	1.326	1.000	0.860	4.15	4	5	8	1.045
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.001	1.078	1.000	0.969	4.03	4	4	6	1.008
	200	1.0000	0.0002	1.001	1.092	1.000	0.966	4.04	4	4	6	1.009
	300	1.0000	0.0001	1.001	1.102	1.000	0.968	4.03	4	4	6	1.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.179	1.000	0.916	4.09	4	5	7	1.024
	200	1.0000	0.0004	1.001	1.171	1.000	0.926	4.08	4	5	6	1.022
	300	1.0000	0.0003	1.002	1.208	1.000	0.928	4.08	4	5	7	1.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.114	1.000	0.954	4.05	4	4	6	1.014
	200	1.0000	0.0002	1.001	1.106	1.000	0.959	4.04	4	4	6	1.011
	300	1.0000	0.0001	1.001	1.124	1.000	0.961	4.04	4	4	6	1.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.036	1.000	0.988	4.01	4	4	5	1.002
	200	1.0000	0.0000	1.000	1.033	1.000	0.992	4.01	4	4	6	1.002
	300	1.0000	0.0000	1.000	1.030	1.000	0.992	4.01	4	4	5	1.002
Penalised regression methods												
Lasso	100	1.0000	0.1533	1.034	5.249	1.000	0.003	18.72	9	31	46	-
	200	1.0000	0.0993	1.043	6.510	1.000	0.001	23.47	11	39	61	-
	300	1.0000	0.0772	1.049	7.576	1.000	0.001	26.85	13	46	87	-
Sica	100	0.9986	0.0009	1.002	1.587	0.995	0.932	4.08	4	5	8	-
	200	0.9990	0.0004	1.002	1.542	0.996	0.941	4.08	4	5	12	-
	300	0.9974	0.0002	1.002	1.817	0.990	0.935	4.06	4	5	9	-
Hard	100	0.9839	0.0027	1.009	4.444	0.947	0.776	4.19	3	5	12	-
	200	0.9795	0.0012	1.011	4.697	0.928	0.778	4.14	3	5	13	-
	300	0.9743	0.0006	1.012	4.968	0.906	0.772	4.09	3	5	9	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3594	1.046	4.841	1.000	0.000	38.51	30	47	55	-
	200	1.0000	0.3239	1.079	7.223	1.000	0.000	67.48	60	75	83	-
	300	1.0000	0.2639	1.089	8.443	1.000	0.000	82.11	74	90	98	-
$v = 1$	100	1.0000	0.1509	1.080	8.134	1.000	0.000	18.49	12	26	40	-
	200	1.0000	0.1563	1.155	14.343	1.000	0.000	34.64	24	47	77	-
	300	1.0000	0.1658	1.217	20.067	1.000	0.000	53.07	39	72	101	-

Notes: See notes to Table 64.

Table 69: MC findings for DGPIII

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0026	1.002	1.365	1.000	0.791	4.25	4	5	8	1.072
	200	1.0000	0.0013	1.002	1.417	1.000	0.781	4.25	4	5	8	1.068
	300	1.0000	0.0009	1.003	1.460	1.000	0.784	4.25	4	5	7	1.068
$p = 0.05$, $\delta = 1$	100	1.0000	0.0015	1.001	1.244	1.000	0.872	4.14	4	5	6	1.044
	200	1.0000	0.0006	1.001	1.253	1.000	0.885	4.13	4	5	7	1.031
	300	1.0000	0.0004	1.001	1.264	1.000	0.886	4.13	4	5	6	1.032
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.066	1.000	0.975	4.03	4	4	6	1.008
	200	1.0000	0.0001	1.000	1.075	1.000	0.974	4.03	4	4	6	1.007
	300	1.0000	0.0001	1.000	1.089	1.000	0.967	4.03	4	4	6	1.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.158	1.000	0.925	4.08	4	5	6	1.024
	200	1.0000	0.0003	1.001	1.165	1.000	0.935	4.07	4	5	7	1.018
	300	1.0000	0.0002	1.001	1.148	1.000	0.938	4.07	4	5	6	1.015
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.094	1.000	0.961	4.04	4	4	6	1.010
	200	1.0000	0.0002	1.000	1.091	1.000	0.968	4.03	4	4	6	1.007
	300	1.0000	0.0001	1.000	1.099	1.000	0.964	4.04	4	4	6	1.008
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.028	1.000	0.991	4.01	4	4	6	1.003
	200	1.0000	0.0000	1.000	1.035	1.000	0.991	4.01	4	4	5	1.003
	300	1.0000	0.0000	1.000	1.033	1.000	0.990	4.01	4	4	5	1.002
					Penalised regression methods							
Lasso	100	1.0000	0.1558	1.018	4.832	1.000	0.001	18.96	9.5	31	43	-
	200	1.0000	0.0975	1.025	6.267	1.000	0.000	23.11	11	40	78	-
	300	1.0000	0.0757	1.028	7.161	1.000	0.000	26.41	12	45	89	-
Sica	100	1.0000	0.0007	1.001	1.273	1.000	0.951	4.07	4	4	9	-
	200	0.9996	0.0002	1.001	1.428	0.999	0.968	4.04	4	4	7	-
	300	1.0000	0.0002	1.001	1.322	1.000	0.959	4.06	4	4	14	-
Hard	100	0.9976	0.0013	1.002	2.386	0.991	0.903	4.11	4	5	13	-
	200	0.9966	0.0004	1.002	3.607	0.990	0.923	4.07	4	5	8	-
	300	0.9955	0.0002	1.002	3.578	0.984	0.931	4.05	4	5	9	-
					Boosting methods							
$v = 0.1$	100	1.0000	0.3600	1.026	4.659	1.000	0.000	38.56	31	47	54	-
	200	1.0000	0.3259	1.046	6.927	1.000	0.000	67.87	59	76	81	-
	300	1.0000	0.2682	1.053	8.097	1.000	0.000	83.38	76	91	99	-
$v = 1$	100	1.0000	0.1486	1.048	8.092	1.000	0.000	18.27	12	26	34	-
	200	1.0000	0.1481	1.094	14.357	1.000	0.000	33.03	23	45	62	-
	300	1.0000	0.1518	1.135	20.337	1.000	0.000	48.94	37	63	87	-

Notes: See notes to Table 64.

Table 70: MC findings for DGPIII

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.6335	0.0028	1.072	4.376	0.291	0.221	2.80	0	5	9	0.616
	200	0.5755	0.0014	1.082	4.639	0.223	0.171	2.57	0	5	7	0.504
	300	0.5233	0.0009	1.091	4.882	0.180	0.133	2.35	0	5	6	0.444
$p = 0.05$, $\delta = 1$	100	0.5535	0.0014	1.079	4.736	0.213	0.182	2.35	0	4	7	0.470
	200	0.4971	0.0008	1.091	4.934	0.146	0.125	2.15	0	4	6	0.378
	300	0.4550	0.0004	1.096	5.089	0.134	0.112	1.95	0	4	6	0.312
$p = 0.01$, $\delta = 1$	100	0.3914	0.0004	1.102	5.515	0.098	0.093	1.60	0	4	5	0.239
	200	0.3396	0.0002	1.111	5.553	0.062	0.059	1.39	0	4	5	0.159
	300	0.3086	0.0001	1.114	5.640	0.051	0.049	1.26	0	4	6	0.133
$p = 0.1$, $\delta = 1.25$	100	0.5053	0.0010	1.086	4.984	0.177	0.158	2.11	0	4	6	0.391
	200	0.4241	0.0004	1.099	5.225	0.106	0.096	1.78	0	4	5	0.265
	300	0.3840	0.0002	1.104	5.347	0.090	0.081	1.61	0	4	6	0.212
$p = 0.05$, $\delta = 1.25$	100	0.4339	0.0006	1.096	5.321	0.124	0.116	1.79	0	4	6	0.291
	200	0.3635	0.0002	1.107	5.460	0.076	0.072	1.50	0	4	5	0.186
	300	0.3226	0.0001	1.112	5.583	0.059	0.056	1.32	0	4	6	0.144
$p = 0.01$, $\delta = 1.25$	100	0.2954	0.0001	1.118	5.965	0.057	0.056	1.20	0	4	5	0.134
	200	0.2378	0.0000	1.127	5.972	0.028	0.028	0.96	0	3	4	0.075
	300	0.2169	0.0000	1.129	6.009	0.018	0.018	0.88	0	3	5	0.056
Penalised regression methods												
Lasso	100	0.7073	0.0806	1.098	5.022	0.259	0.000	10.56	3	23	47	-
	200	0.6350	0.0493	1.107	5.273	0.142	0.000	12.20	3	29	53	-
	300	0.6113	0.0403	1.114	5.471	0.112	0.000	14.38	3	35	73	-
Sica	100	0.4293	0.0092	1.118	6.064	0.047	0.013	2.60	1	6	16	-
	200	0.3538	0.0057	1.142	6.795	0.014	0.004	2.53	1	7	26	-
	300	0.3116	0.0041	1.157	7.528	0.006	0.001	2.46	1	7	18	-
Hard	100	0.3686	0.0109	1.132	6.767	0.011	0.001	2.52	1	6	27	-
	200	0.3056	0.0046	1.141	6.915	0.004	0.001	2.12	1	5	21	-
	300	0.2848	0.0031	1.149	7.164	0.001	0.001	2.05	1	5	10	-
Boosting methods												
$v = 0.1$	100	0.9475	0.3638	1.160	5.565	0.809	0.000	38.71	29	48	57	-
	200	0.9055	0.3100	1.237	7.531	0.675	0.000	64.39	57	71	78	-
	300	0.8569	0.2420	1.254	8.197	0.541	0.000	75.06	68	83	89	-
$v = 1$	100	0.8308	0.1754	1.248	8.774	0.459	0.000	20.16	12	31	55	-
	200	0.7584	0.2076	1.420	14.393	0.306	0.000	43.72	27	68	118	-
	300	0.6838	0.2265	2.552	>100	0.203	0.000	69.79	45	101	125	-

Notes: See notes to Table 64.

Table 71: MC findings for DGPIII

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9990	0.0023	1.004	1.416	0.996	0.804	4.22	4	5	7	1.051
	200	0.9985	0.0013	1.004	1.519	0.994	0.777	4.24	4	5	8	1.048
	300	0.9985	0.0008	1.005	1.563	0.994	0.802	4.22	4	5	8	1.057
$p = 0.05$, $\delta = 1$	100	0.9985	0.0012	1.002	1.282	0.994	0.887	4.11	4	5	7	1.030
	200	0.9976	0.0007	1.003	1.438	0.991	0.867	4.12	4	5	7	1.029
	300	0.9973	0.0004	1.003	1.457	0.989	0.876	4.11	4	5	7	1.031
$p = 0.01$, $\delta = 1$	100	0.9938	0.0002	1.001	1.369	0.976	0.955	4.00	4	4	6	1.003
	200	0.9934	0.0002	1.002	1.691	0.978	0.949	4.01	4	4	6	1.004
	300	0.9915	0.0001	1.002	1.658	0.967	0.937	4.00	4	4	6	1.004
$p = 0.1$, $\delta = 1.25$	100	0.9973	0.0008	1.002	1.278	0.990	0.920	4.06	4	5	7	1.023
	200	0.9968	0.0004	1.002	1.392	0.987	0.919	4.06	4	5	6	1.017
	300	0.9956	0.0002	1.002	1.425	0.983	0.918	4.05	4	5	6	1.017
$p = 0.05$, $\delta = 1.25$	100	0.9956	0.0004	1.001	1.263	0.983	0.945	4.02	4	4	6	1.010
	200	0.9941	0.0002	1.002	1.606	0.980	0.941	4.02	4	4	6	1.008
	300	0.9926	0.0001	1.002	1.572	0.972	0.936	4.01	4	4	6	1.008
$p = 0.01$, $\delta = 1.25$	100	0.9870	0.0001	1.002	1.854	0.957	0.951	3.96	4	4	5	0.999
	200	0.9846	0.0000	1.003	2.124	0.949	0.941	3.95	3	4	5	0.993
	300	0.9776	0.0000	1.004	2.482	0.927	0.922	3.92	3	4	5	0.987
Penalised regression methods												
Lasso	100	0.9936	0.1316	1.035	5.876	0.977	0.005	16.61	7	29	46	-
	200	0.9878	0.0842	1.046	7.422	0.955	0.003	20.45	7	37	58	-
	300	0.9803	0.0599	1.052	8.306	0.926	0.000	21.65	6	43	83	-
Sica	100	0.9358	0.0022	1.012	3.840	0.790	0.655	3.96	3	5	11	-
	200	0.9041	0.0010	1.017	4.727	0.699	0.577	3.81	2	5	11	-
	300	0.8989	0.0006	1.017	5.384	0.700	0.589	3.78	2	5	11	-
Hard	100	0.8320	0.0069	1.033	6.879	0.512	0.255	3.99	1	7	15	-
	200	0.7491	0.0027	1.044	9.273	0.371	0.189	3.52	1	6	15	-
	300	0.6895	0.0014	1.052	10.233	0.252	0.144	3.18	1	6	12	-
Boosting methods												
$v = 0.1$	100	0.9999	0.3566	1.046	4.817	1.000	0.000	38.24	30	47	56	-
	200	0.9999	0.3304	1.080	7.470	1.000	0.000	68.76	60	77	86	-
	300	0.9999	0.2725	1.093	8.523	1.000	0.000	84.67	77	93	101	-
$v = 1$	100	0.9976	0.1505	1.080	7.946	0.991	0.000	18.44	12	26	38	-
	200	0.9978	0.1548	1.150	14.322	0.991	0.000	34.33	24	47	64	-
	300	0.9945	0.1648	1.218	19.932	0.978	0.000	52.76	38	71	96	-

Notes: See notes to Table 64.

Table 72: MC findings for DGPIII

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.002	1.359	1.000	0.826	4.20	4	5	7	1.038
	200	1.0000	0.0012	1.002	1.401	1.000	0.803	4.23	4	5	7	1.046
	300	1.0000	0.0007	1.002	1.437	1.000	0.812	4.22	4	5	7	1.041
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.001	1.233	1.000	0.896	4.11	4	5	6	1.023
	200	1.0000	0.0006	1.001	1.242	1.000	0.889	4.12	4	5	7	1.023
	300	1.0000	0.0004	1.002	1.284	1.000	0.890	4.12	4	5	7	1.025
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.073	1.000	0.974	4.03	4	4	5	1.007
	200	1.0000	0.0001	1.000	1.073	1.000	0.974	4.03	4	4	5	1.006
	300	1.0000	0.0001	1.000	1.103	1.000	0.972	4.03	4	4	6	1.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.161	1.000	0.931	4.07	4	5	6	1.017
	200	1.0000	0.0003	1.001	1.154	1.000	0.936	4.07	4	5	7	1.015
	300	1.0000	0.0002	1.001	1.164	1.000	0.940	4.06	4	5	6	1.013
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.099	1.000	0.963	4.04	4	4	6	1.010
	200	1.0000	0.0002	1.000	1.091	1.000	0.966	4.03	4	4	5	1.008
	300	1.0000	0.0001	1.000	1.112	1.000	0.968	4.03	4	4	6	1.008
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.026	1.000	0.992	4.01	4	4	5	1.001
	200	1.0000	0.0000	1.000	1.029	1.000	0.992	4.01	4	4	5	1.003
	300	0.9999	0.0000	1.000	1.051	1.000	0.992	4.01	4	4	5	1.002
Penalised regression methods												
Lasso	100	1.0000	0.1530	1.020	5.188	1.000	0.004	18.68	9	31	42	-
	200	0.9996	0.0974	1.024	6.196	0.999	0.001	23.09	10	39	64	-
	300	1.0000	0.0720	1.029	7.477	1.000	0.001	25.30	11	44	73	-
Sica	100	0.9925	0.0014	1.002	2.384	0.974	0.881	4.11	4	5	22	-
	200	0.9905	0.0006	1.003	2.508	0.966	0.878	4.09	4	5	13	-
	300	0.9855	0.0004	1.003	3.006	0.950	0.871	4.06	3.5	5	11	-
Hard	100	0.9618	0.0044	1.009	4.885	0.867	0.629	4.27	3	6	18	-
	200	0.9358	0.0017	1.012	5.877	0.783	0.585	4.07	3	6	13	-
	300	0.9248	0.0011	1.014	6.731	0.747	0.558	4.03	3	6	11	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3584	1.027	4.788	1.000	0.000	38.40	30	47	55	-
	200	1.0000	0.3328	1.046	6.771	1.000	0.000	69.22	60	77	85	-
	300	1.0000	0.2782	1.055	8.321	1.000	0.000	86.34	79	94	103	-
$v = 1$	100	1.0000	0.1478	1.049	8.319	1.000	0.000	18.19	12	26	38	-
	200	1.0000	0.1474	1.092	13.530	1.000	0.000	32.90	24	44	60	-
	300	1.0000	0.1519	1.135	20.179	1.000	0.000	48.98	36	64	87	-

Notes: See notes to Table 64.

2.4 Findings for designs with zero net signal effects and pseudo-signals

Table 73: MC findings for DGPIV(a)

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	0.9996	0.0229	1.023	2.402	0.999	0.009	0.857	0.608	6.20	5	7	10	1.103
$\delta = 1$	200	0.9993	0.0110	1.026	2.373	0.997	0.017	0.795	0.554	6.16	5	8	11	1.118
	300	0.9984	0.0073	1.028	2.498	0.994	0.022	0.767	0.516	6.15	5	8	10	1.120
$p = 0.05$,	100	0.9995	0.0206	1.018	2.207	0.998	0.019	0.800	0.662	5.97	5	7	9	1.072
$\delta = 1$	200	0.9983	0.0098	1.020	2.336	0.995	0.030	0.745	0.608	5.91	5	7	11	1.073
	300	0.9981	0.0064	1.021	2.231	0.993	0.033	0.712	0.564	5.89	5	7	10	1.083
$p = 0.01$,	100	0.9964	0.0171	1.013	2.402	0.988	0.050	0.654	0.627	5.63	4	6	8	1.037
$\delta = 1$	200	0.9961	0.0080	1.013	2.230	0.986	0.080	0.602	0.578	5.55	4	6	8	1.047
	300	0.9941	0.0051	1.014	2.454	0.979	0.086	0.565	0.536	5.50	4	6	8	1.052
$p = 0.1$,	100	0.9989	0.0195	1.016	2.172	0.996	0.026	0.765	0.673	5.86	5	7	9	1.056
$\delta = 1.25$	200	0.9980	0.0089	1.016	2.208	0.994	0.049	0.687	0.620	5.74	4	7	9	1.055
	300	0.9976	0.0057	1.016	2.120	0.991	0.055	0.646	0.570	5.69	4	7	8	1.060
$p = 0.05$,	100	0.9969	0.0180	1.014	2.424	0.990	0.037	0.701	0.658	5.71	5	6	8	1.040
$\delta = 1.25$	200	0.9969	0.0082	1.014	2.197	0.989	0.069	0.629	0.595	5.60	4	6	8	1.046
	300	0.9954	0.0053	1.014	2.313	0.983	0.078	0.580	0.544	5.54	4	6	8	1.055
$p = 0.01$,	100	0.9936	0.0153	1.013	2.643	0.979	0.089	0.543	0.534	5.44	4	6	7	1.054
$\delta = 1.25$	200	0.9900	0.0069	1.014	2.803	0.966	0.129	0.471	0.464	5.31	4	6	8	1.056
	300	0.9814	0.0043	1.022	4.144	0.946	0.139	0.429	0.423	5.21	4	6	8	1.065
						Penalised regression methods								
Lasso	100	0.9981	0.1484	1.121	7.518	0.993	0.002	0.100	0.000	18.24	8	30	44	-
	200	0.9965	0.1027	1.167	9.571	0.987	0.000	0.089	0.000	24.12	10	43	85	-
	300	0.9928	0.0808	1.195	11.244	0.974	0.001	0.076	0.000	27.88	11	51	74	-
Sica	100	0.9683	0.0021	1.027	5.018	0.889	0.792	0.000	0.000	4.08	3	5	10	-
	200	0.9651	0.0015	1.035	5.473	0.882	0.772	0.000	0.000	4.16	3	5	16	-
	300	0.9608	0.0010	1.036	5.476	0.860	0.755	0.000	0.000	4.14	3	5	15	-
Hard	100	0.9019	0.0069	1.077	9.410	0.674	0.475	0.000	0.000	4.27	3	6	12	-
	200	0.8545	0.0034	1.119	11.661	0.572	0.396	0.000	0.000	4.09	2	6	13	-
	300	0.8143	0.0024	1.158	14.491	0.518	0.361	0.000	0.000	3.96	1	6	19	-
						Boosting methods								
$v = 0.1$	100	0.9999	0.3657	1.161	6.758	1.000	0.000	0.188	0.000	39.10	30	47	54	-
	200	0.9996	0.2967	1.242	9.203	0.999	0.000	0.173	0.000	62.14	55	69	77	-
	300	0.9993	0.2308	1.267	10.835	0.997	0.000	0.152	0.000	72.32	65	80	90	-
$v = 1$	100	0.9888	0.1774	1.253	11.093	0.956	0.000	0.056	0.000	20.98	13	32	48	-
	200	0.9821	0.2101	1.438	16.667	0.931	0.000	0.052	0.000	45.12	28	70	94	-
	300	0.9721	0.2273	1.815	>100	0.890	0.000	0.040	0.000	71.16	46	101	128	-

Notes: See notes to Table 46.

Table 74: MC findings for DGPIV(a)

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0239	1.007	2.210	1.000	0.000	1.000	0.756	6.30	6	7	10	1.089
$\delta = 1$	200	1.0000	0.0118	1.008	2.275	1.000	0.000	1.000	0.733	6.31	6	7	11	1.096
	300	1.0000	0.0078	1.008	2.294	1.000	0.000	1.000	0.729	6.32	6	7	10	1.098
$p = 0.05$,	100	1.0000	0.0225	1.006	2.082	1.000	0.000	1.000	0.861	6.16	6	7	9	1.047
$\delta = 1$	200	1.0000	0.0111	1.006	2.106	1.000	0.000	1.000	0.844	6.17	6	7	8	1.054
	300	1.0000	0.0073	1.006	2.114	1.000	0.000	1.000	0.855	6.16	6	7	9	1.048
$p = 0.01$,	100	1.0000	0.0212	1.004	1.907	1.000	0.000	1.000	0.967	6.03	6	6	8	1.011
$\delta = 1$	200	1.0000	0.0104	1.004	1.934	1.000	0.000	1.000	0.963	6.04	6	6	8	1.011
	300	1.0000	0.0069	1.004	1.963	1.000	0.000	1.000	0.957	6.05	6	6	8	1.013
$p = 0.1$,	100	1.0000	0.0218	1.005	1.973	1.000	0.000	1.000	0.912	6.09	6	7	9	1.029
$\delta = 1.25$	200	1.0000	0.0107	1.005	2.022	1.000	0.000	1.000	0.907	6.10	6	7	8	1.031
	300	1.0000	0.0070	1.005	2.020	1.000	0.000	1.000	0.919	6.09	6	7	8	1.025
$p = 0.05$,	100	1.0000	0.0213	1.004	1.925	1.000	0.000	1.000	0.953	6.05	6	6	8	1.015
$\delta = 1.25$	200	1.0000	0.0105	1.004	1.948	1.000	0.000	1.000	0.952	6.05	6	6	8	1.014
	300	1.0000	0.0069	1.004	1.972	1.000	0.000	1.000	0.950	6.05	6	6.5	8	1.016
$p = 0.01$,	100	1.0000	0.0210	1.003	1.863	1.000	0.000	1.000	0.987	6.01	6	6	7	1.004
$\delta = 1.25$	200	1.0000	0.0103	1.004	1.894	1.000	0.000	1.000	0.988	6.01	6	6	7	1.004
	300	1.0000	0.0068	1.004	1.876	1.000	0.000	1.000	0.992	6.01	6	6	8	1.003
					Penalised regression methods									
Lasso	100	1.0000	0.1571	1.033	5.789	1.000	0.001	0.108	0.000	19.08	9	31	46	-
	200	1.0000	0.1007	1.043	7.451	1.000	0.000	0.089	0.000	23.75	11	40	56	-
	300	1.0000	0.0784	1.050	8.041	1.000	0.000	0.076	0.000	27.20	13	48	70	-
Sica	100	0.9999	0.0005	1.001	1.575	1.000	0.970	0.000	0.000	4.05	4	4	10	-
	200	0.9999	0.0002	1.001	1.657	1.000	0.969	0.000	0.000	4.04	4	4	7	-
	300	0.9999	0.0001	1.001	1.502	1.000	0.970	0.000	0.000	4.04	4	4	7	-
Hard	100	0.9784	0.0019	1.010	10.932	0.915	0.853	0.000	0.000	4.10	4	5	15	-
	200	0.9731	0.0009	1.011	12.448	0.894	0.849	0.000	0.000	4.06	4	5	8	-
	300	0.9733	0.0006	1.012	11.863	0.894	0.849	0.000	0.000	4.06	4	5	8	-
					Boosting methods									
$v = 0.1$	100	1.0000	0.3633	1.046	5.581	1.000	0.000	0.178	0.000	38.88	31	47	54	-
	200	1.0000	0.3183	1.076	8.096	1.000	0.000	0.162	0.000	66.39	58	74	82	-
	300	1.0000	0.2560	1.087	8.924	1.000	0.000	0.144	0.000	79.76	72	88	97	-
$v = 1$	100	1.0000	0.1562	1.082	9.491	1.000	0.000	0.072	0.000	18.99	13	27	38	-
	200	1.0000	0.1587	1.155	16.120	1.000	0.000	0.062	0.000	35.11	24	48	66	-
	300	1.0000	0.1672	1.219	21.417	1.000	0.000	0.064	0.000	53.48	38	72	104	-

Notes: See notes to Table 46.

Table 75: MC findings for DGPIV(a)

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0236	1.004	2.213	1.000	0.000	1.000	0.772	6.27	6	7	9	1.083
$\delta = 1$	200	1.0000	0.0117	1.004	2.293	1.000	0.000	1.000	0.750	6.30	6	7	11	1.087
	300	1.0000	0.0078	1.005	2.216	1.000	0.000	1.000	0.741	6.31	6	7	9	1.083
$p = 0.05$,	100	1.0000	0.0223	1.003	2.098	1.000	0.000	1.000	0.876	6.14	6	7	9	1.044
$\delta = 1$	200	1.0000	0.0110	1.004	2.135	1.000	0.000	1.000	0.861	6.15	6	7	9	1.047
	300	1.0000	0.0073	1.004	2.077	1.000	0.000	1.000	0.847	6.17	6	7	9	1.048
$p = 0.01$,	100	1.0000	0.0212	1.002	1.975	1.000	0.000	1.000	0.964	6.04	6	6	8	1.016
$\delta = 1$	200	1.0000	0.0104	1.002	1.962	1.000	0.000	1.000	0.970	6.03	6	6	8	1.010
	300	1.0000	0.0069	1.003	1.888	1.000	0.000	1.000	0.963	6.04	6	6	8	1.012
$p = 0.1$,	100	1.0000	0.0219	1.003	2.055	1.000	0.000	1.000	0.909	6.10	6	7	8	1.034
$\delta = 1.25$	200	1.0000	0.0106	1.003	2.053	1.000	0.000	1.000	0.921	6.08	6	7	8	1.027
	300	1.0000	0.0071	1.003	1.987	1.000	0.000	1.000	0.920	6.09	6	7	8	1.027
$p = 0.05$,	100	1.0000	0.0214	1.002	2.000	1.000	0.000	1.000	0.949	6.05	6	7	8	1.023
$\delta = 1.25$	200	1.0000	0.0104	1.003	1.982	1.000	0.000	1.000	0.959	6.04	6	6	8	1.015
	300	1.0000	0.0069	1.003	1.903	1.000	0.000	1.000	0.954	6.05	6	6	8	1.016
$p = 0.01$,	100	1.0000	0.0209	1.002	1.928	1.000	0.000	1.000	0.990	6.01	6	6	7	1.003
$\delta = 1.25$	200	1.0000	0.0102	1.002	1.919	1.000	0.000	1.000	0.993	6.01	6	6	7	1.002
	300	1.0000	0.0068	1.002	1.849	1.000	0.000	1.000	0.985	6.02	6	6	7	1.007
						Penalised regression methods								
Lasso	100	1.0000	0.1522	1.019	5.784	1.000	0.000	0.106	0.000	18.61	10	32	43	-
	200	1.0000	0.0999	1.026	7.185	1.000	0.000	0.094	0.000	23.59	10	37	69	-
	300	1.0000	0.0760	1.030	7.712	1.000	0.000	0.079	0.000	26.50	12	45	77	-
Sica	100	1.0000	0.0005	1.001	1.425	1.000	0.972	0.000	0.000	4.05	4	4	10	-
	200	1.0000	0.0001	1.000	1.402	1.000	0.980	0.000	0.000	4.03	4	4	10	-
	300	1.0000	0.0001	1.000	1.374	1.000	0.983	0.000	0.000	4.02	4	4	9	-
Hard	100	0.9791	0.0015	1.008	17.866	0.917	0.885	0.000	0.000	4.06	4	4	14	-
	200	0.9789	0.0006	1.008	17.657	0.916	0.894	0.000	0.000	4.04	4	4	14	-
	300	0.9735	0.0004	1.010	18.579	0.894	0.878	0.000	0.000	4.03	4	4	9	-
						Boosting methods								
$v = 0.1$	100	1.0000	0.3604	1.027	5.519	1.000	0.000	0.176	0.000	38.60	30	47	55	-
	200	1.0000	0.3197	1.045	7.703	1.000	0.000	0.167	0.000	66.66	59	74	81	-
	300	1.0000	0.2596	1.052	8.333	1.000	0.000	0.136	0.000	80.83	73	88	95	-
$v = 1$	100	1.0000	0.1531	1.049	9.592	1.000	0.000	0.074	0.000	18.69	12	26	37	-
	200	1.0000	0.1501	1.094	15.693	1.000	0.000	0.063	0.000	33.42	24	45	59	-
	300	1.0000	0.1538	1.136	20.802	1.000	0.000	0.061	0.000	49.52	36	65	82	-

Notes: See notes to Table 46.

Table 76: MC findings for DGPIV(a)

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$p = 0.1$,	100	0.9699	0.0186	1.031	2.922	0.896	0.049	0.527	0.380	5.67	4	7	10	1.101
$\delta = 1$	200	0.9496	0.0087	1.041	3.555	0.842	0.068	0.449	0.310	5.50	3	7	10	1.104
	300	0.9345	0.0055	1.046	3.967	0.807	0.068	0.408	0.289	5.36	3	7	10	1.083
$p = 0.05$,	100	0.9538	0.0157	1.030	3.171	0.849	0.070	0.442	0.371	5.32	3	7	9	1.044
$\delta = 1$	200	0.9298	0.0072	1.040	3.948	0.799	0.098	0.376	0.308	5.12	3	7	9	1.043
	300	0.9109	0.0045	1.046	4.287	0.749	0.089	0.330	0.270	4.97	3	7	8	1.018
$p = 0.01$,	100	0.8929	0.0110	1.045	4.443	0.700	0.129	0.263	0.252	4.63	2	6	8	0.960
$\delta = 1$	200	0.8438	0.0049	1.063	5.775	0.633	0.130	0.211	0.196	4.34	1	6	7	0.907
	300	0.8261	0.0030	1.068	5.979	0.582	0.119	0.179	0.171	4.21	1	6	7	0.876
$p = 0.1$,	100	0.9405	0.0141	1.031	3.392	0.811	0.093	0.395	0.351	5.11	3	6	9	1.014
$\delta = 1.25$	200	0.9030	0.0061	1.045	4.546	0.745	0.118	0.309	0.274	4.81	2	6	8	0.991
	300	0.8741	0.0037	1.054	5.014	0.670	0.107	0.252	0.227	4.60	2	6	8	0.953
$p = 0.05$,	100	0.9143	0.0121	1.037	3.957	0.744	0.121	0.312	0.293	4.82	3	6	8	0.983
$\delta = 1.25$	200	0.8641	0.0052	1.057	5.350	0.667	0.129	0.237	0.219	4.48	1	6	7	0.938
	300	0.8384	0.0032	1.064	5.739	0.603	0.116	0.197	0.187	4.30	1	6	7	0.895
$p = 0.01$,	100	0.8204	0.0087	1.070	6.005	0.574	0.137	0.169	0.165	4.12	1	6	8	0.853
$\delta = 1.25$	200	0.7526	0.0036	1.096	7.496	0.495	0.131	0.114	0.110	3.72	0	6	7	0.764
	300	0.7245	0.0022	1.104	7.798	0.444	0.130	0.097	0.095	3.54	0	6	7	0.723
Penalised regression methods														
Lasso	100	0.9280	0.1127	1.126	7.485	0.762	0.002	0.055	0.000	14.53	5	27	46	-
	200	0.8848	0.0728	1.163	9.159	0.641	0.001	0.039	0.000	17.80	5	36	60	-
	300	0.8560	0.0559	1.180	9.801	0.559	0.000	0.032	0.000	19.97	5	43	84	-
Sica	100	0.7711	0.0054	1.086	6.986	0.404	0.282	0.000	0.000	3.60	1	6	10	-
	200	0.7069	0.0034	1.116	8.189	0.318	0.216	0.000	0.000	3.49	1	6	21	-
	300	0.6591	0.0026	1.140	9.468	0.261	0.153	0.000	0.000	3.41	1	7	16	-
Hard	100	0.6211	0.0102	1.152	9.740	0.193	0.093	0.000	0.000	3.46	1	7	16	-
	200	0.4959	0.0040	1.196	12.027	0.083	0.044	0.000	0.000	2.76	1	6	19	-
	300	0.4381	0.0024	1.213	12.528	0.046	0.020	0.000	0.000	2.46	1	6	12	-
Boosting methods														
$v = 0.1$	100	0.9901	0.3658	1.161	6.332	0.961	0.000	0.171	0.000	39.08	30	48	56	-
	200	0.9795	0.3049	1.243	9.121	0.920	0.000	0.138	0.000	63.68	57	70	80	-
	300	0.9714	0.2373	1.267	10.237	0.895	0.000	0.129	0.000	74.13	67	82	90	-
$v = 1$	100	0.9358	0.1779	1.252	9.870	0.757	0.000	0.025	0.000	20.82	13	32	48	-
	200	0.8985	0.2093	1.434	16.483	0.635	0.000	0.029	0.000	44.61	27	69	103	-
	300	0.8571	0.2291	1.584	29.443	0.517	0.000	0.023	0.000	71.23	46	101	133	-

Notes: See notes to Table 46.

Table 77: MC findings for DGPIV(a)

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0235	1.007	2.166	1.000	0.000	1.000	0.785	6.25	6	7	9	1.061
$\delta = 1$	200	1.0000	0.0116	1.008	2.266	1.000	0.000	0.998	0.769	6.26	6	7	9	1.060
	300	1.0000	0.0078	1.009	2.314	1.000	0.000	0.999	0.756	6.30	6	7	10	1.074
$p = 0.05$,	100	1.0000	0.0222	1.005	2.038	1.000	0.000	1.000	0.879	6.13	6	7	9	1.031
$\delta = 1$	200	1.0000	0.0109	1.006	2.128	1.000	0.000	0.997	0.864	6.14	6	7	8	1.035
	300	1.0000	0.0073	1.006	2.135	1.000	0.000	0.997	0.857	6.15	6	7	10	1.042
$p = 0.01$,	100	1.0000	0.0211	1.004	1.904	1.000	0.000	0.997	0.970	6.03	6	6	8	1.007
$\delta = 1$	200	1.0000	0.0103	1.004	1.948	1.000	0.000	0.989	0.953	6.03	6	6	8	1.008
	300	1.0000	0.0068	1.004	1.933	1.000	0.000	0.990	0.962	6.02	6	6	8	1.009
$p = 0.1$,	100	1.0000	0.0217	1.005	1.996	1.000	0.000	0.999	0.919	6.09	6	7	9	1.022
$\delta = 1.25$	200	1.0000	0.0106	1.005	2.034	1.000	0.000	0.993	0.913	6.08	6	7	8	1.024
	300	1.0000	0.0070	1.005	2.007	1.000	0.000	0.996	0.923	6.07	6	7	9	1.022
$p = 0.05$,	100	1.0000	0.0213	1.004	1.931	1.000	0.000	0.998	0.953	6.04	6	6	8	1.011
$\delta = 1.25$	200	1.0000	0.0104	1.004	1.959	1.000	0.000	0.990	0.947	6.03	6	6	8	1.008
	300	1.0000	0.0068	1.004	1.936	1.000	0.000	0.992	0.960	6.03	6	6	8	1.009
$p = 0.01$,	100	1.0000	0.0208	1.004	1.866	1.000	0.000	0.992	0.983	6.00	6	6	7	1.003
$\delta = 1.25$	200	1.0000	0.0102	1.004	1.906	1.000	0.001	0.982	0.969	6.00	6	6	8	1.005
	300	0.9999	0.0067	1.004	1.890	1.000	0.000	0.980	0.972	5.99	6	6	7	1.004
					Penalised regression methods									
Lasso	100	1.0000	0.1552	1.031	5.704	1.000	0.001	0.114	0.000	18.90	9	30	50	-
	200	1.0000	0.1004	1.045	7.325	1.000	0.001	0.094	0.000	23.68	11	40	70	-
	300	0.9999	0.0767	1.049	7.919	1.000	0.001	0.071	0.000	26.70	12	45	69	-
Sica	100	0.9951	0.0012	1.003	2.658	0.982	0.911	0.000	0.000	4.10	4	5	9	-
	200	0.9916	0.0005	1.003	3.180	0.967	0.911	0.000	0.000	4.07	4	5	10	-
	300	0.9893	0.0004	1.004	3.721	0.960	0.905	0.000	0.000	4.07	4	5	10	-
Hard	100	0.9523	0.0053	1.014	7.337	0.814	0.628	0.000	0.000	4.32	4	6	15	-
	200	0.9448	0.0020	1.016	8.310	0.798	0.662	0.000	0.000	4.17	3	5	14	-
	300	0.9374	0.0012	1.019	8.704	0.781	0.659	0.000	0.000	4.10	3	5	9	-
					Boosting methods									
$v = 0.1$	100	1.0000	0.3608	1.045	5.435	1.000	0.000	0.184	0.000	38.63	30	47	56	-
	200	1.0000	0.3261	1.079	8.016	1.000	0.000	0.154	0.000	67.92	60	75	84	-
	300	1.0000	0.2647	1.089	8.917	1.000	0.000	0.127	0.000	82.35	74	90	99	-
$v = 1$	100	0.9994	0.1535	1.080	9.111	0.998	0.000	0.056	0.000	18.73	12	27	36	-
	200	0.9984	0.1576	1.154	15.427	0.994	0.000	0.039	0.000	34.88	24	48	72	-
	300	0.9981	0.1660	1.215	20.673	0.993	0.000	0.055	0.000	53.12	38	72	97	-

Notes: See notes to Table 46.

Table 78: MC findings for DGPIV(a)

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0232	1.004	2.136	1.000	0.000	1.000	0.800	6.23	6	7	10	1.054
$\delta = 1$	200	1.0000	0.0114	1.005	2.136	1.000	0.000	1.000	0.793	6.24	6	7	10	1.061
	300	1.0000	0.0076	1.004	2.264	1.000	0.000	1.000	0.780	6.25	6	7	9	1.078
$p = 0.05$,	100	1.0000	0.0221	1.004	2.029	1.000	0.000	1.000	0.892	6.12	6	7	10	1.027
$\delta = 1$	200	1.0000	0.0108	1.003	1.996	1.000	0.000	1.000	0.893	6.12	6	7	9	1.029
	300	1.0000	0.0072	1.003	2.114	1.000	0.000	1.000	0.870	6.14	6	7	9	1.046
$p = 0.01$,	100	1.0000	0.0211	1.003	1.872	1.000	0.000	1.000	0.976	6.03	6	6	8	1.009
$\delta = 1$	200	1.0000	0.0103	1.002	1.855	1.000	0.000	1.000	0.977	6.02	6	6	8	1.006
	300	1.0000	0.0069	1.002	1.924	1.000	0.000	1.000	0.972	6.03	6	6	7	1.014
$p = 0.1$,	100	1.0000	0.0217	1.003	1.976	1.000	0.000	1.000	0.924	6.09	6	7	9	1.021
$\delta = 1.25$	200	1.0000	0.0105	1.003	1.916	1.000	0.000	1.000	0.942	6.06	6	7	8	1.015
	300	1.0000	0.0070	1.003	1.992	1.000	0.000	1.000	0.935	6.07	6	7	8	1.026
$p = 0.05$,	100	1.0000	0.0212	1.003	1.893	1.000	0.000	1.000	0.963	6.04	6	6	8	1.012
$\delta = 1.25$	200	1.0000	0.0104	1.003	1.867	1.000	0.000	1.000	0.971	6.03	6	6	8	1.008
	300	1.0000	0.0069	1.002	1.938	1.000	0.000	1.000	0.966	6.03	6	6	7	1.016
$p = 0.01$,	100	1.0000	0.0209	1.002	1.838	1.000	0.000	1.000	0.993	6.01	6	6	7	1.004
$\delta = 1.25$	200	1.0000	0.0102	1.002	1.823	1.000	0.000	1.000	0.992	6.01	6	6	7	1.002
	300	1.0000	0.0068	1.002	1.872	1.000	0.000	1.000	0.995	6.01	6	6	7	1.003
					Penalised regression methods									
Lasso	100	1.0000	0.1572	1.020	5.518	1.000	0.001	0.103	0.000	19.09	10	31	51	-
	200	1.0000	0.0984	1.025	6.775	1.000	0.001	0.090	0.001	23.28	11	39	62	-
	300	1.0000	0.0768	1.027	7.569	1.000	0.000	0.069	0.000	26.74	13	46	87	-
Sica	100	0.9999	0.0007	1.001	1.528	1.000	0.954	0.000	0.000	4.07	4	4	13	-
	200	0.9995	0.0002	1.001	1.787	0.998	0.965	0.000	0.000	4.05	4	4	11	-
	300	0.9993	0.0002	1.001	1.952	0.997	0.965	0.000	0.000	4.05	4	4	15	-
Hard	100	0.9698	0.0028	1.007	9.690	0.883	0.791	0.000	0.000	4.15	4	5	10	-
	200	0.9681	0.0011	1.007	9.315	0.873	0.809	0.000	0.000	4.09	4	5	11	-
	300	0.9686	0.0007	1.006	9.704	0.880	0.818	0.000	0.000	4.08	4	5	9	-
					Boosting methods									
$v = 0.1$	100	1.0000	0.3602	1.028	5.305	1.000	0.000	0.172	0.000	38.58	30	47	53	-
	200	1.0000	0.3269	1.045	7.428	1.000	0.000	0.162	0.000	68.08	60	76	83	-
	300	1.0000	0.2697	1.052	8.604	1.000	0.000	0.128	0.000	83.83	76	92	101	-
$v = 1$	100	1.0000	0.1520	1.050	9.081	1.000	0.000	0.056	0.000	18.59	12	26	35	-
	200	0.9999	0.1492	1.092	14.850	1.000	0.000	0.048	0.000	33.24	23	44	61	-
	300	1.0000	0.1524	1.132	20.872	1.000	0.000	0.046	0.000	49.10	36	65	86	-

Notes: See notes to Table 46.

Table 79: MC findings for DGPIV(a)

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	0.6499	0.0105	1.069	4.483	0.303	0.044	0.110	0.088	3.61	0	6	9	0.615
$\delta = 1$	200	0.5664	0.0046	1.084	4.868	0.226	0.042	0.059	0.042	3.16	0	6	10	0.546
	300	0.5329	0.0028	1.093	5.249	0.194	0.039	0.047	0.034	2.96	0	6	9	0.453
$p = 0.05$,	100	0.5701	0.0079	1.078	4.782	0.221	0.042	0.069	0.060	3.03	0	6	8	0.479
$\delta = 1$	200	0.4891	0.0032	1.091	5.082	0.166	0.039	0.037	0.030	2.59	0	6	9	0.385
	300	0.4641	0.0020	1.098	5.413	0.139	0.038	0.021	0.020	2.46	0	5	7	0.325
$p = 0.01$,	100	0.3936	0.0044	1.103	5.554	0.096	0.029	0.023	0.022	1.99	0	5	7	0.218
$\delta = 1$	200	0.3346	0.0017	1.110	5.613	0.068	0.026	0.010	0.010	1.67	0	5	6	0.169
	300	0.3200	0.0011	1.114	5.916	0.048	0.020	0.006	0.006	1.60	0	5	6	0.143
$p = 0.1$,	100	0.5179	0.0066	1.085	5.003	0.175	0.038	0.051	0.047	2.71	0	6	7	0.394
$\delta = 1.25$	200	0.4239	0.0024	1.098	5.283	0.123	0.036	0.024	0.020	2.17	0	5	8	0.283
	300	0.3951	0.0015	1.105	5.636	0.088	0.028	0.012	0.012	2.02	0	5	7	0.221
$p = 0.05$,	100	0.4440	0.0051	1.095	5.328	0.122	0.034	0.030	0.027	2.26	0	5	7	0.286
$\delta = 1.25$	200	0.3590	0.0018	1.106	5.517	0.080	0.028	0.013	0.013	1.80	0	5	6	0.198
	300	0.3358	0.0012	1.112	5.852	0.054	0.019	0.007	0.007	1.68	0	5	6	0.160
$p = 0.01$,	100	0.2964	0.0029	1.117	5.947	0.048	0.020	0.008	0.008	1.47	0	4	7	0.112
$\delta = 1.25$	200	0.2356	0.0010	1.126	6.002	0.031	0.013	0.002	0.002	1.14	0	4	6	0.076
	300	0.2230	0.0006	1.129	6.281	0.013	0.005	0.003	0.003	1.08	0	4	6	0.057
						Penalised regression methods								
Lasso	100	0.6709	0.0817	1.094	5.210	0.207	0.000	0.016	0.001	10.53	3	22	52	-
	200	0.6154	0.0528	1.107	5.426	0.137	0.000	0.003	0.000	12.81	3	29	61	-
	300	0.5729	0.0410	1.114	5.911	0.088	0.000	0.003	0.000	14.42	3	35	73	-
Sica	100	0.4073	0.0108	1.120	6.327	0.032	0.008	0.000	0.000	2.67	1	6	16	-
	200	0.3293	0.0063	1.146	7.403	0.012	0.001	0.000	0.000	2.56	1	7	19	-
	300	0.2959	0.0041	1.159	7.895	0.004	0.001	0.000	0.000	2.40	1	6	14	-
Hard	100	0.3425	0.0116	1.131	7.016	0.008	0.001	0.000	0.000	2.48	1	6	14	-
	200	0.2919	0.0051	1.143	7.249	0.003	0.001	0.000	0.000	2.18	1	6	13	-
	300	0.2679	0.0035	1.152	7.812	0.001	0.001	0.000	0.000	2.10	1	6	13	-
						Boosting methods								
$v = 0.1$	100	0.9156	0.3648	1.157	5.898	0.700	0.000	0.121	0.000	38.69	29	48	57	-
	200	0.8801	0.3112	1.235	7.770	0.596	0.000	0.070	0.000	64.51	57	72	77	-
	300	0.8271	0.2429	1.250	8.831	0.458	0.000	0.049	0.000	75.22	68	83	90	-
$v = 1$	100	0.7673	0.1766	1.244	9.192	0.314	0.000	0.005	0.000	20.02	12	31	55	-
	200	0.7154	0.2103	1.422	14.302	0.232	0.000	0.010	0.000	44.07	26	70	104	-
	300	0.6469	0.2302	1.644	>100	0.159	0.000	0.008	0.000	70.73	46	101	138	-

Notes: See notes to Table 46.

Table 80: MC findings for DGPIV(a)

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$p = 0.1$,	100	0.9993	0.0223	1.007	2.213	0.997	0.007	0.919	0.735	6.14	5	7	10	1.060
$\delta = 1$	200	0.9983	0.0108	1.008	2.234	0.993	0.009	0.897	0.711	6.12	5	7	10	1.046
	300	0.9991	0.0071	1.008	2.236	0.997	0.009	0.880	0.686	6.11	5	7	10	1.055
$p = 0.05$,	100	0.9986	0.0207	1.005	2.063	0.995	0.010	0.883	0.792	5.98	5	7	9	1.040
$\delta = 1$	200	0.9970	0.0100	1.006	2.148	0.989	0.014	0.850	0.745	5.96	5	7	10	1.031
	300	0.9980	0.0066	1.006	2.128	0.993	0.016	0.829	0.720	5.95	5	7	9	1.024
$p = 0.01$,	100	0.9955	0.0184	1.004	1.974	0.983	0.025	0.772	0.757	5.75	5	6	8	1.007
$\delta = 1$	200	0.9906	0.0087	1.005	2.216	0.966	0.039	0.725	0.702	5.68	4	6	8	1.004
	300	0.9906	0.0057	1.005	2.160	0.964	0.036	0.704	0.682	5.65	4	6	7	1.004
$p = 0.1$,	100	0.9980	0.0199	1.005	2.001	0.992	0.012	0.858	0.801	5.91	5	7	9	1.020
$\delta = 1.25$	200	0.9948	0.0095	1.005	2.128	0.980	0.022	0.810	0.751	5.84	5	7	9	1.014
	300	0.9948	0.0062	1.005	2.143	0.980	0.021	0.772	0.713	5.81	5	7	8	1.015
$p = 0.05$,	100	0.9964	0.0191	1.004	1.997	0.986	0.018	0.813	0.784	5.82	5	6	8	1.012
$\delta = 1.25$	200	0.9919	0.0090	1.005	2.189	0.971	0.033	0.756	0.729	5.73	4	6	8	1.005
	300	0.9919	0.0058	1.005	2.143	0.969	0.032	0.718	0.689	5.69	4	6	8	1.006
$p = 0.01$,	100	0.9904	0.0170	1.004	2.122	0.964	0.047	0.681	0.678	5.59	4	6	8	1.000
$\delta = 1.25$	200	0.9823	0.0078	1.005	2.546	0.939	0.061	0.602	0.596	5.46	4	6	8	0.996
	300	0.9800	0.0051	1.006	2.691	0.930	0.073	0.577	0.571	5.42	4	6	7	0.987
Penalised regression methods														
Lasso	100	0.9926	0.1362	1.036	6.578	0.972	0.005	0.090	0.001	17.04	7	29	43	-
	200	0.9813	0.0848	1.046	7.827	0.932	0.002	0.072	0.000	20.55	7	38	80	-
	300	0.9713	0.0619	1.053	8.601	0.898	0.002	0.063	0.000	22.19	7	42	66	-
Sica	100	0.9124	0.0035	1.014	4.964	0.706	0.576	0.000	0.000	3.99	3	5	10	-
	200	0.8820	0.0016	1.019	5.707	0.629	0.523	0.000	0.000	3.85	2	5	11	-
	300	0.8613	0.0011	1.022	6.507	0.583	0.475	0.000	0.000	3.78	2	5	12	-
Hard	100	0.7816	0.0084	1.038	8.651	0.396	0.210	0.000	0.000	3.93	1	7	15	-
	200	0.7160	0.0032	1.048	10.068	0.288	0.158	0.000	0.000	3.49	1	6	13	-
	300	0.6594	0.0019	1.055	10.986	0.210	0.126	0.000	0.000	3.21	1	6	16	-
Boosting methods														
$v = 0.1$	100	0.9990	0.3608	1.046	5.532	0.996	0.000	0.170	0.000	38.63	30	47	55	-
	200	0.9985	0.3311	1.081	8.010	0.994	0.000	0.145	0.000	68.89	60	77	86	-
	300	0.9973	0.2742	1.093	8.998	0.989	0.000	0.151	0.000	85.14	78	93	100	-
$v = 1$	100	0.9830	0.1526	1.080	9.012	0.932	0.000	0.026	0.000	18.58	12	26	39	-
	200	0.9749	0.1569	1.153	15.172	0.902	0.000	0.030	0.000	34.64	24	48	64	-
	300	0.9673	0.1661	1.216	20.527	0.872	0.000	0.022	0.000	53.02	38	72	104	-

Notes: See notes to Table 46.

Table 81: MC findings for DGPIV(a)

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0228	1.004	2.061	1.000	0.000	0.998	0.829	6.19	6	7	9	1.037
$\delta = 1$	200	1.0000	0.0114	1.004	2.287	1.000	0.000	0.997	0.790	6.23	6	7	9	1.050
	300	1.0000	0.0075	1.005	2.278	1.000	0.001	0.998	0.801	6.23	6	7	10	1.054
$p = 0.05$,	100	1.0000	0.0218	1.003	1.957	1.000	0.000	0.997	0.906	6.10	6	7	9	1.020
$\delta = 1$	200	1.0000	0.0108	1.004	2.152	1.000	0.000	0.994	0.877	6.12	6	7	9	1.030
	300	1.0000	0.0071	1.003	2.086	1.000	0.001	0.994	0.886	6.11	6	7	9	1.028
$p = 0.01$,	100	1.0000	0.0210	1.002	1.810	1.000	0.000	0.988	0.966	6.01	6	6	8	1.006
$\delta = 1$	200	1.0000	0.0102	1.002	1.985	1.000	0.001	0.981	0.954	6.01	6	6	7	1.008
	300	1.0000	0.0068	1.002	1.914	1.000	0.001	0.978	0.957	6.00	6	6	7	1.005
$p = 0.1$,	100	1.0000	0.0215	1.003	1.882	1.000	0.000	0.996	0.934	6.06	6	7	9	1.012
$\delta = 1.25$	200	1.0000	0.0105	1.003	2.061	1.000	0.001	0.991	0.928	6.06	6	7	8	1.015
	300	1.0000	0.0069	1.003	1.983	1.000	0.001	0.990	0.937	6.05	6	7	8	1.014
$p = 0.05$,	100	1.0000	0.0211	1.002	1.832	1.000	0.000	0.991	0.960	6.03	6	6	8	1.008
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.996	1.000	0.001	0.984	0.949	6.02	6	6	7	1.009
	300	1.0000	0.0068	1.002	1.920	1.000	0.001	0.980	0.954	6.01	6	6	7	1.005
$p = 0.01$,	100	0.9999	0.0207	1.002	1.783	1.000	0.001	0.981	0.973	5.99	6	6	8	1.003
$\delta = 1.25$	200	1.0000	0.0101	1.002	1.923	1.000	0.001	0.968	0.960	5.98	6	6	7	1.004
	300	1.0000	0.0066	1.002	1.859	1.000	0.001	0.957	0.952	5.96	6	6	7	1.001
					Penalised regression methods									
Lasso	100	0.9999	0.1531	1.019	5.369	1.000	0.002	0.101	0.000	18.70	9	30	54	-
	200	0.9996	0.0960	1.026	6.986	0.999	0.001	0.089	0.000	22.82	10	39	65	-
	300	0.9993	0.0724	1.030	7.912	0.997	0.002	0.067	0.000	25.42	11	43	78	-
Sica	100	0.9788	0.0017	1.003	3.782	0.922	0.849	0.000	0.000	4.07	4	5	8	-
	200	0.9755	0.0008	1.003	3.816	0.906	0.827	0.000	0.000	4.06	4	5	9	-
	300	0.9750	0.0005	1.004	3.830	0.905	0.825	0.000	0.000	4.06	4	5	9	-
Hard	100	0.9270	0.0058	1.011	6.729	0.738	0.538	0.000	0.000	4.27	3	6	18	-
	200	0.9071	0.0024	1.014	7.746	0.673	0.511	0.000	0.000	4.10	3	6	16	-
	300	0.8814	0.0015	1.017	9.194	0.619	0.468	0.000	0.000	3.96	3	6	10	-
					Boosting methods									
$v = 0.1$	100	1.0000	0.3591	1.026	4.994	1.000	0.000	0.173	0.000	38.48	31	47	54	-
	200	1.0000	0.3334	1.046	7.624	1.000	0.000	0.161	0.000	69.34	60	78	84	-
	300	1.0000	0.2791	1.056	8.802	1.000	0.000	0.130	0.000	86.61	79	94	102	-
$v = 1$	100	0.9973	0.1482	1.048	8.495	0.989	0.000	0.046	0.000	18.21	12	26	35	-
	200	0.9960	0.1481	1.091	14.876	0.984	0.000	0.035	0.000	33.01	23	44	66	-
	300	0.9950	0.1508	1.134	20.627	0.980	0.000	0.033	0.000	48.60	36	63	83	-

Notes: See notes to Table 46.

Table 82: MC findings for DGPIV(b)

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9879	0.0093	1.022	2.258	0.958	0.331	4.85	4	6	9	1.037
	200	0.9823	0.0044	1.028	2.586	0.936	0.355	4.80	4	6	9	1.030
	300	0.9766	0.0028	1.032	2.831	0.918	0.376	4.72	4	6	8	1.036
$p = 0.05$, $\delta = 1$	100	0.9796	0.0067	1.020	2.448	0.931	0.433	4.56	4	6	8	0.981
	200	0.9741	0.0031	1.024	2.753	0.909	0.454	4.51	3	6	8	0.964
	300	0.9669	0.0019	1.029	2.990	0.886	0.467	4.43	3	6	8	0.955
$p = 0.01$, $\delta = 1$	100	0.9553	0.0038	1.027	3.217	0.853	0.568	4.19	3	5	7	0.882
	200	0.9436	0.0016	1.031	3.592	0.811	0.564	4.09	3	5	7	0.841
	300	0.9354	0.0009	1.034	3.787	0.789	0.576	4.02	3	5	6	0.820
$p = 0.1$, $\delta = 1.25$	100	0.9740	0.0056	1.020	2.618	0.913	0.487	4.43	4	6	8	0.952
	200	0.9616	0.0024	1.026	3.115	0.868	0.515	4.31	3	6	7	0.907
	300	0.9548	0.0014	1.029	3.287	0.846	0.536	4.22	3	5	7	0.897
$p = 0.05$, $\delta = 1.25$	100	0.9644	0.0044	1.023	2.933	0.882	0.548	4.28	3	5	7	0.912
	200	0.9498	0.0018	1.029	3.431	0.831	0.556	4.15	3	5	7	0.864
	300	0.9388	0.0010	1.033	3.705	0.799	0.568	4.06	3	5	7	0.832
$p = 0.01$, $\delta = 1.25$	100	0.9293	0.0027	1.036	3.940	0.776	0.589	3.98	3	5	6	0.801
	200	0.9073	0.0010	1.045	4.559	0.709	0.563	3.83	2	5	6	0.728
	300	0.8940	0.0005	1.050	4.739	0.670	0.560	3.74	2	5	6	0.696
Penalised regression methods												
Lasso	100	0.9739	0.0989	1.100	5.258	0.900	0.014	13.39	5	25	39	-
	200	0.9538	0.0673	1.128	6.405	0.828	0.003	17.01	5	35	58	-
	300	0.9459	0.0527	1.143	6.807	0.799	0.005	19.37	5	41	69	-
Sica	100	0.8310	0.0017	1.079	8.333	0.664	0.577	3.49	1	5	14	-
	200	0.7885	0.0012	1.101	9.004	0.591	0.477	3.38	1	5	13	-
	300	0.7879	0.0010	1.106	8.785	0.582	0.470	3.44	1	6	16	-
Hard	100	0.7338	0.0051	1.135	10.594	0.474	0.292	3.43	1	6	14	-
	200	0.6681	0.0025	1.165	12.391	0.364	0.221	3.17	1	6	16	-
	300	0.6049	0.0014	1.188	13.348	0.279	0.174	2.84	1	6	12	-
Boosting methods												
$v = 0.1$	100	0.9994	0.3852	1.156	5.931	0.998	0.000	40.98	31	49	55	-
	200	0.9984	0.3025	1.221	7.886	0.994	0.000	63.28	57	70	78	-
	300	0.9966	0.2340	1.238	8.326	0.987	0.000	73.25	66	81	90	-
$v = 1$	100	0.9916	0.2213	1.274	11.477	0.970	0.000	25.21	14	40	62	-
	200	0.9745	0.2544	1.479	29.489	0.912	0.000	53.77	32	84	110	-
	300	0.9496	0.2589	1.827	79.142	0.829	0.000	80.43	53	111	140	-

Notes: See notes to Table 55.

Table 83: MC findings for DGPIV(b)

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0166	1.006	1.654	1.000	0.008	5.59	5	7	9	1.058
	200	1.0000	0.0078	1.007	1.747	1.000	0.009	5.54	5	7	11	1.069
	300	1.0000	0.0050	1.006	1.725	1.000	0.012	5.47	5	7	8	1.056
$p = 0.05$, $\delta = 1$	100	1.0000	0.0145	1.004	1.514	1.000	0.013	5.39	5	7	9	1.033
	200	1.0000	0.0068	1.004	1.533	1.000	0.019	5.33	5	6	9	1.033
	300	1.0000	0.0043	1.004	1.539	1.000	0.022	5.28	5	6	8	1.034
$p = 0.01$, $\delta = 1$	100	1.0000	0.0117	1.002	1.332	1.000	0.043	5.13	5	6	8	1.010
	200	1.0000	0.0056	1.002	1.319	1.000	0.055	5.09	4	6	7	1.009
	300	1.0000	0.0036	1.002	1.331	1.000	0.056	5.06	4	6	7	1.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0135	1.004	1.449	1.000	0.020	5.30	5	6	9	1.024
	200	1.0000	0.0062	1.003	1.431	1.000	0.030	5.22	5	6	8	1.022
	300	1.0000	0.0039	1.003	1.421	1.000	0.035	5.16	5	6	8	1.019
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0123	1.003	1.363	1.000	0.032	5.19	5	6	8	1.012
	200	1.0000	0.0057	1.003	1.348	1.000	0.045	5.13	5	6	7	1.012
	300	1.0000	0.0036	1.002	1.338	1.000	0.051	5.08	4	6	7	1.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0107	1.002	1.269	1.000	0.076	5.03	4	6	7	1.002
	200	1.0000	0.0050	1.002	1.237	1.000	0.100	4.97	4	6	7	1.003
	300	1.0000	0.0032	1.002	1.254	1.000	0.100	4.96	4	6	7	1.003
				Penalised regression methods								
Lasso	100	1.0000	0.1215	1.027	4.218	1.000	0.004	15.67	7	28	45	-
	200	1.0000	0.0776	1.035	5.283	1.000	0.004	19.20	8	34	61	-
	300	1.0000	0.0577	1.040	5.914	1.000	0.003	21.07	8	41	73	-
Sica	100	0.9911	0.0003	1.004	5.046	0.983	0.961	3.99	4	4	8	-
	200	0.9871	0.0001	1.006	5.999	0.975	0.954	3.97	4	4	7	-
	300	0.9891	0.0002	1.005	5.384	0.978	0.948	4.00	4	4	9	-
Hard	100	0.9889	0.0019	1.007	5.472	0.977	0.848	4.14	4	5	13	-
	200	0.9809	0.0007	1.011	7.390	0.960	0.854	4.06	4	5	10	-
	300	0.9803	0.0003	1.010	7.672	0.960	0.878	4.02	4	5	9	-
				Boosting methods								
$v = 0.1$	100	1.0000	0.3830	1.046	5.200	1.000	0.000	40.77	31	50	58	-
	200	1.0000	0.3327	1.074	7.553	1.000	0.000	69.21	62	77	86	-
	300	1.0000	0.2670	1.085	8.373	1.000	0.000	83.03	75	91	100	-
$v = 1$	100	1.0000	0.1915	1.086	9.887	1.000	0.000	22.38	14	33	47	-
	200	1.0000	0.1960	1.162	18.074	1.000	0.000	42.42	28	62	88	-
	300	1.0000	0.2086	1.234	25.729	1.000	0.000	65.75	45	93	142	-

Notes: See notes to Table 55.

Table 84: MC findings for DGPIV(b)

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0198	1.004	1.739	1.000	0.000	5.90	5	7	11	1.062
	200	1.0000	0.0095	1.004	1.859	1.000	0.000	5.86	5	7	11	1.074
	300	1.0000	0.0062	1.004	1.810	1.000	0.000	5.82	5	7	9	1.064
$p = 0.05$, $\delta = 1$	100	1.0000	0.0175	1.002	1.558	1.000	0.000	5.68	5	7	9	1.026
	200	1.0000	0.0084	1.003	1.659	1.000	0.000	5.64	5	7	9	1.043
	300	1.0000	0.0054	1.003	1.597	1.000	0.000	5.60	5	7	8	1.036
$p = 0.01$, $\delta = 1$	100	1.0000	0.0146	1.002	1.370	1.000	0.000	5.40	5	6	8	1.007
	200	1.0000	0.0070	1.002	1.411	1.000	0.001	5.36	5	6	8	1.009
	300	1.0000	0.0045	1.002	1.356	1.000	0.001	5.32	5	6	8	1.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0164	1.002	1.487	1.000	0.000	5.57	5	7	9	1.016
	200	1.0000	0.0076	1.002	1.515	1.000	0.001	5.50	5	6	8	1.021
	300	1.0000	0.0049	1.002	1.476	1.000	0.000	5.46	5	6	8	1.028
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0152	1.002	1.409	1.000	0.000	5.46	5	6	8	1.011
	200	1.0000	0.0071	1.002	1.439	1.000	0.001	5.40	5	6	8	1.011
	300	1.0000	0.0045	1.002	1.367	1.000	0.001	5.34	5	6	8	1.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0133	1.001	1.311	1.000	0.001	5.27	5	6	8	1.002
	200	1.0000	0.0063	1.001	1.326	1.000	0.002	5.23	5	6	8	1.001
	300	1.0000	0.0040	1.001	1.276	1.000	0.003	5.20	5	6	7	1.002
Penalised regression methods												
Lasso	100	1.0000	0.1196	1.016	4.337	1.000	0.006	15.48	7	27	53	-
	200	1.0000	0.0750	1.020	5.120	1.000	0.001	18.70	8	38	51	-
	300	1.0000	0.0574	1.022	5.667	1.000	0.003	21.00	7	36	96	-
Sica	100	0.9990	0.0003	1.001	2.989	0.998	0.977	4.03	4	4	9	-
	200	0.9985	0.0001	1.001	3.639	0.997	0.983	4.02	4	4	10	-
	300	0.9995	0.0001	1.000	2.255	0.999	0.982	4.02	4	4	8	-
Hard	100	0.9985	0.0010	1.002	3.599	0.997	0.925	4.09	4	5	8	-
	200	0.9985	0.0004	1.001	3.533	0.997	0.939	4.07	4	5	9	-
	300	0.9973	0.0003	1.002	4.641	0.995	0.940	4.07	4	5	9	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3800	1.027	5.205	1.000	0.000	40.48	32	50	57	-
	200	1.0000	0.3369	1.044	7.351	1.000	0.000	70.02	62	77	86	-
	300	1.0000	0.2731	1.051	8.059	1.000	0.000	84.85	77	93	100	-
$v = 1$	100	1.0000	0.1840	1.051	9.940	1.000	0.000	21.66	14	31	55	-
	200	1.0000	0.1835	1.096	17.346	1.000	0.000	39.97	27	56	84	-
	300	1.0000	0.1881	1.141	24.196	1.000	0.000	59.67	42	81	108	-

Notes: See notes to Table 55.

Table 85: MC findings for DGPIV(b)

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.8570	0.0065	1.043	2.930	0.500	0.255	4.05	3	6	9	0.620
	200	0.8243	0.0030	1.050	3.291	0.407	0.213	3.88	2	6	8	0.533
	300	0.8028	0.0019	1.057	3.500	0.352	0.191	3.78	2	6	8	0.493
$p = 0.05$, $\delta = 1$	100	0.8225	0.0043	1.043	3.022	0.404	0.262	3.70	2	5	8	0.476
	200	0.7961	0.0019	1.048	3.328	0.336	0.222	3.56	2	5	7	0.416
	300	0.7723	0.0012	1.055	3.518	0.285	0.195	3.45	2	5	8	0.388
$p = 0.01$, $\delta = 1$	100	0.7515	0.0019	1.049	3.347	0.241	0.201	3.19	2	4	6	0.280
	200	0.7273	0.0008	1.052	3.622	0.191	0.160	3.07	2	4	7	0.228
	300	0.7028	0.0005	1.059	3.773	0.152	0.132	2.95	2	4	6	0.187
$p = 0.1$, $\delta = 1.25$	100	0.8021	0.0033	1.044	3.098	0.354	0.256	3.53	2	5	7	0.411
	200	0.7675	0.0013	1.049	3.407	0.267	0.199	3.33	2	5	7	0.321
	300	0.7404	0.0008	1.055	3.597	0.219	0.171	3.19	2	5	7	0.277
$p = 0.05$, $\delta = 1.25$	100	0.7714	0.0023	1.047	3.243	0.282	0.227	3.31	2	5	6	0.324
	200	0.7400	0.0009	1.051	3.550	0.215	0.175	3.14	2	4	7	0.255
	300	0.7111	0.0005	1.058	3.718	0.165	0.141	3.00	2	4	6	0.204
$p = 0.01$, $\delta = 1.25$	100	0.7040	0.0011	1.054	3.631	0.162	0.145	2.92	2	4	6	0.186
	200	0.6779	0.0004	1.058	3.917	0.110	0.098	2.79	2	4	6	0.129
	300	0.6480	0.0002	1.065	4.146	0.086	0.080	2.66	2	4	5	0.100
				Penalised regression methods								
Lasso	100	0.8326	0.0719	1.086	4.016	0.445	0.005	10.24	3	22	45	-
	200	0.8023	0.0496	1.097	4.458	0.348	0.003	12.93	3	30	74	-
	300	0.7750	0.0393	1.109	4.741	0.272	0.000	14.73	3	35	83	-
Sica	100	0.5094	0.0038	1.107	7.082	0.144	0.089	2.40	1	5	13	-
	200	0.4528	0.0019	1.123	7.597	0.077	0.042	2.19	1	5	15	-
	300	0.4120	0.0015	1.134	8.241	0.049	0.018	2.09	1	6	18	-
Hard	100	0.4236	0.0051	1.131	7.717	0.057	0.020	2.18	1	5.5	18	-
	200	0.3674	0.0019	1.138	8.404	0.022	0.008	1.84	1	5	19	-
	300	0.3323	0.0010	1.145	8.556	0.010	0.004	1.62	1	4	10	-
				Boosting methods								
$v = 0.1$	100	0.9791	0.3836	1.156	5.595	0.920	0.000	40.74	31	50	57	-
	200	0.9601	0.3086	1.218	7.373	0.850	0.000	64.33	58	71	79	-
	300	0.9346	0.2391	1.231	7.745	0.755	0.000	74.50	67	82	92	-
$v = 1$	100	0.9004	0.2171	1.270	10.592	0.682	0.000	24.44	14	40	58	-
	200	0.8394	0.2554	1.447	19.744	0.506	0.000	53.42	31	83	113	-
	300	0.7890	0.2598	18.790	>100	0.404	0.000	80.07	52	112	142	-

Notes: See notes to Table 55.

Table 86: MC findings for DGPIV(b)

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.9986	0.0142	1.006	1.750	0.995	0.054	5.35	4	7	9	1.035
	200	0.9980	0.0066	1.006	1.880	0.992	0.084	5.29	4	7	9	1.040
	300	0.9971	0.0043	1.007	1.963	0.989	0.093	5.25	4	7	9	1.042
$p = 0.05$, $\delta = 1$	100	0.9980	0.0121	1.004	1.654	0.992	0.085	5.15	4	6	8	1.008
	200	0.9973	0.0056	1.005	1.757	0.989	0.123	5.09	4	6	9	1.012
	300	0.9961	0.0036	1.005	1.847	0.985	0.137	5.05	4	6	8	1.017
$p = 0.01$, $\delta = 1$	100	0.9945	0.0093	1.003	1.779	0.978	0.185	4.88	4	6	7	0.984
	200	0.9921	0.0043	1.004	1.990	0.969	0.225	4.81	4	6	7	0.976
	300	0.9911	0.0027	1.004	2.009	0.965	0.248	4.77	4	6	7	0.972
$p = 0.1$, $\delta = 1.25$	100	0.9976	0.0111	1.003	1.625	0.991	0.112	5.05	4	6	8	1.004
	200	0.9961	0.0050	1.004	1.772	0.985	0.164	4.96	4	6	8	0.997
	300	0.9944	0.0031	1.004	1.861	0.978	0.183	4.91	4	6	7	0.993
$p = 0.05$, $\delta = 1.25$	100	0.9951	0.0099	1.003	1.760	0.981	0.154	4.93	4	6	7	0.986
	200	0.9936	0.0045	1.004	1.911	0.975	0.205	4.85	4	6	7	0.982
	300	0.9921	0.0028	1.004	1.965	0.969	0.233	4.80	4	6	7	0.979
$p = 0.01$, $\delta = 1.25$	100	0.9904	0.0081	1.003	2.029	0.962	0.258	4.74	4	5	7	0.965
	200	0.9836	0.0036	1.005	2.495	0.935	0.307	4.64	4	5	6	0.939
	300	0.9823	0.0022	1.005	2.523	0.929	0.355	4.57	4	5	7	0.931
				Penalised regression methods								
Lasso	100	0.9966	0.1093	1.028	4.545	0.987	0.015	14.47	6	26	49	-
	200	0.9934	0.0685	1.036	5.614	0.974	0.015	17.41	6	33	55	-
	300	0.9901	0.0524	1.041	5.964	0.962	0.008	19.48	6	38	75	-
Sica	100	0.9135	0.0009	1.017	7.068	0.826	0.770	3.74	2	5	11	-
	200	0.8988	0.0003	1.019	7.394	0.791	0.745	3.66	2	4	8	-
	300	0.8876	0.0002	1.021	7.811	0.773	0.733	3.61	2	4	11	-
Hard	100	0.8681	0.0038	1.029	8.738	0.721	0.511	3.84	2	6	11	-
	200	0.8139	0.0015	1.038	10.729	0.612	0.446	3.55	2	6	14	-
	300	0.7910	0.0010	1.045	11.245	0.563	0.403	3.47	1	6	11	-
				Boosting methods								
$v = 0.1$	100	1.0000	0.3824	1.045	5.181	1.000	0.000	40.71	31	50	62	-
	200	1.0000	0.3380	1.077	7.679	1.000	0.000	70.26	62	78	86	-
	300	0.9999	0.2728	1.089	8.288	1.000	0.000	84.76	77	93	106	-
$v = 1$	100	1.0000	0.1913	1.085	9.916	1.000	0.000	22.37	14	33	50	-
	200	0.9998	0.1927	1.162	17.760	0.999	0.000	41.77	28	60	85	-
	300	0.9996	0.2083	1.235	24.508	0.999	0.000	65.65	44	93	145	-

Notes: See notes to Table 55.

Table 87: MC findings for DGPIV(b)

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0171	1.004	1.672	1.000	0.003	5.65	5	7	9	1.035
	200	1.0000	0.0081	1.004	1.717	1.000	0.003	5.58	5	7	11	1.046
	300	1.0000	0.0052	1.004	1.793	1.000	0.004	5.55	5	7	9	1.047
$p = 0.05$, $\delta = 1$	100	1.0000	0.0152	1.003	1.529	1.000	0.004	5.46	5	7	8	1.020
	200	1.0000	0.0071	1.002	1.534	1.000	0.005	5.39	5	6	8	1.027
	300	1.0000	0.0047	1.003	1.617	1.000	0.008	5.38	5	6	9	1.029
$p = 0.01$, $\delta = 1$	100	0.9999	0.0126	1.002	1.372	1.000	0.013	5.21	5	6	7	1.005
	200	1.0000	0.0060	1.001	1.316	1.000	0.018	5.17	5	6	7	1.004
	300	1.0000	0.0039	1.001	1.340	1.000	0.022	5.14	5	6	7	1.006
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0144	1.002	1.455	1.000	0.006	5.38	5	6	7	1.011
	200	1.0000	0.0066	1.002	1.420	1.000	0.009	5.29	5	6	8	1.014
	300	1.0000	0.0042	1.002	1.455	1.000	0.015	5.24	5	6	8	1.013
$p = 0.05$, $\delta = 1.25$	100	0.9999	0.0132	1.002	1.411	1.000	0.009	5.27	5	6	7	1.009
	200	1.0000	0.0061	1.001	1.341	1.000	0.016	5.20	5	6	7	1.006
	300	1.0000	0.0039	1.002	1.350	1.000	0.020	5.16	5	6	8	1.007
$p = 0.01$, $\delta = 1.25$	100	0.9999	0.0116	1.001	1.324	1.000	0.027	5.11	5	6	7	1.001
	200	0.9999	0.0055	1.001	1.299	1.000	0.037	5.07	5	6	7	1.003
	300	1.0000	0.0035	1.001	1.268	1.000	0.042	5.05	5	6	7	1.003
Penalised regression methods												
Lasso	100	1.0000	0.1208	1.016	4.168	1.000	0.007	15.60	7	27	45	-
	200	1.0000	0.0752	1.020	5.147	1.000	0.003	18.73	8	33	57	-
	300	0.9999	0.0581	1.022	5.742	1.000	0.005	21.20	8	39	66	-
Sica	100	0.9776	0.0006	1.005	5.868	0.956	0.919	3.96	4	4	9	-
	200	0.9679	0.0002	1.006	7.007	0.937	0.908	3.91	2	4	9	-
	300	0.9714	0.0001	1.005	6.779	0.943	0.918	3.92	2	4	9	-
Hard	100	0.9669	0.0026	1.008	6.772	0.930	0.767	4.11	2	5	11	-
	200	0.9464	0.0011	1.012	9.090	0.891	0.749	3.99	2	5	12	-
	300	0.9438	0.0006	1.011	8.969	0.883	0.756	3.96	2	5	10	-
Boosting methods												
$v = 0.1$	100	1.0000	0.3814	1.027	5.060	1.000	0.000	40.61	31	50	57	-
	200	1.0000	0.3432	1.046	7.532	1.000	0.000	71.27	63	79	87	-
	300	1.0000	0.2793	1.052	8.334	1.000	0.000	86.67	79	94	103	-
$v = 1$	100	1.0000	0.1886	1.051	9.813	1.000	0.000	22.11	14	33	46	-
	200	1.0000	0.1841	1.099	17.721	1.000	0.000	40.08	27	56	92	-
	300	1.0000	0.1897	1.141	24.932	1.000	0.000	60.16	43	82	131	-

Notes: See notes to Table 55.

Table 88: MC findings for DGPIV(b)

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.6264	0.0040	1.039	2.539	0.074	0.047	2.89	1	5	8	0.182
	200	0.5901	0.0019	1.046	2.795	0.052	0.032	2.74	1	4	8	0.168
	300	0.5593	0.0013	1.050	2.931	0.037	0.024	2.63	1	4	8	0.157
$p = 0.05$, $\delta = 1$	100	0.5813	0.0025	1.039	2.525	0.048	0.038	2.56	1	4	7	0.106
	200	0.5511	0.0012	1.044	2.759	0.030	0.021	2.44	1	4	6	0.096
	300	0.5153	0.0008	1.050	2.878	0.022	0.018	2.29	0	4	6	0.092
$p = 0.01$, $\delta = 1$	100	0.4915	0.0008	1.043	2.718	0.016	0.014	2.04	0	3	5	0.031
	200	0.4531	0.0004	1.050	2.976	0.006	0.005	1.89	0	3	5	0.023
	300	0.4283	0.0003	1.055	3.035	0.006	0.005	1.79	0	3	5	0.028
$p = 0.1$, $\delta = 1.25$	100	0.5564	0.0018	1.039	2.555	0.037	0.030	2.40	1	4	7	0.077
	200	0.5163	0.0008	1.044	2.811	0.020	0.016	2.22	1	4	5	0.066
	300	0.4771	0.0005	1.051	2.906	0.014	0.012	2.04	0	4	5	0.053
$p = 0.05$, $\delta = 1.25$	100	0.5166	0.0011	1.041	2.646	0.021	0.017	2.18	1	4	5	0.046
	200	0.4698	0.0005	1.048	2.923	0.009	0.008	1.97	0	3	5	0.032
	300	0.4386	0.0003	1.054	3.005	0.008	0.007	1.84	0	3	5	0.032
$p = 0.01$, $\delta = 1.25$	100	0.4295	0.0004	1.052	2.960	0.008	0.007	1.76	0	3	5	0.015
	200	0.3815	0.0002	1.061	3.244	0.002	0.002	1.56	0	3	4	0.007
	300	0.3543	0.0001	1.068	3.284	0.002	0.002	1.45	0	3	4	0.006
					Penalised regression methods							
Lasso	100	0.6609	0.0609	1.056	2.545	0.123	0.002	8.49	2	19	43	-
	200	0.6370	0.0431	1.063	2.823	0.067	0.001	11.00	3	25	62	-
	300	0.6148	0.0346	1.071	2.904	0.048	0.000	12.70	3	30	63	-
Sica	100	0.3121	0.0055	1.077	4.468	0.005	0.001	1.77	1	5	24	-
	200	0.2888	0.0029	1.087	4.850	0.001	0.001	1.72	1	5	12	-
	300	0.2761	0.0022	1.091	4.808	0.001	0.000	1.74	1	4	16	-
Hard	100	0.2959	0.0054	1.081	4.621	0.002	0.000	1.70	1	4	15	-
	200	0.2758	0.0025	1.086	4.944	0.001	0.000	1.60	1	4	11	-
	300	0.2648	0.0018	1.091	5.005	0.000	0.000	1.59	1	4	10	-
					Boosting methods							
$v = 0.1$	100	0.8956	0.3839	1.148	5.377	0.639	0.000	40.43	30	50	56	-
	200	0.8478	0.3128	1.206	6.917	0.494	0.000	64.70	58	71	78	-
	300	0.8044	0.2418	1.218	6.878	0.382	0.000	74.78	68	82	90	-
$v = 1$	100	0.7044	0.2134	1.248	9.764	0.248	0.000	23.31	13	39	61	-
	200	0.6586	0.2520	1.410	15.941	0.177	0.000	52.03	29	81	116	-
	300	0.6153	0.2579	3.639	>100	0.130	0.000	78.80	52	111	135	-

Notes: See notes to Table 55.

Table 89: MC findings for DGPIV(b)

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9288	0.0097	1.011	2.795	0.716	0.214	4.65	3	6	10	0.768
	200	0.9123	0.0042	1.013	2.965	0.651	0.235	4.48	3	6	9	0.702
	300	0.9034	0.0027	1.015	3.132	0.617	0.223	4.42	3	6	8	0.685
$p = 0.05$, $\delta = 1$	100	0.9118	0.0076	1.011	2.871	0.649	0.254	4.38	3	6	7	0.677
	200	0.8936	0.0032	1.013	3.057	0.579	0.265	4.21	3	6	7	0.608
	300	0.8838	0.0021	1.014	3.196	0.544	0.255	4.15	3	5	7	0.585
$p = 0.01$, $\delta = 1$	100	0.8694	0.0047	1.014	3.211	0.491	0.291	3.93	3	5	6	0.500
	200	0.8496	0.0020	1.016	3.355	0.420	0.272	3.78	3	5	6	0.433
	300	0.8401	0.0012	1.016	3.472	0.397	0.258	3.72	3	5	6	0.408
$p = 0.1$, $\delta = 1.25$	100	0.9025	0.0065	1.011	2.914	0.613	0.277	4.24	3	5	7	0.631
	200	0.8763	0.0026	1.014	3.153	0.515	0.276	4.02	3	5	7	0.541
	300	0.8648	0.0016	1.015	3.302	0.476	0.264	3.94	3	5	7	0.502
$p = 0.05$, $\delta = 1.25$	100	0.8828	0.0054	1.013	3.094	0.540	0.289	4.05	3	5	7	0.553
	200	0.8573	0.0021	1.015	3.283	0.447	0.279	3.84	3	5	6	0.460
	300	0.8450	0.0013	1.016	3.439	0.413	0.262	3.76	3	5	6	0.427
$p = 0.01$, $\delta = 1.25$	100	0.8374	0.0034	1.016	3.499	0.379	0.268	3.67	3	5	6	0.382
	200	0.8148	0.0014	1.018	3.664	0.307	0.231	3.53	3	5	6	0.316
	300	0.7986	0.0008	1.019	3.831	0.270	0.208	3.43	2	5	6	0.278
					Penalised regression methods							
Lasso	100	0.9074	0.0797	1.029	4.528	0.665	0.008	11.28	3	23	37	-
	200	0.8695	0.0471	1.034	5.018	0.540	0.005	12.70	3	29	61	-
	300	0.8515	0.0358	1.037	5.316	0.482	0.001	14.00	3	33	60	-
Sica	100	0.6620	0.0024	1.031	6.998	0.359	0.256	2.88	1	5	10	-
	200	0.5920	0.0010	1.036	7.565	0.249	0.178	2.56	1	5	12	-
	300	0.5555	0.0005	1.040	8.543	0.207	0.152	2.38	1	5	13	-
Hard	100	0.5388	0.0046	1.044	8.961	0.170	0.074	2.60	1	6	15	-
	200	0.4516	0.0014	1.050	9.875	0.083	0.043	2.08	1	5	15	-
	300	0.4165	0.0007	1.054	10.307	0.055	0.025	1.89	1	4	9	-
					Boosting methods							
$v = 0.1$	100	0.9976	0.3813	1.046	5.382	0.991	0.000	40.59	31	50	58	-
	200	0.9955	0.3446	1.077	7.859	0.983	0.000	71.52	63	79	89	-
	300	0.9918	0.2799	1.089	8.698	0.968	0.000	86.82	79	95	102	-
$v = 1$	100	0.9843	0.1873	1.085	10.261	0.943	0.000	21.92	14	33	47	-
	200	0.9701	0.1944	1.159	17.891	0.893	0.000	41.98	28	60	85	-
	300	0.9581	0.2062	1.230	25.289	0.856	0.000	64.88	44	92	132	-

Notes: See notes to Table 55.

Table 90: MC findings for DGPIV(b)

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9910	0.0134	1.004	1.964	0.964	0.058	5.25	4	6	9	0.986
	200	0.9860	0.0064	1.005	2.279	0.944	0.081	5.19	4	6	10	0.980
	300	0.9836	0.0040	1.006	2.446	0.935	0.104	5.13	4	6	9	0.972
$p = 0.05$, $\delta = 1$	100	0.9854	0.0117	1.004	2.081	0.942	0.081	5.06	4	6	8	0.957
	200	0.9794	0.0054	1.004	2.352	0.918	0.116	4.98	4	6	8	0.934
	300	0.9771	0.0034	1.005	2.495	0.909	0.150	4.92	4	6	8	0.936
$p = 0.01$, $\delta = 1$	100	0.9668	0.0093	1.004	2.575	0.867	0.167	4.76	4	6	7	0.872
	200	0.9585	0.0042	1.006	2.879	0.834	0.214	4.65	4	6	7	0.838
	300	0.9581	0.0026	1.005	2.920	0.833	0.249	4.59	4	5	7	0.839
$p = 0.1$, $\delta = 1.25$	100	0.9810	0.0109	1.004	2.201	0.924	0.103	4.97	4	6	7	0.934
	200	0.9715	0.0049	1.005	2.566	0.886	0.154	4.85	4	6	8	0.899
	300	0.9679	0.0029	1.005	2.686	0.872	0.200	4.74	4	6	8	0.885
$p = 0.05$, $\delta = 1.25$	100	0.9731	0.0098	1.004	2.403	0.893	0.144	4.84	4	6	7	0.899
	200	0.9625	0.0043	1.005	2.783	0.850	0.196	4.70	4	6	7	0.856
	300	0.9600	0.0026	1.005	2.873	0.840	0.240	4.62	4	5	7	0.847
$p = 0.01$, $\delta = 1.25$	100	0.9486	0.0079	1.006	3.039	0.795	0.222	4.55	3	5	6	0.797
	200	0.9365	0.0035	1.007	3.393	0.746	0.260	4.43	3	5	6	0.748
	300	0.9318	0.0020	1.008	3.564	0.727	0.317	4.32	3	5	6	0.729
Penalised regression methods												
Lasso	100	0.9866	0.1015	1.018	4.521	0.950	0.013	13.69	5	25	41	-
	200	0.9719	0.0615	1.022	5.409	0.893	0.008	15.93	5	31	57	-
	300	0.9644	0.0449	1.024	6.001	0.863	0.004	17.16	5	36	65	-
Sica	100	0.8505	0.0013	1.013	7.231	0.703	0.617	3.52	1	5	10	-
	200	0.8238	0.0006	1.015	7.499	0.647	0.569	3.41	1	5	11	-
	300	0.8028	0.0004	1.017	8.251	0.607	0.532	3.33	1	5	12	-
Hard	100	0.7636	0.0050	1.024	9.218	0.524	0.295	3.54	1	6	13	-
	200	0.6921	0.0019	1.029	10.648	0.394	0.238	3.15	1	6	13	-
	300	0.6505	0.0012	1.032	11.713	0.328	0.186	2.96	1	6	14	-
Boosting methods												
$v = 0.1$	100	0.9999	0.3831	1.027	5.083	1.000	0.000	40.78	31	50	58	-
	200	1.0000	0.3495	1.047	7.574	1.000	0.000	72.51	64	80	88	-
	300	0.9999	0.2862	1.054	8.652	1.000	0.000	88.72	81	97	104	-
$v = 1$	100	0.9994	0.1876	1.052	9.845	0.998	0.000	22.00	14	33	52	-
	200	0.9993	0.1844	1.098	17.267	0.997	0.000	40.14	28	55	83	-
	300	0.9985	0.1874	1.142	24.945	0.994	0.000	59.45	42	81	115	-

Notes: See notes to Table 55.

2.5 Findings for designs with nonzero slopes (all variables are signals)

Table 91: MC findings for DGPV

$T = 100$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.2770	0.0030	0.983	0.550	0.000	3.31	2	5	7	0.152
	200	0.2612	0.0015	0.984	0.540	0.000	3.16	2	5	8	0.156
	300	0.2556	0.0010	0.984	0.563	0.000	3.11	2	5	7	0.150
$p = 0.05$, $\delta = 1$	100	0.2638	0.0016	0.979	0.489	0.000	3.04	2	5	7	0.091
	200	0.2498	0.0008	0.980	0.484	0.000	2.91	2	4	8	0.097
	300	0.2452	0.0006	0.979	0.496	0.000	2.86	2	4	6	0.091
$p = 0.01$, $\delta = 1$	100	0.2393	0.0004	0.976	0.412	0.000	2.67	2	4	6	0.032
	200	0.2275	0.0002	0.977	0.420	0.000	2.55	2	4	5	0.036
	300	0.2264	0.0001	0.975	0.422	0.000	2.53	2	4	5	0.033
$p = 0.1$, $\delta = 1.25$	100	0.2555	0.0011	0.978	0.457	0.000	2.91	2	4	6	0.070
	200	0.2399	0.0005	0.978	0.451	0.000	2.74	2	4	7	0.066
	300	0.2360	0.0003	0.976	0.454	0.000	2.68	2	4	6	0.057
$p = 0.05$, $\delta = 1.25$	100	0.2454	0.0006	0.976	0.425	0.000	2.76	2	4	6	0.044
	200	0.2307	0.0003	0.977	0.430	0.000	2.59	2	4	5	0.044
	300	0.2288	0.0002	0.975	0.428	0.000	2.56	2	4	5	0.035
$p = 0.01$, $\delta = 1.25$	100	0.2255	0.0002	0.976	0.394	0.000	2.49	2	3	5	0.012
	200	0.2145	0.0001	0.977	0.396	0.000	2.37	2	3	5	0.017
	300	0.2120	0.0000	0.974	0.397	0.000	2.34	2	3	5	0.011
Penalised regression methods											
Lasso	100	0.3248	0.0509	1.007	0.592	0.000	8.10	2	18	55	-
	200	0.3044	0.0382	1.015	0.621	0.000	10.58	2	26	58	-
	300	0.3005	0.0308	1.018	0.679	0.000	12.22	3	30	63	-
Sica	100	0.1168	0.0011	1.021	0.962	0.000	1.38	1	3	14	-
	200	0.1135	0.0007	1.025	1.022	0.000	1.37	1	3	12	-
	300	0.1128	0.0007	1.031	1.074	0.000	1.43	1	3	17	-
Hard	100	0.1076	0.0009	1.028	0.979	0.000	1.26	1	2	10	-
	200	0.1038	0.0004	1.030	0.984	0.000	1.22	1	2	12	-
	300	0.1020	0.0002	1.027	0.971	0.000	1.18	1	2	11	-
Boosting methods											
$v = 0.1$	100	0.5620	0.3791	1.092	1.754	0.000	39.92	30	49	57	-
	200	0.5195	0.3114	1.147	2.109	0.000	64.57	58	72	77	-
	300	0.4774	0.2402	1.152	2.105	0.000	74.67	67	82	90	-
$v = 1$	100	0.3797	0.2095	1.189	3.220	0.000	22.83	12	38	63	-
	200	0.4074	0.2498	1.351	7.145	0.000	51.70	30	82	106	-
	300	0.4085	0.2569	2.871	>100	0.000	78.75	51	110	141	-

Notes: TPR is computed assuming that variables $i = 1, 2, ..., 11$ are the signal variables , FPR is computed assuming variables $i > 11$ are the noise variables, rRMSFE is an out-of-sample root mean square forecast error relative to the benchmark model containing first 11 covariates, rRMSE$_{\tilde{\beta}}$ is the root mean square error of $\tilde{\boldsymbol{\beta}}$ relative to the benchmark model featuring the first 11 covariates, and $\hat{\pi}_{11}$ is the probability that variables $i = 1, 2, ..., 11$ are among the selected variables. $\bar{\hat{\kappa}}$, $\hat{\kappa}_5$, $\hat{\kappa}_{95}$ and $\hat{\kappa}_{\max}$ are, respectively, the average , 5-the quantile, 95-th quantile and the maximum of the number of selected regressors. Slope coefficients in DGPV are set to $\beta_i = 1/i^2$, for $i = 1, 2, ..., n$. See CKP for details of the MC design.

Table 92: MC findings for DGPV

$T = 300$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.3799	0.0023	0.997	0.644	0.000	4.39	3	6	8	0.145
	200	0.3664	0.0011	0.997	0.676	0.000	4.25	3	6	8	0.133
	300	0.3578	0.0008	0.998	0.663	0.000	4.17	3	6	9	0.131
$p = 0.05$, $\delta = 1$	100	0.3660	0.0011	0.996	0.587	0.000	4.12	3	6	7	0.088
	200	0.3534	0.0006	0.996	0.613	0.000	3.99	3	5	8	0.075
	300	0.3468	0.0004	0.996	0.612	0.000	3.94	3	5	8	0.085
$p = 0.01$, $\delta = 1$	100	0.3399	0.0003	0.995	0.535	0.000	3.76	3	5	7	0.028
	200	0.3288	0.0001	0.995	0.547	0.000	3.64	3	5	7	0.025
	300	0.3258	0.0001	0.995	0.535	0.000	3.61	3	5	7	0.027
$p = 0.1$, $\delta = 1.25$	100	0.3575	0.0007	0.995	0.566	0.000	4.00	3	5	7	0.063
	200	0.3425	0.0003	0.995	0.582	0.000	3.83	3	5	7	0.049
	300	0.3365	0.0002	0.995	0.564	0.000	3.76	3	5	7	0.048
$p = 0.05$, $\delta = 1.25$	100	0.3459	0.0004	0.995	0.543	0.000	3.84	3	5	7	0.039
	200	0.3322	0.0002	0.995	0.554	0.000	3.69	3	5	7	0.032
	300	0.3283	0.0001	0.995	0.543	0.000	3.64	3	5	7	0.032
$p = 0.01$, $\delta = 1.25$	100	0.3241	0.0001	0.995	0.518	0.000	3.58	3	5	6	0.016
	200	0.3135	0.0001	0.995	0.526	0.000	3.46	3	4	5	0.009
	300	0.3111	0.0000	0.995	0.510	0.000	3.43	3	4	6	0.009
Penalised regression methods											
Lasso	100	0.4376	0.0578	1.006	0.686	0.000	9.95	4	20	37	-
	200	0.4111	0.0353	1.009	0.748	0.000	11.19	3.5	24	55	-
	300	0.3971	0.0266	1.012	0.771	0.000	12.06	3	29	65	-
Sica	100	0.1591	0.0005	1.036	2.041	0.000	1.79	1	3	8	-
	200	0.1526	0.0002	1.037	2.095	0.000	1.72	1	3	9	-
	300	0.1465	0.0001	1.040	2.158	0.000	1.64	1	3	7	-
Hard	100	0.1527	0.0012	1.042	2.355	0.000	1.79	1	4	10	-
	200	0.1362	0.0003	1.046	2.461	0.000	1.56	1	3	9	-
	300	0.1298	0.0002	1.049	2.449	0.000	1.49	1	3	7	-
Boosting methods											
$v = 0.1$	100	0.6350	0.3665	1.030	1.746	0.003	39.60	30	50	60	-
	200	0.6191	0.3457	1.061	2.707	0.001	72.14	63	80	87	-
	300	0.5886	0.2810	1.073	2.846	0.001	87.68	80	96	105	-
$v = 1$	100	0.4454	0.1811	1.072	3.680	0.000	21.01	13	31	51	-
	200	0.4416	0.1917	1.145	6.494	0.000	41.10	27	58	95	-
	300	0.4494	0.2034	1.215	8.941	0.000	63.72	43	91	159	-

Notes: See notes to Table 91.

Table 93: MC findings for DGPV

$T = 500$, $R^2 = 70\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.4341	0.0022	0.999	0.715	0.000	4.97	4	7	9	0.137
	200	0.4204	0.0011	1.000	0.727	0.000	4.83	4	6	9	0.139
	300	0.4113	0.0008	1.000	0.734	0.000	4.75	4	6	9	0.142
$p = 0.05$, $\delta = 1$	100	0.4189	0.0012	0.999	0.664	0.000	4.71	4	6	9	0.080
	200	0.4071	0.0006	0.999	0.666	0.000	4.58	4	6	8	0.080
	300	0.4003	0.0004	1.000	0.667	0.000	4.52	4	6	8	0.083
$p = 0.01$, $\delta = 1$	100	0.3911	0.0002	0.999	0.603	0.000	4.32	3	5	8	0.023
	200	0.3830	0.0001	0.999	0.606	0.000	4.24	3	5	7	0.031
	300	0.3776	0.0001	0.999	0.594	0.000	4.17	3	5	7	0.021
$p = 0.1$, $\delta = 1.25$	100	0.4100	0.0007	0.999	0.637	0.000	4.57	4	6	8	0.051
	200	0.3970	0.0003	0.999	0.635	0.000	4.42	3	6	8	0.055
	300	0.3890	0.0002	0.999	0.621	0.000	4.33	3	6	8	0.044
$p = 0.05$, $\delta = 1.25$	100	0.3977	0.0004	0.999	0.615	0.000	4.41	3	6	8	0.031
	200	0.3867	0.0001	0.999	0.611	0.000	4.28	3	5	8	0.034
	300	0.3801	0.0001	0.999	0.600	0.000	4.21	3	5	7	0.026
$p = 0.01$, $\delta = 1.25$	100	0.3760	0.0001	0.999	0.589	0.000	4.14	3	5	7	0.006
	200	0.3676	0.0000	0.999	0.587	0.000	4.05	3	5	7	0.013
	300	0.3616	0.0000	0.999	0.578	0.000	3.98	3	5	6	0.009
Penalised regression methods											
Lasso	100	0.5022	0.0642	1.006	0.783	0.000	11.24	5	22	30	-
	200	0.4716	0.0369	1.007	0.804	0.000	12.16	4	30	46	-
	300	0.4576	0.0285	1.009	0.841	0.000	13.28	4	24	57	-
Sica	100	0.1953	0.0004	1.028	2.621	0.000	2.19	1	4	9	-
	200	0.1865	0.0001	1.029	2.778	0.000	2.08	1	3	7	-
	300	0.1779	0.0001	1.032	2.814	0.000	1.97	1	3	6	-
Hard	100	0.2077	0.0020	1.029	3.060	0.000	2.46	1	5	10	-
	200	0.1890	0.0006	1.033	3.262	0.000	2.19	1	4	15	-
	300	0.1784	0.0003	1.036	3.373	0.000	2.05	1	4	21	-
Boosting methods											
$v = 0.1$	100	0.6734	0.3641	1.018	1.812	0.002	39.81	30	50	58	-
	200	0.6618	0.3496	1.037	2.770	0.003	73.35	63	82	92	-
	300	0.6315	0.2904	1.046	3.027	0.004	90.86	83	99	110	-
$v = 1$	100	0.4769	0.1765	1.044	3.907	0.000	20.96	13	31	46	-
	200	0.4770	0.1795	1.088	6.652	0.000	39.18	27	54	75	-
	300	0.4743	0.1846	1.134	9.302	0.000	58.57	42	79	111	-

Notes: See notes to Table 91.

Table 94: MC findings for DGPV

$T = 100$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.2375	0.0027	0.975	0.446	0.000	2.85	2	5	7	0.107
	200	0.2278	0.0014	0.977	0.487	0.000	2.78	2	4	7	0.129
	300	0.2200	0.0011	0.980	0.523	0.000	2.75	2	4	9	0.135
$p = 0.05$, $\delta = 1$	100	0.2263	0.0014	0.970	0.376	0.000	2.62	2	4	6	0.052
	200	0.2161	0.0008	0.972	0.416	0.000	2.52	2	4	7	0.073
	300	0.2099	0.0006	0.974	0.442	0.000	2.49	2	4	6	0.078
$p = 0.01$, $\delta = 1$	100	0.2032	0.0004	0.967	0.317	0.000	2.27	1	3	5	0.018
	200	0.1974	0.0002	0.968	0.340	0.000	2.21	1	3	5	0.021
	300	0.1934	0.0002	0.968	0.352	0.000	2.18	1	3	5	0.027
$p = 0.1$, $\delta = 1.25$	100	0.2192	0.0010	0.969	0.351	0.000	2.50	2	4	6	0.041
	200	0.2085	0.0005	0.970	0.383	0.000	2.39	2	4	7	0.047
	300	0.2014	0.0003	0.970	0.386	0.000	2.32	1	4	5	0.045
$p = 0.05$, $\delta = 1.25$	100	0.2092	0.0006	0.967	0.327	0.000	2.36	1	4	5	0.025
	200	0.2008	0.0003	0.968	0.351	0.000	2.26	1	3	6	0.028
	300	0.1949	0.0002	0.968	0.356	0.000	2.20	1	3	5	0.030
$p = 0.01$, $\delta = 1.25$	100	0.1900	0.0001	0.966	0.298	0.000	2.10	1	3	5	0.005
	200	0.1847	0.0001	0.967	0.311	0.000	2.04	1	3	5	0.007
	300	0.1805	0.0001	0.967	0.317	0.000	2.00	1	3	4	0.010
Penalised regression methods											
Lasso	100	0.2596	0.0484	0.997	0.462	0.000	7.17	2	17	41	-
	200	0.2468	0.0340	1.004	0.523	0.000	9.14	2	23	59	-
	300	0.2387	0.0300	1.008	0.559	0.000	11.31	2	29	65	-
Sica	100	0.1070	0.0015	0.987	0.645	0.000	1.31	1	3	15	-
	200	0.1033	0.0010	0.993	0.684	0.000	1.32	1	3	19	-
	300	0.1030	0.0007	0.995	0.742	0.000	1.35	1	3	16	-
Hard	100	0.0995	0.0011	0.988	0.589	0.000	1.20	1	2	11	-
	200	0.0970	0.0006	0.990	0.648	0.000	1.18	1	2	10	-
	300	0.0954	0.0003	0.989	0.606	0.000	1.14	1	2	9	-
Boosting methods											
$v = 0.1$	100	0.5251	0.3790	1.088	1.624	0.001	39.51	28	49	56	-
	200	0.4806	0.3128	1.146	2.085	0.000	64.40	58	71	78	-
	300	0.4243	0.2417	1.150	2.044	0.000	74.53	67	82	90	-
$v = 1$	100	0.3390	0.2074	1.174	2.889	0.000	22.19	11	38	67	-
	200	0.3742	0.2492	1.336	5.635	0.000	51.21	28	81	110	-
	300	0.3694	0.2596	1.733	>100	0.000	79.08	50	112	142	-

Notes: See notes to Table 91.

Table 95: MC findings for DGPV

$T = 300$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.3407	0.0020	0.994	0.547	0.000	3.92	3	5	8	0.092
	200	0.3290	0.0011	0.994	0.579	0.000	3.83	3	5	8	0.107
	300	0.3215	0.0008	0.995	0.593	0.000	3.76	3	5	8	0.106
$p = 0.05$, $\delta = 1$	100	0.3285	0.0010	0.993	0.495	0.000	3.71	3	5	7	0.051
	200	0.3178	0.0006	0.993	0.514	0.000	3.61	3	5	8	0.062
	300	0.3105	0.0004	0.993	0.520	0.000	3.54	3	5	7	0.063
$p = 0.01$, $\delta = 1$	100	0.3045	0.0003	0.992	0.434	0.000	3.37	3	4	6	0.012
	200	0.2987	0.0001	0.991	0.430	0.000	3.31	3	4	6	0.013
	300	0.2905	0.0001	0.992	0.431	0.000	3.23	2	4	7	0.015
$p = 0.1$, $\delta = 1.25$	100	0.3206	0.0006	0.992	0.472	0.000	3.58	3	5	7	0.033
	200	0.3086	0.0003	0.992	0.467	0.000	3.46	3	5	7	0.033
	300	0.3011	0.0002	0.992	0.469	0.000	3.38	3	5	7	0.033
$p = 0.05$, $\delta = 1.25$	100	0.3107	0.0004	0.992	0.447	0.000	3.45	3	5	7	0.018
	200	0.3015	0.0002	0.992	0.438	0.000	3.35	3	4	7	0.016
	300	0.2923	0.0001	0.992	0.436	0.000	3.25	2	4	7	0.016
$p = 0.01$, $\delta = 1.25$	100	0.2911	0.0001	0.992	0.413	0.000	3.21	2	4	6	0.004
	200	0.2844	0.0001	0.991	0.405	0.000	3.14	2	4	6	0.003
	300	0.2762	0.0000	0.992	0.401	0.000	3.04	2	4	6	0.004
Penalised regression methods											
Lasso	100	0.3546	0.0516	1.003	0.578	0.000	8.49	3	18	33	-
	200	0.3297	0.0323	1.005	0.616	0.000	9.73	3	23	58	-
	300	0.3168	0.0240	1.009	0.625	0.000	10.43	3	25	57	-
Sica	100	0.1225	0.0006	1.015	1.136	0.000	1.40	1	3	9	-
	200	0.1150	0.0003	1.015	1.180	0.000	1.32	1	2	11	-
	300	0.1152	0.0002	1.016	1.144	0.000	1.32	1	2	7	-
Hard	100	0.1105	0.0005	1.017	1.242	0.000	1.26	1	2	10	-
	200	0.1034	0.0002	1.018	1.281	0.000	1.17	1	2	13	-
	300	0.1002	0.0001	1.021	1.280	0.000	1.13	1	2	7	-
Boosting methods											
$v = 0.1$	100	0.5800	0.3685	1.029	1.710	0.001	39.17	29	49	58	-
	200	0.5636	0.3471	1.061	2.665	0.000	71.81	63	80	88	-
	300	0.5268	0.2842	1.071	2.824	0.000	87.92	80	96	105	-
$v = 1$	100	0.3841	0.1788	1.068	3.486	0.000	20.14	12	30	42	-
	200	0.3873	0.1891	1.142	6.235	0.000	40.00	27	58	109	-
	300	0.3970	0.2045	1.208	8.722	0.000	63.48	43	91	152	-

Notes: See notes to Table 91.

Table 96: MC findings for DGPV

$T = 500$, $R^2 = 50\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.3936	0.0021	0.997	0.607	0.000	4.51	3	6	9	0.093
	200	0.3810	0.0010	0.998	0.628	0.000	4.38	3	6	8	0.095
	300	0.3730	0.0008	0.997	0.655	0.000	4.32	3	6	10	0.115
$p = 0.05$, $\delta = 1$	100	0.3796	0.0010	0.996	0.551	0.000	4.27	3	6	8	0.051
	200	0.3696	0.0005	0.997	0.565	0.000	4.16	3	5	7	0.052
	300	0.3613	0.0004	0.996	0.575	0.000	4.08	3	5	7	0.059
$p = 0.01$, $\delta = 1$	100	0.3534	0.0003	0.996	0.483	0.000	3.91	3	5	7	0.016
	200	0.3463	0.0001	0.996	0.487	0.000	3.84	3	5	7	0.012
	300	0.3398	0.0001	0.995	0.495	0.000	3.76	3	5	6	0.015
$p = 0.1$, $\delta = 1.25$	100	0.3709	0.0007	0.996	0.527	0.000	4.14	3	5	8	0.036
	200	0.3603	0.0003	0.996	0.535	0.000	4.03	3	5	7	0.033
	300	0.3512	0.0002	0.995	0.527	0.000	3.91	3	5	6	0.031
$p = 0.05$, $\delta = 1.25$	100	0.3590	0.0004	0.996	0.497	0.000	3.98	3	5	7	0.021
	200	0.3499	0.0002	0.996	0.498	0.000	3.88	3	5	7	0.017
	300	0.3420	0.0001	0.995	0.502	0.000	3.79	3	5	6	0.018
$p = 0.01$, $\delta = 1.25$	100	0.3379	0.0001	0.996	0.459	0.000	3.72	3	5	6	0.008
	200	0.3300	0.0000	0.996	0.465	0.000	3.64	3	5	6	0.004
	300	0.3252	0.0000	0.995	0.476	0.000	3.58	3	5	6	0.005
				Penalised regression methods							
Lasso	100	0.4054	0.0545	1.003	0.630	0.000	9.31	3	20	45	-
	200	0.3835	0.0330	1.005	0.672	0.000	10.46	3	23	46	-
	300	0.3638	0.0251	1.005	0.696	0.000	11.26	3	25	56	-
Sica	100	0.1400	0.0007	1.018	1.674	0.000	1.60	1	3	11	-
	200	0.1339	0.0002	1.018	1.703	0.000	1.51	1	3	11	-
	300	0.1319	0.0001	1.018	1.730	0.000	1.48	1	3	7	-
Hard	100	0.1282	0.0012	1.021	1.900	0.000	1.51	1	3	15	-
	200	0.1172	0.0003	1.023	1.962	0.000	1.34	1	3	9	-
	300	0.1151	0.0002	1.022	1.910	0.000	1.31	1	2	8	-
				Boosting methods							
$v = 0.1$	100	0.6130	0.3629	1.017	1.683	0.000	39.04	29	49	57	-
	200	0.6028	0.3507	1.037	2.735	0.001	72.92	62	82	90	-
	300	0.5725	0.2938	1.045	2.969	0.001	91.22	83	99	108	-
$v = 1$	100	0.4233	0.1732	1.042	3.597	0.000	20.07	12	30	42	-
	200	0.4194	0.1780	1.087	6.486	0.000	38.25	26	53	81	-
	300	0.4190	0.1842	1.131	9.001	0.000	57.84	41	78	122	-

Notes: See notes to Table 91.

Table 97: MC findings for DGPV

$T = 100$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.1876	0.0025	0.971	0.404	0.000	2.29	1	4	7	0.090
	200	0.1720	0.0014	0.973	0.436	0.000	2.15	1	4	6	0.107
	300	0.1683	0.0010	0.976	0.490	0.000	2.13	1	4	6	0.111
$p = 0.05$, $\delta = 1$	100	0.1747	0.0013	0.967	0.356	0.000	2.04	1	3	5	0.048
	200	0.1607	0.0007	0.968	0.382	0.000	1.91	1	3	6	0.066
	300	0.1580	0.0005	0.971	0.426	0.000	1.89	1	3	5	0.063
$p = 0.01$, $\delta = 1$	100	0.1505	0.0004	0.965	0.341	0.000	1.69	1	3	5	0.014
	200	0.1388	0.0002	0.966	0.372	0.000	1.57	1	3	5	0.016
	300	0.1379	0.0001	0.969	0.389	0.000	1.55	1	3	4	0.015
$p = 0.1$, $\delta = 1.25$	100	0.1670	0.0009	0.965	0.339	0.000	1.92	1	3	5	0.032
	200	0.1510	0.0004	0.966	0.362	0.000	1.74	1	3	5	0.034
	300	0.1487	0.0003	0.968	0.382	0.000	1.71	1	3	5	0.036
$p = 0.05$, $\delta = 1.25$	100	0.1566	0.0005	0.965	0.330	0.000	1.77	1	3	5	0.018
	200	0.1422	0.0002	0.966	0.360	0.000	1.61	1	3	5	0.019
	300	0.1396	0.0001	0.969	0.383	0.000	1.57	1	3	5	0.021
$p = 0.01$, $\delta = 1.25$	100	0.1346	0.0002	0.968	0.382	0.000	1.50	1	2	5	0.007
	200	0.1220	0.0001	0.969	0.410	0.000	1.35	1	2	5	0.005
	300	0.1206	0.0000	0.974	0.461	0.000	1.34	0	2	4	0.005
Penalised regression methods											
Lasso	100	0.2184	0.0497	0.988	0.403	0.000	6.82	1	16	33	-
	200	0.1998	0.0373	0.993	0.450	0.000	9.26	2	23	73	-
	300	0.1963	0.0306	1.000	0.512	0.000	10.99	2	30	63	-
Sica	100	0.1020	0.0033	0.982	0.711	0.000	1.41	1	3	15	-
	200	0.0978	0.0019	0.986	0.782	0.000	1.43	1	3	16	-
	300	0.0979	0.0017	0.993	0.923	0.000	1.56	1	4	17	-
Hard	100	0.0986	0.0030	0.980	0.664	0.000	1.35	1	3	14	-
	200	0.0949	0.0013	0.979	0.645	0.000	1.29	1	3	8	-
	300	0.0937	0.0011	0.985	0.755	0.000	1.34	1	3	10	-
Boosting methods											
$v = 0.1$	100	0.4930	0.3756	1.085	1.600	0.000	38.85	28	49	56	-
	200	0.4464	0.3154	1.141	1.985	0.000	64.52	58	71	79	-
	300	0.3917	0.2427	1.146	1.984	0.000	74.45	67	82	88	-
$v = 1$	100	0.3048	0.2025	1.167	2.791	0.000	21.37	11	36	72	-
	200	0.3472	0.2505	1.341	15.475	0.000	51.16	29	79	113	-
	300	0.3490	0.2598	1.440	7.831	0.000	78.91	50	110	145	-

Notes: See notes to Table 91.

Table 98: MC findings for DGPV

$T = 300$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.2921	0.0020	0.992	0.488	0.000	3.39	2	5	9	0.075
	200	0.2779	0.0009	0.992	0.474	0.000	3.22	2	5	6	0.076
	300	0.2705	0.0007	0.993	0.524	0.000	3.18	2	5	7	0.079
$p = 0.05$, $\delta = 1$	100	0.2795	0.0010	0.990	0.426	0.000	3.16	2	5	7	0.041
	200	0.2659	0.0004	0.990	0.414	0.000	3.01	2	4	6	0.038
	300	0.2600	0.0004	0.991	0.446	0.000	2.97	2	4	7	0.043
$p = 0.01$, $\delta = 1$	100	0.2540	0.0002	0.989	0.356	0.000	2.81	2	4	6	0.010
	200	0.2450	0.0001	0.989	0.345	0.000	2.71	2	4	5	0.004
	300	0.2396	0.0001	0.990	0.353	0.000	2.66	2	4	5	0.009
$p = 0.1$, $\delta = 1.25$	100	0.2714	0.0007	0.990	0.397	0.000	3.04	2	4	6	0.026
	200	0.2566	0.0002	0.989	0.377	0.000	2.87	2	4	5	0.019
	300	0.2506	0.0002	0.990	0.389	0.000	2.81	2	4	6	0.020
$p = 0.05$, $\delta = 1.25$	100	0.2611	0.0003	0.989	0.367	0.000	2.90	2	4	6	0.013
	200	0.2483	0.0001	0.989	0.354	0.000	2.75	2	4	5	0.008
	300	0.2415	0.0001	0.990	0.360	0.000	2.68	2	4	5	0.012
$p = 0.01$, $\delta = 1.25$	100	0.2406	0.0000	0.989	0.335	0.000	2.65	2	4	6	0.002
	200	0.2283	0.0000	0.989	0.329	0.000	2.52	2	3	5	0.001
	300	0.2245	0.0000	0.989	0.334	0.000	2.48	2	3	5	0.003
Penalised regression methods											
Lasso	100	0.2794	0.0439	1.000	0.470	0.000	6.98	2	16	31	-
	200	0.2562	0.0271	1.003	0.514	0.000	7.94	2	20	39	-
	300	0.2493	0.0214	1.004	0.553	0.000	8.93	2	23	51	-
Sica	100	0.1072	0.0009	0.999	0.675	0.000	1.26	1	2	11	-
	200	0.1022	0.0003	0.999	0.638	0.000	1.18	1	2	7	-
	300	0.1021	0.0002	0.998	0.650	0.000	1.19	1	2	10	-
Hard	100	0.0990	0.0005	1.000	0.633	0.000	1.13	1	2	6	-
	200	0.0951	0.0002	1.000	0.653	0.000	1.08	1	2	13	-
	300	0.0943	0.0001	1.000	0.621	0.000	1.06	1	2	5	-
Boosting methods											
$v = 0.1$	100	0.5321	0.3675	1.027	1.606	0.002	38.56	29	49	61	-
	200	0.5235	0.3479	1.060	2.549	0.000	71.51	61	80	88	-
	300	0.4745	0.2868	1.072	2.816	0.000	88.11	80	96	104	-
$v = 1$	100	0.3319	0.1771	1.064	3.219	0.000	19.42	12	29	51	-
	200	0.3389	0.1871	1.135	5.791	0.000	39.08	26	58	83	-
	300	0.3432	0.2023	1.204	8.478	0.000	62.23	42	91	133	-

Notes: See notes to Table 91.

Table 99: MC findings for DGPV

$T = 500$, $R^2 = 30\%$, G-SU (Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.3382	0.0018	0.996	0.532	0.000	3.88	3	5	9	0.074
	200	0.3276	0.0010	0.996	0.558	0.000	3.79	3	5	7	0.070
	300	0.3205	0.0007	0.997	0.567	0.000	3.73	3	5	8	0.077
$p = 0.05$, $\delta = 1$	100	0.3266	0.0010	0.995	0.481	0.000	3.68	3	5	8	0.042
	200	0.3168	0.0004	0.995	0.490	0.000	3.57	3	5	7	0.032
	300	0.3105	0.0004	0.996	0.499	0.000	3.53	3	5	7	0.046
$p = 0.01$, $\delta = 1$	100	0.3019	0.0002	0.994	0.411	0.000	3.34	2	4	6	0.009
	200	0.2948	0.0001	0.994	0.416	0.000	3.26	2	4	6	0.011
	300	0.2908	0.0001	0.995	0.413	0.000	3.22	2	4	6	0.012
$p = 0.1$, $\delta = 1.25$	100	0.3188	0.0006	0.995	0.455	0.000	3.56	3	5	8	0.030
	200	0.3074	0.0002	0.995	0.454	0.000	3.43	3	5	7	0.021
	300	0.3002	0.0002	0.995	0.448	0.000	3.36	2	4	7	0.026
$p = 0.05$, $\delta = 1.25$	100	0.3080	0.0003	0.994	0.425	0.000	3.42	3	5	7	0.015
	200	0.2990	0.0001	0.995	0.426	0.000	3.31	2	4	6	0.013
	300	0.2929	0.0001	0.995	0.416	0.000	3.25	2	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	0.2885	0.0001	0.994	0.392	0.000	3.18	2	4	6	0.002
	200	0.2792	0.0000	0.994	0.386	0.000	3.07	2	4	5	0.002
	300	0.2764	0.0000	0.994	0.380	0.000	3.05	2	4	5	0.003
Penalised regression methods											
Lasso	100	0.3226	0.0486	1.001	0.525	0.000	7.87	2	17	40	-
	200	0.3003	0.0293	1.003	0.571	0.000	8.85	2	21	47	-
	300	0.2883	0.0216	1.005	0.588	0.000	9.40	2	23	52	-
Sica	100	0.1148	0.0007	1.004	0.908	0.000	1.32	1	3	8	-
	200	0.1101	0.0003	1.005	0.925	0.000	1.26	1	2	9	-
	300	0.1073	0.0002	1.005	0.925	0.000	1.23	1	2	8	-
Hard	100	0.1039	0.0005	1.006	0.945	0.000	1.19	1	2	9	-
	200	0.0985	0.0001	1.007	0.946	0.000	1.11	1	2	5	-
	300	0.0968	0.0001	1.006	0.929	0.000	1.08	1	2	7	-
Boosting methods											
$v = 0.1$	100	0.5622	0.3631	1.016	1.610	0.000	38.50	29	48	62	-
	200	0.5509	0.3527	1.038	2.708	0.001	72.72	62	82	91	-
	300	0.5199	0.2972	1.046	2.962	0.001	91.62	84	100	110	-
$v = 1$	100	0.3607	0.1739	1.041	3.394	0.000	19.44	12	29	41	-
	200	0.3582	0.1777	1.085	6.255	0.000	37.52	25	52	73	-
	300	0.3632	0.1832	1.130	8.834	0.000	56.94	40	77	121	-

Notes: See notes to Table 91.

3 Findings for Experiments with Non-Gaussian Innovations and Serially Uncorrelated Covariates (NG-SU)

We ordered and numbered individual tables as follows:

Summary table for experiments with non-Gaussian innovations and serially uncorrelated covariates (NG-SU): List of experiments

Table No.	DGP	ω	R^2	T	Table No.	DGP	R^2	T	Table No.	DGP	R^2	T
100	I(a)	-	70%	100	145	II(a)	70%	100	190	V	70%	100
101	I(a)	-	70%	300	146	II(a)	70%	300	191	V	70%	300
102	I(a)	-	70%	500	147	II(a)	70%	500	192	V	70%	500
103	I(a)	-	50%	100	148	II(a)	50%	100	193	V	50%	100
104	I(a)	-	50%	300	149	II(a)	50%	300	194	V	50%	300
105	I(a)	-	50%	500	150	II(a)	50%	500	195	V	50%	500
106	I(a)	-	30%	100	151	II(a)	30%	100	196	V	30%	100
107	I(a)	-	30%	300	152	II(a)	30%	300	197	V	30%	300
108	I(a)	-	30%	500	153	II(a)	30%	500	198	V	30%	500
109	I(b)	-	70%	100	154	II(b)	70%	100				
110	I(b)	-	70%	300	155	II(b)	70%	300				
111	I(b)	-	70%	500	156	II(b)	70%	500				
112	I(b)	-	50%	100	157	II(b)	50%	100				
113	I(b)	-	50%	300	158	II(b)	50%	300				
114	I(b)	-	50%	500	159	II(b)	50%	500				
115	I(b)	-	30%	100	160	II(b)	30%	100				
116	I(b)	-	30%	300	161	II(b)	30%	300				
117	I(b)	-	30%	500	162	II(b)	30%	500				
118	I(c)	-	70%	100	163	III	70%	100				
119	I(c)	-	70%	300	164	III	70%	300				
120	I(c)	-	70%	500	165	III	70%	500				
121	I(c)	-	50%	100	166	III	50%	100				
122	I(c)	-	50%	300	167	III	50%	300				
123	I(c)	-	50%	500	168	III	50%	500				
124	I(c)	-	30%	100	169	III	30%	100				
125	I(c)	-	30%	300	170	III	30%	300				
126	I(c)	-	30%	500	171	III	30%	500				
127	I(d)	low	70%	100	172	IV(a)	70%	100				
128	I(d)	low	70%	300	173	IV(a)	70%	300				
129	I(d)	low	70%	500	174	IV(a)	70%	500				
130	I(d)	low	50%	100	175	IV(a)	50%	100				
131	I(d)	low	50%	300	176	IV(a)	50%	300				
132	I(d)	low	50%	500	177	IV(a)	50%	500				
133	I(d)	low	30%	100	178	IV(a)	30%	100				
134	I(d)	low	30%	300	179	IV(a)	30%	300				
135	I(d)	low	30%	500	180	IV(a)	30%	500				
136	I(d)	high	70%	100	181	IV(b)	70%	100				
137	I(d)	high	70%	300	182	IV(b)	70%	300				
138	I(d)	high	70%	500	183	IV(b)	70%	500				
139	I(d)	high	50%	100	184	IV(b)	50%	100				
140	I(d)	high	50%	300	185	IV(b)	50%	300				
141	I(d)	high	50%	500	186	IV(b)	50%	500				
142	I(d)	high	30%	100	187	IV(b)	30%	100				
143	I(d)	high	30%	300	188	IV(b)	30%	300				
144	I(d)	high	30%	500	189	IV(b)	30%	500				

Notes: ω is the average pair-wise correlation of the signal variables. The low value is $\omega = 0.2$ and the high value is $\omega = 0.8$. See section 5 of CKP for a full description of MC design.

3.1 Findings for designs with zero correlation between signal and noise variables

Table 100: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.9999	0.0039	1.016	1.564	1.000	0.706	4.38	4	6	8	0.170
	200	0.9999	0.0023	1.021	1.620	1.000	0.665	4.45	4	6	9	0.202
	300	0.9999	0.0017	1.024	1.756	1.000	0.638	4.50	4	6	9	0.235
$p = 0.05$, $\delta = 1$	100	0.9999	0.0024	1.011	1.432	1.000	0.811	4.23	4	5	8	0.114
	200	0.9998	0.0014	1.014	1.450	0.999	0.778	4.27	4	5	8	0.126
	300	0.9998	0.0011	1.016	1.526	0.999	0.750	4.31	4	6	8	0.160
$p = 0.01$, $\delta = 1$	100	0.9995	0.0008	1.004	1.220	0.998	0.933	4.07	4	5	6	0.039
	200	0.9989	0.0005	1.006	1.227	0.996	0.914	4.09	4	5	7	0.046
	300	0.9994	0.0004	1.007	1.254	0.998	0.902	4.10	4	5	7	0.059
$p = 0.1$, $\delta = 1.25$	100	0.9999	0.0016	1.008	1.335	1.000	0.861	4.16	4	5	8	0.077
	200	0.9996	0.0009	1.010	1.349	0.999	0.848	4.18	4	5	8	0.083
	300	0.9995	0.0006	1.011	1.396	0.999	0.835	4.19	4	5	7	0.104
$p = 0.05$, $\delta = 1.25$	100	0.9998	0.0010	1.005	1.244	0.999	0.916	4.09	4	5	7	0.047
	200	0.9991	0.0006	1.007	1.248	0.997	0.897	4.11	4	5	8	0.055
	300	0.9995	0.0004	1.007	1.268	0.999	0.892	4.12	4	5	7	0.065
$p = 0.01$, $\delta = 1.25$	100	0.9994	0.0004	1.003	1.148	0.998	0.965	4.03	4	4	6	0.020
	200	0.9984	0.0002	1.003	1.158	0.994	0.956	4.03	4	4	6	0.023
	300	0.9981	0.0002	1.005	1.203	0.994	0.947	4.04	4	4	7	0.031
$p = 0.1$, $\delta = 1.5$	100	0.9995	0.0008	1.004	1.220	0.998	0.933	4.07	4	5	6	0.039
	200	0.9988	0.0004	1.005	1.201	0.996	0.926	4.07	4	5	7	0.037
	300	0.9991	0.0003	1.006	1.222	0.997	0.927	4.07	4	5	7	0.045
$p = 0.05$, $\delta = 1.5$	100	0.9995	0.0005	1.003	1.170	0.998	0.956	4.04	4	4	6	0.027
	200	0.9986	0.0003	1.004	1.172	0.995	0.948	4.05	4	4	6	0.028
	300	0.9986	0.0002	1.005	1.196	0.995	0.945	4.05	4	5	7	0.032
$p = 0.01$, $\delta = 1.5$	100	0.9985	0.0002	1.002	1.139	0.994	0.976	4.01	4	4	6	0.013
	200	0.9973	0.0001	1.002	1.131	0.991	0.972	4.01	4	4	5	0.010
	300	0.9965	0.0001	1.003	1.175	0.988	0.966	4.01	4	4	6	0.015

Notes: See notes to Table 1.

Table 101: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0027	1.004	1.397	1.000	0.783	4.26	4	5	7	0.124
	200	1.0000	0.0015	1.005	1.499	1.000	0.763	4.29	4	5	7	0.142
	300	1.0000	0.0011	1.005	1.527	1.000	0.739	4.32	4	6	8	0.153
$p = 0.05$, $\delta = 1$	100	1.0000	0.0015	1.002	1.253	1.000	0.873	4.14	4	5	7	0.071
	200	1.0000	0.0009	1.003	1.345	1.000	0.852	4.17	4	5	7	0.086
	300	1.0000	0.0006	1.003	1.367	1.000	0.838	4.18	4	5	7	0.095
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.107	1.000	0.964	4.04	4	4	7	0.022
	200	1.0000	0.0002	1.001	1.147	1.000	0.955	4.05	4	4	6	0.027
	300	1.0000	0.0002	1.001	1.164	1.000	0.954	4.05	4	4	6	0.030
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.002	1.190	1.000	0.911	4.10	4	5	7	0.051
	200	1.0000	0.0005	1.002	1.244	1.000	0.907	4.10	4	5	7	0.055
	300	1.0000	0.0003	1.002	1.263	1.000	0.903	4.10	4	5	6	0.062
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.135	1.000	0.949	4.06	4	5	7	0.030
	200	1.0000	0.0003	1.001	1.180	1.000	0.942	4.06	4	5	6	0.034
	300	1.0000	0.0002	1.001	1.173	1.000	0.948	4.05	4	5	6	0.033
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.001	1.065	1.000	0.984	4.02	4	4	7	0.011
	200	1.0000	0.0001	1.001	1.076	1.000	0.983	4.02	4	4	6	0.009
	300	1.0000	0.0001	1.000	1.064	1.000	0.985	4.02	4	4	6	0.008
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.107	1.000	0.964	4.04	4	4	7	0.022
	200	1.0000	0.0002	1.001	1.116	1.000	0.964	4.04	4	4	6	0.021
	300	1.0000	0.0001	1.001	1.125	1.000	0.966	4.03	4	4	6	0.021
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.001	1.074	1.000	0.980	4.02	4	4	7	0.012
	200	1.0000	0.0001	1.001	1.084	1.000	0.980	4.02	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.065	1.000	0.983	4.02	4	4	6	0.008
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.038	1.000	0.993	4.01	4	4	6	0.006
	200	1.0000	0.0000	1.000	1.056	1.000	0.991	4.01	4	4	5	0.006
	300	1.0000	0.0000	1.000	1.029	1.000	0.996	4.00	4	4	6	0.003

Notes: See notes to Table 1.

Table 102: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0023	1.002	1.300	1.000	0.817	4.22	4	5	7	0.098
	200	1.0000	0.0013	1.003	1.403	1.000	0.793	4.25	4	5	8	0.117
	300	1.0000	0.0009	1.003	1.466	1.000	0.776	4.27	4	5	8	0.132
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.001	1.186	1.000	0.901	4.11	4	5	7	0.051
	200	1.0000	0.0007	1.002	1.267	1.000	0.876	4.14	4	5	7	0.073
	300	1.0000	0.0005	1.002	1.297	1.000	0.867	4.15	4	5	7	0.074
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.064	1.000	0.974	4.03	4	4	6	0.013
	200	1.0000	0.0002	1.000	1.086	1.000	0.968	4.03	4	4	6	0.018
	300	1.0000	0.0001	1.000	1.097	1.000	0.958	4.04	4	4	6	0.022
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.140	1.000	0.933	4.08	4	5	7	0.035
	200	1.0000	0.0004	1.001	1.173	1.000	0.925	4.08	4	5	7	0.043
	300	1.0000	0.0003	1.001	1.190	1.000	0.922	4.08	4	5	7	0.045
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.085	1.000	0.964	4.04	4	4	6	0.019
	200	1.0000	0.0002	1.001	1.105	1.000	0.960	4.04	4	4	6	0.023
	300	1.0000	0.0002	1.000	1.113	1.000	0.952	4.05	4	4	6	0.026
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.030	1.000	0.989	4.01	4	4	6	0.005
	200	1.0000	0.0001	1.000	1.038	1.000	0.988	4.01	4	4	5	0.006
	300	1.0000	0.0000	1.000	1.033	1.000	0.988	4.01	4	4	6	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.064	1.000	0.974	4.03	4	4	6	0.013
	200	1.0000	0.0001	1.000	1.059	1.000	0.979	4.02	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.049	1.000	0.979	4.02	4	4	6	0.009
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.030	1.000	0.987	4.01	4	4	6	0.004
	200	1.0000	0.0001	1.000	1.038	1.000	0.988	4.01	4	4	6	0.007
	300	1.0000	0.0000	1.000	1.035	1.000	0.987	4.01	4	4	6	0.006
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.012	1.000	0.996	4.00	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.011	1.000	0.997	4.00	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.007	1.000	0.997	4.00	4	4	5	0.001

Notes: See notes to Table 1.

Table 103: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9930	0.0034	1.017	1.512	0.979	0.721	4.30	4	6	8	0.141
	200	0.9899	0.0021	1.023	1.740	0.969	0.669	4.37	4	6	9	0.197
	300	0.9844	0.0015	1.024	1.731	0.952	0.632	4.38	4	6	9	0.196
$p = 0.05$, $\delta = 1$	100	0.9905	0.0021	1.012	1.397	0.971	0.806	4.17	4	5	7	0.091
	200	0.9851	0.0013	1.016	1.567	0.957	0.757	4.19	4	5	8	0.121
	300	0.9804	0.0009	1.018	1.574	0.939	0.737	4.19	4	5	8	0.131
$p = 0.01$, $\delta = 1$	100	0.9764	0.0007	1.008	1.297	0.935	0.872	3.98	3	5	6	0.033
	200	0.9696	0.0005	1.010	1.400	0.914	0.832	3.98	3	5	6	0.053
	300	0.9646	0.0003	1.010	1.440	0.898	0.825	3.95	3	5	7	0.052
$p = 0.1$, $\delta = 1.25$	100	0.9875	0.0015	1.010	1.344	0.963	0.838	4.10	4	5	7	0.064
	200	0.9795	0.0009	1.013	1.465	0.940	0.797	4.09	3	5	7	0.086
	300	0.9745	0.0006	1.013	1.505	0.923	0.788	4.08	3	5	8	0.091
$p = 0.05$, $\delta = 1.25$	100	0.9806	0.0010	1.009	1.299	0.944	0.860	4.02	3	5	7	0.043
	200	0.9726	0.0006	1.011	1.409	0.922	0.824	4.01	3	5	7	0.063
	300	0.9676	0.0004	1.011	1.440	0.907	0.825	3.98	3	5	7	0.060
$p = 0.01$, $\delta = 1.25$	100	0.9633	0.0004	1.008	1.316	0.902	0.869	3.89	3	4	6	0.020
	200	0.9481	0.0002	1.010	1.447	0.860	0.823	3.84	3	4	6	0.026
	300	0.9418	0.0001	1.010	1.493	0.851	0.820	3.81	2	4	6	0.021
$p = 0.1$, $\delta = 1.5$	100	0.9764	0.0007	1.008	1.297	0.935	0.872	3.98	3	5	6	0.033
	200	0.9639	0.0004	1.010	1.397	0.900	0.833	3.94	3	5	6	0.045
	300	0.9565	0.0002	1.009	1.436	0.879	0.831	3.89	3	4	6	0.032
$p = 0.05$, $\delta = 1.5$	100	0.9686	0.0005	1.008	1.310	0.914	0.868	3.93	3	4	6	0.026
	200	0.9531	0.0003	1.010	1.434	0.873	0.828	3.87	3	4	6	0.032
	300	0.9449	0.0001	1.010	1.472	0.857	0.823	3.82	2	4	6	0.022
$p = 0.01$, $\delta = 1.5$	100	0.9460	0.0002	1.010	1.381	0.862	0.847	3.80	3	4	6	0.007
	200	0.9234	0.0001	1.012	1.548	0.807	0.791	3.71	2	4	6	0.011
	300	0.9148	0.0001	1.014	1.604	0.793	0.777	3.68	2	4	6	0.011

Notes: See notes to Table 1.

Table 104: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0023	1.003	1.316	1.000	0.811	4.22	4	5	7	0.099
	200	1.0000	0.0013	1.005	1.483	1.000	0.779	4.26	4	5	7	0.116
	300	1.0000	0.0010	1.006	1.560	1.000	0.755	4.30	4	5	8	0.131
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.002	1.199	1.000	0.893	4.12	4	5	8	0.053
	200	1.0000	0.0008	1.003	1.335	1.000	0.870	4.15	4	5	6	0.072
	300	1.0000	0.0006	1.003	1.381	1.000	0.854	4.17	4	5	7	0.079
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.001	1.070	1.000	0.969	4.03	4	4	6	0.013
	200	1.0000	0.0002	1.001	1.140	1.000	0.957	4.05	4	4	6	0.024
	300	1.0000	0.0002	1.001	1.178	1.000	0.950	4.05	4	5	7	0.028
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.161	1.000	0.922	4.09	4	5	8	0.036
	200	1.0000	0.0005	1.002	1.234	1.000	0.917	4.09	4	5	6	0.045
	300	1.0000	0.0003	1.002	1.265	1.000	0.911	4.10	4	5	7	0.048
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.113	1.000	0.951	4.05	4	4	7	0.020
	200	1.0000	0.0003	1.001	1.165	1.000	0.948	4.06	4	5	6	0.028
	300	1.0000	0.0002	1.002	1.193	1.000	0.944	4.06	4	5	7	0.031
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.031	1.000	0.988	4.01	4	4	6	0.005
	200	1.0000	0.0001	1.000	1.064	1.000	0.986	4.02	4	4	6	0.008
	300	1.0000	0.0001	1.001	1.094	1.000	0.978	4.02	4	4	6	0.013
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.001	1.070	1.000	0.969	4.03	4	4	6	0.013
	200	1.0000	0.0002	1.001	1.110	1.000	0.970	4.03	4	4	6	0.018
	300	1.0000	0.0001	1.001	1.129	1.000	0.963	4.04	4	4	6	0.021
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.037	1.000	0.983	4.02	4	4	6	0.006
	200	1.0000	0.0001	1.001	1.074	1.000	0.983	4.02	4	4	6	0.010
	300	1.0000	0.0001	1.001	1.097	1.000	0.976	4.03	4	4	6	0.014
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.022	1.000	0.992	4.01	4	4	5	0.004
	200	1.0000	0.0000	1.000	1.032	1.000	0.994	4.01	4	4	6	0.004
	300	1.0000	0.0000	1.000	1.044	1.000	0.993	4.01	4	4	6	0.004

Notes: See notes to Table 1.

Table 105: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.002	1.298	1.000	0.822	4.21	4	5	7	0.082
	200	1.0000	0.0011	1.003	1.410	1.000	0.807	4.22	4	5	7	0.104
	300	1.0000	0.0009	1.003	1.515	1.000	0.782	4.27	4	5	9	0.116
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.001	1.187	1.000	0.901	4.11	4	5	7	0.049
	200	1.0000	0.0006	1.002	1.275	1.000	0.892	4.12	4	5	6	0.057
	300	1.0000	0.0005	1.002	1.351	1.000	0.861	4.16	4	5	8	0.075
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.052	1.000	0.976	4.02	4	4	6	0.010
	200	1.0000	0.0002	1.001	1.103	1.000	0.971	4.03	4	4	6	0.017
	300	1.0000	0.0001	1.001	1.123	1.000	0.961	4.04	4	4	7	0.022
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.121	1.000	0.936	4.07	4	5	6	0.028
	200	1.0000	0.0004	1.001	1.196	1.000	0.935	4.07	4	5	6	0.037
	300	1.0000	0.0003	1.001	1.225	1.000	0.923	4.08	4	5	7	0.042
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.083	1.000	0.964	4.04	4	4	6	0.017
	200	1.0000	0.0002	1.001	1.134	1.000	0.962	4.04	4	4	6	0.022
	300	1.0000	0.0002	1.001	1.137	1.000	0.954	4.05	4	4	7	0.025
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.028	1.000	0.991	4.01	4	4	5	0.005
	200	1.0000	0.0001	1.000	1.051	1.000	0.989	4.01	4	4	5	0.006
	300	1.0000	0.0001	1.000	1.060	1.000	0.986	4.02	4	4	6	0.009
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.052	1.000	0.976	4.02	4	4	6	0.010
	200	1.0000	0.0001	1.000	1.086	1.000	0.977	4.02	4	4	6	0.014
	300	1.0000	0.0001	1.000	1.099	1.000	0.973	4.03	4	4	7	0.017
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.037	1.000	0.987	4.01	4	4	5	0.008
	200	1.0000	0.0001	1.000	1.057	1.000	0.987	4.01	4	4	5	0.007
	300	1.0000	0.0001	1.000	1.063	1.000	0.985	4.02	4	4	6	0.009
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.015	1.000	0.996	4.00	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.016	1.000	0.997	4.00	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.020	1.000	0.996	4.00	4	4	5	0.002

Notes: See notes to Table 1.

Table 106: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.8806	0.0031	1.019	1.494	0.727	0.546	3.82	2	5	7	0.111
	200	0.8484	0.0020	1.028	1.674	0.664	0.457	3.79	1	6	8	0.155
	300	0.8298	0.0014	1.032	1.940	0.640	0.429	3.75	1	6	9	0.170
$p = 0.05$, $\delta = 1$	100	0.8510	0.0018	1.017	1.416	0.674	0.573	3.58	1	5	7	0.067
	200	0.8134	0.0012	1.024	1.561	0.613	0.489	3.49	1	5	7	0.097
	300	0.7939	0.0009	1.028	1.787	0.589	0.457	3.44	1	5	8	0.109
$p = 0.01$, $\delta = 1$	100	0.7606	0.0006	1.021	1.425	0.536	0.507	3.10	0	4	7	0.021
	200	0.7204	0.0004	1.028	1.521	0.480	0.444	2.96	0	4	6	0.036
	300	0.6975	0.0003	1.031	1.700	0.455	0.424	2.88	0	4	7	0.038
$p = 0.1$, $\delta = 1.25$	100	0.8246	0.0013	1.018	1.406	0.632	0.556	3.43	1	5	7	0.049
	200	0.7764	0.0007	1.025	1.504	0.561	0.488	3.25	1	5	7	0.058
	300	0.7513	0.0005	1.029	1.714	0.532	0.458	3.16	0	5	7	0.069
$p = 0.05$, $\delta = 1.25$	100	0.7856	0.0008	1.020	1.402	0.575	0.531	3.22	0	4	7	0.027
	200	0.7361	0.0005	1.027	1.522	0.501	0.458	3.04	0	4	6	0.045
	300	0.7110	0.0003	1.030	1.691	0.472	0.436	2.94	0	4	7	0.044
$p = 0.01$, $\delta = 1.25$	100	0.6921	0.0003	1.028	1.536	0.447	0.436	2.80	0	4	7	0.015
	200	0.6399	0.0001	1.036	1.599	0.379	0.369	2.59	0	4	5	0.014
	300	0.6093	0.0001	1.042	1.796	0.354	0.345	2.47	0	4	6	0.017
$p = 0.1$, $\delta = 1.5$	100	0.7606	0.0006	1.021	1.425	0.536	0.507	3.10	0	4	7	0.021
	200	0.6995	0.0003	1.030	1.536	0.452	0.428	2.86	0	4	6	0.029
	300	0.6643	0.0002	1.034	1.724	0.413	0.393	2.72	0	4	6	0.026
$p = 0.05$, $\delta = 1.5$	100	0.7228	0.0004	1.024	1.473	0.486	0.470	2.93	0	4	7	0.017
	200	0.6589	0.0002	1.033	1.576	0.401	0.389	2.67	0	4	6	0.017
	300	0.6205	0.0001	1.039	1.785	0.362	0.352	2.52	0	4	6	0.019
$p = 0.01$, $\delta = 1.5$	100	0.6186	0.0001	1.038	1.645	0.360	0.356	2.49	0	4	5	0.004
	200	0.5559	0.0001	1.047	1.722	0.284	0.280	2.24	0	4	5	0.004
	300	0.5224	0.0001	1.055	1.901	0.273	0.272	2.10	0	4	5	0.008

Notes: See notes to Table 1.

Table 107: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.004	1.373	1.000	0.821	4.21	4	5	8	0.084
	200	1.0000	0.0012	1.004	1.485	1.000	0.810	4.23	4	5	7	0.092
	300	1.0000	0.0009	1.005	1.580	1.000	0.776	4.27	4	5	8	0.111
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.002	1.251	1.000	0.897	4.12	4	5	8	0.047
	200	1.0000	0.0006	1.003	1.318	1.000	0.886	4.13	4	5	7	0.052
	300	0.9999	0.0005	1.003	1.397	1.000	0.860	4.16	4	5	7	0.065
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.120	1.000	0.967	4.04	4	4	6	0.014
	200	1.0000	0.0002	1.001	1.132	1.000	0.963	4.04	4	4	6	0.016
	300	0.9994	0.0002	1.001	1.169	0.998	0.953	4.04	4	4	6	0.024
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.202	1.000	0.929	4.08	4	5	6	0.033
	200	1.0000	0.0004	1.002	1.222	1.000	0.929	4.08	4	5	7	0.032
	300	0.9998	0.0003	1.002	1.258	0.999	0.912	4.09	4	5	6	0.043
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.134	1.000	0.959	4.05	4	4	6	0.016
	200	1.0000	0.0002	1.001	1.146	1.000	0.957	4.05	4	4	7	0.018
	300	0.9996	0.0002	1.001	1.174	0.999	0.951	4.05	4	4	6	0.025
$p = 0.01$, $\delta = 1.25$	100	0.9999	0.0002	1.000	1.073	1.000	0.983	4.02	4	4	6	0.006
	200	0.9991	0.0001	1.000	1.073	0.997	0.982	4.01	4	4	5	0.008
	300	0.9985	0.0001	1.000	1.104	0.995	0.977	4.01	4	4	5	0.012
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.120	1.000	0.967	4.04	4	4	6	0.014
	200	1.0000	0.0002	1.001	1.104	1.000	0.971	4.03	4	4	6	0.012
	300	0.9990	0.0001	1.001	1.140	0.996	0.965	4.03	4	4	6	0.018
$p = 0.05$, $\delta = 1.5$	100	0.9999	0.0002	1.001	1.087	1.000	0.979	4.02	4	4	6	0.008
	200	0.9996	0.0001	1.000	1.078	0.999	0.981	4.02	4	4	5	0.009
	300	0.9985	0.0001	1.001	1.116	0.995	0.974	4.02	4	4	6	0.013
$p = 0.01$, $\delta = 1.5$	100	0.9991	0.0001	1.000	1.049	0.997	0.989	4.01	4	4	6	0.003
	200	0.9986	0.0000	1.000	1.040	0.995	0.989	4.00	4	4	5	0.004
	300	0.9973	0.0000	1.000	1.070	0.992	0.985	4.00	4	4	5	0.006

Notes: See notes to Table 1.

Table 108: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.002	1.365	1.000	0.824	4.21	4	5	8	0.087
	200	1.0000	0.0011	1.003	1.434	1.000	0.805	4.23	4	5	7	0.092
	300	1.0000	0.0008	1.003	1.573	1.000	0.791	4.25	4	5	8	0.099
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.001	1.234	1.000	0.899	4.12	4	5	7	0.047
	200	1.0000	0.0006	1.002	1.271	1.000	0.891	4.12	4	5	7	0.056
	300	1.0000	0.0005	1.002	1.379	1.000	0.869	4.14	4	5	7	0.060
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.080	1.000	0.973	4.03	4	4	6	0.016
	200	1.0000	0.0002	1.000	1.108	1.000	0.968	4.03	4	4	6	0.016
	300	1.0000	0.0001	1.001	1.146	1.000	0.963	4.04	4	4	6	0.024
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.165	1.000	0.932	4.08	4	5	7	0.032
	200	1.0000	0.0004	1.001	1.187	1.000	0.930	4.08	4	5	7	0.037
	300	1.0000	0.0003	1.001	1.257	1.000	0.923	4.08	4	5	6	0.043
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.100	1.000	0.964	4.04	4	4	6	0.018
	200	1.0000	0.0002	1.001	1.124	1.000	0.959	4.04	4	4	6	0.020
	300	1.0000	0.0002	1.001	1.167	1.000	0.956	4.05	4	4	6	0.027
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.041	1.000	0.990	4.01	4	4	6	0.005
	200	1.0000	0.0001	1.000	1.054	1.000	0.988	4.01	4	4	5	0.005
	300	1.0000	0.0000	1.000	1.040	1.000	0.991	4.01	4	4	5	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.080	1.000	0.973	4.03	4	4	6	0.016
	200	1.0000	0.0001	1.000	1.093	1.000	0.974	4.03	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.081	1.000	0.978	4.02	4	4	5	0.016
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.047	1.000	0.986	4.01	4	4	6	0.007
	200	1.0000	0.0001	1.000	1.058	1.000	0.986	4.01	4	4	5	0.006
	300	1.0000	0.0000	1.000	1.048	1.000	0.988	4.01	4	4	5	0.008
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.021	1.000	0.997	4.00	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.029	1.000	0.995	4.01	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.009	1.000	0.998	4.00	4	4	5	0.001

Notes: See notes to Table 1.

Table 109: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9999	0.0040	1.015	1.424	1.000	0.707	4.39	4	6	9	0.130
	200	0.9999	0.0024	1.021	1.605	1.000	0.651	4.48	4	6	10	0.171
	300	0.9995	0.0019	1.026	1.734	0.998	0.624	4.55	4	6	10	0.189
$p = 0.05$, $\delta = 1$	100	0.9998	0.0025	1.010	1.292	0.999	0.800	4.24	4	5	9	0.083
	200	0.9996	0.0014	1.014	1.431	0.999	0.778	4.28	4	5.5	9	0.105
	300	0.9991	0.0011	1.017	1.510	0.997	0.738	4.33	4	6	9	0.120
$p = 0.01$, $\delta = 1$	100	0.9991	0.0007	1.004	1.130	0.997	0.932	4.07	4	5	6	0.023
	200	0.9993	0.0005	1.005	1.178	0.997	0.916	4.09	4	5	6	0.038
	300	0.9989	0.0004	1.007	1.253	0.996	0.900	4.10	4	5	7	0.044
$p = 0.1$, $\delta = 1.25$	100	0.9998	0.0018	1.007	1.209	0.999	0.851	4.17	4	5	7	0.059
	200	0.9995	0.0009	1.009	1.295	0.998	0.853	4.17	4	5	7	0.066
	300	0.9989	0.0007	1.011	1.349	0.996	0.832	4.19	4	5	8	0.071
$p = 0.05$, $\delta = 1.25$	100	0.9995	0.0009	1.004	1.142	0.998	0.915	4.09	4	5	7	0.031
	200	0.9993	0.0006	1.006	1.205	0.997	0.901	4.11	4	5	7	0.046
	300	0.9989	0.0004	1.008	1.275	0.996	0.886	4.12	4	5	7	0.050
$p = 0.01$, $\delta = 1.25$	100	0.9980	0.0003	1.002	1.099	0.993	0.966	4.02	4	4	6	0.011
	200	0.9984	0.0002	1.003	1.117	0.994	0.957	4.03	4	4	6	0.018
	300	0.9978	0.0001	1.003	1.165	0.992	0.954	4.03	4	4	7	0.018
$p = 0.1$, $\delta = 1.5$	100	0.9991	0.0007	1.004	1.130	0.997	0.932	4.07	4	5	6	0.023
	200	0.9990	0.0004	1.004	1.155	0.996	0.931	4.07	4	5	6	0.029
	300	0.9983	0.0002	1.005	1.216	0.994	0.929	4.07	4	5	7	0.032
$p = 0.05$, $\delta = 1.5$	100	0.9984	0.0004	1.003	1.114	0.994	0.954	4.04	4	4	6	0.016
	200	0.9986	0.0003	1.004	1.128	0.995	0.950	4.04	4	4	6	0.021
	300	0.9980	0.0002	1.004	1.173	0.993	0.950	4.04	4	4	7	0.020
$p = 0.01$, $\delta = 1.5$	100	0.9969	0.0001	1.002	1.091	0.989	0.979	4.00	4	4	6	0.005
	200	0.9966	0.0001	1.002	1.124	0.989	0.968	4.01	4	4	6	0.009
	300	0.9953	0.0001	1.003	1.160	0.984	0.969	4.00	4	4	6	0.007

Notes: See notes to Table 1.

Table 110: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0032	1.003	1.352	1.000	0.751	4.31	4	5	9	0.099
	200	1.0000	0.0017	1.005	1.458	1.000	0.730	4.34	4	6	9	0.118
	300	1.0000	0.0013	1.006	1.527	1.000	0.689	4.39	4	6	8	0.135
$p = 0.05$, $\delta = 1$	100	1.0000	0.0020	1.002	1.236	1.000	0.839	4.19	4	5	7	0.063
	200	1.0000	0.0010	1.003	1.307	1.000	0.841	4.19	4	5	9	0.071
	300	1.0000	0.0007	1.003	1.342	1.000	0.815	4.21	4	5	8	0.072
$p = 0.01$, $\delta = 1$	100	1.0000	0.0005	1.001	1.076	1.000	0.953	4.05	4	4	6	0.014
	200	1.0000	0.0003	1.001	1.093	1.000	0.952	4.05	4	4	6	0.017
	300	1.0000	0.0002	1.001	1.128	1.000	0.946	4.06	4	5	7	0.023
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0013	1.002	1.167	1.000	0.888	4.13	4	5	6	0.040
	200	1.0000	0.0006	1.002	1.208	1.000	0.900	4.11	4	5	7	0.042
	300	1.0000	0.0004	1.002	1.229	1.000	0.891	4.12	4	5	7	0.040
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.099	1.000	0.933	4.07	4	5	6	0.021
	200	1.0000	0.0003	1.001	1.110	1.000	0.940	4.07	4	5	7	0.021
	300	1.0000	0.0002	1.001	1.148	1.000	0.939	4.07	4	5	7	0.026
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.040	1.000	0.981	4.02	4	4	6	0.007
	200	1.0000	0.0001	1.000	1.034	1.000	0.984	4.02	4	4	5	0.005
	300	1.0000	0.0001	1.000	1.058	1.000	0.981	4.02	4	4	5	0.009
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0005	1.001	1.076	1.000	0.953	4.05	4	4	6	0.014
	200	1.0000	0.0002	1.001	1.077	1.000	0.963	4.04	4	4	6	0.013
	300	1.0000	0.0001	1.001	1.097	1.000	0.963	4.04	4	4	6	0.017
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.051	1.000	0.970	4.03	4	4	6	0.009
	200	1.0000	0.0001	1.000	1.035	1.000	0.983	4.02	4	4	6	0.005
	300	1.0000	0.0001	1.001	1.071	1.000	0.978	4.02	4	4	6	0.011
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.020	1.000	0.992	4.01	4	4	5	0.003
	200	1.0000	0.0000	1.000	1.014	1.000	0.995	4.01	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.030	1.000	0.994	4.01	4	4	5	0.003

Notes: See notes to Table 1.

Table 111: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0028	1.002	1.333	1.000	0.768	4.27	4	5	7	0.093
	200	1.0000	0.0015	1.002	1.385	1.000	0.760	4.29	4	5	8	0.095
	300	1.0000	0.0011	1.003	1.447	1.000	0.735	4.32	4	5	8	0.107
$p = 0.05$, $\delta = 1$	100	1.0000	0.0016	1.001	1.208	1.000	0.857	4.16	4	5	7	0.054
	200	1.0000	0.0008	1.001	1.246	1.000	0.865	4.15	4	5	7	0.055
	300	1.0000	0.0006	1.001	1.269	1.000	0.845	4.17	4	5	8	0.059
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.000	1.068	1.000	0.960	4.04	4	4	6	0.012
	200	1.0000	0.0002	1.000	1.101	1.000	0.959	4.04	4	4	6	0.017
	300	1.0000	0.0001	1.000	1.086	1.000	0.963	4.04	4	4	6	0.015
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0012	1.001	1.153	1.000	0.895	4.11	4	5	6	0.035
	200	1.0000	0.0005	1.001	1.189	1.000	0.910	4.10	4	5	7	0.040
	300	1.0000	0.0003	1.001	1.174	1.000	0.913	4.10	4	5	6	0.035
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.106	1.000	0.939	4.06	4	5	6	0.023
	200	1.0000	0.0003	1.001	1.125	1.000	0.948	4.06	4	5	6	0.021
	300	1.0000	0.0002	1.000	1.103	1.000	0.956	4.05	4	4	6	0.018
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.023	1.000	0.985	4.02	4	4	5	0.003
	200	1.0000	0.0001	1.000	1.042	1.000	0.984	4.02	4	4	6	0.005
	300	1.0000	0.0000	1.000	1.032	1.000	0.991	4.01	4	4	5	0.005
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.000	1.068	1.000	0.960	4.04	4	4	6	0.012
	200	1.0000	0.0001	1.000	1.068	1.000	0.972	4.03	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.059	1.000	0.978	4.02	4	4	6	0.011
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.032	1.000	0.979	4.02	4	4	5	0.005
	200	1.0000	0.0001	1.000	1.049	1.000	0.981	4.02	4	4	6	0.007
	300	1.0000	0.0000	1.000	1.038	1.000	0.989	4.01	4	4	6	0.006
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.006	1.000	0.996	4.00	4	4	5	0.001
	200	1.0000	0.0000	1.000	1.016	1.000	0.995	4.01	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.015	1.000	0.997	4.00	4	4	5	0.002

Notes: See notes to Table 1.

Table 112: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9913	0.0037	1.016	1.434	0.972	0.708	4.32	4	6	9	0.131
	200	0.9895	0.0023	1.021	1.651	0.970	0.651	4.41	4	6	9	0.151
	300	0.9858	0.0015	1.024	1.736	0.956	0.635	4.39	4	6	10	0.165
$p = 0.05$, $\delta = 1$	100	0.9879	0.0024	1.012	1.338	0.964	0.781	4.18	4	5	8	0.090
	200	0.9864	0.0014	1.015	1.483	0.960	0.754	4.21	4	5	8	0.089
	300	0.9820	0.0009	1.017	1.578	0.947	0.734	4.20	4	5	8	0.110
$p = 0.01$, $\delta = 1$	100	0.9754	0.0006	1.007	1.198	0.929	0.875	3.96	3	5	7	0.027
	200	0.9721	0.0004	1.009	1.343	0.923	0.855	3.97	3	5	6	0.031
	300	0.9629	0.0003	1.011	1.373	0.894	0.819	3.94	3	5	6	0.043
$p = 0.1$, $\delta = 1.25$	100	0.9849	0.0017	1.009	1.282	0.954	0.823	4.10	4	5	7	0.064
	200	0.9820	0.0009	1.012	1.410	0.950	0.808	4.10	4	5	7	0.062
	300	0.9740	0.0005	1.013	1.409	0.921	0.793	4.05	3	5	6	0.067
$p = 0.05$, $\delta = 1.25$	100	0.9788	0.0009	1.007	1.202	0.937	0.859	4.01	3	5	6	0.035
	200	0.9758	0.0005	1.009	1.353	0.933	0.848	4.00	3	5	6	0.039
	300	0.9653	0.0003	1.011	1.379	0.900	0.817	3.96	3	5	6	0.047
$p = 0.01$, $\delta = 1.25$	100	0.9606	0.0003	1.007	1.225	0.892	0.870	3.87	3	4	5	0.010
	200	0.9550	0.0002	1.009	1.343	0.880	0.855	3.85	3	4	7	0.012
	300	0.9375	0.0001	1.011	1.428	0.837	0.808	3.78	2	4	5	0.018
$p = 0.1$, $\delta = 1.5$	100	0.9754	0.0006	1.007	1.198	0.929	0.875	3.96	3	5	7	0.027
	200	0.9675	0.0003	1.009	1.352	0.909	0.856	3.93	3	5	7	0.026
	300	0.9549	0.0002	1.010	1.366	0.875	0.822	3.88	3	5	6	0.030
$p = 0.05$, $\delta = 1.5$	100	0.9665	0.0004	1.007	1.217	0.907	0.873	3.90	3	4	6	0.018
	200	0.9590	0.0002	1.009	1.346	0.890	0.858	3.87	3	4	7	0.015
	300	0.9404	0.0001	1.011	1.439	0.842	0.807	3.80	2	4	5	0.023
$p = 0.01$, $\delta = 1.5$	100	0.9438	0.0001	1.009	1.330	0.854	0.843	3.79	2	4	5	0.005
	200	0.9285	0.0001	1.013	1.509	0.819	0.807	3.73	2	4	6	0.008
	300	0.9071	0.0000	1.015	1.563	0.772	0.763	3.64	2	4	5	0.005

Notes: See notes to Table 1.

Table 113: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0032	1.004	1.386	1.000	0.755	4.30	4	6	8	0.095
	200	1.0000	0.0014	1.005	1.453	1.000	0.771	4.28	4	5	8	0.097
	300	1.0000	0.0010	1.005	1.496	1.000	0.740	4.31	4	5	8	0.108
$p = 0.05$, $\delta = 1$	100	1.0000	0.0017	1.003	1.248	1.000	0.856	4.17	4	5	7	0.053
	200	1.0000	0.0008	1.003	1.314	1.000	0.861	4.16	4	5	7	0.065
	300	1.0000	0.0006	1.003	1.325	1.000	0.852	4.17	4	5	8	0.058
$p = 0.01$, $\delta = 1$	100	1.0000	0.0005	1.001	1.100	1.000	0.953	4.05	4	4	6	0.017
	200	1.0000	0.0002	1.001	1.115	1.000	0.955	4.05	4	4	6	0.021
	300	1.0000	0.0002	1.001	1.125	1.000	0.951	4.05	4	4	7	0.019
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0012	1.002	1.187	1.000	0.900	4.11	4	5	7	0.034
	200	1.0000	0.0005	1.002	1.223	1.000	0.910	4.10	4	5	7	0.043
	300	1.0000	0.0003	1.002	1.205	1.000	0.915	4.09	4	5	8	0.033
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.122	1.000	0.938	4.07	4	5	6	0.022
	200	1.0000	0.0003	1.001	1.145	1.000	0.945	4.06	4	5	7	0.028
	300	1.0000	0.0002	1.001	1.133	1.000	0.948	4.06	4	5	8	0.021
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.056	1.000	0.981	4.02	4	4	6	0.007
	200	1.0000	0.0001	1.000	1.031	1.000	0.988	4.01	4	4	5	0.004
	300	1.0000	0.0000	1.000	1.033	1.000	0.989	4.01	4	4	5	0.005
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0005	1.001	1.100	1.000	0.953	4.05	4	4	6	0.017
	200	1.0000	0.0002	1.001	1.089	1.000	0.966	4.04	4	4	6	0.017
	300	1.0000	0.0001	1.001	1.088	1.000	0.969	4.03	4	4	6	0.013
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0003	1.001	1.073	1.000	0.972	4.03	4	4	6	0.011
	200	1.0000	0.0001	1.000	1.036	1.000	0.984	4.02	4	4	5	0.005
	300	1.0000	0.0001	1.000	1.046	1.000	0.985	4.02	4	4	5	0.007
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.023	1.000	0.994	4.01	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.010	1.000	0.998	4.00	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.007	1.000	0.998	4.00	4	4	5	0.001

Notes: See notes to Table 1.

Table 114: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0026	1.002	1.343	1.000	0.789	4.25	4	5	7	0.086
	200	1.0000	0.0015	1.003	1.458	1.000	0.762	4.29	4	5	9	0.106
	300	1.0000	0.0009	1.002	1.389	1.000	0.782	4.26	4	5	8	0.084
$p = 0.05$, $\delta = 1$	100	1.0000	0.0014	1.001	1.218	1.000	0.874	4.14	4	5	6	0.050
	200	1.0000	0.0008	1.002	1.297	1.000	0.861	4.16	4	5	8	0.059
	300	1.0000	0.0005	1.001	1.240	1.000	0.872	4.14	4	5	7	0.044
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.070	1.000	0.968	4.03	4	4	6	0.011
	200	1.0000	0.0002	1.000	1.075	1.000	0.971	4.03	4	4	6	0.009
	300	1.0000	0.0001	1.001	1.090	1.000	0.966	4.03	4	4	5	0.015
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.001	1.167	1.000	0.912	4.09	4	5	6	0.038
	200	1.0000	0.0004	1.001	1.183	1.000	0.923	4.08	4	5	6	0.029
	300	1.0000	0.0003	1.001	1.153	1.000	0.928	4.08	4	5	7	0.024
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.000	1.092	1.000	0.953	4.05	4	4	6	0.018
	200	1.0000	0.0002	1.001	1.099	1.000	0.964	4.04	4	4	6	0.014
	300	1.0000	0.0001	1.001	1.101	1.000	0.961	4.04	4	4	6	0.015
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.025	1.000	0.990	4.01	4	4	5	0.003
	200	1.0000	0.0000	1.000	1.025	1.000	0.992	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.037	1.000	0.991	4.01	4	4	5	0.004
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.070	1.000	0.968	4.03	4	4	6	0.011
	200	1.0000	0.0001	1.000	1.060	1.000	0.978	4.02	4	4	5	0.008
	300	1.0000	0.0001	1.000	1.068	1.000	0.979	4.02	4	4	5	0.011
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.042	1.000	0.981	4.02	4	4	6	0.006
	200	1.0000	0.0001	1.000	1.039	1.000	0.989	4.01	4	4	5	0.005
	300	1.0000	0.0000	1.000	1.038	1.000	0.990	4.01	4	4	5	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.010	1.000	0.997	4.00	4	4	5	0.001
	200	1.0000	0.0000	1.000	1.013	1.000	0.997	4.00	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.009	1.000	0.998	4.00	4	4	5	0.000

Notes: See notes to Table 1.

Table 115: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.8924	0.0031	1.019	1.404	0.741	0.561	3.87	2	5	7	0.089
	200	0.8533	0.0020	1.028	1.727	0.670	0.482	3.80	1	6	8	0.128
	300	0.8233	0.0013	1.032	1.772	0.624	0.433	3.68	1	5.5	8	0.130
$p = 0.05$, $\delta = 1$	100	0.8615	0.0018	1.016	1.326	0.683	0.584	3.62	1	5	7	0.057
	200	0.8183	0.0011	1.025	1.602	0.613	0.500	3.50	1	5	7	0.076
	300	0.7818	0.0008	1.029	1.647	0.562	0.453	3.35	1	5	7	0.079
$p = 0.01$, $\delta = 1$	100	0.7773	0.0005	1.019	1.331	0.546	0.517	3.16	0	4	7	0.019
	200	0.7280	0.0003	1.027	1.555	0.484	0.455	2.98	0	4	6	0.025
	300	0.6868	0.0003	1.032	1.607	0.435	0.403	2.82	0	4	6	0.031
$p = 0.1$, $\delta = 1.25$	100	0.8369	0.0013	1.016	1.313	0.643	0.574	3.47	1	5	7	0.047
	200	0.7861	0.0007	1.025	1.580	0.570	0.495	3.29	1	5	7	0.050
	300	0.7378	0.0005	1.029	1.610	0.496	0.434	3.09	0	5	7	0.051
$p = 0.05$, $\delta = 1.25$	100	0.8004	0.0007	1.017	1.316	0.581	0.542	3.27	1	4	7	0.026
	200	0.7459	0.0004	1.027	1.563	0.512	0.471	3.07	0	4	6	0.032
	300	0.6986	0.0003	1.031	1.602	0.447	0.410	2.88	0	4	6	0.034
$p = 0.01$, $\delta = 1.25$	100	0.7081	0.0002	1.025	1.394	0.449	0.438	2.86	0	4	5	0.008
	200	0.6496	0.0002	1.035	1.641	0.387	0.378	2.63	0	4	6	0.009
	300	0.5993	0.0001	1.041	1.679	0.338	0.325	2.43	0	4	6	0.011
$p = 0.1$, $\delta = 1.5$	100	0.7773	0.0005	1.019	1.331	0.546	0.517	3.16	0	4	7	0.019
	200	0.7108	0.0003	1.030	1.581	0.463	0.441	2.90	0	4	6	0.021
	300	0.6538	0.0002	1.035	1.636	0.398	0.376	2.67	0	4	6	0.023
$p = 0.05$, $\delta = 1.5$	100	0.7360	0.0003	1.022	1.350	0.481	0.465	2.97	0	4	6	0.012
	200	0.6659	0.0002	1.033	1.628	0.405	0.393	2.70	0	4	6	0.014
	300	0.6109	0.0001	1.039	1.675	0.347	0.333	2.48	0	4	6	0.013
$p = 0.01$, $\delta = 1.5$	100	0.6380	0.0001	1.034	1.521	0.372	0.369	2.56	0	4	5	0.003
	200	0.5726	0.0001	1.045	1.733	0.306	0.304	2.30	0	4	5	0.002
	300	0.5194	0.0000	1.052	1.774	0.262	0.259	2.09	0	4	6	0.003

Notes: See notes to Table 1.

Table 116: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.003	1.373	1.000	0.821	4.21	4	5	8	0.067
	200	1.0000	0.0012	1.004	1.419	1.000	0.802	4.24	4	5	9	0.081
	300	0.9999	0.0009	1.005	1.577	1.000	0.776	4.27	4	5	8	0.096
$p = 0.05$, $\delta = 1$	100	0.9999	0.0012	1.002	1.242	1.000	0.894	4.12	4	5	7	0.044
	200	1.0000	0.0007	1.003	1.276	1.000	0.884	4.13	4	5	7	0.046
	300	0.9998	0.0005	1.003	1.379	0.999	0.858	4.16	4	5	7	0.060
$p = 0.01$, $\delta = 1$	100	0.9996	0.0003	1.001	1.089	0.999	0.970	4.03	4	4	6	0.012
	200	0.9996	0.0002	1.001	1.105	0.999	0.968	4.03	4	4	7	0.014
	300	0.9995	0.0002	1.001	1.142	0.998	0.955	4.04	4	4	6	0.020
$p = 0.1$, $\delta = 1.25$	100	0.9999	0.0009	1.001	1.195	1.000	0.924	4.08	4	5	7	0.033
	200	0.9996	0.0004	1.002	1.178	0.999	0.934	4.07	4	5	7	0.027
	300	0.9996	0.0003	1.002	1.228	0.999	0.920	4.08	4	5	6	0.033
$p = 0.05$, $\delta = 1.25$	100	0.9998	0.0005	1.001	1.120	0.999	0.955	4.05	4	4	6	0.021
	200	0.9996	0.0002	1.001	1.134	0.999	0.960	4.04	4	4	7	0.018
	300	0.9995	0.0002	1.001	1.152	0.998	0.950	4.05	4	4	6	0.023
$p = 0.01$, $\delta = 1.25$	100	0.9991	0.0001	1.000	1.047	0.997	0.985	4.01	4	4	6	0.005
	200	0.9993	0.0001	1.000	1.057	0.997	0.983	4.01	4	4	6	0.008
	300	0.9989	0.0000	1.000	1.057	0.996	0.983	4.01	4	4	6	0.006
$p = 0.1$, $\delta = 1.5$	100	0.9996	0.0003	1.001	1.089	0.999	0.970	4.03	4	4	6	0.012
	200	0.9995	0.0001	1.001	1.090	0.998	0.973	4.02	4	4	7	0.013
	300	0.9991	0.0001	1.001	1.102	0.997	0.970	4.02	4	4	6	0.012
$p = 0.05$, $\delta = 1.5$	100	0.9994	0.0002	1.000	1.064	0.998	0.978	4.02	4	4	6	0.008
	200	0.9994	0.0001	1.001	1.068	0.998	0.981	4.02	4	4	6	0.009
	300	0.9990	0.0001	1.000	1.063	0.996	0.981	4.01	4	4	6	0.007
$p = 0.01$, $\delta = 1.5$	100	0.9989	0.0000	1.000	1.024	0.996	0.993	4.00	4	4	6	0.002
	200	0.9986	0.0000	1.000	1.019	0.995	0.991	4.00	4	4	5	0.003
	300	0.9973	0.0000	1.000	1.029	0.990	0.986	3.99	4	4	5	0.003

Notes: See notes to Table 1.

Table 117: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.002	1.323	1.000	0.819	4.21	4	5	8	0.066
	200	1.0000	0.0012	1.003	1.441	1.000	0.800	4.24	4	5	9	0.085
	300	1.0000	0.0009	1.003	1.495	1.000	0.785	4.25	4	5	8	0.086
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.001	1.203	1.000	0.899	4.11	4	5	7	0.037
	200	1.0000	0.0007	1.002	1.274	1.000	0.881	4.13	4	5	6	0.047
	300	1.0000	0.0005	1.002	1.322	1.000	0.873	4.14	4	5	7	0.050
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.062	1.000	0.978	4.02	4	4	6	0.009
	200	1.0000	0.0002	1.001	1.098	1.000	0.967	4.03	4	4	6	0.013
	300	1.0000	0.0001	1.001	1.132	1.000	0.966	4.04	4	4	6	0.016
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.147	1.000	0.935	4.07	4	5	7	0.025
	200	1.0000	0.0004	1.001	1.175	1.000	0.935	4.07	4	5	6	0.025
	300	1.0000	0.0003	1.001	1.219	1.000	0.928	4.08	4	5	7	0.030
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.101	1.000	0.963	4.04	4	4	6	0.017
	200	1.0000	0.0002	1.001	1.108	1.000	0.963	4.04	4	4	6	0.013
	300	1.0000	0.0002	1.001	1.146	1.000	0.959	4.05	4	4	7	0.020
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.031	1.000	0.991	4.01	4	4	6	0.003
	200	1.0000	0.0000	1.000	1.040	1.000	0.991	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.054	1.000	0.988	4.01	4	4	5	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.062	1.000	0.978	4.02	4	4	6	0.009
	200	1.0000	0.0001	1.000	1.075	1.000	0.977	4.02	4	4	5	0.008
	300	1.0000	0.0001	1.000	1.089	1.000	0.977	4.02	4	4	6	0.011
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.046	1.000	0.985	4.02	4	4	6	0.005
	200	1.0000	0.0001	1.000	1.043	1.000	0.990	4.01	4	4	5	0.004
	300	1.0000	0.0000	1.000	1.059	1.000	0.986	4.01	4	4	5	0.006
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.018	1.000	0.996	4.00	4	4	6	0.002
	200	1.0000	0.0000	1.000	1.022	1.000	0.996	4.00	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.004	1.000	0.998	4.00	4	4	5	0.000

Notes: See notes to Table 1.

Table 118: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0032	1.013	2.045	1.000	0.791	4.30	4	6	16	0.121
	200	0.9998	0.0019	1.019	2.652	0.999	0.754	4.38	4	6	16	0.158
	300	0.9996	0.0015	1.022	3.133	0.999	0.728	4.44	4	6	46	0.179
$p = 0.05$, $\delta = 1$	100	1.0000	0.0017	1.008	1.738	1.000	0.876	4.17	4	5	13	0.073
	200	0.9998	0.0012	1.013	2.242	0.999	0.833	4.23	4	5	12	0.107
	300	0.9995	0.0008	1.015	2.383	0.999	0.823	4.24	4	5	14	0.107
$p = 0.01$, $\delta = 1$	100	0.9999	0.0006	1.003	1.372	1.000	0.953	4.05	4	4	11	0.025
	200	0.9993	0.0003	1.005	1.605	0.997	0.940	4.06	4	5	7	0.034
	300	0.9988	0.0002	1.006	1.749	0.996	0.933	4.07	4	5	8	0.035
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0012	1.006	1.602	1.000	0.910	4.12	4	5	12	0.050
	200	0.9995	0.0007	1.010	1.925	0.998	0.884	4.14	4	5	10	0.069
	300	0.9994	0.0005	1.010	2.055	0.999	0.880	4.15	4	5	11	0.068
$p = 0.05$, $\delta = 1.25$	100	0.9999	0.0008	1.004	1.477	1.000	0.934	4.08	4	5	11	0.037
	200	0.9993	0.0004	1.006	1.681	0.997	0.924	4.08	4	5	8	0.044
	300	0.9988	0.0003	1.006	1.805	0.996	0.922	4.08	4	5	8	0.041
$p = 0.01$, $\delta = 1.25$	100	0.9994	0.0002	1.001	1.197	0.998	0.980	4.02	4	4	8	0.009
	200	0.9980	0.0001	1.003	1.385	0.993	0.966	4.02	4	4	6	0.018
	300	0.9980	0.0001	1.003	1.477	0.994	0.966	4.02	4	4	7	0.016
$p = 0.1$, $\delta = 1.5$	100	0.9999	0.0006	1.003	1.372	1.000	0.953	4.05	4	4	11	0.025
	200	0.9990	0.0003	1.004	1.502	0.996	0.950	4.05	4	4	7	0.028
	300	0.9986	0.0002	1.004	1.638	0.996	0.948	4.05	4	4	7	0.029
$p = 0.05$, $\delta = 1.5$	100	0.9995	0.0003	1.002	1.248	0.999	0.971	4.03	4	4	9	0.016
	200	0.9984	0.0002	1.003	1.401	0.994	0.962	4.03	4	4	6	0.020
	300	0.9980	0.0001	1.003	1.513	0.994	0.962	4.03	4	4	7	0.020
$p = 0.01$, $\delta = 1.5$	100	0.9990	0.0001	1.001	1.095	0.997	0.989	4.01	4	4	6	0.004
	200	0.9958	0.0001	1.002	1.241	0.985	0.975	3.99	4	4	5	0.007
	300	0.9965	0.0000	1.002	1.250	0.989	0.977	4.00	4	4	5	0.007

Notes: See notes to Table 1.

Table 119: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0025	1.003	2.033	1.000	0.846	4.24	4	5	17	0.088
	200	1.0000	0.0011	1.003	2.141	1.000	0.841	4.21	4	5	10	0.085
	300	1.0000	0.0008	1.004	2.350	1.000	0.836	4.25	4	5	38	0.098
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.002	1.579	1.000	0.909	4.12	4	5	12	0.044
	200	1.0000	0.0006	1.002	1.694	1.000	0.913	4.11	4	5	14	0.040
	300	1.0000	0.0005	1.002	1.961	1.000	0.900	4.14	4	5	31	0.060
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.268	1.000	0.969	4.04	4	4	7	0.016
	200	1.0000	0.0001	1.001	1.312	1.000	0.974	4.03	4	4	6	0.013
	300	1.0000	0.0001	1.001	1.347	1.000	0.971	4.03	4	4	11	0.015
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.438	1.000	0.936	4.08	4	5	9	0.030
	200	1.0000	0.0003	1.001	1.445	1.000	0.948	4.06	4	5	7	0.023
	300	1.0000	0.0003	1.001	1.576	1.000	0.943	4.08	4	5	22	0.030
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.353	1.000	0.959	4.05	4	4	7	0.022
	200	1.0000	0.0002	1.001	1.344	1.000	0.966	4.04	4	4	6	0.016
	300	1.0000	0.0001	1.001	1.380	1.000	0.967	4.04	4	4	13	0.016
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.155	1.000	0.986	4.02	4	4	7	0.009
	200	1.0000	0.0000	1.000	1.147	1.000	0.993	4.01	4	4	5	0.005
	300	1.0000	0.0000	1.000	1.130	1.000	0.992	4.01	4	4	7	0.005
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.268	1.000	0.969	4.04	4	4	7	0.016
	200	1.0000	0.0001	1.001	1.292	1.000	0.977	4.02	4	4	6	0.011
	300	1.0000	0.0001	1.001	1.266	1.000	0.979	4.03	4	4	9	0.012
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.001	1.197	1.000	0.979	4.02	4	4	7	0.012
	200	1.0000	0.0000	1.000	1.165	1.000	0.991	4.01	4	4	5	0.005
	300	1.0000	0.0000	1.000	1.174	1.000	0.990	4.01	4	4	8	0.007
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.076	1.000	0.994	4.01	4	4	5	0.003
	200	1.0000	0.0000	1.000	1.069	1.000	0.998	4.00	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.075	1.000	0.997	4.00	4	4	5	0.002

Notes: See notes to Table 1.

Table 120: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0023	1.001	1.914	1.000	0.850	4.22	4	5	22	0.078
	200	1.0000	0.0011	1.002	2.300	1.000	0.852	4.21	4	5	16	0.086
	300	1.0000	0.0007	1.002	2.218	1.000	0.844	4.21	4	5	15	0.092
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.001	1.561	1.000	0.911	4.12	4	5	16	0.042
	200	1.0000	0.0005	1.001	1.807	1.000	0.915	4.11	4	5	10	0.045
	300	1.0000	0.0003	1.001	1.730	1.000	0.920	4.10	4	5	11	0.042
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.194	1.000	0.975	4.03	4	4	9	0.010
	200	1.0000	0.0001	1.000	1.293	1.000	0.977	4.03	4	4	7	0.013
	300	1.0000	0.0001	1.000	1.268	1.000	0.978	4.02	4	4	6	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.439	1.000	0.936	4.08	4	5	13	0.029
	200	1.0000	0.0003	1.001	1.482	1.000	0.952	4.05	4	4	8	0.025
	300	1.0000	0.0002	1.001	1.423	1.000	0.956	4.05	4	4	7	0.021
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.000	1.264	1.000	0.963	4.04	4	4	11	0.015
	200	1.0000	0.0002	1.000	1.330	1.000	0.972	4.03	4	4	7	0.016
	300	1.0000	0.0001	1.000	1.286	1.000	0.975	4.03	4	4	6	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.080	1.000	0.992	4.01	4	4	6	0.003
	200	1.0000	0.0000	1.000	1.156	1.000	0.991	4.01	4	4	5	0.004
	300	1.0000	0.0000	1.000	1.092	1.000	0.994	4.01	4	4	5	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.194	1.000	0.975	4.03	4	4	9	0.010
	200	1.0000	0.0001	1.000	1.252	1.000	0.982	4.02	4	4	6	0.010
	300	1.0000	0.0000	1.000	1.205	1.000	0.987	4.01	4	4	6	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.104	1.000	0.987	4.02	4	4	7	0.005
	200	1.0000	0.0001	1.000	1.179	1.000	0.990	4.01	4	4	5	0.005
	300	1.0000	0.0000	1.000	1.153	1.000	0.993	4.01	4	4	6	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.013	1.000	0.998	4.00	4	4	5	0.000
	200	1.0000	0.0000	1.000	1.106	1.000	0.996	4.00	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.049	1.000	0.998	4.00	4	4	5	0.001

Notes: See notes to Table 1.

Table 121: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9935	0.0032	1.016	2.331	0.979	0.780	4.28	4	6	18	0.113
	200	0.9898	0.0020	1.021	2.873	0.969	0.734	4.35	4	6	34	0.144
	300	0.9888	0.0015	1.023	3.701	0.966	0.708	4.40	4	6	49	0.178
$p = 0.05$, $\delta = 1$	100	0.9900	0.0019	1.011	1.904	0.967	0.834	4.14	4	5	12	0.069
	200	0.9856	0.0012	1.015	2.370	0.958	0.799	4.18	4	5	25	0.087
	300	0.9840	0.0009	1.016	2.754	0.953	0.785	4.20	4	5	27	0.107
$p = 0.01$, $\delta = 1$	100	0.9775	0.0006	1.006	1.550	0.934	0.889	3.97	3	4	8	0.026
	200	0.9686	0.0004	1.009	1.744	0.915	0.860	3.95	3	5	11	0.033
	300	0.9689	0.0003	1.009	1.956	0.908	0.850	3.96	3	5	16	0.039
$p = 0.1$, $\delta = 1.25$	100	0.9870	0.0013	1.009	1.744	0.959	0.864	4.07	4	5	11	0.048
	200	0.9809	0.0008	1.011	2.079	0.946	0.844	4.07	4	5	17	0.059
	300	0.9778	0.0005	1.012	2.308	0.933	0.833	4.06	3	5	21	0.066
$p = 0.05$, $\delta = 1.25$	100	0.9821	0.0008	1.007	1.593	0.946	0.886	4.01	3	5	8	0.033
	200	0.9729	0.0005	1.009	1.867	0.926	0.863	3.98	3	5	13	0.038
	300	0.9708	0.0003	1.010	2.010	0.913	0.847	3.98	3	5	16	0.044
$p = 0.01$, $\delta = 1.25$	100	0.9604	0.0003	1.008	1.527	0.896	0.877	3.87	3	4	7	0.013
	200	0.9478	0.0001	1.010	1.573	0.864	0.842	3.82	3	4	6	0.018
	300	0.9461	0.0001	1.009	1.702	0.853	0.829	3.82	2	4	7	0.018
$p = 0.1$, $\delta = 1.5$	100	0.9775	0.0006	1.006	1.550	0.934	0.889	3.97	3	4	8	0.026
	200	0.9633	0.0003	1.009	1.668	0.901	0.859	3.91	3	4	10	0.027
	300	0.9595	0.0002	1.009	1.808	0.886	0.848	3.89	3	4	13	0.030
$p = 0.05$, $\delta = 1.5$	100	0.9681	0.0004	1.007	1.494	0.913	0.883	3.91	3	4	7	0.019
	200	0.9530	0.0002	1.009	1.586	0.876	0.850	3.85	3	4	7	0.020
	300	0.9490	0.0001	1.009	1.711	0.862	0.835	3.83	3	4	7	0.020
$p = 0.01$, $\delta = 1.5$	100	0.9411	0.0001	1.010	1.534	0.853	0.844	3.78	2	4	6	0.008
	200	0.9208	0.0001	1.015	1.708	0.809	0.797	3.70	2	4	6	0.011
	300	0.9153	0.0000	1.014	1.762	0.784	0.775	3.67	2	4	6	0.007

Notes: See notes to Table 1.

Table 122: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0027	1.003	2.017	1.000	0.840	4.26	4	5	28	0.086
	200	1.0000	0.0014	1.004	2.521	1.000	0.832	4.28	4	5	29	0.096
	300	1.0000	0.0010	1.004	2.736	1.000	0.833	4.30	4	5	24	0.101
$p = 0.05$, $\delta = 1$	100	1.0000	0.0015	1.002	1.736	1.000	0.908	4.14	4	5	23	0.047
	200	1.0000	0.0008	1.003	2.000	1.000	0.893	4.15	4	5	21	0.057
	300	1.0000	0.0005	1.003	2.084	1.000	0.899	4.15	4	5	18	0.057
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.001	1.268	1.000	0.975	4.03	4	4	10	0.013
	200	1.0000	0.0002	1.001	1.543	1.000	0.963	4.04	4	4	9	0.022
	300	1.0000	0.0001	1.001	1.417	1.000	0.967	4.04	4	4	8	0.019
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.002	1.539	1.000	0.934	4.10	4	5	22	0.035
	200	1.0000	0.0004	1.002	1.748	1.000	0.932	4.08	4	5	15	0.039
	300	1.0000	0.0003	1.002	1.679	1.000	0.936	4.08	4	5	10	0.034
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.328	1.000	0.964	4.05	4	4	11	0.019
	200	1.0000	0.0002	1.001	1.565	1.000	0.959	4.05	4	4	9	0.025
	300	1.0000	0.0002	1.001	1.482	1.000	0.960	4.05	4	4	9	0.022
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.095	1.000	0.992	4.01	4	4	6	0.004
	200	1.0000	0.0001	1.000	1.269	1.000	0.987	4.01	4	4	6	0.006
	300	1.0000	0.0000	1.000	1.139	1.000	0.989	4.01	4	4	6	0.005
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.001	1.268	1.000	0.975	4.03	4	4	10	0.013
	200	1.0000	0.0002	1.001	1.455	1.000	0.973	4.03	4	4	7	0.015
	300	1.0000	0.0001	1.001	1.276	1.000	0.979	4.03	4	4	8	0.012
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.156	1.000	0.989	4.01	4	4	7	0.006
	200	1.0000	0.0001	1.000	1.306	1.000	0.985	4.02	4	4	7	0.007
	300	1.0000	0.0001	1.000	1.149	1.000	0.987	4.02	4	4	6	0.006
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.054	1.000	0.997	4.00	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.102	1.000	0.996	4.00	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.037	1.000	0.997	4.00	4	4	5	0.001

Notes: See notes to Table 1.

Table 123: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.002	1.890	1.000	0.864	4.20	4	5	15	0.068
	200	1.0000	0.0012	1.002	2.381	1.000	0.854	4.23	4	5	49	0.083
	300	1.0000	0.0009	1.002	2.458	1.000	0.853	4.26	4	5	34	0.077
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.001	1.551	1.000	0.925	4.10	4	5	14	0.037
	200	1.0000	0.0007	1.001	1.918	1.000	0.907	4.13	4	5	38	0.051
	300	1.0000	0.0004	1.001	1.817	1.000	0.920	4.13	4	5	23	0.039
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.144	1.000	0.986	4.02	4	4	7	0.006
	200	1.0000	0.0002	1.000	1.337	1.000	0.975	4.04	4	4	13	0.016
	300	1.0000	0.0001	1.000	1.250	1.000	0.976	4.03	4	4	9	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.367	1.000	0.950	4.06	4	4.5	10	0.025
	200	1.0000	0.0004	1.001	1.656	1.000	0.943	4.08	4	5	31	0.033
	300	1.0000	0.0002	1.001	1.437	1.000	0.955	4.06	4	4	16	0.019
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0003	1.000	1.223	1.000	0.974	4.03	4	4	8	0.013
	200	1.0000	0.0002	1.001	1.410	1.000	0.967	4.05	4	4	17	0.021
	300	1.0000	0.0001	1.000	1.302	1.000	0.972	4.04	4	4	9	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.061	1.000	0.995	4.01	4	4	5	0.002
	200	1.0000	0.0001	1.000	1.175	1.000	0.992	4.01	4	4	6	0.006
	300	1.0000	0.0000	1.000	1.053	1.000	0.994	4.01	4	4	5	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.144	1.000	0.986	4.02	4	4	7	0.006
	200	1.0000	0.0001	1.000	1.275	1.000	0.982	4.02	4	4	8	0.013
	300	1.0000	0.0001	1.000	1.149	1.000	0.985	4.02	4	4	8	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.090	1.000	0.993	4.01	4	4	5	0.003
	200	1.0000	0.0001	1.000	1.192	1.000	0.990	4.01	4	4	7	0.007
	300	1.0000	0.0000	1.000	1.079	1.000	0.991	4.01	4	4	5	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.015	1.000	0.998	4.00	4	4	5	0.000
	200	1.0000	0.0000	1.000	1.081	1.000	0.998	4.00	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.020	1.000	0.998	4.00	4	4	5	0.001

Notes: See notes to Table 1.

Table 124: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.8863	0.0028	1.019	2.234	0.730	0.597	3.81	2	5	32	0.087
	200	0.8415	0.0018	1.028	3.106	0.662	0.500	3.73	1	5	52	0.112
	300	0.8211	0.0012	1.031	3.234	0.629	0.482	3.65	1	5.5	30	0.117
$p = 0.05$, $\delta = 1$	100	0.8538	0.0016	1.016	1.890	0.668	0.590	3.57	1	5	24	0.054
	200	0.8056	0.0011	1.025	2.535	0.609	0.513	3.44	1	5	40	0.064
	300	0.7814	0.0006	1.027	2.508	0.569	0.481	3.31	1	5	11	0.066
$p = 0.01$, $\delta = 1$	100	0.7639	0.0005	1.019	1.518	0.531	0.511	3.10	0	4	16	0.015
	200	0.7104	0.0003	1.029	1.980	0.470	0.448	2.91	0	4	19	0.023
	300	0.6906	0.0002	1.031	2.070	0.448	0.419	2.82	0	4	6	0.024
$p = 0.1$, $\delta = 1.25$	100	0.8269	0.0012	1.016	1.761	0.621	0.565	3.42	1	5	23	0.043
	200	0.7666	0.0007	1.025	2.151	0.547	0.492	3.20	0	5	31	0.041
	300	0.7413	0.0004	1.028	2.216	0.513	0.461	3.07	0	5	6	0.038
$p = 0.05$, $\delta = 1.25$	100	0.7903	0.0007	1.017	1.588	0.568	0.539	3.23	1	4	18	0.020
	200	0.7254	0.0004	1.027	1.994	0.494	0.467	2.98	0	4	22	0.025
	300	0.7020	0.0002	1.030	2.080	0.459	0.426	2.87	0	4	6	0.024
$p = 0.01$, $\delta = 1.25$	100	0.6878	0.0002	1.027	1.593	0.438	0.430	2.77	0	4	13	0.008
	200	0.6263	0.0001	1.037	1.777	0.369	0.360	2.53	0	4	7	0.006
	300	0.6006	0.0001	1.041	1.969	0.334	0.325	2.43	0	4	6	0.009
$p = 0.1$, $\delta = 1.5$	100	0.7639	0.0005	1.019	1.518	0.531	0.511	3.10	0	4	16	0.015
	200	0.6904	0.0003	1.030	1.866	0.447	0.429	2.81	0	4	18	0.017
	300	0.6564	0.0001	1.034	1.958	0.402	0.383	2.66	0	4	6	0.017
$p = 0.05$, $\delta = 1.5$	100	0.7208	0.0003	1.023	1.560	0.482	0.472	2.91	0	4	14	0.011
	200	0.6438	0.0001	1.035	1.786	0.387	0.378	2.60	0	4	11	0.008
	300	0.6114	0.0001	1.039	1.965	0.345	0.333	2.47	0	4	6	0.011
$p = 0.01$, $\delta = 1.5$	100	0.6136	0.0001	1.037	1.671	0.351	0.348	2.46	0	4	8	0.004
	200	0.5461	0.0001	1.049	1.857	0.282	0.279	2.20	0	4	6	0.004
	300	0.5168	0.0000	1.053	1.945	0.259	0.259	2.07	0	4	5	0.002

Notes: See notes to Table 1.

Table 125: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0021	1.003	2.079	1.000	0.866	4.20	4	5	21	0.068
	200	0.9998	0.0011	1.004	2.313	0.999	0.848	4.22	4	5	19	0.079
	300	1.0000	0.0008	1.004	2.726	1.000	0.850	4.25	4	5	22	0.085
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.002	1.674	1.000	0.923	4.10	4	5	15	0.035
	200	0.9998	0.0006	1.002	1.799	0.999	0.910	4.11	4	5	10	0.043
	300	1.0000	0.0004	1.002	2.071	1.000	0.907	4.13	4	5	14	0.049
$p = 0.01$, $\delta = 1$	100	0.9999	0.0003	1.001	1.283	1.000	0.979	4.02	4	4	8	0.007
	200	0.9995	0.0001	1.001	1.288	0.998	0.977	4.02	4	4	8	0.011
	300	0.9999	0.0001	1.001	1.412	1.000	0.976	4.03	4	4	11	0.012
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.540	1.000	0.945	4.07	4	5	14	0.023
	200	0.9996	0.0003	1.001	1.513	0.999	0.951	4.06	4	4	14	0.024
	300	1.0000	0.0002	1.001	1.606	1.000	0.950	4.06	4	5	11	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.393	1.000	0.970	4.04	4	4	10	0.013
	200	0.9995	0.0002	1.001	1.336	0.998	0.972	4.03	4	4	8	0.014
	300	0.9999	0.0001	1.001	1.432	1.000	0.973	4.03	4	4	12	0.012
$p = 0.01$, $\delta = 1.25$	100	0.9995	0.0001	1.000	1.174	0.998	0.989	4.01	4	4	6	0.004
	200	0.9994	0.0000	1.000	1.133	0.998	0.990	4.01	4	4	6	0.002
	300	0.9994	0.0000	1.000	1.210	0.999	0.987	4.01	4	4	6	0.005
$p = 0.1$, $\delta = 1.5$	100	0.9999	0.0003	1.001	1.283	1.000	0.979	4.02	4	4	8	0.007
	200	0.9994	0.0001	1.000	1.255	0.998	0.980	4.02	4	4	7	0.008
	300	0.9999	0.0001	1.000	1.346	1.000	0.983	4.02	4	4	9	0.007
$p = 0.05$, $\delta = 1.5$	100	0.9996	0.0001	1.000	1.182	0.999	0.987	4.01	4	4	7	0.005
	200	0.9994	0.0001	1.000	1.157	0.998	0.988	4.01	4	4	6	0.004
	300	0.9995	0.0000	1.000	1.210	0.999	0.987	4.01	4	4	6	0.005
$p = 0.01$, $\delta = 1.5$	100	0.9989	0.0001	1.000	1.097	0.996	0.991	4.00	4	4	6	0.004
	200	0.9978	0.0000	1.000	1.101	0.993	0.990	3.99	4	4	5	0.002
	300	0.9981	0.0000	1.000	1.095	0.994	0.990	4.00	4	4	6	0.002

Notes: See notes to Table 1.

Table 126: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0017	1.002	1.994	1.000	0.875	4.17	4	5	11	0.063
	200	1.0000	0.0012	1.002	2.445	1.000	0.856	4.23	4	5	22	0.067
	300	1.0000	0.0008	1.002	2.777	1.000	0.874	4.23	4	5	29	0.065
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.670	1.000	0.921	4.10	4	5	9	0.044
	200	1.0000	0.0006	1.001	1.965	1.000	0.919	4.12	4	5	17	0.038
	300	1.0000	0.0004	1.001	2.135	1.000	0.926	4.11	4	5	20	0.039
$p = 0.01$, $\delta = 1$	100	1.0000	0.0002	1.000	1.237	1.000	0.977	4.02	4	4	5	0.011
	200	1.0000	0.0001	1.000	1.268	1.000	0.983	4.02	4	4	10	0.008
	300	1.0000	0.0001	1.001	1.415	1.000	0.976	4.03	4	4	6	0.012
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.529	1.000	0.945	4.06	4	5	7	0.028
	200	1.0000	0.0003	1.001	1.632	1.000	0.954	4.06	4	4	11	0.019
	300	1.0000	0.0002	1.001	1.625	1.000	0.956	4.05	4	4	9	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.331	1.000	0.967	4.04	4	4	6	0.015
	200	1.0000	0.0002	1.000	1.350	1.000	0.978	4.03	4	4	10	0.012
	300	1.0000	0.0001	1.001	1.429	1.000	0.973	4.03	4	4	6	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.106	1.000	0.992	4.01	4	4	9	0.004
	200	1.0000	0.0000	1.000	1.160	1.000	0.993	4.01	4	4	8	0.005
	300	1.0000	0.0000	1.000	1.218	1.000	0.991	4.01	4	4	6	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.237	1.000	0.977	4.02	4	4	5	0.011
	200	1.0000	0.0001	1.000	1.244	1.000	0.986	4.02	4	4	10	0.007
	300	1.0000	0.0001	1.000	1.321	1.000	0.985	4.02	4	4	8	0.008
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.146	1.000	0.987	4.01	4	4	5	0.006
	200	1.0000	0.0001	1.000	1.187	1.000	0.991	4.01	4	4	8	0.005
	300	1.0000	0.0000	1.000	1.256	1.000	0.989	4.01	4	4	6	0.007
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.070	1.000	0.995	4.01	4	4	7	0.002
	200	1.0000	0.0000	1.000	1.025	1.000	0.999	4.00	4	4	5	0.000
	300	1.0000	0.0000	1.000	1.114	1.000	0.997	4.00	4	4	5	0.002

Notes: See notes to Table 1.

Table 127: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.9973	0.0035	1.016	1.940	0.989	0.725	4.32	4	6	9	0.173
	200	0.9943	0.0023	1.024	2.278	0.978	0.658	4.42	4	6	8	0.229
	300	0.9960	0.0016	1.025	2.458	0.984	0.645	4.46	4	6	9	0.252
$p = 0.05$, $\delta = 1$	100	0.9954	0.0020	1.012	1.823	0.982	0.817	4.17	4	5	7	0.123
	200	0.9914	0.0013	1.019	2.161	0.969	0.756	4.23	4	5	7	0.170
	300	0.9911	0.0010	1.021	2.421	0.966	0.737	4.26	4	5	8	0.182
$p = 0.01$, $\delta = 1$	100	0.9874	0.0006	1.011	2.084	0.955	0.897	4.01	4	5	6	0.075
	200	0.9748	0.0004	1.021	2.684	0.917	0.848	3.98	3	5	7	0.099
	300	0.9766	0.0003	1.020	2.770	0.916	0.833	4.01	3	5	7	0.124
$p = 0.1$, $\delta = 1.25$	100	0.9944	0.0015	1.010	1.817	0.979	0.854	4.12	4	5	7	0.105
	200	0.9858	0.0009	1.018	2.266	0.948	0.806	4.11	4	5	7	0.133
	300	0.9855	0.0006	1.019	2.482	0.946	0.799	4.12	4	5	8	0.140
$p = 0.05$, $\delta = 1.25$	100	0.9899	0.0008	1.010	1.959	0.963	0.886	4.04	4	5	6	0.081
	200	0.9770	0.0005	1.021	2.623	0.923	0.837	4.01	3	5	8	0.109
	300	0.9793	0.0004	1.020	2.643	0.924	0.831	4.03	3	5	7	0.126
$p = 0.01$, $\delta = 1.25$	100	0.9770	0.0003	1.016	2.556	0.919	0.894	3.93	3	4	6	0.092
	200	0.9571	0.0002	1.029	3.328	0.861	0.836	3.86	3	4	6	0.109
	300	0.9535	0.0001	1.031	3.671	0.848	0.815	3.86	3	4	6	0.131
$p = 0.1$, $\delta = 1.5$	100	0.9874	0.0006	1.011	2.084	0.955	0.897	4.01	4	5	6	0.075
	200	0.9716	0.0003	1.021	2.798	0.907	0.855	3.95	3	5	7	0.096
	300	0.9694	0.0003	1.023	3.059	0.893	0.829	3.96	3	5	7	0.129
$p = 0.05$, $\delta = 1.5$	100	0.9809	0.0004	1.014	2.357	0.930	0.896	3.96	3	4	6	0.082
	200	0.9623	0.0002	1.026	3.131	0.877	0.846	3.89	3	4	6	0.104
	300	0.9568	0.0002	1.029	3.537	0.856	0.819	3.87	3	4	6	0.129
$p = 0.01$, $\delta = 1.5$	100	0.9590	0.0001	1.026	3.321	0.860	0.851	3.84	3	4	5	0.124
	200	0.9281	0.0001	1.048	4.304	0.779	0.767	3.73	2	4	6	0.127
	300	0.9203	0.0001	1.052	4.896	0.759	0.743	3.70	2	4	5	0.161

Notes: See notes to Table 1.

Table 128: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0026	1.004	1.623	1.000	0.789	4.25	4	5	8	0.121
	200	1.0000	0.0013	1.004	1.731	1.000	0.783	4.25	4	5	7	0.128
	300	1.0000	0.0010	1.005	1.989	1.000	0.755	4.31	4	5.5	9	0.148
$p = 0.05$, $\delta = 1$	100	1.0000	0.0015	1.003	1.450	1.000	0.872	4.14	4	5	7	0.078
	200	1.0000	0.0007	1.003	1.514	1.000	0.870	4.15	4	5	7	0.079
	300	1.0000	0.0006	1.003	1.678	1.000	0.857	4.17	4	5	8	0.093
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.173	1.000	0.965	4.04	4	4	6	0.022
	200	1.0000	0.0002	1.001	1.223	1.000	0.959	4.04	4	4	6	0.024
	300	1.0000	0.0002	1.001	1.295	1.000	0.955	4.05	4	4	6	0.031
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.002	1.347	1.000	0.912	4.10	4	5	6	0.054
	200	1.0000	0.0005	1.002	1.383	1.000	0.918	4.09	4	5	7	0.051
	300	1.0000	0.0003	1.002	1.459	1.000	0.917	4.09	4	5	6	0.057
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.230	1.000	0.947	4.06	4	5	6	0.032
	200	1.0000	0.0003	1.001	1.286	1.000	0.951	4.05	4	4	6	0.031
	300	1.0000	0.0002	1.001	1.337	1.000	0.950	4.05	4	5	6	0.037
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.099	1.000	0.984	4.02	4	4	5	0.009
	200	1.0000	0.0001	1.000	1.103	1.000	0.986	4.02	4	4	6	0.011
	300	1.0000	0.0000	1.000	1.114	1.000	0.986	4.01	4	4	6	0.010
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.173	1.000	0.965	4.04	4	4	6	0.022
	200	1.0000	0.0002	1.001	1.177	1.000	0.970	4.03	4	4	6	0.018
	300	1.0000	0.0001	1.001	1.206	1.000	0.972	4.03	4	4	6	0.019
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.001	1.125	1.000	0.978	4.02	4	4	6	0.014
	200	1.0000	0.0001	1.001	1.131	1.000	0.982	4.02	4	4	6	0.013
	300	1.0000	0.0001	1.000	1.130	1.000	0.985	4.02	4	4	6	0.012
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.056	1.000	0.993	4.01	4	4	5	0.005
	200	1.0000	0.0000	1.000	1.044	1.000	0.995	4.01	4	4	6	0.004
	300	1.0000	0.0000	1.000	1.040	1.000	0.996	4.00	4	4	5	0.003

Notes: See notes to Table 1.

Table 129: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.002	1.495	1.000	0.820	4.21	4	5	7	0.097
	200	1.0000	0.0012	1.002	1.656	1.000	0.804	4.23	4	5	8	0.117
	300	1.0000	0.0008	1.003	1.749	1.000	0.793	4.24	4	5	8	0.123
$p = 0.05$, $\delta = 1$	100	1.0000	0.0010	1.001	1.301	1.000	0.907	4.10	4	5	7	0.051
	200	1.0000	0.0006	1.001	1.433	1.000	0.892	4.12	4	5	7	0.066
	300	1.0000	0.0004	1.002	1.514	1.000	0.879	4.13	4	5	7	0.072
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.129	1.000	0.971	4.03	4	4	6	0.017
	200	1.0000	0.0002	1.000	1.160	1.000	0.972	4.03	4	4	6	0.017
	300	1.0000	0.0001	1.001	1.223	1.000	0.964	4.04	4	4	7	0.025
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.240	1.000	0.931	4.07	4	5	6	0.039
	200	1.0000	0.0003	1.001	1.293	1.000	0.936	4.07	4	5	6	0.038
	300	1.0000	0.0003	1.001	1.373	1.000	0.930	4.08	4	5	7	0.046
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.158	1.000	0.959	4.04	4	4	6	0.022
	200	1.0000	0.0002	1.001	1.197	1.000	0.962	4.04	4	4	6	0.023
	300	1.0000	0.0002	1.001	1.263	1.000	0.955	4.05	4	4	7	0.030
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.069	1.000	0.989	4.01	4	4	6	0.008
	200	1.0000	0.0001	1.000	1.076	1.000	0.989	4.01	4	4	5	0.006
	300	1.0000	0.0000	1.000	1.116	1.000	0.986	4.01	4	4	5	0.011
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.129	1.000	0.971	4.03	4	4	6	0.017
	200	1.0000	0.0001	1.000	1.130	1.000	0.978	4.02	4	4	6	0.012
	300	1.0000	0.0001	1.000	1.162	1.000	0.976	4.02	4	4	5	0.016
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.093	1.000	0.983	4.02	4	4	6	0.011
	200	1.0000	0.0001	1.000	1.091	1.000	0.986	4.01	4	4	5	0.007
	300	1.0000	0.0001	1.000	1.123	1.000	0.985	4.02	4	4	5	0.011
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.027	1.000	0.996	4.00	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.030	1.000	0.997	4.00	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.053	1.000	0.996	4.00	4	4	5	0.002

Notes: See notes to Table 1.

Table 130: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	$\text{rRMSE}_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9301	0.0034	1.032	2.572	0.781	0.582	4.05	3	5	8	0.162
	200	0.8985	0.0019	1.044	3.216	0.687	0.482	3.97	2	6	9	0.199
	300	0.8833	0.0015	1.054	3.499	0.671	0.435	3.98	2	6	8	0.226
$p = 0.05$, $\delta = 1$	100	0.9016	0.0020	1.035	2.738	0.707	0.596	3.79	2	5	7	0.105
	200	0.8680	0.0012	1.047	3.342	0.623	0.499	3.70	2	5	8	0.133
	300	0.8485	0.0009	1.057	3.634	0.592	0.446	3.67	2	5	8	0.159
$p = 0.01$, $\delta = 1$	100	0.8294	0.0007	1.051	3.374	0.546	0.515	3.38	2	4	6	0.069
	200	0.7785	0.0003	1.067	4.120	0.448	0.418	3.18	1	4	6	0.079
	300	0.7586	0.0003	1.076	4.192	0.419	0.381	3.12	1	4	7	0.073
$p = 0.1$, $\delta = 1.25$	100	0.8855	0.0014	1.037	2.858	0.670	0.595	3.67	2	5	7	0.085
	200	0.8373	0.0008	1.052	3.587	0.550	0.475	3.50	2	5	7	0.107
	300	0.8088	0.0005	1.064	3.816	0.503	0.421	3.40	1	5	7	0.114
$p = 0.05$, $\delta = 1.25$	100	0.8539	0.0009	1.045	3.145	0.597	0.557	3.50	2	4	6	0.073
	200	0.7954	0.0004	1.062	3.960	0.477	0.437	3.27	1	4	6	0.089
	300	0.7684	0.0003	1.073	4.114	0.431	0.389	3.17	1	4	7	0.077
$p = 0.01$, $\delta = 1.25$	100	0.7656	0.0003	1.070	3.983	0.429	0.416	3.09	1	4	6	0.057
	200	0.6998	0.0001	1.090	4.824	0.322	0.312	2.83	1	4	6	0.062
	300	0.6681	0.0001	1.104	5.005	0.297	0.284	2.71	1	4	6	0.056
$p = 0.1$, $\delta = 1.5$	100	0.8294	0.0007	1.051	3.374	0.546	0.515	3.38	2	4	6	0.069
	200	0.7590	0.0003	1.072	4.305	0.417	0.394	3.09	1	4	6	0.075
	300	0.7261	0.0002	1.085	4.477	0.369	0.344	2.96	1	4	7	0.064
$p = 0.05$, $\delta = 1.5$	100	0.7926	0.0004	1.061	3.702	0.472	0.454	3.21	1	4	6	0.060
	200	0.7173	0.0002	1.085	4.665	0.350	0.336	2.90	1	4	6	0.066
	300	0.6803	0.0001	1.099	4.902	0.311	0.296	2.76	1	4	6	0.055
$p = 0.01$, $\delta = 1.5$	100	0.6923	0.0002	1.094	4.698	0.329	0.323	2.79	1	4	5	0.051
	200	0.6119	0.0001	1.121	5.729	0.233	0.230	2.46	0	4	6	0.049
	300	0.5788	0.0000	1.135	5.796	0.208	0.203	2.33	0	4	6	0.047

Notes: See notes to Table 1.

Table 131: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0023	1.003	1.559	1.000	0.807	4.23	4	5	8	0.095
	200	1.0000	0.0014	1.005	1.866	1.000	0.763	4.28	4	5	8	0.136
	300	1.0000	0.0010	1.005	1.968	1.000	0.757	4.30	4	5	8	0.140
$p = 0.05$, $\delta = 1$	100	1.0000	0.0013	1.002	1.403	1.000	0.885	4.13	4	5	6	0.058
	200	1.0000	0.0008	1.003	1.579	1.000	0.860	4.16	4	5	7	0.072
	300	1.0000	0.0005	1.003	1.595	1.000	0.865	4.15	4	5	7	0.075
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.164	1.000	0.964	4.04	4	4	6	0.018
	200	1.0000	0.0002	1.001	1.229	1.000	0.957	4.04	4	4	7	0.024
	300	1.0000	0.0002	1.001	1.265	1.000	0.957	4.04	4	4	6	0.027
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.315	1.000	0.921	4.09	4	5	7	0.041
	200	1.0000	0.0004	1.002	1.411	1.000	0.918	4.09	4	5	7	0.043
	300	1.0000	0.0003	1.002	1.425	1.000	0.921	4.08	4	5	7	0.049
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.231	1.000	0.948	4.06	4	5	6	0.029
	200	1.0000	0.0003	1.001	1.275	1.000	0.947	4.06	4	5	7	0.028
	300	1.0000	0.0002	1.001	1.287	1.000	0.952	4.05	4	4	6	0.029
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.081	1.000	0.988	4.01	4	4	6	0.007
	200	0.9999	0.0001	1.000	1.106	1.000	0.986	4.01	4	4	6	0.007
	300	0.9999	0.0000	1.000	1.091	1.000	0.990	4.01	4	4	6	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.164	1.000	0.964	4.04	4	4	6	0.018
	200	1.0000	0.0002	1.001	1.186	1.000	0.967	4.03	4	4	6	0.018
	300	1.0000	0.0001	1.001	1.180	1.000	0.973	4.03	4	4	6	0.018
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.105	1.000	0.982	4.02	4	4	6	0.009
	200	0.9999	0.0001	1.000	1.116	1.000	0.983	4.02	4	4	6	0.009
	300	0.9999	0.0000	1.000	1.118	1.000	0.986	4.01	4	4	6	0.009
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.036	1.000	0.996	4.00	4	4	5	0.003
	200	0.9998	0.0000	1.000	1.054	0.999	0.996	4.00	4	4	6	0.001
	300	0.9996	0.0000	1.000	1.092	0.999	0.995	4.00	4	4	6	0.003

Notes: See notes to Table 1.

Table 132: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.002	1.507	1.000	0.822	4.21	4	5	7	0.087
	200	1.0000	0.0013	1.003	1.709	1.000	0.792	4.25	4	5	8	0.105
	300	1.0000	0.0008	1.003	1.790	1.000	0.786	4.24	4	5	7	0.106
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.001	1.321	1.000	0.901	4.11	4	5	7	0.048
	200	1.0000	0.0007	1.002	1.483	1.000	0.876	4.14	4	5	7	0.062
	300	1.0000	0.0005	1.001	1.517	1.000	0.873	4.14	4	5	6	0.060
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.105	1.000	0.977	4.02	4	4	6	0.009
	200	1.0000	0.0002	1.000	1.171	1.000	0.967	4.03	4	4	6	0.018
	300	1.0000	0.0001	1.000	1.177	1.000	0.972	4.03	4	4	5	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.235	1.000	0.933	4.07	4	5	6	0.032
	200	1.0000	0.0004	1.001	1.314	1.000	0.925	4.08	4	5	7	0.036
	300	1.0000	0.0002	1.001	1.326	1.000	0.931	4.07	4	5	6	0.030
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.162	1.000	0.963	4.04	4	4	6	0.018
	200	1.0000	0.0002	1.001	1.201	1.000	0.959	4.04	4	4	6	0.021
	300	1.0000	0.0001	1.000	1.196	1.000	0.967	4.03	4	4	6	0.015
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.068	1.000	0.990	4.01	4	4	5	0.005
	200	1.0000	0.0000	1.000	1.039	1.000	0.994	4.01	4	4	6	0.002
	300	1.0000	0.0000	1.000	1.067	1.000	0.991	4.01	4	4	5	0.005
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.105	1.000	0.977	4.02	4	4	6	0.009
	200	1.0000	0.0001	1.000	1.116	1.000	0.977	4.02	4	4	6	0.011
	300	1.0000	0.0001	1.000	1.109	1.000	0.985	4.02	4	4	5	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.080	1.000	0.985	4.02	4	4	5	0.007
	200	1.0000	0.0001	1.000	1.064	1.000	0.989	4.01	4	4	6	0.004
	300	1.0000	0.0000	1.000	1.067	1.000	0.991	4.01	4	4	5	0.005
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.041	1.000	0.995	4.01	4	4	5	0.003
	200	1.0000	0.0000	1.000	1.020	1.000	0.998	4.00	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.044	1.000	0.996	4.00	4	4	5	0.003

Notes: See notes to Table 1.

Table 133: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.6341	0.0033	1.060	3.314	0.272	0.203	2.85	0	5	8	0.132
	200	0.5835	0.0019	1.071	3.572	0.210	0.137	2.71	0	5	8	0.139
	300	0.5446	0.0013	1.080	3.765	0.180	0.123	2.56	0	5	10	0.154
$p = 0.05$, $\delta = 1$	100	0.5663	0.0019	1.067	3.396	0.209	0.176	2.45	0	4	7	0.080
	200	0.5225	0.0012	1.075	3.576	0.160	0.119	2.32	0	5	7	0.099
	300	0.4865	0.0008	1.084	3.730	0.135	0.104	2.17	0	4	6	0.097
$p = 0.01$, $\delta = 1$	100	0.4283	0.0007	1.085	3.676	0.106	0.096	1.78	0	4	6	0.035
	200	0.3923	0.0004	1.092	3.752	0.081	0.074	1.64	0	4	7	0.031
	300	0.3659	0.0002	1.099	3.843	0.069	0.062	1.54	0	4	6	0.034
$p = 0.1$, $\delta = 1.25$	100	0.5270	0.0014	1.071	3.445	0.177	0.155	2.24	0	4	7	0.058
	200	0.4700	0.0007	1.080	3.628	0.122	0.097	2.02	0	4	7	0.064
	300	0.4298	0.0005	1.090	3.780	0.103	0.088	1.85	0	4	6	0.059
$p = 0.05$, $\delta = 1.25$	100	0.4653	0.0009	1.079	3.563	0.126	0.112	1.95	0	4	6	0.041
	200	0.4133	0.0005	1.089	3.721	0.093	0.081	1.74	0	4	7	0.039
	300	0.3785	0.0003	1.097	3.829	0.076	0.067	1.60	0	4	6	0.038
$p = 0.01$, $\delta = 1.25$	100	0.3469	0.0003	1.099	3.895	0.058	0.056	1.42	0	4	6	0.021
	200	0.2998	0.0001	1.107	3.946	0.042	0.040	1.23	0	3	6	0.013
	300	0.2734	0.0001	1.114	4.007	0.034	0.032	1.12	0	3	5	0.016
$p = 0.1$, $\delta = 1.5$	100	0.4283	0.0007	1.085	3.676	0.106	0.096	1.78	0	4	6	0.035
	200	0.3656	0.0003	1.097	3.794	0.066	0.060	1.52	0	4	6	0.023
	300	0.3276	0.0002	1.105	3.900	0.054	0.051	1.36	0	4	6	0.019
$p = 0.05$, $\delta = 1.5$	100	0.3785	0.0005	1.093	3.810	0.077	0.073	1.56	0	4	7	0.025
	200	0.3188	0.0002	1.104	3.893	0.048	0.045	1.31	0	4	6	0.013
	300	0.2849	0.0001	1.112	3.987	0.041	0.039	1.17	0	3	5	0.017
$p = 0.01$, $\delta = 1.5$	100	0.2751	0.0001	1.113	4.085	0.037	0.036	1.11	0	3	5	0.016
	200	0.2296	0.0001	1.121	4.084	0.023	0.023	0.93	0	3	4	0.008
	300	0.2039	0.0000	1.128	4.133	0.018	0.017	0.83	0	3	5	0.005

Notes: See notes to Table 1.

Table 134: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9979	0.0022	1.004	1.688	0.992	0.817	4.20	4	5	9	0.083
	200	0.9983	0.0012	1.005	1.802	0.993	0.796	4.23	4	5	7	0.088
	300	0.9939	0.0009	1.006	2.030	0.977	0.755	4.24	4	5	7	0.112
$p = 0.05$, $\delta = 1$	100	0.9964	0.0013	1.003	1.573	0.987	0.881	4.11	4	5	7	0.050
	200	0.9948	0.0007	1.003	1.673	0.981	0.857	4.12	4	5	7	0.061
	300	0.9914	0.0005	1.005	1.808	0.968	0.832	4.12	4	5	6	0.071
$p = 0.01$, $\delta = 1$	100	0.9894	0.0003	1.002	1.464	0.962	0.934	3.99	4	4	8	0.016
	200	0.9824	0.0002	1.003	1.665	0.938	0.907	3.96	3	4	6	0.015
	300	0.9795	0.0001	1.003	1.741	0.926	0.888	3.96	3	4	6	0.021
$p = 0.1$, $\delta = 1.25$	100	0.9950	0.0009	1.002	1.509	0.983	0.910	4.06	4	5	7	0.035
	200	0.9904	0.0004	1.003	1.630	0.965	0.893	4.04	4	5	6	0.036
	300	0.9875	0.0003	1.003	1.672	0.953	0.879	4.03	4	5	6	0.038
$p = 0.05$, $\delta = 1.25$	100	0.9919	0.0005	1.002	1.448	0.972	0.927	4.02	4	4	8	0.023
	200	0.9851	0.0002	1.003	1.631	0.946	0.906	3.99	3	4	6	0.021
	300	0.9816	0.0002	1.003	1.714	0.933	0.890	3.97	3	4	6	0.022
$p = 0.01$, $\delta = 1.25$	100	0.9789	0.0001	1.002	1.673	0.926	0.915	3.93	3	4	6	0.007
	200	0.9669	0.0001	1.004	1.955	0.888	0.875	3.88	3	4	5	0.007
	300	0.9604	0.0000	1.005	2.111	0.866	0.856	3.85	3	4	5	0.007
$p = 0.1$, $\delta = 1.5$	100	0.9894	0.0003	1.002	1.464	0.962	0.934	3.99	4	4	8	0.016
	200	0.9793	0.0001	1.003	1.707	0.927	0.902	3.94	3	4	6	0.014
	300	0.9726	0.0001	1.003	1.828	0.902	0.879	3.92	3	4	5	0.012
$p = 0.05$, $\delta = 1.5$	100	0.9840	0.0002	1.002	1.553	0.943	0.928	3.95	3	4	8	0.008
	200	0.9713	0.0001	1.004	1.877	0.901	0.883	3.91	3	4	5	0.011
	300	0.9634	0.0001	1.004	2.041	0.874	0.860	3.87	3	4	5	0.009
$p = 0.01$, $\delta = 1.5$	100	0.9608	0.0001	1.004	2.073	0.867	0.862	3.85	3	4	6	0.003
	200	0.9380	0.0000	1.007	2.558	0.799	0.796	3.76	3	4	5	0.003
	300	0.9283	0.0000	1.008	2.747	0.778	0.774	3.72	2	4	5	0.003

Notes: See notes to Table 1.

Table 135: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0020	1.002	1.591	1.000	0.830	4.20	4	5	8	0.072
	200	1.0000	0.0010	1.002	1.688	1.000	0.822	4.20	4	5	7	0.085
	300	1.0000	0.0009	1.003	1.972	1.000	0.781	4.26	4	5	7	0.106
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.001	1.408	1.000	0.904	4.11	4	5	7	0.042
	200	1.0000	0.0006	1.001	1.464	1.000	0.899	4.11	4	5	7	0.050
	300	1.0000	0.0005	1.002	1.692	1.000	0.864	4.15	4	5	7	0.067
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.150	1.000	0.975	4.03	4	4	6	0.008
	200	1.0000	0.0001	1.000	1.154	1.000	0.979	4.02	4	4	6	0.011
	300	0.9999	0.0002	1.001	1.355	1.000	0.958	4.04	4	4	7	0.022
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.301	1.000	0.936	4.07	4	5	6	0.028
	200	1.0000	0.0003	1.001	1.316	1.000	0.942	4.07	4	5	7	0.028
	300	1.0000	0.0003	1.001	1.486	1.000	0.925	4.08	4	5	7	0.037
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.198	1.000	0.965	4.04	4	4	6	0.014
	200	1.0000	0.0002	1.000	1.198	1.000	0.971	4.03	4	4	7	0.016
	300	0.9999	0.0002	1.001	1.382	1.000	0.950	4.05	4	4	7	0.025
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.079	1.000	0.991	4.01	4	4	6	0.002
	200	0.9999	0.0000	1.000	1.090	1.000	0.992	4.01	4	4	5	0.003
	300	0.9999	0.0000	1.000	1.148	1.000	0.990	4.01	4	4	6	0.007
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.150	1.000	0.975	4.03	4	4	6	0.008
	200	1.0000	0.0001	1.000	1.143	1.000	0.982	4.02	4	4	6	0.008
	300	0.9999	0.0001	1.000	1.229	1.000	0.975	4.03	4	4	6	0.015
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.114	1.000	0.984	4.02	4	4	6	0.006
	200	0.9999	0.0000	1.000	1.100	1.000	0.990	4.01	4	4	5	0.003
	300	0.9999	0.0000	1.000	1.152	1.000	0.988	4.01	4	4	6	0.007
$p = 0.01$, $\delta = 1.5$	100	0.9998	0.0000	1.000	1.045	0.999	0.996	4.00	4	4	5	0.000
	200	0.9995	0.0000	1.000	1.075	0.998	0.995	4.00	4	4	5	0.002
	300	0.9994	0.0000	1.000	1.082	0.998	0.996	4.00	4	4	5	0.002

Notes: See notes to Table 1.

Table 136: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0038	1.015	1.164	1.000	0.717	4.37	4	6	8	0.158
	200	1.0000	0.0024	1.022	1.209	1.000	0.649	4.48	4	6	9	0.213
	300	1.0000	0.0017	1.025	1.260	1.000	0.632	4.52	4	6	9	0.238
$p = 0.05$, $\delta = 1$	100	1.0000	0.0023	1.011	1.125	1.000	0.811	4.22	4	5	7	0.103
	200	1.0000	0.0014	1.014	1.134	1.000	0.776	4.28	4	5	8	0.128
	300	1.0000	0.0011	1.017	1.177	1.000	0.747	4.32	4	6	8	0.154
$p = 0.01$, $\delta = 1$	100	1.0000	0.0008	1.004	1.062	1.000	0.929	4.08	4	5	6	0.039
	200	1.0000	0.0005	1.006	1.057	1.000	0.919	4.09	4	5	7	0.048
	300	1.0000	0.0004	1.008	1.083	1.000	0.895	4.12	4	5	7	0.066
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0017	1.008	1.105	1.000	0.861	4.16	4	5	7	0.073
	200	1.0000	0.0009	1.009	1.099	1.000	0.854	4.18	4	5	8	0.084
	300	1.0000	0.0007	1.012	1.125	1.000	0.830	4.21	4	5	8	0.107
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0010	1.006	1.080	1.000	0.908	4.10	4	5	7	0.049
	200	1.0000	0.0006	1.006	1.072	1.000	0.907	4.11	4	5	8	0.055
	300	1.0000	0.0004	1.009	1.090	1.000	0.887	4.13	4	5	8	0.072
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0004	1.003	1.038	1.000	0.963	4.04	4	4	6	0.021
	200	1.0000	0.0002	1.003	1.026	1.000	0.963	4.04	4	4	7	0.023
	300	1.0000	0.0002	1.003	1.036	1.000	0.958	4.05	4	4	6	0.024
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0008	1.004	1.062	1.000	0.929	4.08	4	5	6	0.039
	200	1.0000	0.0004	1.005	1.048	1.000	0.933	4.08	4	5	7	0.040
	300	1.0000	0.0003	1.006	1.067	1.000	0.922	4.09	4	5	7	0.046
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0005	1.003	1.048	1.000	0.951	4.05	4	4	6	0.027
	200	1.0000	0.0002	1.003	1.030	1.000	0.958	4.05	4	4	7	0.025
	300	1.0000	0.0002	1.004	1.041	1.000	0.951	4.05	4	4	6	0.029
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0002	1.001	1.018	1.000	0.980	4.02	4	4	5	0.011
	200	1.0000	0.0001	1.002	1.016	1.000	0.978	4.02	4	4	6	0.013
	300	1.0000	0.0001	1.002	1.017	1.000	0.978	4.02	4	4	6	0.012

Notes: See notes to Table 1.

Table 137: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0027	1.004	1.120	1.000	0.788	4.26	4	5	8	0.120
	200	1.0000	0.0016	1.005	1.189	1.000	0.743	4.32	4	6	8	0.150
	300	1.0000	0.0011	1.005	1.162	1.000	0.738	4.32	4	6	9	0.147
$p = 0.05$, $\delta = 1$	100	1.0000	0.0015	1.002	1.080	1.000	0.877	4.14	4	5	7	0.075
	200	1.0000	0.0009	1.003	1.112	1.000	0.844	4.18	4	5	8	0.088
	300	1.0000	0.0006	1.003	1.107	1.000	0.834	4.19	4	5	7	0.092
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.029	1.000	0.960	4.04	4	4	6	0.021
	200	1.0000	0.0003	1.001	1.043	1.000	0.950	4.05	4	4.5	6	0.029
	300	1.0000	0.0002	1.001	1.041	1.000	0.954	4.05	4	4	6	0.027
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.002	1.054	1.000	0.912	4.10	4	5	7	0.051
	200	1.0000	0.0005	1.002	1.079	1.000	0.903	4.11	4	5	7	0.061
	300	1.0000	0.0003	1.002	1.071	1.000	0.905	4.10	4	5	6	0.056
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.038	1.000	0.942	4.06	4	5	6	0.033
	200	1.0000	0.0003	1.001	1.055	1.000	0.937	4.07	4	5	6	0.038
	300	1.0000	0.0002	1.001	1.046	1.000	0.946	4.06	4	5	6	0.030
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.014	1.000	0.985	4.02	4	4	6	0.006
	200	1.0000	0.0001	1.001	1.022	1.000	0.981	4.02	4	4	6	0.011
	300	1.0000	0.0000	1.000	1.020	1.000	0.986	4.01	4	4	6	0.009
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.029	1.000	0.960	4.04	4	4	6	0.021
	200	1.0000	0.0002	1.001	1.037	1.000	0.959	4.04	4	4	6	0.024
	300	1.0000	0.0001	1.001	1.030	1.000	0.972	4.03	4	4	6	0.017
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.018	1.000	0.976	4.03	4	4	6	0.012
	200	1.0000	0.0001	1.001	1.026	1.000	0.976	4.03	4	4	6	0.014
	300	1.0000	0.0001	1.000	1.022	1.000	0.982	4.02	4	4	6	0.011
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.007	1.000	0.994	4.01	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.008	1.000	0.995	4.01	4	4	6	0.003
	300	1.0000	0.0000	1.000	1.010	1.000	0.996	4.00	4	4	5	0.002

Notes: See notes to Table 1.

Table 138: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0025	1.002	1.096	1.000	0.801	4.24	4	5	7	0.104
	200	1.0000	0.0013	1.002	1.126	1.000	0.789	4.26	4	5	8	0.114
	300	1.0000	0.0009	1.003	1.138	1.000	0.789	4.25	4	5	8	0.124
$p = 0.05$, $\delta = 1$	100	1.0000	0.0013	1.001	1.053	1.000	0.891	4.12	4	5	7	0.057
	200	1.0000	0.0008	1.001	1.073	1.000	0.872	4.15	4	5	7	0.064
	300	1.0000	0.0005	1.001	1.081	1.000	0.875	4.14	4	5	7	0.068
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.017	1.000	0.972	4.03	4	4	6	0.014
	200	1.0000	0.0002	1.001	1.023	1.000	0.964	4.04	4	4	6	0.018
	300	1.0000	0.0001	1.000	1.026	1.000	0.967	4.04	4	4	6	0.018
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.039	1.000	0.927	4.08	4	5	7	0.035
	200	1.0000	0.0005	1.001	1.053	1.000	0.915	4.10	4	5	7	0.043
	300	1.0000	0.0003	1.001	1.046	1.000	0.932	4.07	4	5	7	0.038
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.022	1.000	0.961	4.04	4	4	6	0.017
	200	1.0000	0.0003	1.001	1.028	1.000	0.954	4.05	4	4	6	0.025
	300	1.0000	0.0001	1.000	1.031	1.000	0.961	4.04	4	4	6	0.020
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.010	1.000	0.988	4.01	4	4	6	0.008
	200	1.0000	0.0001	1.000	1.012	1.000	0.987	4.01	4	4	5	0.007
	300	1.0000	0.0000	1.000	1.008	1.000	0.993	4.01	4	4	6	0.005
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.017	1.000	0.972	4.03	4	4	6	0.014
	200	1.0000	0.0002	1.000	1.019	1.000	0.971	4.03	4	4	6	0.015
	300	1.0000	0.0001	1.000	1.015	1.000	0.980	4.02	4	4	6	0.009
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.015	1.000	0.981	4.02	4	4	6	0.011
	200	1.0000	0.0001	1.000	1.014	1.000	0.984	4.02	4	4	5	0.009
	300	1.0000	0.0000	1.000	1.009	1.000	0.990	4.01	4	4	6	0.006
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.005	1.000	0.996	4.00	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.004	1.000	0.995	4.01	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.003	1.000	0.998	4.00	4	4	5	0.002

Notes: See notes to Table 1.

Table 139: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9994	0.0037	1.016	1.159	0.998	0.726	4.35	4	6	8	0.149
	200	0.9996	0.0024	1.024	1.232	0.999	0.657	4.46	4	6	8	0.209
	300	0.9996	0.0017	1.027	1.298	0.999	0.634	4.50	4	6	9	0.218
$p = 0.05$, $\delta = 1$	100	0.9991	0.0022	1.011	1.102	0.998	0.822	4.21	4	5	8	0.094
	200	0.9995	0.0014	1.016	1.151	0.999	0.776	4.27	4	5	8	0.129
	300	0.9994	0.0010	1.018	1.183	0.998	0.752	4.31	4	6	8	0.143
$p = 0.01$, $\delta = 1$	100	0.9983	0.0008	1.005	1.037	0.996	0.931	4.07	4	5	7	0.036
	200	0.9983	0.0005	1.006	1.062	0.996	0.906	4.09	4	5	7	0.052
	300	0.9974	0.0004	1.007	1.082	0.994	0.900	4.10	4	5	7	0.052
$p = 0.1$, $\delta = 1.25$	100	0.9989	0.0016	1.008	1.082	0.997	0.866	4.15	4	5	7	0.073
	200	0.9991	0.0009	1.011	1.105	0.998	0.841	4.18	4	5	7	0.088
	300	0.9986	0.0006	1.012	1.134	0.997	0.844	4.18	4	5	7	0.087
$p = 0.05$, $\delta = 1.25$	100	0.9985	0.0011	1.006	1.057	0.997	0.908	4.10	4	5	7	0.050
	200	0.9983	0.0006	1.007	1.069	0.996	0.895	4.10	4	5	7	0.059
	300	0.9975	0.0004	1.008	1.090	0.994	0.889	4.11	4	5	7	0.059
$p = 0.01$, $\delta = 1.25$	100	0.9963	0.0004	1.003	1.019	0.991	0.959	4.02	4	4	6	0.019
	200	0.9961	0.0002	1.003	1.032	0.990	0.956	4.02	4	4	7	0.024
	300	0.9955	0.0002	1.004	1.034	0.989	0.947	4.03	4	4	6	0.024
$p = 0.1$, $\delta = 1.5$	100	0.9983	0.0008	1.005	1.037	0.996	0.931	4.07	4	5	7	0.036
	200	0.9979	0.0004	1.006	1.055	0.995	0.919	4.07	4	5	7	0.050
	300	0.9966	0.0003	1.005	1.062	0.992	0.922	4.06	4	5	6	0.041
$p = 0.05$, $\delta = 1.5$	100	0.9966	0.0005	1.004	1.027	0.992	0.946	4.04	4	4	6	0.027
	200	0.9968	0.0003	1.004	1.040	0.992	0.946	4.04	4	4	7	0.031
	300	0.9959	0.0002	1.004	1.040	0.989	0.944	4.03	4	4	6	0.026
$p = 0.01$, $\delta = 1.5$	100	0.9946	0.0002	1.002	1.007	0.988	0.971	4.00	4	4	6	0.009
	200	0.9935	0.0001	1.001	1.014	0.985	0.968	3.99	4	4	6	0.009
	300	0.9903	0.0001	1.002	1.020	0.978	0.960	3.98	4	4	5	0.012

Notes: See notes to Table 1.

Table 140: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0027	1.004	1.127	1.000	0.780	4.26	4	5	7	0.117
	200	1.0000	0.0014	1.004	1.153	1.000	0.775	4.28	4	5	8	0.117
	300	1.0000	0.0010	1.005	1.181	1.000	0.760	4.29	4	5	7	0.131
$p = 0.05$, $\delta = 1$	100	1.0000	0.0016	1.003	1.081	1.000	0.865	4.15	4	5	7	0.075
	200	1.0000	0.0008	1.003	1.091	1.000	0.867	4.15	4	5	8	0.065
	300	1.0000	0.0005	1.003	1.113	1.000	0.858	4.16	4	5	7	0.075
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.034	1.000	0.961	4.04	4	4	6	0.024
	200	1.0000	0.0003	1.001	1.037	1.000	0.951	4.05	4	4	6	0.023
	300	1.0000	0.0001	1.001	1.044	1.000	0.960	4.04	4	4	6	0.022
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0011	1.002	1.065	1.000	0.900	4.11	4	5	6	0.054
	200	1.0000	0.0005	1.002	1.067	1.000	0.913	4.09	4	5	6	0.046
	300	1.0000	0.0003	1.002	1.072	1.000	0.913	4.09	4	5	6	0.042
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.043	1.000	0.942	4.06	4	5	6	0.032
	200	1.0000	0.0003	1.001	1.046	1.000	0.941	4.06	4	5	6	0.029
	300	1.0000	0.0002	1.001	1.049	1.000	0.953	4.05	4	4	6	0.025
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.001	1.016	1.000	0.983	4.02	4	4	5	0.008
	200	1.0000	0.0001	1.001	1.020	1.000	0.981	4.02	4	4	6	0.009
	300	1.0000	0.0000	1.000	1.018	1.000	0.988	4.01	4	4	5	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.034	1.000	0.961	4.04	4	4	6	0.024
	200	1.0000	0.0002	1.001	1.031	1.000	0.961	4.04	4	4	6	0.018
	300	1.0000	0.0001	1.001	1.031	1.000	0.976	4.03	4	4	6	0.013
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0003	1.001	1.022	1.000	0.975	4.03	4	4	5	0.015
	200	1.0000	0.0001	1.001	1.023	1.000	0.976	4.03	4	4	6	0.011
	300	1.0000	0.0001	1.000	1.019	1.000	0.984	4.02	4	4	5	0.007
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.007	1.000	0.994	4.01	4	4	5	0.003
	200	1.0000	0.0000	1.000	1.010	1.000	0.992	4.01	4	4	6	0.003
	300	1.0000	0.0000	1.000	1.009	1.000	0.994	4.01	4	4	5	0.002

Notes: See notes to Table 1.

Table 141: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.002	1.099	1.000	0.825	4.21	4	5	7	0.088
	200	1.0000	0.0012	1.002	1.132	1.000	0.807	4.23	4	5	8	0.098
	300	1.0000	0.0009	1.003	1.180	1.000	0.781	4.26	4	5	7	0.119
$p = 0.05$, $\delta = 1$	100	1.0000	0.0011	1.001	1.062	1.000	0.904	4.11	4	5	6	0.047
	200	1.0000	0.0006	1.001	1.083	1.000	0.893	4.12	4	5	7	0.058
	300	1.0000	0.0005	1.002	1.117	1.000	0.867	4.15	4	5	7	0.075
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.020	1.000	0.972	4.03	4	4	6	0.016
	200	1.0000	0.0001	1.000	1.022	1.000	0.973	4.03	4	4	5	0.013
	300	1.0000	0.0001	1.001	1.034	1.000	0.962	4.04	4	4	6	0.022
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.046	1.000	0.933	4.07	4	5	6	0.032
	200	1.0000	0.0004	1.001	1.053	1.000	0.933	4.07	4	5	6	0.038
	300	1.0000	0.0003	1.001	1.077	1.000	0.923	4.09	4	5	6	0.043
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.028	1.000	0.962	4.04	4	4	6	0.019
	200	1.0000	0.0002	1.001	1.030	1.000	0.966	4.04	4	4	6	0.019
	300	1.0000	0.0002	1.001	1.038	1.000	0.956	4.05	4	4	6	0.025
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.007	1.000	0.989	4.01	4	4	6	0.005
	200	1.0000	0.0000	1.000	1.007	1.000	0.992	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.011	1.000	0.990	4.01	4	4	6	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.020	1.000	0.972	4.03	4	4	6	0.016
	200	1.0000	0.0001	1.000	1.015	1.000	0.980	4.02	4	4	5	0.009
	300	1.0000	0.0001	1.000	1.022	1.000	0.978	4.02	4	4	6	0.013
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.012	1.000	0.984	4.02	4	4	6	0.008
	200	1.0000	0.0001	1.000	1.009	1.000	0.990	4.01	4	4	5	0.004
	300	1.0000	0.0000	1.000	1.013	1.000	0.987	4.01	4	4	6	0.008
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.002	1.000	0.997	4.00	4	4	6	0.001
	200	1.0000	0.0000	1.000	1.004	1.000	0.997	4.00	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.004	1.000	0.997	4.00	4	4	5	0.001

Notes: See notes to Table 1.

Table 142: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9726	0.0033	1.017	1.105	0.938	0.712	4.21	3	6	9	0.120
	200	0.9493	0.0020	1.023	1.149	0.897	0.631	4.19	3	6	8	0.140
	300	0.9471	0.0016	1.027	1.222	0.887	0.579	4.25	3	6	9	0.196
$p = 0.05$, $\delta = 1$	100	0.9619	0.0020	1.013	1.042	0.919	0.773	4.04	3	5	8	0.083
	200	0.9315	0.0013	1.017	1.072	0.863	0.680	3.98	2	5	8	0.093
	300	0.9304	0.0009	1.019	1.099	0.857	0.658	4.00	2	5	7	0.119
$p = 0.01$, $\delta = 1$	100	0.9205	0.0007	1.006	0.947	0.836	0.787	3.75	2	4.5	7	0.029
	200	0.8853	0.0004	1.012	0.964	0.791	0.733	3.62	1	5	8	0.034
	300	0.8815	0.0004	1.014	0.978	0.786	0.706	3.63	1	5	7	0.053
$p = 0.1$, $\delta = 1.25$	100	0.9509	0.0015	1.010	1.007	0.889	0.783	3.95	3	5	7	0.060
	200	0.9164	0.0009	1.014	1.018	0.842	0.713	3.83	2	5	8	0.063
	300	0.9095	0.0006	1.015	1.028	0.828	0.697	3.81	1	5	7	0.082
$p = 0.05$, $\delta = 1.25$	100	0.9321	0.0010	1.008	0.971	0.854	0.786	3.82	2	5	7	0.042
	200	0.8956	0.0005	1.012	0.977	0.809	0.736	3.68	1	5	8	0.040
	300	0.8868	0.0004	1.014	0.987	0.792	0.703	3.67	1	5	7	0.059
$p = 0.01$, $\delta = 1.25$	100	0.8839	0.0003	1.008	0.908	0.783	0.761	3.57	1	4	6	0.015
	200	0.8365	0.0002	1.015	0.899	0.723	0.699	3.38	0	4	6	0.013
	300	0.8274	0.0001	1.016	0.912	0.714	0.684	3.35	0	4	6	0.024
$p = 0.1$, $\delta = 1.5$	100	0.9205	0.0007	1.006	0.947	0.836	0.787	3.75	2	4.5	7	0.029
	200	0.8743	0.0003	1.012	0.945	0.775	0.730	3.56	1	4	8	0.025
	300	0.8628	0.0003	1.014	0.958	0.760	0.702	3.53	1	5	7	0.039
$p = 0.05$, $\delta = 1.5$	100	0.8985	0.0004	1.007	0.921	0.803	0.773	3.63	1	4	6	0.018
	200	0.8488	0.0002	1.014	0.909	0.743	0.714	3.44	0	4	6	0.015
	300	0.8340	0.0002	1.015	0.920	0.726	0.690	3.38	0	4	6	0.025
$p = 0.01$, $\delta = 1.5$	100	0.8440	0.0002	1.010	0.890	0.729	0.716	3.39	0	4	5	0.009
	200	0.7800	0.0001	1.020	0.859	0.648	0.639	3.14	0	4	6	0.006
	300	0.7653	0.0001	1.021	0.886	0.636	0.623	3.08	0	4	5	0.011

Notes: See notes to Table 1.

Table 143: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.004	1.120	1.000	0.821	4.21	4	5	8	0.078
	200	1.0000	0.0013	1.005	1.161	1.000	0.787	4.26	4	5	8	0.102
	300	1.0000	0.0009	1.005	1.168	1.000	0.778	4.27	4	5	8	0.113
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.002	1.082	1.000	0.894	4.12	4	5	7	0.044
	200	1.0000	0.0007	1.003	1.093	1.000	0.875	4.14	4	5	7	0.060
	300	1.0000	0.0005	1.003	1.105	1.000	0.870	4.15	4	5	7	0.062
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.034	1.000	0.966	4.04	4	4	7	0.018
	200	1.0000	0.0002	1.001	1.034	1.000	0.963	4.04	4	4	6	0.018
	300	1.0000	0.0002	1.001	1.041	1.000	0.956	4.05	4	4	6	0.024
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.002	1.067	1.000	0.919	4.09	4	5	6	0.037
	200	1.0000	0.0004	1.002	1.062	1.000	0.925	4.08	4	5	7	0.037
	300	1.0000	0.0003	1.002	1.070	1.000	0.922	4.09	4	5	6	0.039
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.043	1.000	0.952	4.05	4	4	7	0.022
	200	1.0000	0.0002	1.001	1.038	1.000	0.956	4.05	4	4	6	0.019
	300	1.0000	0.0002	1.001	1.047	1.000	0.951	4.05	4	4	6	0.027
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.001	1.020	1.000	0.986	4.02	4	4	6	0.008
	200	1.0000	0.0001	1.000	1.015	1.000	0.988	4.01	4	4	6	0.006
	300	1.0000	0.0000	1.000	1.017	1.000	0.986	4.01	4	4	6	0.008
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.034	1.000	0.966	4.04	4	4	7	0.018
	200	1.0000	0.0001	1.001	1.025	1.000	0.974	4.03	4	4	6	0.012
	300	1.0000	0.0001	1.001	1.029	1.000	0.972	4.03	4	4	6	0.016
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.001	1.022	1.000	0.981	4.02	4	4	6	0.010
	200	1.0000	0.0001	1.000	1.019	1.000	0.983	4.02	4	4	6	0.007
	300	1.0000	0.0001	1.000	1.018	1.000	0.983	4.02	4	4	6	0.010
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.011	1.000	0.991	4.01	4	4	5	0.004
	200	1.0000	0.0000	1.000	1.005	1.000	0.997	4.00	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.006	1.000	0.995	4.01	4	4	5	0.003

Notes: See notes to Table 1.

Table 144: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0022	1.002	1.119	1.000	0.821	4.21	4	5	7	0.079
	200	1.0000	0.0011	1.002	1.136	1.000	0.811	4.22	4	5	7	0.085
	300	1.0000	0.0008	1.003	1.169	1.000	0.808	4.23	4	5	8	0.088
$p = 0.05$, $\delta = 1$	100	1.0000	0.0012	1.001	1.068	1.000	0.900	4.11	4	5	7	0.045
	200	1.0000	0.0006	1.001	1.084	1.000	0.891	4.12	4	5	6	0.047
	300	1.0000	0.0004	1.002	1.112	1.000	0.886	4.13	4	5	8	0.053
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.024	1.000	0.973	4.03	4	4	6	0.013
	200	1.0000	0.0002	1.000	1.032	1.000	0.966	4.04	4	4	6	0.020
	300	1.0000	0.0001	1.000	1.029	1.000	0.969	4.03	4	4	6	0.014
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.053	1.000	0.927	4.08	4	5	7	0.033
	200	1.0000	0.0004	1.001	1.061	1.000	0.929	4.07	4	5	6	0.032
	300	1.0000	0.0002	1.001	1.059	1.000	0.933	4.07	4	5	8	0.028
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.028	1.000	0.965	4.04	4	4	6	0.015
	200	1.0000	0.0002	1.001	1.039	1.000	0.959	4.04	4	4	6	0.021
	300	1.0000	0.0001	1.001	1.034	1.000	0.964	4.04	4	4	6	0.016
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.013	1.000	0.985	4.02	4	4	5	0.008
	200	1.0000	0.0001	1.000	1.014	1.000	0.988	4.01	4	4	5	0.007
	300	1.0000	0.0000	1.000	1.008	1.000	0.992	4.01	4	4	5	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.024	1.000	0.973	4.03	4	4	6	0.013
	200	1.0000	0.0001	1.000	1.024	1.000	0.977	4.02	4	4	6	0.014
	300	1.0000	0.0001	1.000	1.020	1.000	0.980	4.02	4	4	5	0.010
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.016	1.000	0.982	4.02	4	4	6	0.008
	200	1.0000	0.0001	1.000	1.015	1.000	0.986	4.01	4	4	5	0.008
	300	1.0000	0.0000	1.000	1.010	1.000	0.990	4.01	4	4	5	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.007	1.000	0.993	4.01	4	4	5	0.004
	200	1.0000	0.0000	1.000	1.007	1.000	0.995	4.01	4	4	5	0.003
	300	1.0000	0.0000	1.000	1.003	1.000	0.997	4.00	4	4	5	0.002

Notes: See notes to Table 1.

3.2 Findings for designs with non-zero correlations between signal and pseudo-signal variables

Table 145: MC findings for DGPII(a)

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0243	1.028	2.382	1.000	0.002	0.973	0.703	6.33	6	8	10	0.167
$\delta = 1$	200	1.0000	0.0122	1.032	2.490	1.000	0.004	0.962	0.646	6.40	6	8	11	0.201
	300	0.9999	0.0083	1.034	2.562	1.000	0.001	0.954	0.604	6.45	6	8	12	0.217
$p = 0.05$,	100	1.0000	0.0227	1.022	2.234	1.000	0.003	0.963	0.789	6.18	6	7	10	0.105
$\delta = 1$	200	0.9998	0.0113	1.024	2.221	0.999	0.005	0.949	0.738	6.21	6	7	11	0.124
	300	0.9996	0.0076	1.027	2.368	0.999	0.003	0.936	0.696	6.25	5	7	12	0.145
$p = 0.01$,	100	0.9995	0.0206	1.016	1.981	0.998	0.009	0.916	0.855	5.98	5	7	9	0.041
$\delta = 1$	200	0.9993	0.0102	1.017	2.018	0.997	0.015	0.901	0.812	5.99	5	7	10	0.060
	300	0.9990	0.0067	1.018	2.081	0.997	0.010	0.880	0.785	5.98	5	7	9	0.063
$p = 0.1$,	100	1.0000	0.0219	1.020	2.162	1.000	0.005	0.954	0.826	6.10	6	7	10	0.080
$\delta = 1.25$	200	0.9995	0.0107	1.021	2.111	0.998	0.008	0.928	0.781	6.10	5	7	11	0.091
	300	0.9994	0.0071	1.022	2.207	0.998	0.007	0.908	0.753	6.10	5	7	10	0.096
$p = 0.05$,	100	0.9995	0.0211	1.017	2.025	0.998	0.007	0.934	0.848	6.03	5	7	9	0.057
$\delta = 1.25$	200	0.9993	0.0103	1.018	2.043	0.997	0.013	0.907	0.805	6.01	5	7	9	0.067
	300	0.9990	0.0068	1.019	2.109	0.997	0.008	0.885	0.782	6.00	5	7	9	0.070
$p = 0.01$,	100	0.9993	0.0197	1.013	1.887	0.997	0.014	0.876	0.852	5.89	5	6	8	0.015
$\delta = 1.25$	200	0.9980	0.0095	1.013	1.920	0.992	0.027	0.846	0.808	5.85	5	6	8	0.029
	300	0.9970	0.0062	1.014	1.980	0.990	0.022	0.810	0.768	5.83	5	6	8	0.026
$p = 0.1$,	100	0.9995	0.0206	1.016	1.981	0.998	0.009	0.916	0.855	5.98	5	7	9	0.041
$\delta = 1.5$	200	0.9990	0.0100	1.015	1.960	0.996	0.018	0.888	0.819	5.95	5	7	9	0.046
	300	0.9984	0.0065	1.016	2.033	0.995	0.016	0.852	0.785	5.91	5	7	8	0.046
$p = 0.05$,	100	0.9993	0.0200	1.014	1.908	0.997	0.011	0.890	0.857	5.92	5	6	9	0.024
$\delta = 1.5$	200	0.9981	0.0096	1.014	1.931	0.993	0.023	0.857	0.811	5.88	5	6	9	0.034
	300	0.9973	0.0063	1.014	1.990	0.990	0.021	0.821	0.774	5.84	5	6	8	0.029
$p = 0.01$,	100	0.9984	0.0189	1.012	1.867	0.995	0.025	0.823	0.811	5.81	5	6	8	0.009
$\delta = 1.5$	200	0.9965	0.0090	1.012	1.859	0.987	0.039	0.781	0.763	5.74	4.5	6	7	0.015
	300	0.9958	0.0058	1.013	1.929	0.986	0.040	0.730	0.714	5.69	4	6	8	0.013

Notes: See notes to Table 46.

Table 146: MC findings for DGPII(a)

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1,$	100	1.0000	0.0234	1.007	2.153	1.000	0.000	1.000	0.798	6.25	6	7	10	0.104
$\delta = 1$	200	1.0000	0.0116	1.008	2.301	1.000	0.000	1.000	0.773	6.27	6	7	10	0.129
	300	1.0000	0.0078	1.009	2.220	1.000	0.000	1.000	0.745	6.31	6	7	11	0.144
$p = 0.05,$	100	1.0000	0.0223	1.006	2.033	1.000	0.000	1.000	0.883	6.14	6	7	9	0.060
$\delta = 1$	200	1.0000	0.0110	1.006	2.155	1.000	0.000	1.000	0.866	6.15	6	7	9	0.077
	300	1.0000	0.0074	1.007	2.057	1.000	0.000	1.000	0.846	6.18	6	7	10	0.088
$p = 0.01,$	100	1.0000	0.0212	1.004	1.910	1.000	0.000	1.000	0.964	6.04	6	6	8	0.019
$\delta = 1$	200	1.0000	0.0104	1.004	1.997	1.000	0.000	1.000	0.960	6.04	6	6	8	0.024
	300	1.0000	0.0069	1.005	1.891	1.000	0.000	1.000	0.950	6.05	6	7	8	0.029
$p = 0.1,$	100	1.0000	0.0219	1.005	1.982	1.000	0.000	1.000	0.913	6.10	6	7	9	0.047
$\delta = 1.25$	200	1.0000	0.0107	1.005	2.068	1.000	0.000	1.000	0.918	6.09	6	7	9	0.048
	300	1.0000	0.0071	1.006	1.962	1.000	0.000	1.000	0.907	6.10	6	7	9	0.055
$p = 0.05,$	100	1.0000	0.0214	1.005	1.928	1.000	0.000	1.000	0.948	6.06	6	7	8	0.027
$\delta = 1.25$	200	1.0000	0.0105	1.005	2.018	1.000	0.000	1.000	0.950	6.05	6	6.5	8	0.029
	300	1.0000	0.0070	1.005	1.899	1.000	0.000	1.000	0.944	6.06	6	7	8	0.032
$p = 0.01,$	100	1.0000	0.0210	1.004	1.869	1.000	0.000	1.000	0.987	6.01	6	6	8	0.007
$\delta = 1.25$	200	1.0000	0.0103	1.004	1.930	1.000	0.000	1.000	0.985	6.02	6	6	7	0.011
	300	1.0000	0.0068	1.004	1.824	1.000	0.000	1.000	0.984	6.02	6	6	8	0.012
$p = 0.1,$	100	1.0000	0.0212	1.004	1.910	1.000	0.000	1.000	0.964	6.04	6	6	8	0.019
$\delta = 1.5$	200	1.0000	0.0104	1.004	1.979	1.000	0.000	1.000	0.969	6.03	6	6	8	0.020
	300	1.0000	0.0069	1.004	1.867	1.000	0.000	1.000	0.966	6.04	6	6	8	0.020
$p = 0.05,$	100	1.0000	0.0210	1.004	1.880	1.000	0.000	1.000	0.981	6.02	6	6	8	0.011
$\delta = 1.5$	200	1.0000	0.0103	1.004	1.944	1.000	0.000	1.000	0.981	6.02	6	6	8	0.014
	300	1.0000	0.0068	1.004	1.839	1.000	0.000	1.000	0.978	6.02	6	6	8	0.014
$p = 0.01,$	100	1.0000	0.0209	1.004	1.854	1.000	0.000	1.000	0.995	6.01	6	6	7	0.002
$\delta = 1.5$	200	1.0000	0.0102	1.004	1.906	1.000	0.000	1.000	0.995	6.01	6	6	7	0.003
	300	1.0000	0.0068	1.004	1.797	1.000	0.000	1.000	0.995	6.01	6	6	7	0.003

Notes: See notes to Table 46.

Table 147: MC findings for DGPII(a)

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0233	1.004	2.190	1.000	0.000	1.000	0.805	6.23	6	7	9	0.108
$\delta = 1$	200	1.0000	0.0114	1.004	2.273	1.000	0.000	1.000	0.802	6.23	6	7	9	0.111
	300	1.0000	0.0076	1.005	2.188	1.000	0.000	1.000	0.795	6.24	6	7	10	0.119
$p = 0.05$,	100	1.0000	0.0221	1.004	2.084	1.000	0.000	1.000	0.892	6.12	6	7	9	0.062
$\delta = 1$	200	1.0000	0.0109	1.003	2.137	1.000	0.000	1.000	0.879	6.13	6	7	9	0.063
	300	1.0000	0.0072	1.004	2.008	1.000	0.000	1.000	0.894	6.12	6	7	9	0.063
$p = 0.01$,	100	1.0000	0.0211	1.003	1.950	1.000	0.000	1.000	0.973	6.03	6	6	8	0.016
$\delta = 1$	200	1.0000	0.0104	1.002	1.954	1.000	0.000	1.000	0.970	6.03	6	6	8	0.016
	300	1.0000	0.0068	1.002	1.855	1.000	0.000	1.000	0.975	6.03	6	6	8	0.017
$p = 0.1$,	100	1.0000	0.0217	1.003	2.017	1.000	0.000	1.000	0.924	6.08	6	7	9	0.041
$\delta = 1.25$	200	1.0000	0.0106	1.003	2.011	1.000	0.000	1.000	0.926	6.08	6	7	8	0.037
	300	1.0000	0.0070	1.003	1.925	1.000	0.000	1.000	0.941	6.06	6	7	8	0.038
$p = 0.05$,	100	1.0000	0.0213	1.003	1.969	1.000	0.000	1.000	0.961	6.04	6	6	8	0.024
$\delta = 1.25$	200	1.0000	0.0104	1.002	1.965	1.000	0.000	1.000	0.962	6.04	6	6	8	0.019
	300	1.0000	0.0069	1.003	1.866	1.000	0.000	1.000	0.969	6.03	6	6	8	0.021
$p = 0.01$,	100	1.0000	0.0210	1.002	1.925	1.000	0.000	1.000	0.987	6.01	6	6	7	0.007
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.911	1.000	0.000	1.000	0.991	6.01	6	6	7	0.006
	300	1.0000	0.0068	1.002	1.816	1.000	0.000	1.000	0.994	6.01	6	6	8	0.005
$p = 0.1$,	100	1.0000	0.0211	1.003	1.950	1.000	0.000	1.000	0.973	6.03	6	6	8	0.016
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.944	1.000	0.000	1.000	0.978	6.02	6	6	8	0.014
	300	1.0000	0.0068	1.002	1.844	1.000	0.000	1.000	0.983	6.02	6	6	8	0.013
$p = 0.05$,	100	1.0000	0.0210	1.002	1.936	1.000	0.000	1.000	0.982	6.02	6	6	7	0.010
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.923	1.000	0.000	1.000	0.986	6.01	6	6	7	0.009
	300	1.0000	0.0068	1.002	1.818	1.000	0.000	1.000	0.993	6.01	6	6	8	0.005
$p = 0.01$,	100	1.0000	0.0209	1.002	1.916	1.000	0.000	1.000	0.992	6.01	6	6	7	0.005
$\delta = 1.5$	200	1.0000	0.0102	1.002	1.893	1.000	0.000	1.000	0.996	6.00	6	6	7	0.002
	300	1.0000	0.0068	1.002	1.804	1.000	0.000	1.000	0.998	6.00	6	6	7	0.001

Notes: See notes to Table 46.

Table 148: MC findings for DGPII(a)

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1,$	100	0.9939	0.0224	1.026	2.294	0.980	0.012	0.836	0.616	6.13	5	8	10	0.145
$\delta = 1$	200	0.9885	0.0110	1.031	2.393	0.963	0.016	0.777	0.535	6.10	5	8	13	0.175
	300	0.9879	0.0073	1.036	2.434	0.964	0.026	0.764	0.515	6.12	4	8	10	0.207
$p = 0.05,$	100	0.9905	0.0204	1.020	2.131	0.970	0.020	0.787	0.652	5.92	5	7	10	0.088
$\delta = 1$	200	0.9840	0.0099	1.025	2.174	0.952	0.026	0.735	0.581	5.87	4	7	10	0.112
	300	0.9829	0.0065	1.028	2.224	0.952	0.037	0.715	0.559	5.85	4	7	10	0.134
$p = 0.01,$	100	0.9791	0.0175	1.015	1.903	0.937	0.044	0.682	0.635	5.60	4	6	9	0.034
$\delta = 1$	200	0.9694	0.0082	1.017	1.929	0.911	0.056	0.614	0.570	5.48	4	6	10	0.043
	300	0.9669	0.0053	1.020	1.995	0.906	0.066	0.583	0.532	5.43	3	7	8	0.053
$p = 0.1,$	100	0.9878	0.0194	1.018	2.042	0.962	0.027	0.756	0.660	5.81	4	7	9	0.064
$\delta = 1.25$	200	0.9791	0.0091	1.021	2.046	0.940	0.040	0.682	0.587	5.69	4	7	10	0.077
	300	0.9756	0.0059	1.024	2.086	0.930	0.044	0.655	0.564	5.64	4	7	9	0.085
$p = 0.05,$	100	0.9830	0.0183	1.016	1.953	0.949	0.040	0.715	0.649	5.69	4	7	9	0.048
$\delta = 1.25$	200	0.9730	0.0084	1.018	1.946	0.922	0.051	0.632	0.576	5.54	4	7	10	0.050
	300	0.9690	0.0054	1.020	1.994	0.912	0.063	0.597	0.542	5.47	4	7	9	0.057
$p = 0.01,$	100	0.9659	0.0158	1.015	1.863	0.899	0.064	0.587	0.564	5.38	3	6	8	0.019
$\delta = 1.25$	200	0.9535	0.0072	1.015	1.869	0.869	0.079	0.526	0.509	5.22	3	6	8	0.021
	300	0.9411	0.0045	1.020	1.972	0.851	0.088	0.476	0.461	5.10	3	6	8	0.021
$p = 0.1,$	100	0.9791	0.0175	1.015	1.903	0.937	0.044	0.682	0.635	5.60	4	6	9	0.034
$\delta = 1.5$	200	0.9660	0.0079	1.016	1.903	0.902	0.062	0.591	0.556	5.41	3	6	9	0.037
	300	0.9583	0.0050	1.019	1.974	0.886	0.076	0.539	0.507	5.30	3	6	8	0.037
$p = 0.05,$	100	0.9718	0.0165	1.015	1.878	0.917	0.054	0.630	0.599	5.47	4	6	8	0.023
$\delta = 1.5$	200	0.9573	0.0074	1.016	1.884	0.878	0.074	0.543	0.522	5.28	3	6	8	0.025
	300	0.9455	0.0046	1.019	1.970	0.859	0.085	0.492	0.473	5.15	3	6	8	0.025
$p = 0.01,$	100	0.9466	0.0142	1.017	1.884	0.858	0.089	0.503	0.493	5.15	3	6	8	0.012
$\delta = 1.5$	200	0.9268	0.0063	1.018	1.916	0.811	0.108	0.432	0.424	4.93	2	6	8	0.012
	300	0.9133	0.0039	1.022	2.022	0.797	0.124	0.382	0.377	4.80	2	6	7	0.007

Notes: See notes to Table 46.

Table 149: MC findings for DGPII(a)

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0232	1.007	2.220	1.000	0.000	1.000	0.810	6.23	6	7	9	0.095
$\delta = 1$	200	1.0000	0.0115	1.008	2.378	1.000	0.000	1.000	0.784	6.26	6	7	10	0.115
	300	1.0000	0.0078	1.009	2.411	1.000	0.000	1.000	0.746	6.31	6	7	9	0.142
$p = 0.05$,	100	1.0000	0.0222	1.006	2.103	1.000	0.000	1.000	0.881	6.13	6	7	9	0.058
$\delta = 1$	200	1.0000	0.0110	1.006	2.225	1.000	0.000	1.000	0.869	6.15	6	7	9	0.074
	300	1.0000	0.0074	1.007	2.232	1.000	0.000	1.000	0.845	6.18	6	7	9	0.087
$p = 0.01$,	100	1.0000	0.0212	1.004	1.941	1.000	0.000	1.000	0.967	6.03	6	6	8	0.016
$\delta = 1$	200	1.0000	0.0104	1.004	2.048	1.000	0.000	0.999	0.954	6.05	6	6	8	0.030
	300	1.0000	0.0069	1.005	2.029	1.000	0.000	1.000	0.959	6.04	6	6	8	0.023
$p = 0.1$,	100	1.0000	0.0218	1.005	2.046	1.000	0.000	1.000	0.916	6.09	6	7	9	0.041
$\delta = 1.25$	200	1.0000	0.0107	1.005	2.137	1.000	0.000	0.999	0.917	6.09	6	7	9	0.051
	300	1.0000	0.0071	1.006	2.106	1.000	0.000	1.000	0.917	6.09	6	7	8	0.044
$p = 0.05$,	100	1.0000	0.0213	1.004	1.986	1.000	0.000	1.000	0.954	6.05	6	6	8	0.023
$\delta = 1.25$	200	1.0000	0.0105	1.005	2.060	1.000	0.000	0.999	0.950	6.06	6	6	9	0.034
	300	1.0000	0.0069	1.005	2.041	1.000	0.000	1.000	0.951	6.05	6	6	8	0.027
$p = 0.01$,	100	1.0000	0.0210	1.004	1.898	1.000	0.000	1.000	0.987	6.01	6	6	8	0.007
$\delta = 1.25$	200	1.0000	0.0103	1.004	1.998	1.000	0.000	0.999	0.978	6.02	6	6	8	0.016
	300	1.0000	0.0068	1.004	1.962	1.000	0.000	1.000	0.985	6.02	6	6	8	0.011
$p = 0.1$,	100	1.0000	0.0212	1.004	1.941	1.000	0.000	1.000	0.967	6.03	6	6	8	0.016
$\delta = 1.5$	200	1.0000	0.0104	1.004	2.031	1.000	0.000	0.999	0.964	6.04	6	6	8	0.024
	300	1.0000	0.0069	1.004	2.005	1.000	0.000	1.000	0.974	6.03	6	6	8	0.014
$p = 0.05$,	100	1.0000	0.0210	1.004	1.906	1.000	0.000	1.000	0.982	6.02	6	6	8	0.009
$\delta = 1.5$	200	1.0000	0.0103	1.004	2.004	1.000	0.000	0.999	0.976	6.02	6	6	8	0.017
	300	1.0000	0.0068	1.004	1.978	1.000	0.000	1.000	0.983	6.02	6	6	8	0.011
$p = 0.01$,	100	1.0000	0.0209	1.004	1.883	1.000	0.000	0.999	0.992	6.01	6	6	8	0.003
$\delta = 1.5$	200	1.0000	0.0102	1.004	1.945	1.000	0.000	0.999	0.991	6.01	6	6	7	0.005
	300	1.0000	0.0068	1.004	1.937	1.000	0.000	0.998	0.991	6.01	6	6	8	0.005

Notes: See notes to Table 46.

Table 150: MC findings for DGPII(a)

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1,$	100	1.0000	0.0231	1.004	2.172	1.000	0.000	1.000	0.813	6.22	6	7	10	0.091
$\delta = 1$	200	1.0000	0.0113	1.004	2.245	1.000	0.000	1.000	0.811	6.22	6	7	10	0.095
	300	1.0000	0.0077	1.005	2.241	1.000	0.000	1.000	0.775	6.27	6	7	12	0.126
$p = 0.05,$	100	1.0000	0.0220	1.003	2.060	1.000	0.000	1.000	0.894	6.12	6	7	9	0.056
$\delta = 1$	200	1.0000	0.0108	1.004	2.097	1.000	0.000	1.000	0.888	6.12	6	7	9	0.061
	300	1.0000	0.0072	1.004	2.085	1.000	0.000	1.000	0.871	6.14	6	7	11	0.070
$p = 0.01,$	100	1.0000	0.0211	1.002	1.931	1.000	0.000	1.000	0.976	6.03	6	6	8	0.012
$\delta = 1$	200	1.0000	0.0104	1.002	1.965	1.000	0.000	1.000	0.969	6.03	6	6	8	0.019
	300	1.0000	0.0069	1.003	1.900	1.000	0.000	1.000	0.969	6.03	6	6	8	0.017
$p = 0.1,$	100	1.0000	0.0216	1.003	2.007	1.000	0.000	1.000	0.931	6.07	6	7	8	0.037
$\delta = 1.25$	200	1.0000	0.0105	1.003	2.021	1.000	0.000	1.000	0.937	6.07	6	7	8	0.037
	300	1.0000	0.0070	1.003	1.974	1.000	0.000	1.000	0.933	6.07	6	7	8	0.039
$p = 0.05,$	100	1.0000	0.0213	1.003	1.955	1.000	0.000	1.000	0.961	6.04	6	6	8	0.021
$\delta = 1.25$	200	1.0000	0.0104	1.003	1.977	1.000	0.000	1.000	0.961	6.04	6	6	8	0.022
	300	1.0000	0.0069	1.003	1.914	1.000	0.000	1.000	0.965	6.04	6	6	8	0.020
$p = 0.01,$	100	1.0000	0.0210	1.002	1.910	1.000	0.000	1.000	0.989	6.01	6	6	8	0.007
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.918	1.000	0.000	1.000	0.989	6.01	6	6	7	0.006
	300	1.0000	0.0068	1.002	1.803	1.000	0.000	1.000	0.991	6.01	6	6	8	0.006
$p = 0.1,$	100	1.0000	0.0211	1.002	1.931	1.000	0.000	1.000	0.976	6.03	6	6	8	0.012
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.954	1.000	0.000	1.000	0.975	6.03	6	6	8	0.015
	300	1.0000	0.0068	1.002	1.882	1.000	0.000	1.000	0.977	6.02	6	6	8	0.013
$p = 0.05,$	100	1.0000	0.0210	1.002	1.917	1.000	0.000	1.000	0.984	6.02	6	6	8	0.008
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.925	1.000	0.000	1.000	0.986	6.01	6	6	7	0.007
	300	1.0000	0.0068	1.002	1.862	1.000	0.000	1.000	0.988	6.01	6	6	8	0.008
$p = 0.01,$	100	1.0000	0.0209	1.002	1.901	1.000	0.000	1.000	0.994	6.01	6	6	7	0.004
$\delta = 1.5$	200	1.0000	0.0102	1.002	1.898	1.000	0.000	1.000	0.996	6.00	6	6	7	0.002
	300	1.0000	0.0068	1.002	1.788	1.000	0.000	1.000	0.996	6.00	6	6	7	0.003

Notes: See notes to Table 46.

Table 151: MC findings for DGPII(a)

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.8836	0.0162	1.026	2.080	0.727	0.052	0.432	0.330	5.09	2	7	11	0.117
$\delta = 1$	200	0.8473	0.0077	1.034	2.218	0.663	0.048	0.367	0.253	4.91	1	7	9	0.138
	300	0.8298	0.0051	1.039	2.415	0.629	0.048	0.334	0.234	4.83	1	7	12	0.169
$p = 0.05$,	100	0.8490	0.0136	1.024	1.917	0.671	0.069	0.364	0.313	4.70	1	7	10	0.068
$\delta = 1$	200	0.8118	0.0064	1.029	2.008	0.602	0.055	0.310	0.254	4.50	1	7	9	0.081
	300	0.7913	0.0041	1.034	2.152	0.570	0.061	0.280	0.227	4.38	1	7	11	0.107
$p = 0.01$,	100	0.7646	0.0099	1.027	1.787	0.535	0.076	0.243	0.232	4.01	1	6	8	0.027
$\delta = 1$	200	0.7199	0.0045	1.033	1.863	0.477	0.080	0.196	0.185	3.75	0	6	8	0.028
	300	0.7003	0.0028	1.035	2.000	0.460	0.078	0.194	0.180	3.63	0	6	8	0.039
$p = 0.1$,	100	0.8255	0.0124	1.024	1.814	0.635	0.077	0.332	0.297	4.49	1	6	8	0.050
$\delta = 1.25$	200	0.7764	0.0055	1.030	1.936	0.555	0.068	0.264	0.231	4.19	1	6	8	0.054
	300	0.7528	0.0035	1.034	2.058	0.523	0.073	0.237	0.207	4.03	1	6	9	0.072
$p = 0.05$,	100	0.7911	0.0108	1.025	1.787	0.581	0.079	0.278	0.262	4.21	1	6	8	0.035
$\delta = 1.25$	200	0.7383	0.0047	1.031	1.867	0.503	0.079	0.214	0.196	3.88	0	6	8	0.035
	300	0.7138	0.0029	1.034	2.006	0.473	0.074	0.201	0.186	3.72	0	6	8	0.042
$p = 0.01$,	100	0.6883	0.0079	1.032	1.713	0.430	0.076	0.181	0.176	3.51	0	6	7	0.009
$\delta = 1.25$	200	0.6374	0.0033	1.039	1.837	0.369	0.078	0.135	0.130	3.19	0	6	8	0.014
	300	0.6133	0.0020	1.043	1.972	0.364	0.081	0.128	0.125	3.05	0	6	8	0.016
$p = 0.1$,	100	0.7646	0.0099	1.027	1.787	0.535	0.076	0.243	0.232	4.01	1	6	8	0.027
$\delta = 1.5$	200	0.6996	0.0041	1.034	1.865	0.447	0.082	0.181	0.171	3.61	0	6	8	0.024
	300	0.6656	0.0025	1.037	1.981	0.417	0.081	0.166	0.158	3.39	0	6	8	0.025
$p = 0.05$,	100	0.7210	0.0087	1.029	1.726	0.472	0.077	0.205	0.200	3.72	0	6	7	0.015
$\delta = 1.5$	200	0.6551	0.0035	1.038	1.845	0.387	0.078	0.144	0.138	3.31	0	6	8	0.017
	300	0.6226	0.0021	1.042	1.975	0.374	0.080	0.137	0.133	3.12	0	6	8	0.018
$p = 0.01$,	100	0.6146	0.0064	1.040	1.766	0.351	0.069	0.131	0.129	3.07	0	6	7	0.004
$\delta = 1.5$	200	0.5561	0.0025	1.050	1.830	0.285	0.068	0.096	0.095	2.71	0	6	7	0.007
	300	0.5225	0.0015	1.056	1.993	0.278	0.071	0.086	0.086	2.54	0	6	6	0.006

Notes: See notes to Table 46.

Table 152: MC findings for DGPII(a)

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0229	1.007	2.111	1.000	0.000	0.994	0.817	6.20	6	7	10	0.075
$\delta = 1$	200	1.0000	0.0113	1.008	2.238	1.000	0.000	0.986	0.783	6.22	6	7	10	0.095
	300	0.9999	0.0076	1.009	2.296	1.000	0.001	0.984	0.766	6.24	6	7	11	0.118
$p = 0.05$,	100	1.0000	0.0219	1.006	2.009	1.000	0.001	0.990	0.885	6.11	6	7	10	0.045
$\delta = 1$	200	1.0000	0.0108	1.007	2.067	1.000	0.001	0.979	0.864	6.11	6	7	9	0.056
	300	0.9998	0.0072	1.007	2.115	0.999	0.002	0.971	0.839	6.12	6	7	10	0.072
$p = 0.01$,	100	1.0000	0.0209	1.004	1.865	1.000	0.003	0.976	0.942	6.01	6	6	8	0.014
$\delta = 1$	200	1.0000	0.0101	1.005	1.897	1.000	0.006	0.953	0.917	5.99	6	6	8	0.021
	300	0.9994	0.0066	1.004	1.913	0.998	0.008	0.935	0.902	5.96	5	6	8	0.017
$p = 0.1$,	100	1.0000	0.0215	1.005	1.961	1.000	0.001	0.986	0.910	6.07	6	7	9	0.030
$\delta = 1.25$	200	1.0000	0.0104	1.005	1.973	1.000	0.004	0.971	0.901	6.05	6	7	8	0.037
	300	0.9995	0.0069	1.005	1.989	0.998	0.004	0.957	0.890	6.03	6	7	9	0.037
$p = 0.05$,	100	1.0000	0.0211	1.004	1.907	1.000	0.002	0.979	0.936	6.02	6	6	8	0.020
$\delta = 1.25$	200	1.0000	0.0102	1.005	1.915	1.000	0.004	0.962	0.917	6.01	6	6	8	0.027
	300	0.9994	0.0067	1.005	1.926	0.998	0.008	0.937	0.897	5.97	5	6	8	0.021
$p = 0.01$,	100	1.0000	0.0204	1.004	1.830	1.000	0.005	0.954	0.940	5.96	6	6	7	0.007
$\delta = 1.25$	200	0.9994	0.0098	1.004	1.837	0.998	0.010	0.921	0.908	5.92	5	6	7	0.007
	300	0.9985	0.0064	1.004	1.823	0.994	0.014	0.894	0.881	5.89	5	6	8	0.006
$p = 0.1$,	100	1.0000	0.0209	1.004	1.865	1.000	0.003	0.976	0.942	6.01	6	6	8	0.014
$\delta = 1.5$	200	0.9999	0.0101	1.004	1.868	1.000	0.005	0.945	0.919	5.97	5	6	8	0.015
	300	0.9993	0.0066	1.004	1.851	0.997	0.008	0.924	0.902	5.94	5	6	8	0.009
$p = 0.05$,	100	1.0000	0.0206	1.004	1.842	1.000	0.004	0.963	0.945	5.98	6	6	8	0.008
$\delta = 1.5$	200	0.9996	0.0099	1.004	1.839	0.999	0.010	0.929	0.915	5.93	5	6	8	0.008
	300	0.9988	0.0064	1.004	1.827	0.995	0.013	0.900	0.886	5.90	5	6	8	0.007
$p = 0.01$,	100	0.9994	0.0200	1.003	1.807	0.998	0.010	0.925	0.920	5.92	5	6	7	0.004
$\delta = 1.5$	200	0.9991	0.0095	1.004	1.804	0.997	0.016	0.877	0.873	5.86	5	6	7	0.002
	300	0.9973	0.0061	1.004	1.789	0.992	0.020	0.831	0.825	5.80	5	6	7	0.003

Notes: See notes to Table 46.

Table 153: MC findings for DGPII(a)

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1,$	100	1.0000	0.0229	1.004	2.083	1.000	0.000	1.000	0.826	6.20	6	7	9	0.077
$\delta = 1$	200	1.0000	0.0112	1.004	2.181	1.000	0.000	1.000	0.825	6.20	6	7	9	0.080
	300	1.0000	0.0076	1.005	2.329	1.000	0.000	1.000	0.792	6.25	6	7	11	0.106
$p = 0.05,$	100	1.0000	0.0220	1.003	1.976	1.000	0.000	1.000	0.897	6.11	6	7	9	0.046
$\delta = 1$	200	1.0000	0.0107	1.003	2.042	1.000	0.000	1.000	0.907	6.10	6	7	8	0.037
	300	1.0000	0.0072	1.004	2.118	1.000	0.000	1.000	0.875	6.14	6	7	9	0.061
$p = 0.01,$	100	1.0000	0.0211	1.003	1.865	1.000	0.000	1.000	0.972	6.03	6	6	8	0.013
$\delta = 1$	200	1.0000	0.0104	1.002	1.931	1.000	0.000	0.999	0.970	6.03	6	6	8	0.011
	300	1.0000	0.0069	1.002	1.943	1.000	0.000	1.000	0.968	6.03	6	6	8	0.015
$p = 0.1,$	100	1.0000	0.0216	1.003	1.922	1.000	0.000	1.000	0.934	6.07	6	7	8	0.029
$\delta = 1.25$	200	1.0000	0.0105	1.003	1.980	1.000	0.000	1.000	0.941	6.06	6	7	8	0.023
	300	1.0000	0.0070	1.003	2.009	1.000	0.000	1.000	0.935	6.07	6	7	8	0.031
$p = 0.05,$	100	1.0000	0.0213	1.003	1.883	1.000	0.000	1.000	0.961	6.04	6	6	8	0.017
$\delta = 1.25$	200	1.0000	0.0104	1.003	1.950	1.000	0.000	0.999	0.960	6.04	6	6	8	0.015
	300	1.0000	0.0069	1.002	1.958	1.000	0.000	1.000	0.961	6.04	6	6	8	0.018
$p = 0.01,$	100	1.0000	0.0210	1.003	1.837	1.000	0.000	1.000	0.986	6.01	6	6	8	0.005
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.894	1.000	0.000	0.999	0.986	6.01	6	6	8	0.005
	300	1.0000	0.0068	1.002	1.889	1.000	0.000	0.999	0.990	6.01	6	6	7	0.004
$p = 0.1,$	100	1.0000	0.0211	1.003	1.865	1.000	0.000	1.000	0.972	6.03	6	6	8	0.013
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.913	1.000	0.000	0.999	0.978	6.02	6	6	8	0.008
	300	1.0000	0.0068	1.002	1.912	1.000	0.000	1.000	0.983	6.02	6	6	7	0.007
$p = 0.05,$	100	1.0000	0.0210	1.003	1.843	1.000	0.000	1.000	0.984	6.02	6	6	8	0.006
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.897	1.000	0.000	0.999	0.985	6.01	6	6	8	0.005
	300	1.0000	0.0068	1.002	1.894	1.000	0.000	1.000	0.989	6.01	6	6	7	0.005
$p = 0.01,$	100	1.0000	0.0209	1.002	1.811	1.000	0.000	0.999	0.995	6.00	6	6	8	0.002
$\delta = 1.5$	200	1.0000	0.0102	1.002	1.875	1.000	0.000	0.997	0.990	6.00	6	6	7	0.004
	300	1.0000	0.0068	1.002	1.862	1.000	0.000	0.997	0.996	6.00	6	6	7	0.000

Notes: See notes to Table 46.

Table 154: MC findings for DGPII(b)

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9985	0.0079	1.020	1.700	0.994	0.459	4.75	4	6	10	0.184
	200	0.9978	0.0040	1.027	1.899	0.991	0.455	4.78	4	6	10	0.239
	300	0.9970	0.0027	1.031	2.037	0.988	0.449	4.80	4	7	11	0.266
$p = 0.05$, $\delta = 1$	100	0.9973	0.0056	1.015	1.569	0.989	0.565	4.53	4	6	9	0.121
	200	0.9969	0.0027	1.019	1.726	0.988	0.587	4.52	4	6	9	0.159
	300	0.9949	0.0019	1.023	1.841	0.980	0.566	4.54	4	6	11	0.187
$p = 0.01$, $\delta = 1$	100	0.9930	0.0027	1.010	1.484	0.973	0.743	4.23	4	5	7	0.052
	200	0.9914	0.0013	1.012	1.564	0.966	0.754	4.22	4	5	8	0.078
	300	0.9876	0.0008	1.014	1.676	0.951	0.738	4.20	4	5	10	0.074
$p = 0.1$, $\delta = 1.25$	100	0.9958	0.0045	1.013	1.512	0.983	0.626	4.42	4	6	9	0.090
	200	0.9954	0.0020	1.016	1.627	0.982	0.666	4.38	4	6	8	0.116
	300	0.9921	0.0013	1.018	1.735	0.969	0.652	4.36	4	6	11	0.126
$p = 0.05$, $\delta = 1.25$	100	0.9943	0.0034	1.011	1.482	0.978	0.701	4.30	4	5	8	0.065
	200	0.9931	0.0014	1.013	1.555	0.973	0.735	4.25	4	5	8	0.085
	300	0.9884	0.0009	1.015	1.692	0.954	0.720	4.23	4	5	10	0.085
$p = 0.01$, $\delta = 1.25$	100	0.9868	0.0017	1.010	1.564	0.949	0.800	4.11	4	5	6	0.031
	200	0.9819	0.0007	1.011	1.661	0.930	0.809	4.06	3	5	8	0.039
	300	0.9771	0.0004	1.014	1.772	0.912	0.797	4.04	3	5	7	0.041
$p = 0.1$, $\delta = 1.5$	100	0.9930	0.0027	1.010	1.484	0.973	0.743	4.23	4	5	7	0.052
	200	0.9899	0.0011	1.011	1.565	0.961	0.776	4.17	4	5	8	0.066
	300	0.9848	0.0007	1.013	1.671	0.940	0.776	4.13	3.5	5	9	0.056
$p = 0.05$, $\delta = 1.5$	100	0.9898	0.0020	1.009	1.512	0.960	0.789	4.15	4	5	7	0.040
	200	0.9850	0.0008	1.011	1.605	0.942	0.807	4.09	3	5	8	0.046
	300	0.9784	0.0005	1.013	1.753	0.917	0.795	4.06	3	5	7	0.042
$p = 0.01$, $\delta = 1.5$	100	0.9793	0.0011	1.011	1.679	0.919	0.820	4.03	3	5	6	0.019
	200	0.9709	0.0004	1.013	1.814	0.887	0.812	3.97	3	5	7	0.024
	300	0.9624	0.0002	1.016	2.023	0.856	0.797	3.92	3	5	7	0.024

Notes: See notes to Table 55.

Table 155: MC findings for DGPII(b)

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0150	1.006	1.710	1.000	0.045	5.44	5	7	9	0.131
	200	1.0000	0.0069	1.006	1.738	1.000	0.069	5.35	4	7	9	0.138
	300	1.0000	0.0047	1.009	1.896	1.000	0.067	5.39	4	7	9	0.178
$p = 0.05$, $\delta = 1$	100	1.0000	0.0129	1.004	1.564	1.000	0.071	5.24	4	6	8	0.085
	200	1.0000	0.0058	1.004	1.546	1.000	0.101	5.15	4	6	8	0.081
	300	1.0000	0.0040	1.006	1.679	1.000	0.103	5.17	4	6	8	0.112
$p = 0.01$, $\delta = 1$	100	1.0000	0.0099	1.002	1.349	1.000	0.160	4.95	4	6	7	0.024
	200	1.0000	0.0045	1.002	1.331	1.000	0.195	4.89	4	6	7	0.027
	300	1.0000	0.0030	1.003	1.418	1.000	0.212	4.89	4	6	7	0.041
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0119	1.004	1.489	1.000	0.097	5.14	4	6	8	0.058
	200	1.0000	0.0052	1.003	1.440	1.000	0.135	5.02	4	6	7	0.051
	300	1.0000	0.0035	1.005	1.530	1.000	0.149	5.02	4	6	8	0.069
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0106	1.003	1.393	1.000	0.132	5.02	4	6	8	0.031
	200	1.0000	0.0047	1.003	1.362	1.000	0.176	4.92	4	6	7	0.033
	300	1.0000	0.0031	1.004	1.447	1.000	0.201	4.92	4	6	7	0.047
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0085	1.002	1.266	1.000	0.241	4.82	4	6	7	0.007
	200	1.0000	0.0038	1.002	1.234	1.000	0.300	4.74	4	5	7	0.009
	300	1.0000	0.0024	1.002	1.303	1.000	0.320	4.72	4	5	7	0.019
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0099	1.002	1.349	1.000	0.160	4.95	4	6	7	0.024
	200	1.0000	0.0043	1.002	1.305	1.000	0.225	4.84	4	6	7	0.022
	300	1.0000	0.0028	1.003	1.361	1.000	0.250	4.82	4	6	7	0.027
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0091	1.002	1.298	1.000	0.203	4.87	4	6	7	0.015
	200	1.0000	0.0039	1.002	1.263	1.000	0.278	4.77	4	5	7	0.015
	300	1.0000	0.0025	1.002	1.314	1.000	0.304	4.74	4	5	7	0.020
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0073	1.001	1.219	1.000	0.330	4.70	4	5	6	0.004
	200	1.0000	0.0031	1.001	1.174	1.000	0.408	4.61	4	5	6	0.002
	300	1.0000	0.0020	1.002	1.208	1.000	0.422	4.60	4	5	6	0.006

Notes: See notes to Table 55.

Table 156: MC findings for DGPII(b)

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0179	1.003	1.699	1.000	0.001	5.71	5	7	10	0.105
	200	1.0000	0.0082	1.004	1.735	1.000	0.003	5.60	5	7	9	0.119
	300	1.0000	0.0055	1.005	1.855	1.000	0.003	5.62	5	7	10	0.143
$p = 0.05$, $\delta = 1$	100	1.0000	0.0158	1.003	1.577	1.000	0.002	5.51	5	7	9	0.063
	200	1.0000	0.0073	1.003	1.576	1.000	0.005	5.43	5	7	9	0.074
	300	1.0000	0.0048	1.003	1.620	1.000	0.004	5.42	5	7	9	0.080
$p = 0.01$, $\delta = 1$	100	1.0000	0.0130	1.002	1.398	1.000	0.010	5.25	5	6	8	0.018
	200	1.0000	0.0061	1.002	1.378	1.000	0.013	5.20	5	6	8	0.026
	300	1.0000	0.0040	1.002	1.393	1.000	0.015	5.18	5	6	7	0.025
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0147	1.002	1.504	1.000	0.005	5.41	5	6	9	0.043
	200	1.0000	0.0067	1.002	1.468	1.000	0.007	5.31	5	6	9	0.047
	300	1.0000	0.0043	1.002	1.492	1.000	0.010	5.28	5	6	8	0.050
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0136	1.002	1.435	1.000	0.007	5.30	5	6	8	0.026
	200	1.0000	0.0063	1.002	1.399	1.000	0.010	5.23	5	6	8	0.030
	300	1.0000	0.0041	1.002	1.414	1.000	0.014	5.20	5	6	7	0.030
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0120	1.001	1.331	1.000	0.019	5.15	5	6	8	0.009
	200	1.0000	0.0056	1.001	1.305	1.000	0.029	5.10	5	6	7	0.009
	300	1.0000	0.0036	1.001	1.310	1.000	0.030	5.07	5	6	7	0.008
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0130	1.002	1.398	1.000	0.010	5.25	5	6	8	0.018
	200	1.0000	0.0060	1.002	1.358	1.000	0.016	5.17	5	6	8	0.021
	300	1.0000	0.0038	1.001	1.352	1.000	0.019	5.13	5	6	7	0.015
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0123	1.001	1.346	1.000	0.013	5.18	5	6	8	0.012
	200	1.0000	0.0057	1.001	1.317	1.000	0.027	5.12	5	6	7	0.012
	300	1.0000	0.0037	1.001	1.319	1.000	0.028	5.09	5	6	7	0.011
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0112	1.001	1.282	1.000	0.037	5.07	5	6	7	0.003
	200	1.0000	0.0052	1.001	1.257	1.000	0.055	5.02	4	6	7	0.004
	300	1.0000	0.0034	1.001	1.259	1.000	0.061	5.00	4	6	6	0.002

Notes: See notes to Table 55.

Table 157: MC findings for DGPII(b)

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9734	0.0060	1.022	1.739	0.903	0.517	4.47	3	6	8	0.149
	200	0.9660	0.0032	1.029	1.963	0.874	0.472	4.50	3	6	9	0.223
	300	0.9551	0.0022	1.037	2.155	0.842	0.458	4.47	3	6	10	0.245
$p = 0.05$, $\delta = 1$	100	0.9624	0.0040	1.019	1.682	0.868	0.590	4.24	3	6	8	0.102
	200	0.9524	0.0022	1.025	1.829	0.826	0.538	4.23	3	6	8	0.153
	300	0.9386	0.0014	1.030	1.985	0.790	0.526	4.18	3	6	9	0.152
$p = 0.01$, $\delta = 1$	100	0.9280	0.0017	1.018	1.711	0.764	0.642	3.88	3	5	7	0.047
	200	0.9138	0.0008	1.020	1.766	0.709	0.592	3.82	3	5	7	0.063
	300	0.8935	0.0006	1.027	1.948	0.656	0.548	3.75	2	5	7	0.067
$p = 0.1$, $\delta = 1.25$	100	0.9543	0.0031	1.017	1.638	0.841	0.621	4.11	3	5	7	0.073
	200	0.9390	0.0015	1.022	1.773	0.783	0.570	4.05	3	5	7	0.110
	300	0.9204	0.0009	1.027	1.907	0.733	0.556	3.96	3	5	8	0.102
$p = 0.05$, $\delta = 1.25$	100	0.9415	0.0022	1.017	1.656	0.803	0.649	3.98	3	5	7	0.056
	200	0.9221	0.0010	1.021	1.749	0.733	0.591	3.89	3	5	7	0.074
	300	0.8993	0.0006	1.027	1.937	0.671	0.552	3.79	2	5	7	0.073
$p = 0.01$, $\delta = 1.25$	100	0.8943	0.0010	1.021	1.842	0.668	0.601	3.67	2	5	7	0.021
	200	0.8701	0.0004	1.025	1.976	0.590	0.540	3.56	2	5	6	0.029
	300	0.8419	0.0003	1.032	2.163	0.530	0.476	3.46	2	5	6	0.034
$p = 0.1$, $\delta = 1.5$	100	0.9280	0.0017	1.018	1.711	0.764	0.642	3.88	3	5	7	0.047
	200	0.9040	0.0007	1.022	1.809	0.679	0.584	3.75	3	5	7	0.055
	300	0.8745	0.0005	1.028	2.017	0.603	0.520	3.64	2	5	6	0.051
$p = 0.05$, $\delta = 1.5$	100	0.9088	0.0012	1.019	1.773	0.707	0.623	3.75	2	5	7	0.028
	200	0.8813	0.0005	1.024	1.920	0.622	0.562	3.62	2	5	6	0.034
	300	0.8508	0.0003	1.031	2.102	0.550	0.492	3.50	2	5	6	0.038
$p = 0.01$, $\delta = 1.5$	100	0.8500	0.0006	1.027	2.090	0.550	0.512	3.46	2	4	6	0.014
	200	0.8213	0.0002	1.033	2.240	0.480	0.455	3.33	2	4	6	0.012
	300	0.7876	0.0001	1.041	2.469	0.418	0.397	3.19	1	4	6	0.018

Notes: See notes to Table 55.

Table 158: MC findings for DGPII(b)

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0120	1.005	1.608	1.000	0.169	5.15	4	7	8	0.109
	200	1.0000	0.0057	1.007	1.787	1.000	0.214	5.11	4	7	9	0.142
	300	1.0000	0.0036	1.008	1.865	1.000	0.235	5.06	4	6	9	0.148
$p = 0.05$, $\delta = 1$	100	1.0000	0.0099	1.004	1.448	1.000	0.235	4.95	4	6	8	0.063
	200	1.0000	0.0045	1.005	1.569	1.000	0.298	4.89	4	6	9	0.091
	300	1.0000	0.0029	1.005	1.644	1.000	0.317	4.85	4	6	8	0.090
$p = 0.01$, $\delta = 1$	100	1.0000	0.0067	1.002	1.251	1.000	0.418	4.64	4	6	7	0.021
	200	1.0000	0.0030	1.002	1.305	1.000	0.464	4.59	4	5	8	0.031
	300	1.0000	0.0019	1.002	1.330	1.000	0.487	4.56	4	5	7	0.029
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0088	1.003	1.379	1.000	0.290	4.84	4	6	7	0.046
	200	1.0000	0.0038	1.003	1.428	1.000	0.361	4.75	4	6	8	0.054
	300	1.0000	0.0024	1.004	1.483	1.000	0.395	4.70	4	6	8	0.057
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0075	1.002	1.304	1.000	0.365	4.72	4	6	7	0.031
	200	1.0000	0.0032	1.003	1.348	1.000	0.429	4.64	4	6	8	0.039
	300	1.0000	0.0020	1.003	1.365	1.000	0.473	4.59	4	6	7	0.035
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0052	1.001	1.188	1.000	0.524	4.50	4	5	6	0.011
	200	1.0000	0.0022	1.001	1.205	1.000	0.587	4.43	4	5	7	0.014
	300	1.0000	0.0014	1.002	1.208	1.000	0.618	4.40	4	5	6	0.010
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0067	1.002	1.251	1.000	0.418	4.64	4	6	7	0.021
	200	1.0000	0.0028	1.002	1.283	1.000	0.495	4.55	4	5	8	0.026
	300	1.0000	0.0017	1.002	1.275	1.000	0.539	4.50	4	5	7	0.018
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0058	1.001	1.209	1.000	0.484	4.56	4	5	7	0.013
	200	1.0000	0.0024	1.001	1.220	1.000	0.562	4.46	4	5	8	0.016
	300	1.0000	0.0014	1.002	1.231	1.000	0.603	4.42	4	5	7	0.013
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0041	1.001	1.152	1.000	0.616	4.40	4	5	6	0.007
	200	0.9999	0.0016	1.001	1.138	1.000	0.690	4.32	4	5	7	0.005
	300	1.0000	0.0010	1.001	1.125	1.000	0.719	4.29	4	5	6	0.003

Notes: See notes to Table 55.

Table 159: MC findings for DGPII(b)

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0156	1.003	1.645	1.000	0.020	5.49	5	7	10	0.102
	200	1.0000	0.0071	1.004	1.727	1.000	0.033	5.39	5	7	9	0.097
	300	1.0000	0.0047	1.004	1.822	1.000	0.036	5.40	5	7	10	0.127
$p = 0.05$, $\delta = 1$	100	1.0000	0.0136	1.002	1.482	1.000	0.034	5.31	5	6	9	0.056
	200	1.0000	0.0062	1.003	1.558	1.000	0.049	5.23	5	6	8	0.054
	300	1.0000	0.0041	1.003	1.612	1.000	0.062	5.20	4	6	9	0.074
$p = 0.01$, $\delta = 1$	100	1.0000	0.0111	1.001	1.312	1.000	0.080	5.07	4	6	7	0.019
	200	1.0000	0.0051	1.001	1.358	1.000	0.110	5.00	4	6	7	0.018
	300	1.0000	0.0033	1.001	1.358	1.000	0.122	4.97	4	6	7	0.024
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0127	1.002	1.415	1.000	0.046	5.22	5	6	8	0.043
	200	1.0000	0.0057	1.002	1.451	1.000	0.071	5.12	4	6	8	0.036
	300	1.0000	0.0036	1.002	1.464	1.000	0.087	5.07	4	6	8	0.041
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0117	1.002	1.339	1.000	0.065	5.12	4	6	7	0.025
	200	1.0000	0.0053	1.002	1.385	1.000	0.099	5.03	4	6	7	0.022
	300	1.0000	0.0033	1.001	1.368	1.000	0.116	4.99	4	6	7	0.025
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0099	1.001	1.253	1.000	0.134	4.96	4	6	7	0.010
	200	1.0000	0.0045	1.001	1.277	1.000	0.174	4.88	4	6	7	0.008
	300	1.0000	0.0028	1.001	1.259	1.000	0.211	4.83	4	5	6	0.010
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0111	1.001	1.312	1.000	0.080	5.07	4	6	7	0.019
	200	1.0000	0.0050	1.001	1.339	1.000	0.125	4.97	4	6	7	0.015
	300	1.0000	0.0031	1.001	1.307	1.000	0.155	4.92	4	6	7	0.016
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0104	1.001	1.271	1.000	0.113	5.00	4	6	7	0.012
	200	1.0000	0.0046	1.001	1.294	1.000	0.160	4.91	4	6	7	0.011
	300	1.0000	0.0029	1.001	1.268	1.000	0.200	4.85	4	5	7	0.011
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0089	1.001	1.213	1.000	0.204	4.85	4	6	7	0.005
	200	1.0000	0.0040	1.001	1.229	1.000	0.255	4.78	4	5	7	0.004
	300	1.0000	0.0024	1.001	1.194	1.000	0.298	4.72	4	5	6	0.003

Notes: See notes to Table 55.

Table 160: MC findings for DGPII(b)

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.7956	0.0044	1.030	1.830	0.464	0.294	3.61	1	5	10	0.122
	200	0.7463	0.0026	1.042	2.122	0.395	0.223	3.50	1	6	9	0.182
	300	0.7111	0.0019	1.051	2.340	0.345	0.197	3.40	1	6	9	0.190
$p = 0.05$, $\delta = 1$	100	0.7461	0.0028	1.031	1.786	0.392	0.289	3.26	1	5	10	0.079
	200	0.6970	0.0017	1.040	2.035	0.318	0.209	3.11	1	5	8	0.121
	300	0.6598	0.0012	1.049	2.232	0.275	0.187	3.00	0	5	8	0.134
$p = 0.01$, $\delta = 1$	100	0.6290	0.0011	1.037	1.863	0.220	0.193	2.62	0	4	8	0.025
	200	0.5853	0.0006	1.045	1.999	0.199	0.165	2.46	0	4	6	0.047
	300	0.5419	0.0005	1.055	2.192	0.149	0.127	2.31	0	4	6	0.053
$p = 0.1$, $\delta = 1.25$	100	0.7146	0.0021	1.031	1.800	0.337	0.270	3.06	1	5	10	0.057
	200	0.6511	0.0011	1.040	2.007	0.267	0.202	2.82	0	5	7	0.086
	300	0.6075	0.0008	1.050	2.175	0.211	0.163	2.66	0	5	7	0.089
$p = 0.05$, $\delta = 1.25$	100	0.6631	0.0014	1.035	1.820	0.259	0.222	2.79	0	4	9	0.033
	200	0.6033	0.0007	1.043	1.997	0.217	0.177	2.55	0	4	6	0.056
	300	0.5554	0.0005	1.053	2.178	0.163	0.135	2.37	0	4	6	0.057
$p = 0.01$, $\delta = 1.25$	100	0.5461	0.0006	1.047	2.002	0.149	0.136	2.24	0	4	6	0.012
	200	0.4940	0.0003	1.056	2.122	0.128	0.116	2.03	0	4	5	0.022
	300	0.4456	0.0002	1.066	2.246	0.088	0.081	1.84	0	4	6	0.020
$p = 0.1$, $\delta = 1.5$	100	0.6290	0.0011	1.037	1.863	0.220	0.193	2.62	0	4	8	0.025
	200	0.5628	0.0005	1.047	2.031	0.177	0.149	2.35	0	4	6	0.040
	300	0.5059	0.0004	1.058	2.207	0.121	0.107	2.13	0	4	6	0.040
$p = 0.05$, $\delta = 1.5$	100	0.5806	0.0007	1.043	1.925	0.175	0.159	2.39	0	4	7	0.017
	200	0.5123	0.0003	1.054	2.088	0.139	0.125	2.11	0	4	5	0.027
	300	0.4586	0.0002	1.064	2.237	0.096	0.087	1.90	0	4	6	0.025
$p = 0.01$, $\delta = 1.5$	100	0.4663	0.0003	1.059	2.136	0.089	0.084	1.89	0	4	5	0.005
	200	0.4094	0.0001	1.070	2.243	0.076	0.071	1.66	0	4	5	0.011
	300	0.3648	0.0001	1.080	2.329	0.051	0.050	1.49	0	4	5	0.008

Notes: See notes to Table 55.

Table 161: MC findings for DGPII(b)

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9995	0.0075	1.005	1.548	0.998	0.443	4.72	4	6	9	0.082
	200	0.9993	0.0033	1.006	1.627	0.997	0.495	4.65	4	6	9	0.096
	300	0.9985	0.0022	1.007	1.776	0.994	0.504	4.64	4	6	9	0.117
$p = 0.05$, $\delta = 1$	100	0.9990	0.0058	1.003	1.414	0.996	0.540	4.55	4	6	9	0.051
	200	0.9990	0.0025	1.004	1.477	0.996	0.588	4.49	4	6	8	0.065
	300	0.9981	0.0016	1.005	1.565	0.993	0.611	4.46	4	6	8	0.071
$p = 0.01$, $\delta = 1$	100	0.9971	0.0031	1.002	1.244	0.989	0.713	4.29	4	5	7	0.015
	200	0.9961	0.0014	1.002	1.281	0.985	0.741	4.25	4	5	7	0.021
	300	0.9945	0.0008	1.002	1.327	0.979	0.753	4.23	4	5	7	0.026
$p = 0.1$, $\delta = 1.25$	100	0.9984	0.0049	1.003	1.354	0.994	0.593	4.47	4	6	9	0.035
	200	0.9983	0.0019	1.003	1.359	0.993	0.657	4.37	4	5	8	0.037
	300	0.9966	0.0012	1.003	1.415	0.987	0.682	4.33	4	5	7	0.044
$p = 0.05$, $\delta = 1.25$	100	0.9975	0.0038	1.002	1.281	0.991	0.666	4.35	4	5	7	0.021
	200	0.9971	0.0015	1.002	1.285	0.989	0.724	4.28	4	5	7	0.022
	300	0.9951	0.0009	1.003	1.338	0.981	0.742	4.25	4	5	7	0.028
$p = 0.01$, $\delta = 1.25$	100	0.9946	0.0020	1.001	1.185	0.979	0.799	4.17	4	5	7	0.005
	200	0.9915	0.0008	1.001	1.226	0.967	0.812	4.13	4	5	6	0.006
	300	0.9859	0.0005	1.002	1.309	0.946	0.808	4.09	3.5	5	7	0.010
$p = 0.1$, $\delta = 1.5$	100	0.9971	0.0031	1.002	1.244	0.989	0.713	4.29	4	5	7	0.015
	200	0.9951	0.0012	1.002	1.249	0.981	0.765	4.21	4	5	7	0.017
	300	0.9913	0.0007	1.002	1.301	0.966	0.779	4.17	4	5	7	0.015
$p = 0.05$, $\delta = 1.5$	100	0.9960	0.0025	1.001	1.198	0.985	0.766	4.22	4	5	7	0.006
	200	0.9928	0.0009	1.002	1.233	0.972	0.803	4.15	4	5	6	0.010
	300	0.9866	0.0005	1.002	1.314	0.949	0.803	4.11	4	5	7	0.012
$p = 0.01$, $\delta = 1.5$	100	0.9901	0.0014	1.001	1.189	0.963	0.836	4.10	4	5	7	0.002
	200	0.9831	0.0005	1.002	1.277	0.936	0.832	4.04	3	5	6	0.002
	300	0.9738	0.0003	1.002	1.393	0.905	0.824	3.98	3	5	6	0.005

Notes: See notes to Table 55.

Table 162: MC findings for DGPII(b)

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0117	1.003	1.567	1.000	0.174	5.12	4	6	9	0.080
	200	1.0000	0.0053	1.004	1.670	1.000	0.221	5.04	4	6	8	0.098
	300	1.0000	0.0034	1.004	1.651	1.000	0.251	4.99	4	6	8	0.091
$p = 0.05$, $\delta = 1$	100	1.0000	0.0096	1.002	1.414	1.000	0.250	4.92	4	6	7	0.043
	200	1.0000	0.0043	1.003	1.487	1.000	0.294	4.84	4	6	7	0.058
	300	1.0000	0.0027	1.003	1.479	1.000	0.324	4.81	4	6	8	0.066
$p = 0.01$, $\delta = 1$	100	1.0000	0.0067	1.001	1.241	1.000	0.416	4.64	4	6	7	0.017
	200	1.0000	0.0029	1.001	1.275	1.000	0.473	4.57	4	5	7	0.015
	300	1.0000	0.0018	1.001	1.258	1.000	0.511	4.54	4	5	7	0.022
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0086	1.002	1.343	1.000	0.298	4.82	4	6	7	0.035
	200	1.0000	0.0036	1.002	1.373	1.000	0.373	4.72	4	6	7	0.032
	300	1.0000	0.0023	1.002	1.368	1.000	0.412	4.67	4	6	8	0.041
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0074	1.001	1.268	1.000	0.368	4.71	4	6	7	0.020
	200	1.0000	0.0031	1.001	1.297	1.000	0.445	4.61	4	6	7	0.017
	300	1.0000	0.0019	1.001	1.289	1.000	0.491	4.57	4	6	8	0.028
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0053	1.001	1.181	1.000	0.523	4.51	4	5	7	0.008
	200	1.0000	0.0021	1.001	1.168	1.000	0.601	4.42	4	5	6	0.004
	300	1.0000	0.0012	1.001	1.154	1.000	0.648	4.37	4	5	6	0.010
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0067	1.001	1.241	1.000	0.416	4.64	4	6	7	0.017
	200	1.0000	0.0027	1.001	1.238	1.000	0.504	4.53	4	5	7	0.010
	300	1.0000	0.0016	1.001	1.202	1.000	0.562	4.47	4	5	7	0.015
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0058	1.001	1.204	1.000	0.484	4.56	4	5	7	0.012
	200	1.0000	0.0023	1.001	1.176	1.000	0.569	4.45	4	5	6	0.004
	300	1.0000	0.0013	1.001	1.159	1.000	0.632	4.38	4	5	6	0.011
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0040	1.001	1.134	1.000	0.626	4.39	4	5	6	0.003
	200	1.0000	0.0015	1.001	1.112	1.000	0.713	4.30	4	5	6	0.000
	300	0.9999	0.0008	1.000	1.098	1.000	0.754	4.25	4	5	6	0.003

Notes: See notes to Table 55.

3.3 Findings for designs with zero net signal effects

Table 163: MC findings for DGPIII

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9993	0.0043	1.017	1.595	0.997	0.679	4.41	4	6	9	1.123
	200	0.9971	0.0026	1.025	2.057	0.990	0.614	4.49	4	6	9	1.169
	300	0.9973	0.0019	1.028	2.161	0.989	0.595	4.55	4	6	10	1.209
$p = 0.05$, $\delta = 1$	100	0.9979	0.0024	1.013	1.703	0.993	0.795	4.22	4	5	8	1.088
	200	0.9953	0.0016	1.019	2.121	0.984	0.740	4.29	4	5.5	8	1.121
	300	0.9944	0.0011	1.020	2.301	0.981	0.723	4.30	4	6	8	1.150
$p = 0.01$, $\delta = 1$	100	0.9921	0.0008	1.010	2.456	0.977	0.910	4.04	4	5	7	1.067
	200	0.9879	0.0005	1.017	2.827	0.963	0.871	4.06	4	5	7	1.090
	300	0.9855	0.0004	1.018	3.308	0.958	0.863	4.05	4	5	7	1.108
$p = 0.1$, $\delta = 1.25$	100	0.9969	0.0016	1.010	1.666	0.989	0.852	4.14	4	5	8	1.072
	200	0.9933	0.0011	1.017	2.327	0.979	0.808	4.18	4	5	7	1.101
	300	0.9905	0.0006	1.018	2.720	0.970	0.812	4.15	4	5	8	1.115
$p = 0.05$, $\delta = 1.25$	100	0.9944	0.0011	1.009	2.024	0.981	0.893	4.08	4	5	7	1.066
	200	0.9894	0.0006	1.016	2.644	0.967	0.864	4.08	4	5	7	1.088
	300	0.9869	0.0004	1.018	3.166	0.962	0.857	4.07	4	5	7	1.111
$p = 0.01$, $\delta = 1.25$	100	0.9829	0.0003	1.015	3.479	0.953	0.923	3.96	4	4	6	1.070
	200	0.9771	0.0002	1.023	3.959	0.939	0.899	3.95	3	4	6	1.087
	300	0.9716	0.0001	1.026	4.704	0.928	0.893	3.92	3	4	6	1.086
$p = 0.1$, $\delta = 1.5$	100	0.9921	0.0008	1.010	2.456	0.977	0.910	4.04	4	5	7	1.067
	200	0.9853	0.0004	1.018	3.124	0.957	0.886	4.02	4	5	7	1.084
	300	0.9804	0.0002	1.021	3.891	0.948	0.883	3.99	3	5	6	1.100
$p = 0.05$, $\delta = 1.5$	100	0.9856	0.0005	1.014	3.279	0.961	0.917	3.99	4	4	6	1.068
	200	0.9796	0.0003	1.021	3.705	0.944	0.896	3.97	3	4	6	1.085
	300	0.9741	0.0001	1.025	4.499	0.934	0.893	3.94	3	4	6	1.092
$p = 0.01$, $\delta = 1.5$	100	0.9718	0.0002	1.023	4.486	0.924	0.909	3.90	3	4	6	1.074
	200	0.9550	0.0001	1.040	5.730	0.892	0.869	3.84	3	4	6	1.077
	300	0.9448	0.0000	1.048	6.778	0.872	0.861	3.79	3	4	6	1.073

Notes: See notes to Table 64.

Table 164: MC findings for DGPIII

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0031	1.004	1.384	1.000	0.757	4.29	4	5	7	1.064
	200	1.0000	0.0018	1.005	1.499	1.000	0.717	4.35	4	6	8	1.088
	300	1.0000	0.0013	1.006	1.667	1.000	0.704	4.38	4	6	8	1.120
$p = 0.05$, $\delta = 1$	100	1.0000	0.0016	1.002	1.255	1.000	0.860	4.16	4	5	7	1.035
	200	1.0000	0.0010	1.003	1.311	1.000	0.829	4.19	4	5	7	1.049
	300	1.0000	0.0007	1.004	1.445	1.000	0.815	4.22	4	5	8	1.074
$p = 0.01$, $\delta = 1$	100	1.0000	0.0005	1.001	1.103	1.000	0.957	4.05	4	4	6	1.010
	200	1.0000	0.0003	1.001	1.128	1.000	0.953	4.05	4	4	7	1.011
	300	1.0000	0.0002	1.001	1.194	1.000	0.944	4.06	4	5	6	1.025
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0011	1.002	1.203	1.000	0.899	4.11	4	5	6	1.024
	200	1.0000	0.0006	1.002	1.229	1.000	0.894	4.11	4	5	7	1.030
	300	1.0000	0.0004	1.003	1.311	1.000	0.889	4.12	4	5	7	1.046
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.124	1.000	0.945	4.06	4	5	6	1.012
	200	1.0000	0.0003	1.001	1.153	1.000	0.939	4.06	4	5	7	1.012
	300	1.0000	0.0002	1.002	1.222	1.000	0.933	4.07	4	5	7	1.030
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.050	1.000	0.983	4.02	4	4	5	1.001
	200	1.0000	0.0001	1.001	1.074	1.000	0.984	4.02	4	4	6	1.006
	300	1.0000	0.0001	1.001	1.076	1.000	0.982	4.02	4	4	5	1.008
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0005	1.001	1.103	1.000	0.957	4.05	4	4	6	1.010
	200	1.0000	0.0002	1.001	1.111	1.000	0.965	4.04	4	4	7	1.009
	300	1.0000	0.0001	1.001	1.147	1.000	0.960	4.04	4	4	6	1.017
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.067	1.000	0.975	4.03	4	4	5	1.004
	200	1.0000	0.0001	1.001	1.082	1.000	0.980	4.02	4	4	6	1.006
	300	1.0000	0.0001	1.001	1.092	1.000	0.976	4.02	4	4	6	1.012
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.022	1.000	0.994	4.01	4	4	5	0.999
	200	1.0000	0.0000	1.000	1.027	1.000	0.995	4.01	4	4	5	1.003
	300	1.0000	0.0000	1.000	1.021	1.000	0.995	4.01	4	4	5	1.002

Notes: See notes to Table 64.

Table 165: MC findings for DGPIII

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0028	1.002	1.346	1.000	0.770	4.27	4	5	8	1.067
	200	1.0000	0.0017	1.003	1.516	1.000	0.733	4.32	4	5	9	1.089
	300	1.0000	0.0011	1.003	1.532	1.000	0.728	4.34	4	6	8	1.095
$p = 0.05$, $\delta = 1$	100	1.0000	0.0015	1.001	1.222	1.000	0.877	4.14	4	5	7	1.036
	200	1.0000	0.0009	1.002	1.349	1.000	0.843	4.18	4	5	8	1.050
	300	1.0000	0.0006	1.002	1.344	1.000	0.834	4.19	4	5	7	1.054
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.074	1.000	0.965	4.04	4	4	6	1.008
	200	1.0000	0.0002	1.000	1.086	1.000	0.962	4.04	4	4	6	1.007
	300	1.0000	0.0001	1.001	1.112	1.000	0.959	4.04	4	4	5	1.012
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.001	1.159	1.000	0.914	4.10	4	5	7	1.023
	200	1.0000	0.0005	1.001	1.203	1.000	0.911	4.09	4	5	7	1.023
	300	1.0000	0.0003	1.001	1.192	1.000	0.918	4.09	4	5	7	1.025
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.103	1.000	0.952	4.05	4	4	7	1.012
	200	1.0000	0.0003	1.001	1.113	1.000	0.952	4.05	4	4	6	1.010
	300	1.0000	0.0002	1.001	1.122	1.000	0.954	4.05	4	4	6	1.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.023	1.000	0.990	4.01	4	4	6	0.998
	200	1.0000	0.0001	1.000	1.049	1.000	0.984	4.02	4	4	5	1.002
	300	1.0000	0.0000	1.000	1.054	1.000	0.986	4.01	4	4	5	1.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.074	1.000	0.965	4.04	4	4	6	1.008
	200	1.0000	0.0001	1.000	1.068	1.000	0.974	4.03	4	4	5	1.004
	300	1.0000	0.0001	1.000	1.084	1.000	0.971	4.03	4	4	5	1.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.034	1.000	0.984	4.02	4	4	6	0.999
	200	1.0000	0.0001	1.000	1.053	1.000	0.982	4.02	4	4	5	1.003
	300	1.0000	0.0001	1.000	1.061	1.000	0.983	4.02	4	4	5	1.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.014	1.000	0.995	4.01	4	4	5	0.999
	200	1.0000	0.0000	1.000	1.030	1.000	0.994	4.01	4	4	5	1.001
	300	1.0000	0.0000	1.000	1.023	1.000	0.996	4.00	4	4	5	1.001

Notes: See notes to Table 64.

Table 166: MC findings for DGPIII

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9533	0.0038	1.032	2.946	0.862	0.610	4.18	3	6	9	1.067
	200	0.9283	0.0022	1.048	3.736	0.802	0.532	4.15	3	6	11	1.084
	300	0.9183	0.0017	1.055	3.956	0.776	0.474	4.18	3	6	9	1.100
$p = 0.05$, $\delta = 1$	100	0.9326	0.0023	1.035	3.425	0.821	0.657	3.95	3	5	7	1.034
	200	0.8998	0.0013	1.052	4.174	0.745	0.569	3.86	2	5	10	1.018
	300	0.8888	0.0010	1.057	4.438	0.723	0.543	3.85	2	5	8	1.024
$p = 0.01$, $\delta = 1$	100	0.8578	0.0007	1.057	5.011	0.682	0.629	3.50	1	5	6	0.910
	200	0.8006	0.0004	1.082	5.899	0.582	0.527	3.29	0	5	7	0.838
	300	0.7984	0.0003	1.083	5.852	0.572	0.519	3.29	0	5	6	0.854
$p = 0.1$, $\delta = 1.25$	100	0.9161	0.0017	1.038	3.818	0.788	0.670	3.82	2	5	6	1.003
	200	0.8669	0.0009	1.060	4.783	0.686	0.569	3.63	1	5	8	0.953
	300	0.8534	0.0006	1.064	4.966	0.658	0.560	3.58	1	5	6	0.945
$p = 0.05$, $\delta = 1.25$	100	0.8819	0.0010	1.048	4.535	0.724	0.654	3.62	1	5	6	0.946
	200	0.8178	0.0005	1.076	5.664	0.611	0.546	3.37	1	5	7	0.858
	300	0.8101	0.0004	1.079	5.662	0.587	0.528	3.35	1	5	6	0.868
$p = 0.01$, $\delta = 1.25$	100	0.7864	0.0003	1.081	6.177	0.558	0.540	3.18	0	4	6	0.804
	200	0.7224	0.0001	1.108	7.053	0.469	0.455	2.92	0	4	6	0.714
	300	0.7011	0.0001	1.115	7.265	0.439	0.425	2.84	0	4	6	0.694
$p = 0.1$, $\delta = 1.5$	100	0.8578	0.0007	1.057	5.011	0.682	0.629	3.50	1	5	6	0.910
	200	0.7793	0.0003	1.089	6.221	0.547	0.512	3.18	0	4	6	0.802
	300	0.7589	0.0002	1.096	6.446	0.517	0.481	3.10	0	4	6	0.791
$p = 0.05$, $\delta = 1.5$	100	0.8134	0.0004	1.072	5.765	0.606	0.579	3.30	1	4	6	0.841
	200	0.7410	0.0002	1.102	6.784	0.492	0.474	3.00	0	4	6	0.747
	300	0.7148	0.0001	1.110	7.068	0.456	0.438	2.90	0	4	6	0.718
$p = 0.01$, $\delta = 1.5$	100	0.7133	0.0002	1.108	7.266	0.453	0.445	2.87	0	4	5	0.701
	200	0.6279	0.0001	1.143	8.315	0.358	0.352	2.53	0	4	6	0.579
	300	0.6008	0.0001	1.153	8.553	0.320	0.314	2.42	0	4	6	0.531

Notes: See notes to Table 64.

Table 167: MC findings for DGPIII

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0030	1.004	1.456	1.000	0.761	4.29	4	5	8	1.057
	200	1.0000	0.0016	1.006	1.535	1.000	0.737	4.32	4	5	8	1.080
	300	1.0000	0.0011	1.006	1.616	1.000	0.723	4.34	4	6	8	1.089
$p = 0.05$, $\delta = 1$	100	1.0000	0.0016	1.002	1.305	1.000	0.864	4.15	4	5	7	1.029
	200	1.0000	0.0009	1.004	1.379	1.000	0.842	4.18	4	5	7	1.055
	300	1.0000	0.0006	1.003	1.401	1.000	0.842	4.18	4	5	7	1.053
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.113	1.000	0.960	4.04	4	4	6	1.012
	200	1.0000	0.0003	1.001	1.162	1.000	0.950	4.05	4	5	6	1.022
	300	1.0000	0.0002	1.001	1.156	1.000	0.952	4.05	4	4	6	1.020
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0012	1.002	1.221	1.000	0.900	4.11	4	5	7	1.021
	200	1.0000	0.0006	1.003	1.263	1.000	0.901	4.11	4	5	7	1.038
	300	1.0000	0.0003	1.002	1.255	1.000	0.907	4.10	4	5	6	1.032
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.141	1.000	0.943	4.06	4	5	6	1.008
	200	1.0000	0.0003	1.002	1.189	1.000	0.938	4.07	4	5	6	1.027
	300	1.0000	0.0002	1.001	1.171	1.000	0.945	4.06	4	5	6	1.021
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.047	1.000	0.988	4.01	4	4	5	1.003
	200	0.9999	0.0001	1.001	1.102	1.000	0.979	4.02	4	4	6	1.009
	300	1.0000	0.0001	1.000	1.070	1.000	0.985	4.02	4	4	5	1.007
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.113	1.000	0.960	4.04	4	4	6	1.012
	200	1.0000	0.0002	1.001	1.129	1.000	0.962	4.04	4	4	6	1.016
	300	1.0000	0.0001	1.001	1.114	1.000	0.970	4.03	4	4	5	1.013
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.067	1.000	0.982	4.02	4	4	6	1.006
	200	0.9999	0.0001	1.001	1.109	1.000	0.977	4.02	4	4	6	1.009
	300	1.0000	0.0001	1.001	1.080	1.000	0.982	4.02	4	4	5	1.008
$p = 0.01$, $\delta = 1.5$	100	0.9999	0.0001	1.000	1.061	1.000	0.994	4.01	4	4	5	1.002
	200	0.9998	0.0000	1.000	1.081	0.999	0.992	4.01	4	4	6	1.002
	300	0.9999	0.0000	1.000	1.053	1.000	0.995	4.00	4	4	5	1.001

Notes: See notes to Table 64.

Table 168: MC findings for DGPIII

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0028	1.003	1.401	1.000	0.771	4.27	4	5	8	1.050
	200	1.0000	0.0014	1.003	1.439	1.000	0.765	4.27	4	5	7	1.071
	300	1.0000	0.0010	1.003	1.579	1.000	0.745	4.31	4	5	9	1.076
$p = 0.05$, $\delta = 1$	100	1.0000	0.0016	1.002	1.253	1.000	0.860	4.15	4	5	6	1.032
	200	1.0000	0.0007	1.002	1.275	1.000	0.866	4.14	4	5	6	1.041
	300	1.0000	0.0006	1.002	1.382	1.000	0.849	4.17	4	5	8	1.038
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.000	1.082	1.000	0.965	4.04	4	4	6	1.011
	200	1.0000	0.0002	1.001	1.091	1.000	0.967	4.03	4	4	6	1.010
	300	1.0000	0.0002	1.001	1.166	1.000	0.950	4.05	4	4.5	6	1.016
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0011	1.001	1.189	1.000	0.902	4.10	4	5	6	1.024
	200	1.0000	0.0004	1.001	1.177	1.000	0.923	4.08	4	5	6	1.024
	300	1.0000	0.0003	1.001	1.260	1.000	0.910	4.10	4	5	7	1.022
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.120	1.000	0.947	4.06	4	5	6	1.011
	200	1.0000	0.0002	1.001	1.111	1.000	0.956	4.04	4	4	6	1.014
	300	1.0000	0.0002	1.001	1.176	1.000	0.945	4.06	4	5	6	1.015
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.030	1.000	0.989	4.01	4	4	6	1.002
	200	1.0000	0.0001	1.000	1.048	1.000	0.986	4.01	4	4	5	1.006
	300	1.0000	0.0001	1.000	1.071	1.000	0.984	4.02	4	4	6	1.007
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.000	1.082	1.000	0.965	4.04	4	4	6	1.011
	200	1.0000	0.0001	1.000	1.071	1.000	0.977	4.02	4	4	5	1.008
	300	1.0000	0.0001	1.001	1.121	1.000	0.967	4.03	4	4	6	1.008
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.045	1.000	0.982	4.02	4	4	6	1.003
	200	1.0000	0.0001	1.000	1.055	1.000	0.983	4.02	4	4	5	1.006
	300	1.0000	0.0001	1.000	1.077	1.000	0.982	4.02	4	4	6	1.007
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.015	1.000	0.996	4.00	4	4	5	1.001
	200	1.0000	0.0000	1.000	1.019	1.000	0.997	4.00	4	4	5	1.001
	300	1.0000	0.0000	1.000	1.035	1.000	0.993	4.01	4	4	5	1.004

Notes: See notes to Table 64.

Table 169: MC findings for DGPIII

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.6498	0.0030	1.069	3.851	0.332	0.244	2.89	0	5	10	0.646
	200	0.5670	0.0019	1.089	4.488	0.246	0.169	2.63	0	5	8	0.569
	300	0.5320	0.0014	1.098	4.633	0.224	0.140	2.54	0	5	8	0.513
$p = 0.05$, $\delta = 1$	100	0.5755	0.0017	1.075	4.115	0.261	0.219	2.46	0	4	8	0.524
	200	0.4945	0.0010	1.095	4.690	0.182	0.145	2.18	0	4	7	0.425
	300	0.4630	0.0008	1.103	4.804	0.165	0.125	2.10	0	5	7	0.387
$p = 0.01$, $\delta = 1$	100	0.4229	0.0004	1.093	4.694	0.129	0.122	1.73	0	4	6	0.292
	200	0.3546	0.0003	1.111	5.137	0.096	0.089	1.48	0	4	5	0.226
	300	0.3281	0.0003	1.117	5.170	0.081	0.073	1.39	0	4	6	0.194
$p = 0.1$, $\delta = 1.25$	100	0.5336	0.0011	1.079	4.269	0.220	0.194	2.24	0	4	7	0.456
	200	0.4309	0.0007	1.102	4.901	0.137	0.118	1.85	0	4	6	0.330
	300	0.4008	0.0005	1.109	4.959	0.119	0.100	1.75	0	4	6	0.291
$p = 0.05$, $\delta = 1.25$	100	0.4691	0.0006	1.087	4.516	0.172	0.160	1.94	0	4	6	0.361
	200	0.3755	0.0004	1.109	5.079	0.106	0.097	1.58	0	4	6	0.252
	300	0.3415	0.0003	1.116	5.132	0.088	0.078	1.45	0	4	6	0.209
$p = 0.01$, $\delta = 1.25$	100	0.3265	0.0002	1.108	5.071	0.076	0.074	1.32	0	4	5	0.172
	200	0.2609	0.0001	1.126	5.469	0.054	0.051	1.07	0	4	5	0.122
	300	0.2443	0.0001	1.128	5.415	0.041	0.040	1.01	0	3	5	0.102
$p = 0.1$, $\delta = 1.5$	100	0.4229	0.0004	1.093	4.694	0.129	0.122	1.73	0	4	6	0.292
	200	0.3278	0.0003	1.116	5.230	0.083	0.077	1.36	0	4	5	0.194
	300	0.2926	0.0002	1.121	5.270	0.067	0.063	1.22	0	4	6	0.156
$p = 0.05$, $\delta = 1.5$	100	0.3618	0.0002	1.103	4.936	0.096	0.093	1.47	0	4	5	0.216
	200	0.2780	0.0002	1.123	5.409	0.060	0.057	1.14	0	4	5	0.136
	300	0.2531	0.0001	1.127	5.388	0.047	0.046	1.05	0	4	5	0.110
$p = 0.01$, $\delta = 1.5$	100	0.2521	0.0001	1.121	5.351	0.041	0.040	1.02	0	3	5	0.105
	200	0.1934	0.0001	1.138	5.710	0.034	0.032	0.79	0	3	5	0.066
	300	0.1780	0.0000	1.138	5.611	0.018	0.018	0.72	0	3	4	0.045

Notes: See notes to Table 64.

Table 170: MC findings for DGPIII

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9991	0.0025	1.004	1.415	0.997	0.789	4.24	4	5	7	1.044
	200	0.9988	0.0015	1.006	1.602	0.995	0.760	4.28	4	5	9	1.054
	300	0.9970	0.0010	1.006	1.818	0.988	0.736	4.28	4	5	7	1.057
$p = 0.05$, $\delta = 1$	100	0.9983	0.0014	1.003	1.336	0.993	0.877	4.12	4	5	8	1.022
	200	0.9964	0.0008	1.004	1.572	0.986	0.852	4.14	4	5	7	1.028
	300	0.9953	0.0006	1.005	1.778	0.982	0.832	4.15	4	5	7	1.039
$p = 0.01$, $\delta = 1$	100	0.9921	0.0004	1.002	1.644	0.973	0.937	4.01	4	4	7	1.005
	200	0.9898	0.0002	1.003	1.892	0.963	0.920	4.01	4	4	6	1.007
	300	0.9843	0.0002	1.004	2.305	0.945	0.899	3.99	3	4	6	0.999
$p = 0.1$, $\delta = 1.25$	100	0.9968	0.0010	1.002	1.379	0.987	0.903	4.08	4	5	7	1.016
	200	0.9943	0.0005	1.003	1.655	0.978	0.896	4.07	4	5	7	1.013
	300	0.9910	0.0003	1.004	1.898	0.966	0.882	4.06	4	5	7	1.016
$p = 0.05$, $\delta = 1.25$	100	0.9949	0.0006	1.002	1.384	0.980	0.930	4.04	4	4.5	7	1.009
	200	0.9911	0.0003	1.003	1.863	0.968	0.917	4.02	4	5	7	1.009
	300	0.9861	0.0002	1.004	2.242	0.952	0.901	4.00	4	5	7	1.003
$p = 0.01$, $\delta = 1.25$	100	0.9849	0.0002	1.003	1.992	0.948	0.931	3.96	3	4	6	0.996
	200	0.9783	0.0001	1.004	2.481	0.927	0.910	3.93	3	4	5	0.989
	300	0.9683	0.0001	1.006	3.268	0.906	0.893	3.89	3	4	5	0.965
$p = 0.1$, $\delta = 1.5$	100	0.9921	0.0004	1.002	1.644	0.973	0.937	4.01	4	4	7	1.005
	200	0.9875	0.0002	1.003	2.058	0.957	0.924	3.99	4	4	6	1.002
	300	0.9804	0.0001	1.004	2.519	0.935	0.907	3.95	3	4	6	0.989
$p = 0.05$, $\delta = 1.5$	100	0.9880	0.0003	1.002	1.850	0.959	0.937	3.98	4	4	7	0.999
	200	0.9815	0.0001	1.003	2.331	0.937	0.918	3.95	3	4	6	0.993
	300	0.9721	0.0001	1.005	3.009	0.913	0.899	3.90	3	4	5	0.971
$p = 0.01$, $\delta = 1.5$	100	0.9730	0.0001	1.005	2.595	0.913	0.907	3.90	3	4	5	0.980
	200	0.9581	0.0000	1.007	3.467	0.872	0.866	3.84	3	4	5	0.966
	300	0.9418	0.0000	1.010	4.393	0.841	0.835	3.77	3	4	5	0.932

Notes: See notes to Table 64.

Table 171: MC findings for DGPIII

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0023	1.002	1.366	1.000	0.808	4.22	4	5	8	1.039
	200	1.0000	0.0014	1.003	1.533	1.000	0.763	4.28	4	5	7	1.064
	300	1.0000	0.0009	1.003	1.576	1.000	0.771	4.27	4	5	7	1.055
$p = 0.05$, $\delta = 1$	100	1.0000	0.0013	1.001	1.233	1.000	0.885	4.13	4	5	7	1.019
	200	1.0000	0.0008	1.002	1.346	1.000	0.858	4.15	4	5	7	1.035
	300	1.0000	0.0005	1.002	1.372	1.000	0.867	4.14	4	5	7	1.032
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.088	1.000	0.970	4.03	4	4	6	1.005
	200	1.0000	0.0002	1.001	1.136	1.000	0.961	4.04	4	4	6	1.008
	300	0.9999	0.0001	1.001	1.165	1.000	0.964	4.04	4	4	6	1.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.182	1.000	0.922	4.08	4	5	7	1.015
	200	1.0000	0.0005	1.001	1.234	1.000	0.914	4.09	4	5	6	1.018
	300	1.0000	0.0003	1.001	1.259	1.000	0.927	4.08	4	5	6	1.019
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.125	1.000	0.952	4.05	4	4	6	1.011
	200	1.0000	0.0003	1.001	1.157	1.000	0.951	4.05	4	4	6	1.010
	300	0.9999	0.0002	1.001	1.186	1.000	0.956	4.05	4	4	6	1.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.045	1.000	0.989	4.01	4	4	6	1.002
	200	0.9999	0.0001	1.000	1.084	1.000	0.985	4.01	4	4	5	1.004
	300	0.9998	0.0000	1.000	1.088	0.999	0.987	4.01	4	4	5	1.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.088	1.000	0.970	4.03	4	4	6	1.005
	200	1.0000	0.0002	1.000	1.117	1.000	0.968	4.03	4	4	5	1.006
	300	0.9999	0.0001	1.001	1.126	1.000	0.975	4.03	4	4	6	1.007
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.052	1.000	0.986	4.01	4	4	6	1.002
	200	0.9999	0.0001	1.000	1.098	1.000	0.980	4.02	4	4	5	1.005
	300	0.9999	0.0000	1.000	1.086	1.000	0.986	4.01	4	4	6	1.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.022	1.000	0.996	4.00	4	4	5	1.000
	200	0.9996	0.0000	1.000	1.088	0.999	0.993	4.00	4	4	5	1.002
	300	0.9995	0.0000	1.000	1.091	0.998	0.994	4.00	4	4	5	1.001

Notes: See notes to Table 64.

3.4 Findings for designs with zero net signal effects and pseudo-signals

Table 172: MC findings for DGPIV(a)

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9985	0.0227	1.029	2.356	0.995	0.019	0.786	0.537	6.17	5	8	11	1.115
$\delta = 1$	200	0.9989	0.0114	1.035	2.649	0.996	0.026	0.751	0.464	6.24	5	8	10	1.189
	300	0.9978	0.0076	1.039	2.701	0.991	0.030	0.718	0.416	6.24	5	8	10	1.208
$p = 0.05$,	100	0.9969	0.0203	1.023	2.436	0.990	0.030	0.734	0.584	5.93	5	7	10	1.084
$\delta = 1$	200	0.9973	0.0099	1.027	2.560	0.990	0.036	0.692	0.524	5.94	5	7	10	1.127
	300	0.9951	0.0065	1.032	2.715	0.983	0.047	0.653	0.459	5.91	4	7	10	1.152
$p = 0.01$,	100	0.9911	0.0166	1.020	2.826	0.974	0.064	0.595	0.553	5.56	4	6	8	1.071
$\delta = 1$	200	0.9894	0.0078	1.022	3.293	0.969	0.092	0.543	0.497	5.49	4	6	9	1.072
	300	0.9863	0.0051	1.027	3.312	0.957	0.096	0.513	0.455	5.45	4	7	8	1.102
$p = 0.1$,	100	0.9949	0.0190	1.022	2.694	0.986	0.040	0.697	0.591	5.81	5	7	9	1.079
$\delta = 1.25$	200	0.9955	0.0089	1.023	2.617	0.985	0.057	0.633	0.536	5.73	4	7	9	1.098
	300	0.9919	0.0058	1.028	2.918	0.974	0.068	0.588	0.466	5.68	4	7	9	1.124
$p = 0.05$,	100	0.9931	0.0174	1.020	2.712	0.980	0.056	0.633	0.575	5.65	4	7	8	1.073
$\delta = 1.25$	200	0.9916	0.0081	1.022	3.016	0.974	0.081	0.567	0.512	5.55	4	7	9	1.077
	300	0.9876	0.0052	1.027	3.166	0.960	0.091	0.528	0.461	5.50	4	7	8	1.105
$p = 0.01$,	100	0.9813	0.0147	1.025	3.591	0.944	0.098	0.496	0.480	5.33	4	6	7	1.071
$\delta = 1.25$	200	0.9786	0.0066	1.027	4.291	0.943	0.147	0.433	0.424	5.20	4	6	8	1.074
	300	0.9716	0.0043	1.033	4.599	0.920	0.147	0.404	0.385	5.15	4	6	8	1.098
$p = 0.1$,	100	0.9911	0.0166	1.020	2.826	0.974	0.064	0.595	0.553	5.56	4	6	8	1.071
$\delta = 1.5$	200	0.9873	0.0075	1.023	3.529	0.964	0.106	0.517	0.482	5.41	4	6	8	1.069
	300	0.9805	0.0048	1.029	3.972	0.944	0.111	0.464	0.426	5.33	4	6	8	1.097
$p = 0.05$,	100	0.9866	0.0154	1.022	3.115	0.959	0.089	0.539	0.518	5.43	4	6	8	1.071
$\delta = 1.5$	200	0.9810	0.0068	1.026	4.095	0.948	0.135	0.459	0.445	5.26	4	6	8	1.075
	300	0.9743	0.0044	1.032	4.391	0.926	0.141	0.417	0.390	5.20	4	6	8	1.099
$p = 0.01$,	100	0.9671	0.0130	1.034	4.929	0.915	0.132	0.407	0.402	5.12	3.5	6	7	1.069
$\delta = 1.5$	200	0.9616	0.0056	1.039	5.643	0.899	0.186	0.337	0.333	4.95	3	6	7	1.078
	300	0.9446	0.0036	1.054	6.692	0.868	0.198	0.311	0.305	4.83	3	6	7	1.081

Notes: See notes to Table 46.

Table 173: MC findings for DGPIV(a)

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0238	1.007	2.188	1.000	0.000	1.000	0.762	6.29	6	7	10	1.062
$\delta = 1$	200	1.0000	0.0120	1.008	2.407	1.000	0.000	1.000	0.718	6.35	6	8	10	1.088
	300	1.0000	0.0079	1.010	2.392	1.000	0.000	1.000	0.718	6.35	6	8	10	1.106
$p = 0.05$,	100	1.0000	0.0225	1.006	2.032	1.000	0.000	1.000	0.858	6.16	6	7	9	1.036
$\delta = 1$	200	1.0000	0.0112	1.006	2.230	1.000	0.000	1.000	0.832	6.19	6	7	9	1.053
	300	1.0000	0.0074	1.007	2.191	1.000	0.000	1.000	0.830	6.19	6	7	10	1.063
$p = 0.01$,	100	1.0000	0.0212	1.004	1.878	1.000	0.000	1.000	0.967	6.03	6	6	8	1.006
$\delta = 1$	200	1.0000	0.0104	1.004	2.030	1.000	0.000	1.000	0.954	6.05	6	6	8	1.015
	300	1.0000	0.0069	1.005	1.982	1.000	0.000	0.999	0.946	6.05	6	7	8	1.018
$p = 0.1$,	100	1.0000	0.0220	1.005	1.987	1.000	0.000	1.000	0.900	6.11	6	7	9	1.028
$\delta = 1.25$	200	1.0000	0.0107	1.005	2.104	1.000	0.000	1.000	0.906	6.10	6	7	8	1.033
	300	1.0000	0.0071	1.006	2.073	1.000	0.000	1.000	0.895	6.11	6	7	8	1.039
$p = 0.05$,	100	1.0000	0.0214	1.004	1.904	1.000	0.000	1.000	0.949	6.05	6	7	8	1.011
$\delta = 1.25$	200	1.0000	0.0105	1.005	2.038	1.000	0.000	1.000	0.946	6.06	6	7	8	1.018
	300	1.0000	0.0070	1.005	2.004	1.000	0.000	0.999	0.937	6.06	6	7	8	1.023
$p = 0.01$,	100	1.0000	0.0210	1.004	1.855	1.000	0.000	0.999	0.986	6.01	6	6	8	1.002
$\delta = 1.25$	200	1.0000	0.0103	1.004	1.984	1.000	0.000	1.000	0.986	6.01	6	6	8	1.001
	300	1.0000	0.0068	1.004	1.912	1.000	0.000	0.997	0.980	6.01	6	6	7	1.005
$p = 0.1$,	100	1.0000	0.0212	1.004	1.878	1.000	0.000	1.000	0.967	6.03	6	6	8	1.006
$\delta = 1.5$	200	1.0000	0.0104	1.004	2.021	1.000	0.000	1.000	0.967	6.03	6	6	8	1.010
	300	1.0000	0.0069	1.004	1.952	1.000	0.000	0.998	0.963	6.03	6	6	8	1.011
$p = 0.05$,	100	1.0000	0.0210	1.004	1.860	1.000	0.000	0.999	0.982	6.02	6	6	8	1.002
$\delta = 1.5$	200	1.0000	0.0103	1.004	1.999	1.000	0.000	1.000	0.983	6.02	6	6	8	1.003
	300	1.0000	0.0068	1.004	1.920	1.000	0.000	0.997	0.976	6.02	6	6	7	1.007
$p = 0.01$,	100	1.0000	0.0209	1.004	1.845	1.000	0.000	0.998	0.991	6.01	6	6	8	1.002
$\delta = 1.5$	200	1.0000	0.0102	1.004	1.934	1.000	0.000	0.998	0.994	6.00	6	6	8	0.999
	300	1.0000	0.0067	1.004	1.873	1.000	0.000	0.993	0.989	6.00	6	6	7	1.000

Notes: See notes to Table 46.

Table 174: MC findings for DGPIV(a)

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0239	1.005	2.199	1.000	0.000	1.000	0.759	6.30	6	8	9	1.067
$\delta = 1$	200	1.0000	0.0117	1.005	2.237	1.000	0.000	1.000	0.756	6.29	6	7	10	1.081
	300	1.0000	0.0078	1.005	2.318	1.000	0.000	1.000	0.731	6.32	6	7	10	1.083
$p = 0.05$,	100	1.0000	0.0225	1.004	2.063	1.000	0.000	1.000	0.856	6.16	6	7	9	1.036
$\delta = 1$	200	1.0000	0.0110	1.004	2.073	1.000	0.000	1.000	0.871	6.15	6	7	10	1.036
	300	1.0000	0.0073	1.004	2.139	1.000	0.000	1.000	0.845	6.17	6	7	9	1.044
$p = 0.01$,	100	1.0000	0.0212	1.003	1.917	1.000	0.000	1.000	0.964	6.04	6	6	8	1.006
$\delta = 1$	200	1.0000	0.0104	1.003	1.927	1.000	0.000	1.000	0.962	6.04	6	6	8	1.011
	300	1.0000	0.0069	1.003	1.923	1.000	0.000	1.000	0.959	6.04	6	6	8	1.012
$p = 0.1$,	100	1.0000	0.0220	1.003	2.009	1.000	0.000	1.000	0.902	6.11	6	7	9	1.025
$\delta = 1.25$	200	1.0000	0.0107	1.003	1.997	1.000	0.000	1.000	0.921	6.09	6	7	9	1.020
	300	1.0000	0.0071	1.003	1.994	1.000	0.000	1.000	0.916	6.09	6	7	8	1.023
$p = 0.05$,	100	1.0000	0.0214	1.003	1.941	1.000	0.000	1.000	0.949	6.05	6	7	8	1.010
$\delta = 1.25$	200	1.0000	0.0105	1.003	1.942	1.000	0.000	1.000	0.954	6.05	6	6	9	1.014
	300	1.0000	0.0069	1.003	1.933	1.000	0.000	1.000	0.951	6.05	6	6	8	1.013
$p = 0.01$,	100	1.0000	0.0210	1.002	1.874	1.000	0.000	1.000	0.989	6.01	6	6	7	0.999
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.883	1.000	0.000	1.000	0.985	6.02	6	6	8	1.006
	300	1.0000	0.0068	1.002	1.869	1.000	0.000	1.000	0.986	6.01	6	6	7	1.005
$p = 0.1$,	100	1.0000	0.0212	1.003	1.917	1.000	0.000	1.000	0.964	6.04	6	6	8	1.006
$\delta = 1.5$	200	1.0000	0.0104	1.003	1.909	1.000	0.000	1.000	0.971	6.03	6	6	8	1.009
	300	1.0000	0.0068	1.002	1.893	1.000	0.000	1.000	0.976	6.02	6	6	7	1.008
$p = 0.05$,	100	1.0000	0.0210	1.003	1.890	1.000	0.000	1.000	0.982	6.02	6	6	8	0.999
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.886	1.000	0.000	1.000	0.983	6.02	6	6	8	1.006
	300	1.0000	0.0068	1.002	1.874	1.000	0.000	1.000	0.984	6.02	6	6	7	1.006
$p = 0.01$,	100	1.0000	0.0209	1.002	1.862	1.000	0.000	1.000	0.994	6.01	6	6	7	1.000
$\delta = 1.5$	200	1.0000	0.0102	1.002	1.860	1.000	0.000	1.000	0.997	6.00	6	6	7	1.000
	300	1.0000	0.0068	1.002	1.844	1.000	0.000	1.000	0.996	6.00	6	6	7	1.001

Notes: See notes to Table 46.

Table 175: MC findings for DGPIV(a)

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1,$	100	0.9454	0.0183	1.042	3.587	0.846	0.048	0.522	0.372	5.54	3	7	9	1.061
$\delta = 1$	200	0.9314	0.0090	1.059	4.242	0.814	0.052	0.443	0.284	5.50	3	7	11	1.097
	300	0.9109	0.0058	1.066	4.474	0.767	0.060	0.392	0.236	5.37	3	8	11	1.112
$p = 0.05,$	100	0.9249	0.0154	1.043	3.937	0.804	0.076	0.442	0.367	5.18	3	7	8	1.012
$\delta = 1$	200	0.9006	0.0074	1.062	4.788	0.757	0.078	0.369	0.288	5.06	2	7	10	1.008
	300	0.8809	0.0047	1.066	4.898	0.708	0.081	0.331	0.241	4.93	2	7	10	1.024
$p = 0.01,$	100	0.8484	0.0111	1.067	5.376	0.668	0.108	0.288	0.273	4.46	1	6	7	0.894
$\delta = 1$	200	0.8173	0.0052	1.082	6.125	0.604	0.112	0.233	0.208	4.29	1	6	8	0.864
	300	0.7880	0.0032	1.091	6.334	0.568	0.114	0.208	0.186	4.10	0	6	8	0.838
$p = 0.1,$	100	0.9063	0.0141	1.048	4.303	0.771	0.081	0.399	0.348	4.98	2	7	8	0.984
$\delta = 1.25$	200	0.8704	0.0065	1.069	5.277	0.697	0.092	0.314	0.259	4.76	1	7	10	0.958
	300	0.8426	0.0039	1.074	5.495	0.641	0.096	0.268	0.219	4.54	1	7	8	0.942
$p = 0.05,$	100	0.8751	0.0122	1.058	4.860	0.710	0.101	0.330	0.305	4.67	1	6	8	0.933
$\delta = 1.25$	200	0.8329	0.0055	1.078	5.867	0.635	0.110	0.256	0.225	4.42	1	6	8	0.892
	300	0.7970	0.0033	1.087	6.208	0.578	0.112	0.222	0.197	4.18	1	6	8	0.849
$p = 0.01,$	100	0.7885	0.0091	1.086	6.296	0.563	0.121	0.200	0.195	4.02	0	6	7	0.818
$\delta = 1.25$	200	0.7259	0.0040	1.112	7.432	0.470	0.115	0.154	0.149	3.68	0	6	8	0.723
	300	0.6969	0.0024	1.122	7.578	0.444	0.122	0.126	0.118	3.48	0	6	8	0.701
$p = 0.1,$	100	0.8484	0.0111	1.067	5.376	0.668	0.108	0.288	0.273	4.46	1	6	7	0.894
$\delta = 1.5$	200	0.7955	0.0049	1.089	6.441	0.566	0.114	0.212	0.194	4.14	1	6	8	0.824
	300	0.7540	0.0028	1.103	6.816	0.514	0.116	0.168	0.155	3.86	0	6	8	0.785
$p = 0.05,$	100	0.8124	0.0098	1.078	5.925	0.601	0.113	0.233	0.226	4.19	0	6	7	0.849
$\delta = 1.5$	200	0.7443	0.0042	1.106	7.210	0.499	0.118	0.172	0.162	3.81	0	6	8	0.750
	300	0.7089	0.0024	1.118	7.427	0.461	0.122	0.133	0.125	3.56	0	6	8	0.716
$p = 0.01,$	100	0.7141	0.0073	1.114	7.404	0.460	0.113	0.137	0.137	3.56	0	6	6	0.706
$\delta = 1.5$	200	0.6313	0.0030	1.145	8.704	0.356	0.104	0.095	0.093	3.11	0	6	8	0.581
	300	0.5924	0.0017	1.159	8.870	0.320	0.103	0.075	0.073	2.88	0	6	7	0.543

Notes: See notes to Table 46.

Table 176: MC findings for DGPIV(a)

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0235	1.008	2.162	1.000	0.000	0.999	0.771	6.26	6	7	9	1.061
$\delta = 1$	200	1.0000	0.0117	1.009	2.372	1.000	0.001	0.996	0.736	6.30	6	7	11	1.072
	300	1.0000	0.0079	1.010	2.349	1.000	0.000	0.995	0.718	6.34	6	8	10	1.084
$p = 0.05$,	100	1.0000	0.0222	1.006	2.028	1.000	0.000	0.997	0.872	6.13	6	7	9	1.029
$\delta = 1$	200	1.0000	0.0110	1.007	2.194	1.000	0.001	0.993	0.837	6.17	6	7	10	1.038
	300	1.0000	0.0074	1.008	2.151	1.000	0.000	0.992	0.822	6.19	6	7	9	1.051
$p = 0.01$,	100	1.0000	0.0211	1.005	1.900	1.000	0.001	0.987	0.953	6.02	6	6	8	1.008
$\delta = 1$	200	1.0000	0.0103	1.004	1.982	1.000	0.002	0.980	0.937	6.02	6	6	8	1.012
	300	1.0000	0.0069	1.005	1.927	1.000	0.001	0.982	0.929	6.04	6	7	8	1.015
$p = 0.1$,	100	1.0000	0.0217	1.006	2.001	1.000	0.000	0.996	0.914	6.08	6	7	8	1.023
$\delta = 1.25$	200	1.0000	0.0107	1.006	2.100	1.000	0.001	0.989	0.891	6.09	6	7	9	1.025
	300	1.0000	0.0071	1.007	2.028	1.000	0.001	0.989	0.886	6.10	6	7	8	1.035
$p = 0.05$,	100	1.0000	0.0212	1.005	1.917	1.000	0.000	0.990	0.945	6.04	6	6	8	1.011
$\delta = 1.25$	200	1.0000	0.0104	1.005	2.008	1.000	0.001	0.982	0.928	6.04	6	7	8	1.015
	300	1.0000	0.0069	1.005	1.938	1.000	0.001	0.984	0.924	6.05	6	7	8	1.019
$p = 0.01$,	100	1.0000	0.0207	1.004	1.850	1.000	0.002	0.978	0.965	5.99	6	6	7	1.001
$\delta = 1.25$	200	1.0000	0.0101	1.004	1.914	1.000	0.003	0.964	0.946	5.98	6	6	8	1.007
	300	1.0000	0.0067	1.004	1.831	1.000	0.001	0.967	0.950	5.98	6	6	7	1.006
$p = 0.1$,	100	1.0000	0.0211	1.005	1.900	1.000	0.001	0.987	0.953	6.02	6	6	8	1.008
$\delta = 1.5$	200	1.0000	0.0103	1.004	1.956	1.000	0.002	0.978	0.945	6.01	6	6	8	1.009
	300	1.0000	0.0068	1.005	1.871	1.000	0.001	0.976	0.941	6.01	6	6	8	1.011
$p = 0.05$,	100	1.0000	0.0209	1.004	1.877	1.000	0.001	0.983	0.964	6.00	6	6	8	1.004
$\delta = 1.5$	200	1.0000	0.0101	1.004	1.923	1.000	0.003	0.967	0.946	5.99	6	6	8	1.008
	300	1.0000	0.0067	1.004	1.835	1.000	0.001	0.969	0.949	5.99	6	6	7	1.007
$p = 0.01$,	100	1.0000	0.0204	1.004	1.828	1.000	0.002	0.959	0.954	5.96	6	6	7	0.999
$\delta = 1.5$	200	1.0000	0.0099	1.003	1.878	1.000	0.005	0.931	0.924	5.93	5	6	7	1.002
	300	0.9998	0.0065	1.004	1.816	0.999	0.004	0.928	0.923	5.93	5	6	7	1.002

Notes: See notes to Table 46.

Table 177: MC findings for DGPIV(a)

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0234	1.004	2.118	1.000	0.000	1.000	0.789	6.25	6	7	9	1.042
$\delta = 1$	200	1.0000	0.0116	1.005	2.207	1.000	0.000	1.000	0.771	6.27	6	7	10	1.061
	300	1.0000	0.0077	1.005	2.286	1.000	0.000	1.000	0.759	6.29	6	7	9	1.072
$p = 0.05$,	100	1.0000	0.0223	1.004	1.997	1.000	0.000	1.000	0.867	6.14	6	7	8	1.021
$\delta = 1$	200	1.0000	0.0110	1.004	2.071	1.000	0.000	1.000	0.859	6.16	6	7	10	1.041
	300	1.0000	0.0073	1.004	2.112	1.000	0.000	1.000	0.860	6.15	6	7	9	1.037
$p = 0.01$,	100	1.0000	0.0211	1.003	1.871	1.000	0.000	1.000	0.970	6.03	6	6	7	1.005
$\delta = 1$	200	1.0000	0.0104	1.002	1.865	1.000	0.000	1.000	0.965	6.04	6	6	8	1.010
	300	1.0000	0.0069	1.003	1.934	1.000	0.000	1.000	0.959	6.04	6	6	8	1.011
$p = 0.1$,	100	1.0000	0.0218	1.003	1.947	1.000	0.000	1.000	0.908	6.09	6	7	8	1.014
$\delta = 1.25$	200	1.0000	0.0106	1.003	1.960	1.000	0.000	1.000	0.927	6.08	6	7	9	1.020
	300	1.0000	0.0071	1.003	2.016	1.000	0.000	1.000	0.917	6.09	6	7	8	1.026
$p = 0.05$,	100	1.0000	0.0213	1.003	1.888	1.000	0.000	1.000	0.957	6.04	6	6	7	1.004
$\delta = 1.25$	200	1.0000	0.0104	1.003	1.884	1.000	0.000	1.000	0.955	6.05	6	6	8	1.016
	300	1.0000	0.0069	1.003	1.952	1.000	0.000	1.000	0.951	6.05	6	6	8	1.013
$p = 0.01$,	100	1.0000	0.0209	1.002	1.827	1.000	0.000	1.000	0.989	6.01	6	6	7	1.001
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.804	1.000	0.000	1.000	0.989	6.01	6	6	8	1.002
	300	1.0000	0.0068	1.002	1.881	1.000	0.000	1.000	0.987	6.01	6	6	8	1.004
$p = 0.1$,	100	1.0000	0.0211	1.003	1.871	1.000	0.000	1.000	0.970	6.03	6	6	7	1.005
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.847	1.000	0.000	1.000	0.973	6.03	6	6	8	1.007
	300	1.0000	0.0068	1.003	1.907	1.000	0.000	1.000	0.974	6.03	6	6	8	1.008
$p = 0.05$,	100	1.0000	0.0210	1.002	1.849	1.000	0.000	1.000	0.982	6.02	6	6	7	1.003
$\delta = 1.5$	200	1.0000	0.0103	1.002	1.815	1.000	0.000	1.000	0.985	6.02	6	6	8	1.002
	300	1.0000	0.0068	1.002	1.883	1.000	0.000	1.000	0.986	6.02	6	6	8	1.004
$p = 0.01$,	100	1.0000	0.0209	1.002	1.815	1.000	0.000	1.000	0.995	6.00	6	6	7	1.001
$\delta = 1.5$	200	1.0000	0.0102	1.002	1.791	1.000	0.000	1.000	0.994	6.01	6	6	7	1.003
	300	1.0000	0.0068	1.002	1.859	1.000	0.000	1.000	0.995	6.01	6	6	7	1.000

Notes: See notes to Table 46.

Table 178: MC findings for DGPIV(a)

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.6510	0.0109	1.073	4.221	0.330	0.046	0.147	0.107	3.65	0	6	9	0.635
$\delta = 1$	200	0.5638	0.0054	1.094	4.738	0.242	0.036	0.089	0.059	3.31	0	6	10	0.548
	300	0.5314	0.0033	1.099	4.734	0.215	0.030	0.077	0.049	3.10	0	6	9	0.537
$p = 0.05$,	100	0.5788	0.0086	1.079	4.459	0.259	0.037	0.108	0.088	3.14	0	6	9	0.516
$\delta = 1$	200	0.4914	0.0039	1.098	4.857	0.182	0.033	0.057	0.046	2.74	0	6	9	0.423
	300	0.4634	0.0024	1.103	4.845	0.161	0.030	0.049	0.034	2.57	0	6	9	0.401
$p = 0.01$,	100	0.4233	0.0050	1.099	5.052	0.140	0.029	0.042	0.038	2.18	0	5	8	0.294
$\delta = 1$	200	0.3578	0.0021	1.112	5.202	0.081	0.021	0.022	0.020	1.85	0	5	8	0.210
	300	0.3275	0.0012	1.117	5.170	0.072	0.027	0.018	0.016	1.67	0	5	7	0.194
$p = 0.1$,	100	0.5305	0.0073	1.085	4.641	0.215	0.038	0.084	0.070	2.82	0	6	8	0.434
$\delta = 1.25$	200	0.4366	0.0031	1.102	4.976	0.133	0.025	0.039	0.033	2.35	0	6	9	0.328
	300	0.3953	0.0017	1.109	4.999	0.106	0.024	0.030	0.022	2.10	0	5	8	0.289
$p = 0.05$,	100	0.4618	0.0058	1.094	4.908	0.166	0.028	0.058	0.052	2.41	0	6	8	0.345
$\delta = 1.25$	200	0.3791	0.0024	1.110	5.141	0.096	0.022	0.025	0.022	1.99	0	5	9	0.236
	300	0.3394	0.0013	1.115	5.144	0.077	0.028	0.019	0.016	1.74	0	5	7	0.205
$p = 0.01$,	100	0.3293	0.0035	1.114	5.414	0.083	0.023	0.016	0.016	1.65	0	5	7	0.180
$\delta = 1.25$	200	0.2661	0.0013	1.126	5.476	0.044	0.016	0.008	0.008	1.33	0	4	6	0.116
	300	0.2374	0.0007	1.130	5.431	0.039	0.015	0.009	0.008	1.17	0	4	7	0.100
$p = 0.1$,	100	0.4233	0.0050	1.099	5.052	0.140	0.029	0.042	0.038	2.18	0	5	8	0.294
$\delta = 1.5$	200	0.3348	0.0019	1.115	5.255	0.070	0.021	0.018	0.018	1.71	0	5	7	0.185
	300	0.2913	0.0010	1.122	5.275	0.053	0.018	0.011	0.010	1.47	0	5	7	0.156
$p = 0.05$,	100	0.3641	0.0040	1.108	5.281	0.104	0.024	0.024	0.024	1.84	0	5	7	0.218
$\delta = 1.5$	200	0.2853	0.0015	1.123	5.420	0.052	0.019	0.009	0.009	1.43	0	5	7	0.137
	300	0.2468	0.0008	1.128	5.404	0.040	0.013	0.009	0.009	1.22	0	4	7	0.107
$p = 0.01$,	100	0.2569	0.0024	1.125	5.684	0.049	0.016	0.008	0.008	1.26	0	4	6	0.114
$\delta = 1.5$	200	0.1949	0.0009	1.137	5.693	0.024	0.011	0.005	0.005	0.96	0	4	6	0.062
	300	0.1686	0.0005	1.139	5.633	0.021	0.009	0.004	0.004	0.81	0	4	6	0.053

Notes: See notes to Table 46.

Table 179: MC findings for DGPIV(a)

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9994	0.0225	1.007	2.284	0.998	0.005	0.920	0.727	6.16	5	7	10	1.044
$\delta = 1$	200	0.9969	0.0110	1.009	2.436	0.989	0.005	0.874	0.670	6.14	5	7	10	1.054
	300	0.9964	0.0072	1.010	2.535	0.986	0.009	0.848	0.631	6.13	5	7	10	1.060
$p = 0.05$,	100	0.9983	0.0209	1.006	2.203	0.994	0.011	0.882	0.775	6.00	5	7	9	1.023
$\delta = 1$	200	0.9946	0.0100	1.007	2.427	0.982	0.013	0.828	0.721	5.94	5	7	9	1.025
	300	0.9939	0.0066	1.008	2.461	0.976	0.015	0.801	0.679	5.93	5	7	9	1.033
$p = 0.01$,	100	0.9943	0.0183	1.005	2.302	0.978	0.036	0.764	0.746	5.74	5	6	7	0.999
$\delta = 1$	200	0.9868	0.0088	1.006	2.679	0.957	0.037	0.711	0.677	5.67	4	6	8	0.997
	300	0.9854	0.0056	1.007	2.797	0.949	0.043	0.672	0.642	5.61	4	6	8	0.991
$p = 0.1$,	100	0.9974	0.0201	1.005	2.199	0.990	0.016	0.850	0.778	5.92	5	7	9	1.009
$\delta = 1.25$	200	0.9921	0.0095	1.006	2.434	0.973	0.023	0.787	0.724	5.82	5	7	8	1.011
	300	0.9909	0.0061	1.007	2.559	0.965	0.028	0.748	0.680	5.77	5	7	9	1.008
$p = 0.05$,	100	0.9958	0.0189	1.005	2.253	0.984	0.029	0.802	0.771	5.80	5	6	8	1.000
$\delta = 1.25$	200	0.9879	0.0090	1.006	2.632	0.960	0.032	0.737	0.696	5.71	4	6	8	0.996
	300	0.9864	0.0058	1.007	2.791	0.952	0.036	0.690	0.655	5.65	4	6	8	0.994
$p = 0.01$,	100	0.9863	0.0168	1.005	2.664	0.952	0.055	0.662	0.654	5.56	4	6	7	0.990
$\delta = 1.25$	200	0.9753	0.0079	1.007	3.106	0.923	0.062	0.600	0.588	5.45	4	6	7	0.983
	300	0.9725	0.0050	1.008	3.332	0.909	0.079	0.559	0.549	5.38	4	6	7	0.970
$p = 0.1$,	100	0.9943	0.0183	1.005	2.302	0.978	0.036	0.764	0.746	5.74	5	6	7	0.999
$\delta = 1.5$	200	0.9841	0.0085	1.006	2.802	0.952	0.041	0.681	0.654	5.61	4	6	8	0.992
	300	0.9813	0.0054	1.007	2.950	0.936	0.054	0.631	0.613	5.53	4	6	7	0.984
$p = 0.05$,	100	0.9895	0.0175	1.005	2.498	0.964	0.047	0.711	0.700	5.64	4	6	7	0.995
$\delta = 1.5$	200	0.9779	0.0081	1.007	2.952	0.932	0.057	0.624	0.609	5.50	4	6	8	0.987
	300	0.9749	0.0051	1.008	3.213	0.916	0.073	0.573	0.562	5.41	4	6	7	0.974
$p = 0.01$,	100	0.9745	0.0153	1.007	3.159	0.917	0.086	0.563	0.559	5.36	4	6	7	0.978
$\delta = 1.5$	200	0.9548	0.0069	1.010	3.932	0.868	0.094	0.473	0.470	5.17	3	6	7	0.954
	300	0.9451	0.0044	1.013	4.283	0.836	0.103	0.442	0.439	5.08	3	6	7	0.934

Notes: See notes to Table 46.

Table 180: MC findings for DGPIV(a)

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0230	1.004	2.172	1.000	0.000	0.997	0.814	6.21	6	7	9	1.038
$\delta = 1$	200	1.0000	0.0115	1.005	2.337	1.000	0.000	0.996	0.773	6.25	6	7	11	1.053
	300	1.0000	0.0076	1.005	2.292	1.000	0.000	0.990	0.759	6.26	6	7	10	1.062
$p = 0.05$,	100	1.0000	0.0219	1.003	2.053	1.000	0.000	0.994	0.895	6.11	6	7	9	1.021
$\delta = 1$	200	1.0000	0.0109	1.004	2.146	1.000	0.000	0.992	0.870	6.13	6	7	9	1.035
	300	1.0000	0.0072	1.004	2.094	1.000	0.000	0.987	0.852	6.13	6	7	9	1.037
$p = 0.01$,	100	1.0000	0.0209	1.002	1.916	1.000	0.001	0.983	0.956	6.01	6	6	8	1.004
$\delta = 1$	200	0.9999	0.0102	1.002	1.957	1.000	0.002	0.976	0.945	6.01	6	6	8	1.007
	300	0.9999	0.0068	1.003	1.896	1.000	0.001	0.974	0.939	6.01	6	6	8	1.010
$p = 0.1$,	100	1.0000	0.0215	1.003	2.007	1.000	0.000	0.990	0.920	6.07	6	7	8	1.016
$\delta = 1.25$	200	1.0000	0.0105	1.003	2.042	1.000	0.000	0.987	0.918	6.06	6	7	9	1.016
	300	1.0000	0.0069	1.003	1.976	1.000	0.001	0.982	0.909	6.06	6	7	8	1.018
$p = 0.05$,	100	1.0000	0.0212	1.002	1.943	1.000	0.000	0.986	0.944	6.03	6	6	8	1.009
$\delta = 1.25$	200	1.0000	0.0103	1.002	1.978	1.000	0.001	0.979	0.937	6.02	6	6	8	1.010
	300	0.9999	0.0068	1.003	1.919	1.000	0.001	0.977	0.936	6.02	6	6	8	1.011
$p = 0.01$,	100	1.0000	0.0206	1.002	1.857	1.000	0.003	0.973	0.968	5.98	6	6	8	1.001
$\delta = 1.25$	200	0.9999	0.0100	1.002	1.903	1.000	0.002	0.961	0.954	5.97	6	6	7	1.000
	300	0.9998	0.0066	1.002	1.830	0.999	0.002	0.949	0.942	5.95	5	6	7	1.001
$p = 0.1$,	100	1.0000	0.0209	1.002	1.916	1.000	0.001	0.983	0.956	6.01	6	6	8	1.004
$\delta = 1.5$	200	0.9999	0.0102	1.002	1.944	1.000	0.002	0.973	0.948	6.00	6	6	8	1.005
	300	0.9999	0.0067	1.003	1.861	1.000	0.001	0.962	0.941	5.98	6	6	8	1.007
$p = 0.05$,	100	1.0000	0.0207	1.002	1.877	1.000	0.002	0.978	0.966	5.99	6	6	8	1.004
$\delta = 1.5$	200	0.9999	0.0101	1.002	1.913	1.000	0.002	0.965	0.954	5.97	6	6	7	1.002
	300	0.9998	0.0066	1.002	1.839	0.999	0.001	0.953	0.944	5.96	6	6	7	1.002
$p = 0.01$,	100	1.0000	0.0203	1.002	1.838	1.000	0.007	0.952	0.950	5.95	6	6	8	1.000
$\delta = 1.5$	200	0.9996	0.0098	1.002	1.895	0.999	0.006	0.929	0.926	5.92	5	6	7	1.000
	300	0.9996	0.0065	1.002	1.857	0.999	0.004	0.916	0.915	5.91	5	6	7	0.999

Notes: See notes to Table 46.

Table 181: MC findings for DGPIV(b)

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9780	0.0107	1.033	2.485	0.917	0.277	4.94	4	7	11	1.030
	200	0.9686	0.0052	1.043	2.996	0.886	0.292	4.89	4	7	9	1.048
	300	0.9594	0.0036	1.051	3.246	0.856	0.263	4.90	3	7	11	1.047
$p = 0.05$, $\delta = 1$	100	0.9684	0.0080	1.031	2.652	0.884	0.365	4.64	3	6	9	0.973
	200	0.9593	0.0036	1.038	3.050	0.856	0.397	4.55	3	6	9	0.978
	300	0.9498	0.0025	1.045	3.253	0.825	0.367	4.54	3	6	9	0.965
$p = 0.01$, $\delta = 1$	100	0.9418	0.0043	1.035	3.194	0.804	0.508	4.18	3	5	7	0.855
	200	0.9249	0.0019	1.042	3.687	0.754	0.501	4.07	3	5	9	0.816
	300	0.9166	0.0013	1.049	3.860	0.728	0.475	4.05	3	5	7	0.803
$p = 0.1$, $\delta = 1.25$	100	0.9634	0.0066	1.030	2.725	0.869	0.417	4.49	3	6	8	0.942
	200	0.9475	0.0028	1.038	3.210	0.817	0.443	4.34	3	6	9	0.911
	300	0.9349	0.0018	1.046	3.515	0.778	0.428	4.28	3	6	9	0.877
$p = 0.05$, $\delta = 1.25$	100	0.9509	0.0050	1.032	2.999	0.833	0.476	4.29	3	5.5	7	0.891
	200	0.9319	0.0021	1.040	3.558	0.773	0.495	4.14	3	5	9	0.845
	300	0.9213	0.0014	1.048	3.766	0.740	0.468	4.09	3	5	8	0.820
$p = 0.01$, $\delta = 1.25$	100	0.9138	0.0030	1.044	3.783	0.723	0.535	3.94	3	5	6	0.765
	200	0.8911	0.0012	1.053	4.316	0.661	0.511	3.79	2	5	6	0.707
	300	0.8821	0.0007	1.059	4.510	0.636	0.499	3.75	2	5	6	0.699
$p = 0.1$, $\delta = 1.5$	100	0.9418	0.0043	1.035	3.194	0.804	0.508	4.18	3	5	7	0.855
	200	0.9159	0.0016	1.044	3.840	0.728	0.506	3.98	3	5	8	0.783
	300	0.9039	0.0010	1.052	4.086	0.691	0.491	3.92	2	5	6	0.756
$p = 0.05$, $\delta = 1.5$	100	0.9259	0.0034	1.040	3.545	0.759	0.533	4.03	3	5	7	0.804
	200	0.8984	0.0013	1.050	4.178	0.681	0.513	3.84	2	5	6	0.728
	300	0.8878	0.0008	1.057	4.408	0.651	0.506	3.78	2	5	6	0.716
$p = 0.01$, $\delta = 1.5$	100	0.8825	0.0021	1.055	4.366	0.639	0.513	3.73	2	5	6	0.674
	200	0.8524	0.0008	1.067	5.026	0.561	0.480	3.56	2	5	6	0.596
	300	0.8354	0.0004	1.075	5.311	0.521	0.452	3.47	2	5	6	0.562

Notes: See notes to Table 55.

Table 182: MC findings for DGPIV(b)

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0173	1.007	1.804	1.000	0.006	5.66	5	7	10	1.069
	200	1.0000	0.0082	1.008	1.860	1.000	0.011	5.62	5	7	9	1.095
	300	1.0000	0.0054	1.010	1.990	1.000	0.014	5.59	5	7	11	1.094
$p = 0.05$, $\delta = 1$	100	1.0000	0.0150	1.005	1.641	1.000	0.014	5.44	5	7	10	1.045
	200	1.0000	0.0072	1.006	1.681	1.000	0.017	5.41	5	7	9	1.064
	300	1.0000	0.0047	1.007	1.793	1.000	0.023	5.39	5	7	9	1.065
$p = 0.01$, $\delta = 1$	100	1.0000	0.0122	1.003	1.437	1.000	0.043	5.17	5	6	8	1.013
	200	1.0000	0.0057	1.003	1.399	1.000	0.047	5.12	5	6	8	1.019
	300	0.9999	0.0037	1.004	1.550	1.000	0.061	5.11	4	6	8	1.022
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0140	1.004	1.552	1.000	0.020	5.35	5	6	9	1.031
	200	1.0000	0.0065	1.004	1.541	1.000	0.029	5.27	5	6	8	1.044
	300	0.9999	0.0042	1.005	1.671	1.000	0.036	5.24	5	6	9	1.036
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0128	1.004	1.468	1.000	0.033	5.23	5	6	8	1.017
	200	1.0000	0.0059	1.003	1.436	1.000	0.039	5.17	5	6	8	1.025
	300	0.9999	0.0038	1.004	1.567	1.000	0.054	5.13	4	6	8	1.023
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0109	1.003	1.345	1.000	0.074	5.05	4	6	7	1.009
	200	1.0000	0.0051	1.002	1.288	1.000	0.084	5.00	4	6	7	1.006
	300	0.9999	0.0033	1.003	1.412	1.000	0.105	4.98	4	6	7	1.008
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0122	1.003	1.437	1.000	0.043	5.17	5	6	8	1.013
	200	1.0000	0.0056	1.003	1.368	1.000	0.051	5.09	4	6	8	1.014
	300	0.9999	0.0035	1.003	1.487	1.000	0.077	5.05	4	6	7	1.015
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0113	1.003	1.376	1.000	0.067	5.09	4	6	8	1.012
	200	1.0000	0.0053	1.002	1.310	1.000	0.075	5.03	4	6	7	1.008
	300	0.9999	0.0033	1.003	1.422	1.000	0.101	4.99	4	6	7	1.009
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0100	1.002	1.304	1.000	0.119	4.96	4	6	7	1.005
	200	0.9999	0.0047	1.002	1.316	1.000	0.139	4.91	4	5.5	7	1.003
	300	0.9996	0.0030	1.002	1.465	0.999	0.166	4.88	4	5	7	1.004

Notes: See notes to Table 55.

Table 183: MC findings for DGPIV(b)

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0206	1.005	1.826	1.000	0.000	5.98	5	7	10	1.066
	200	1.0000	0.0098	1.005	1.911	1.000	0.000	5.92	5	7	10	1.078
	300	1.0000	0.0064	1.006	1.932	1.000	0.000	5.89	5	7	10	1.091
$p = 0.05$, $\delta = 1$	100	1.0000	0.0180	1.003	1.631	1.000	0.000	5.73	5	7	9	1.036
	200	1.0000	0.0086	1.003	1.694	1.000	0.000	5.68	5	7	10	1.046
	300	1.0000	0.0056	1.004	1.709	1.000	0.000	5.64	5	7	9	1.055
$p = 0.01$, $\delta = 1$	100	1.0000	0.0149	1.002	1.438	1.000	0.000	5.43	5	6	8	1.014
	200	1.0000	0.0071	1.002	1.448	1.000	0.000	5.39	5	6	8	1.009
	300	1.0000	0.0046	1.002	1.408	1.000	0.002	5.35	5	6	8	1.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0169	1.003	1.547	1.000	0.000	5.62	5	7	8	1.025
	200	1.0000	0.0079	1.003	1.568	1.000	0.000	5.55	5	7	10	1.022
	300	1.0000	0.0050	1.003	1.548	1.000	0.001	5.48	5	7	9	1.033
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0156	1.002	1.484	1.000	0.000	5.50	5	6	8	1.017
	200	1.0000	0.0073	1.002	1.489	1.000	0.000	5.43	5	6	8	1.015
	300	1.0000	0.0046	1.002	1.425	1.000	0.002	5.37	5	6	8	1.017
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0135	1.001	1.342	1.000	0.000	5.30	5	6	7	1.006
	200	1.0000	0.0064	1.002	1.376	1.000	0.001	5.26	5	6	7	1.005
	300	1.0000	0.0041	1.002	1.317	1.000	0.004	5.21	5	6	7	1.004
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0149	1.002	1.438	1.000	0.000	5.43	5	6	8	1.014
	200	1.0000	0.0069	1.002	1.425	1.000	0.000	5.35	5	6	7	1.007
	300	1.0000	0.0043	1.002	1.363	1.000	0.002	5.28	5	6	7	1.008
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0141	1.002	1.380	1.000	0.000	5.35	5	6	8	1.009
	200	1.0000	0.0066	1.002	1.394	1.000	0.000	5.28	5	6	7	1.004
	300	1.0000	0.0042	1.002	1.322	1.000	0.004	5.23	5	6	7	1.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0126	1.001	1.293	1.000	0.001	5.21	5	6	7	1.002
	200	1.0000	0.0059	1.001	1.333	1.000	0.001	5.16	5	6	7	1.004
	300	1.0000	0.0038	1.001	1.258	1.000	0.007	5.11	5	6	7	1.002

Notes: See notes to Table 55.

Table 184: MC findings for DGPIV(b)

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.8539	0.0075	1.048	2.913	0.503	0.228	4.13	3	6	10	0.646
	200	0.8238	0.0038	1.059	3.225	0.417	0.188	4.04	2	6	9	0.593
	300	0.8034	0.0027	1.067	3.437	0.369	0.142	4.00	2	6	9	0.574
$p = 0.05$, $\delta = 1$	100	0.8269	0.0053	1.047	2.976	0.437	0.254	3.82	2	5	8	0.541
	200	0.7949	0.0025	1.057	3.218	0.349	0.200	3.68	2	5	8	0.482
	300	0.7756	0.0018	1.064	3.428	0.305	0.159	3.65	2	5	9	0.472
$p = 0.01$, $\delta = 1$	100	0.7551	0.0024	1.050	3.210	0.274	0.217	3.25	2	5	7	0.321
	200	0.7301	0.0011	1.058	3.385	0.225	0.175	3.14	2	5	6	0.292
	300	0.7083	0.0008	1.063	3.588	0.186	0.141	3.06	2	5	6	0.265
$p = 0.1$, $\delta = 1.25$	100	0.8059	0.0043	1.047	3.001	0.384	0.240	3.63	2	5	8	0.464
	200	0.7703	0.0018	1.056	3.255	0.301	0.201	3.44	2	5	7	0.402
	300	0.7481	0.0012	1.061	3.440	0.254	0.163	3.34	2	5	7	0.372
$p = 0.05$, $\delta = 1.25$	100	0.7755	0.0030	1.049	3.120	0.319	0.235	3.39	2	5	7	0.374
	200	0.7424	0.0013	1.057	3.335	0.246	0.187	3.23	2	5	7	0.320
	300	0.7165	0.0009	1.062	3.558	0.197	0.143	3.12	2	5	7	0.285
$p = 0.01$, $\delta = 1.25$	100	0.7021	0.0015	1.056	3.503	0.182	0.158	2.95	2	4	6	0.215
	200	0.6734	0.0006	1.063	3.652	0.143	0.128	2.81	2	4	6	0.177
	300	0.6533	0.0004	1.068	3.859	0.114	0.100	2.73	1	4	5	0.159
$p = 0.1$, $\delta = 1.5$	100	0.7551	0.0024	1.050	3.210	0.274	0.217	3.25	2	5	7	0.321
	200	0.7128	0.0010	1.059	3.468	0.196	0.161	3.04	2	4	7	0.256
	300	0.6865	0.0006	1.064	3.674	0.156	0.126	2.93	2	4	6	0.217
$p = 0.05$, $\delta = 1.5$	100	0.7245	0.0018	1.053	3.363	0.221	0.186	3.07	2	4	6	0.256
	200	0.6848	0.0007	1.062	3.589	0.155	0.136	2.88	2	4	6	0.195
	300	0.6595	0.0004	1.067	3.820	0.121	0.103	2.77	1	4	6	0.167
$p = 0.01$, $\delta = 1.5$	100	0.6569	0.0010	1.063	3.807	0.121	0.110	2.72	1	4	6	0.146
	200	0.6228	0.0003	1.070	3.986	0.084	0.078	2.56	1	4	5	0.106
	300	0.5994	0.0002	1.076	4.202	0.061	0.058	2.47	1	4	5	0.086

Notes: See notes to Table 55.

Table 185: MC findings for DGPIV(b)

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9960	0.0144	1.007	1.997	0.984	0.060	5.37	4	7	9	1.036
	200	0.9948	0.0071	1.009	2.261	0.979	0.066	5.37	4	7	9	1.042
	300	0.9926	0.0046	1.011	2.496	0.971	0.082	5.34	4	7	9	1.055
$p = 0.05$, $\delta = 1$	100	0.9946	0.0126	1.006	1.940	0.979	0.089	5.18	4	6	8	1.016
	200	0.9936	0.0060	1.007	2.153	0.975	0.102	5.15	4	6	9	1.011
	300	0.9904	0.0038	1.008	2.403	0.962	0.129	5.09	4	6	9	1.008
$p = 0.01$, $\delta = 1$	100	0.9880	0.0097	1.005	2.175	0.952	0.173	4.88	4	6	8	0.965
	200	0.9859	0.0046	1.006	2.419	0.944	0.197	4.84	4	6	7	0.960
	300	0.9834	0.0028	1.006	2.539	0.934	0.241	4.76	4	6	8	0.952
$p = 0.1$, $\delta = 1.25$	100	0.9934	0.0114	1.005	1.935	0.974	0.110	5.07	4	6	8	0.998
	200	0.9918	0.0053	1.006	2.170	0.967	0.144	5.00	4	6	8	0.995
	300	0.9876	0.0032	1.007	2.402	0.951	0.181	4.91	4	6	8	0.977
$p = 0.05$, $\delta = 1.25$	100	0.9909	0.0103	1.005	2.032	0.964	0.149	4.96	4	6	8	0.978
	200	0.9878	0.0047	1.006	2.353	0.951	0.184	4.88	4	6	7	0.970
	300	0.9845	0.0029	1.006	2.496	0.938	0.231	4.79	4	6	8	0.957
$p = 0.01$, $\delta = 1.25$	100	0.9821	0.0082	1.006	2.422	0.929	0.247	4.72	4	5.5	7	0.935
	200	0.9775	0.0037	1.007	2.752	0.910	0.281	4.64	4	5	6	0.914
	300	0.9744	0.0023	1.007	2.921	0.898	0.324	4.57	4	5	7	0.910
$p = 0.1$, $\delta = 1.5$	100	0.9880	0.0097	1.005	2.175	0.952	0.173	4.88	4	6	8	0.965
	200	0.9841	0.0043	1.006	2.499	0.937	0.219	4.79	4	6	7	0.950
	300	0.9793	0.0026	1.007	2.705	0.917	0.267	4.69	4	6	8	0.931
$p = 0.05$, $\delta = 1.5$	100	0.9845	0.0088	1.006	2.316	0.938	0.219	4.78	4	6	8	0.950
	200	0.9795	0.0039	1.006	2.663	0.918	0.263	4.68	4	5	6	0.923
	300	0.9750	0.0024	1.007	2.908	0.900	0.305	4.60	4	5	7	0.917
$p = 0.01$, $\delta = 1.5$	100	0.9741	0.0070	1.007	2.800	0.898	0.325	4.57	4	5	7	0.902
	200	0.9645	0.0030	1.009	3.340	0.859	0.366	4.45	3	5	6	0.860
	300	0.9608	0.0018	1.010	3.504	0.844	0.407	4.38	3	5	6	0.849

Notes: See notes to Table 55.

Table 186: MC findings for DGPIV(b)

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0178	1.004	1.745	1.000	0.000	5.70	5	7	9	1.039
	200	1.0000	0.0083	1.005	1.823	1.000	0.006	5.63	5	7	9	1.062
	300	1.0000	0.0054	1.005	1.900	1.000	0.003	5.60	5	7	9	1.061
$p = 0.05$, $\delta = 1$	100	1.0000	0.0157	1.003	1.603	1.000	0.002	5.51	5	7	9	1.025
	200	1.0000	0.0073	1.003	1.644	1.000	0.008	5.44	5	7	9	1.041
	300	0.9999	0.0047	1.003	1.693	1.000	0.005	5.40	5	6	8	1.038
$p = 0.01$, $\delta = 1$	100	1.0000	0.0129	1.002	1.392	1.000	0.011	5.24	5	6	9	1.007
	200	0.9996	0.0060	1.002	1.446	0.999	0.022	5.17	5	6	8	1.010
	300	0.9999	0.0039	1.002	1.445	1.000	0.022	5.16	5	6	7	1.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0147	1.003	1.532	1.000	0.004	5.41	5	6	9	1.015
	200	1.0000	0.0066	1.003	1.516	1.000	0.010	5.30	5	6	8	1.024
	300	0.9999	0.0043	1.002	1.545	1.000	0.012	5.26	5	6	8	1.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0134	1.002	1.433	1.000	0.005	5.29	5	6	9	1.009
	200	0.9999	0.0062	1.002	1.451	1.000	0.020	5.21	5	6	8	1.017
	300	0.9999	0.0040	1.002	1.458	1.000	0.020	5.18	5	6	7	1.013
$p = 0.01$, $\delta = 1.25$	100	0.9996	0.0118	1.001	1.417	0.999	0.023	5.13	5	6	7	1.003
	200	0.9995	0.0054	1.002	1.394	0.998	0.045	5.06	5	6	7	1.004
	300	0.9998	0.0036	1.001	1.364	0.999	0.049	5.05	4.5	6	7	1.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0129	1.002	1.392	1.000	0.011	5.24	5	6	9	1.007
	200	0.9996	0.0058	1.002	1.416	0.999	0.024	5.13	5	6	7	1.006
	300	0.9999	0.0038	1.002	1.392	1.000	0.029	5.12	5	6	7	1.007
$p = 0.05$, $\delta = 1.5$	100	0.9998	0.0122	1.002	1.412	0.999	0.019	5.17	5	6	7	1.005
	200	0.9995	0.0055	1.002	1.405	0.998	0.037	5.08	5	6	7	1.003
	300	0.9998	0.0036	1.001	1.375	0.999	0.044	5.07	5	6	7	1.004
$p = 0.01$, $\delta = 1.5$	100	0.9991	0.0108	1.001	1.468	0.997	0.047	5.04	4.5	6	7	0.999
	200	0.9985	0.0051	1.002	1.556	0.994	0.076	4.99	4	6	7	0.996
	300	0.9985	0.0033	1.001	1.582	0.994	0.086	4.96	4	6	7	0.995

Notes: See notes to Table 55.

Table 187: MC findings for DGPIV(b)

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.6234	0.0049	1.045	2.477	0.107	0.062	2.96	1	5	8	0.238
	200	0.5781	0.0025	1.055	2.791	0.064	0.038	2.80	1	5	7	0.216
	300	0.5496	0.0020	1.066	3.102	0.045	0.020	2.78	1	5	8	0.236
$p = 0.05$, $\delta = 1$	100	0.5774	0.0033	1.044	2.471	0.065	0.045	2.63	1	4	7	0.152
	200	0.5365	0.0017	1.054	2.745	0.041	0.029	2.47	0	4	6	0.138
	300	0.5109	0.0012	1.061	2.997	0.029	0.020	2.40	0	4	8	0.150
$p = 0.01$, $\delta = 1$	100	0.4826	0.0015	1.051	2.629	0.026	0.022	2.07	0	4	6	0.061
	200	0.4449	0.0007	1.060	2.838	0.017	0.015	1.91	0	4	5	0.054
	300	0.4233	0.0005	1.065	2.992	0.010	0.009	1.83	0	3	5	0.057
$p = 0.1$, $\delta = 1.25$	100	0.5495	0.0026	1.045	2.494	0.049	0.038	2.45	0	4	7	0.109
	200	0.4988	0.0011	1.056	2.759	0.027	0.022	2.22	0	4	6	0.094
	300	0.4659	0.0008	1.063	3.005	0.016	0.013	2.10	0	4	7	0.095
$p = 0.05$, $\delta = 1.25$	100	0.5089	0.0018	1.048	2.562	0.032	0.027	2.21	0	4	7	0.074
	200	0.4618	0.0007	1.057	2.800	0.020	0.017	1.99	0	4	5	0.062
	300	0.4331	0.0005	1.064	2.984	0.011	0.009	1.89	0	4	5	0.063
$p = 0.01$, $\delta = 1.25$	100	0.4241	0.0009	1.057	2.781	0.014	0.013	1.79	0	3	5	0.035
	200	0.3774	0.0003	1.068	2.987	0.006	0.005	1.58	0	3	5	0.023
	300	0.3426	0.0003	1.077	3.181	0.003	0.003	1.45	0	3	5	0.028
$p = 0.1$, $\delta = 1.5$	100	0.4826	0.0015	1.051	2.629	0.026	0.022	2.07	0	4	6	0.061
	200	0.4288	0.0006	1.061	2.856	0.013	0.011	1.82	0	3	5	0.044
	300	0.3911	0.0004	1.069	3.057	0.006	0.005	1.67	0	3	5	0.042
$p = 0.05$, $\delta = 1.5$	100	0.4474	0.0011	1.054	2.711	0.018	0.017	1.90	0	3	6	0.040
	200	0.3909	0.0004	1.066	2.952	0.008	0.007	1.64	0	3	5	0.029
	300	0.3534	0.0003	1.075	3.149	0.003	0.003	1.50	0	3	5	0.032
$p = 0.01$, $\delta = 1.5$	100	0.3659	0.0005	1.067	2.940	0.005	0.005	1.52	0	3	4	0.015
	200	0.3149	0.0002	1.081	3.135	0.003	0.003	1.29	0	3	4	0.010
	300	0.2835	0.0001	1.088	3.327	0.001	0.001	1.17	0	3	4	0.009

Notes: See notes to Table 55.

Table 188: MC findings for DGPIV(b)

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9359	0.0101	1.012	2.639	0.745	0.198	4.71	3	6	8	0.787
	200	0.9144	0.0046	1.014	2.953	0.661	0.215	4.55	3	6	10	0.733
	300	0.9033	0.0031	1.017	3.201	0.622	0.208	4.53	3	6	9	0.717
$p = 0.05$, $\delta = 1$	100	0.9190	0.0082	1.012	2.746	0.682	0.237	4.46	3	6	8	0.722
	200	0.8948	0.0035	1.015	3.005	0.588	0.248	4.27	3	6	8	0.633
	300	0.8844	0.0023	1.016	3.165	0.553	0.243	4.21	3	6	8	0.614
$p = 0.01$, $\delta = 1$	100	0.8759	0.0051	1.013	3.096	0.525	0.288	4.00	3	5	6	0.541
	200	0.8531	0.0021	1.017	3.259	0.441	0.261	3.83	3	5	7	0.463
	300	0.8445	0.0013	1.017	3.343	0.418	0.269	3.77	3	5	7	0.443
$p = 0.1$, $\delta = 1.25$	100	0.9056	0.0071	1.012	2.853	0.633	0.254	4.30	3	6	7	0.663
	200	0.8789	0.0028	1.015	3.077	0.529	0.267	4.07	3	5	7	0.561
	300	0.8654	0.0017	1.016	3.205	0.485	0.266	3.96	3	5	8	0.517
$p = 0.05$, $\delta = 1.25$	100	0.8898	0.0058	1.013	2.971	0.574	0.284	4.11	3	5	7	0.596
	200	0.8598	0.0023	1.016	3.216	0.462	0.264	3.89	3	5	7	0.486
	300	0.8495	0.0014	1.016	3.306	0.433	0.272	3.81	3	5	7	0.460
$p = 0.01$, $\delta = 1.25$	100	0.8444	0.0038	1.015	3.351	0.416	0.272	3.74	3	5	6	0.429
	200	0.8204	0.0014	1.018	3.478	0.337	0.243	3.55	3	5	6	0.350
	300	0.8066	0.0009	1.019	3.585	0.299	0.224	3.48	2	5	6	0.314
$p = 0.1$, $\delta = 1.5$	100	0.8759	0.0051	1.013	3.096	0.525	0.288	4.00	3	5	6	0.541
	200	0.8440	0.0019	1.017	3.325	0.411	0.255	3.75	3	5	6	0.430
	300	0.8294	0.0011	1.017	3.435	0.368	0.253	3.65	3	5	6	0.390
$p = 0.05$, $\delta = 1.5$	100	0.8566	0.0042	1.014	3.243	0.457	0.284	3.83	3	5	6	0.471
	200	0.8273	0.0015	1.018	3.425	0.357	0.247	3.60	3	5	6	0.370
	300	0.8124	0.0009	1.018	3.541	0.314	0.231	3.51	2	5	6	0.330
$p = 0.01$, $\delta = 1.5$	100	0.8153	0.0029	1.017	3.598	0.325	0.239	3.54	2	5	6	0.333
	200	0.7868	0.0009	1.020	3.734	0.239	0.189	3.33	2	5	6	0.244
	300	0.7720	0.0006	1.021	3.835	0.213	0.175	3.25	2	4	6	0.221

Notes: See notes to Table 55.

Table 189: MC findings for DGPIV(b)

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9881	0.0139	1.005	2.158	0.953	0.065	5.29	4	7	9	0.980
	200	0.9845	0.0066	1.006	2.388	0.938	0.079	5.22	4	7	11	0.973
	300	0.9770	0.0043	1.006	2.661	0.908	0.091	5.17	4	6	8	0.955
$p = 0.05$, $\delta = 1$	100	0.9830	0.0120	1.004	2.209	0.932	0.099	5.08	4	6	9	0.945
	200	0.9784	0.0056	1.005	2.455	0.914	0.119	5.01	4	6	10	0.931
	300	0.9699	0.0037	1.006	2.717	0.880	0.125	4.96	4	6	8	0.911
$p = 0.01$, $\delta = 1$	100	0.9669	0.0093	1.004	2.585	0.868	0.178	4.76	4	6	8	0.874
	200	0.9594	0.0043	1.005	2.903	0.838	0.200	4.68	3.5	6	7	0.847
	300	0.9518	0.0027	1.006	3.009	0.807	0.212	4.61	3	6	8	0.817
$p = 0.1$, $\delta = 1.25$	100	0.9783	0.0111	1.004	2.322	0.913	0.119	4.98	4	6	9	0.928
	200	0.9721	0.0050	1.005	2.608	0.889	0.156	4.86	4	6	8	0.902
	300	0.9624	0.0032	1.006	2.817	0.850	0.164	4.80	4	6	8	0.868
$p = 0.05$, $\delta = 1.25$	100	0.9720	0.0099	1.004	2.471	0.888	0.153	4.84	4	6	8	0.897
	200	0.9636	0.0044	1.005	2.790	0.855	0.188	4.73	4	6	7	0.864
	300	0.9543	0.0028	1.006	2.966	0.817	0.203	4.66	4	6	8	0.828
$p = 0.01$, $\delta = 1.25$	100	0.9510	0.0080	1.006	2.972	0.804	0.231	4.57	3	5	7	0.807
	200	0.9389	0.0035	1.007	3.393	0.757	0.249	4.45	3	5	7	0.760
	300	0.9310	0.0022	1.008	3.469	0.725	0.275	4.38	3	5	7	0.733
$p = 0.1$, $\delta = 1.5$	100	0.9669	0.0093	1.004	2.585	0.868	0.178	4.76	4	6	8	0.874
	200	0.9534	0.0041	1.006	3.052	0.814	0.211	4.61	3	6	7	0.820
	300	0.9445	0.0025	1.007	3.173	0.779	0.236	4.53	3	5	7	0.787
$p = 0.05$, $\delta = 1.5$	100	0.9593	0.0084	1.005	2.758	0.837	0.217	4.65	4	6	7	0.840
	200	0.9435	0.0037	1.006	3.298	0.775	0.240	4.50	3	5	7	0.780
	300	0.9341	0.0023	1.008	3.401	0.737	0.266	4.41	3	5	7	0.745
$p = 0.01$, $\delta = 1.5$	100	0.9329	0.0067	1.007	3.383	0.732	0.278	4.38	3	5	7	0.734
	200	0.9185	0.0028	1.008	3.802	0.676	0.305	4.23	3	5	6	0.678
	300	0.9051	0.0018	1.010	3.980	0.623	0.314	4.14	3	5	6	0.626

Notes: See notes to Table 55.

3.5 Findings for designs with nonzero slopes (all variables are signals)

Table 190: MC findings for DGPV

$T = 100$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method						
$p = 0.1$, $\delta = 1$	100	0.2806	0.0042	0.984	0.588	0.000	3.46	2	5	10	0.210
	200	0.2657	0.0026	0.994	0.673	0.000	3.41	2	5	8	0.268
	300	0.2607	0.0019	0.997	0.676	0.000	3.42	2	5	10	0.277
$p = 0.05$, $\delta = 1$	100	0.2664	0.0027	0.979	0.530	0.000	3.17	2	5	8	0.152
	200	0.2550	0.0016	0.987	0.600	0.000	3.11	2	5	7	0.181
	300	0.2503	0.0012	0.989	0.584	0.000	3.10	2	5	9	0.190
$p = 0.01$, $\delta = 1$	100	0.2420	0.0009	0.975	0.448	0.000	2.75	2	4	6	0.066
	200	0.2329	0.0006	0.979	0.498	0.000	2.67	2	4	7	0.076
	300	0.2300	0.0004	0.980	0.480	0.000	2.66	2	4	8	0.085
$p = 0.1$, $\delta = 1.25$	100	0.2579	0.0020	0.978	0.504	0.000	3.02	2	5	7	0.122
	200	0.2451	0.0010	0.982	0.544	0.000	2.89	2	4	7	0.121
	300	0.2407	0.0008	0.984	0.530	0.000	2.87	2	4	9	0.131
$p = 0.05$, $\delta = 1.25$	100	0.2482	0.0013	0.976	0.470	0.000	2.84	2	4	6	0.086
	200	0.2364	0.0007	0.979	0.506	0.000	2.73	2	4	7	0.083
	300	0.2318	0.0005	0.981	0.489	0.000	2.69	2	4	8	0.093
$p = 0.01$, $\delta = 1.25$	100	0.2271	0.0004	0.974	0.421	0.000	2.54	2	4	5	0.041
	200	0.2194	0.0003	0.977	0.457	0.000	2.47	2	4	6	0.045
	300	0.2165	0.0002	0.978	0.433	0.000	2.44	2	4	6	0.044
$p = 0.1$, $\delta = 1.5$	100	0.2420	0.0009	0.975	0.448	0.000	2.75	2	4	6	0.066
	200	0.2286	0.0005	0.978	0.486	0.000	2.60	2	4	6	0.063
	300	0.2244	0.0003	0.979	0.455	0.000	2.56	2	4	7	0.064
$p = 0.05$, $\delta = 1.5$	100	0.2325	0.0007	0.974	0.436	0.000	2.62	2	4	6	0.051
	200	0.2221	0.0003	0.977	0.459	0.000	2.50	2	4	6	0.048
	300	0.2177	0.0002	0.978	0.436	0.000	2.46	2	4	6	0.047
$p = 0.01$, $\delta = 1.5$	100	0.2164	0.0002	0.973	0.398	0.000	2.40	2	3	5	0.021
	200	0.2080	0.0001	0.976	0.422	0.000	2.31	2	3	4	0.020
	300	0.2041	0.0001	0.977	0.407	0.000	2.28	2	3	6	0.025

Notes: See notes to Table 91.

Table 191: MC findings for DGPV

$T = 300$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.3864	0.0030	0.997	0.691	0.000	4.52	3	6	10	0.192
	200	0.3682	0.0016	0.999	0.728	0.000	4.35	3	6	8	0.192
	300	0.3623	0.0012	1.000	0.770	0.000	4.32	3	6	9	0.203
$p = 0.05$, $\delta = 1$	100	0.3710	0.0016	0.996	0.633	0.000	4.23	3	6	9	0.124
	200	0.3550	0.0010	0.997	0.663	0.000	4.09	3	6	8	0.128
	300	0.3500	0.0007	0.997	0.682	0.000	4.04	3	5	8	0.129
$p = 0.01$, $\delta = 1$	100	0.3424	0.0004	0.995	0.561	0.000	3.80	3	5	8	0.054
	200	0.3311	0.0002	0.996	0.579	0.000	3.69	3	5	7	0.052
	300	0.3262	0.0002	0.996	0.583	0.000	3.64	3	5	7	0.045
$p = 0.1$, $\delta = 1.25$	100	0.3615	0.0011	0.996	0.609	0.000	4.08	3	5	8	0.099
	200	0.3450	0.0005	0.996	0.612	0.000	3.89	3	5	8	0.083
	300	0.3379	0.0004	0.996	0.623	0.000	3.82	3	5	7	0.080
$p = 0.05$, $\delta = 1.25$	100	0.3492	0.0007	0.995	0.581	0.000	3.90	3	5	8	0.068
	200	0.3355	0.0003	0.996	0.586	0.000	3.74	3	5	7	0.056
	300	0.3282	0.0002	0.996	0.595	0.000	3.67	3	5	7	0.052
$p = 0.01$, $\delta = 1.25$	100	0.3256	0.0002	0.995	0.534	0.000	3.60	3	5	7	0.027
	200	0.3166	0.0001	0.995	0.550	0.000	3.50	3	5	7	0.030
	300	0.3116	0.0001	0.995	0.545	0.000	3.45	3	4	6	0.022
$p = 0.1$, $\delta = 1.5$	100	0.3424	0.0004	0.995	0.561	0.000	3.80	3	5	8	0.054
	200	0.3266	0.0002	0.996	0.571	0.000	3.63	3	5	7	0.042
	300	0.3201	0.0001	0.996	0.561	0.000	3.55	3	5	7	0.034
$p = 0.05$, $\delta = 1.5$	100	0.3317	0.0002	0.995	0.541	0.000	3.67	3	5	8	0.034
	200	0.3199	0.0001	0.995	0.557	0.000	3.54	3	5	7	0.033
	300	0.3137	0.0001	0.995	0.550	0.000	3.47	3	4	6	0.023
$p = 0.01$, $\delta = 1.5$	100	0.3125	0.0001	0.995	0.521	0.000	3.44	3	4	7	0.015
	200	0.3038	0.0001	0.995	0.534	0.000	3.35	3	4	6	0.011
	300	0.2990	0.0000	0.995	0.528	0.000	3.29	3	4	6	0.009

Notes: See notes to Table 91.

Table 192: MC findings for DGPV

$T = 500$, $R^2 = 70\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.4350	0.0031	1.000	0.784	0.000	5.06	4	7	9	0.197
	200	0.4183	0.0015	1.000	0.801	0.000	4.88	4	7	10	0.190
	300	0.4140	0.0011	1.000	0.807	0.000	4.86	4	7	10	0.194
$p = 0.05$, $\delta = 1$	100	0.4206	0.0018	0.999	0.722	0.000	4.79	4	6	9	0.134
	200	0.4053	0.0008	1.000	0.732	0.000	4.62	4	6	9	0.121
	300	0.4012	0.0006	1.000	0.726	0.000	4.57	4	6	8	0.116
$p = 0.01$, $\delta = 1$	100	0.3915	0.0005	0.998	0.639	0.000	4.35	3	6	8	0.053
	200	0.3811	0.0002	0.999	0.655	0.000	4.23	3	5	7	0.050
	300	0.3773	0.0001	0.999	0.641	0.000	4.19	3	5	7	0.041
$p = 0.1$, $\delta = 1.25$	100	0.4117	0.0013	0.999	0.695	0.000	4.65	4	6	9	0.109
	200	0.3948	0.0005	0.999	0.691	0.000	4.44	3	6	7	0.085
	300	0.3899	0.0003	0.999	0.669	0.000	4.37	3	6	7	0.066
$p = 0.05$, $\delta = 1.25$	100	0.3988	0.0008	0.998	0.655	0.000	4.46	4	6	9	0.073
	200	0.3854	0.0003	0.999	0.661	0.000	4.29	3	5	7	0.057
	300	0.3800	0.0002	0.999	0.648	0.000	4.23	3	5	7	0.047
$p = 0.01$, $\delta = 1.25$	100	0.3757	0.0002	0.998	0.610	0.000	4.15	3	5	7	0.029
	200	0.3653	0.0001	0.998	0.615	0.000	4.03	3	5	7	0.022
	300	0.3612	0.0001	0.998	0.610	0.000	3.99	3	5	7	0.020
$p = 0.1$, $\delta = 1.5$	100	0.3915	0.0005	0.998	0.639	0.000	4.35	3	6	8	0.053
	200	0.3763	0.0002	0.998	0.644	0.000	4.17	3	5	7	0.041
	300	0.3706	0.0001	0.998	0.626	0.000	4.10	3	5	7	0.031
$p = 0.05$, $\delta = 1.5$	100	0.3813	0.0003	0.998	0.623	0.000	4.22	3	5	7	0.037
	200	0.3688	0.0001	0.998	0.622	0.000	4.07	3	5	7	0.027
	300	0.3635	0.0001	0.998	0.616	0.000	4.02	3	5	7	0.022
$p = 0.01$, $\delta = 1.5$	100	0.3643	0.0001	0.998	0.597	0.000	4.02	3	5	6	0.016
	200	0.3509	0.0000	0.998	0.609	0.000	3.86	3	5	7	0.010
	300	0.3460	0.0000	0.999	0.602	0.000	3.81	3	5	7	0.012

Notes: See notes to Table 91.

Table 193: MC findings for DGPV

$T = 100$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.2420	0.0038	0.978	0.522	0.000	3.00	2	5	8	0.183
	200	0.2337	0.0024	0.984	0.627	0.000	3.03	2	5	8	0.231
	300	0.2253	0.0018	0.984	0.603	0.000	2.98	2	5	8	0.236
$p = 0.05$, $\delta = 1$	100	0.2296	0.0024	0.974	0.478	0.000	2.74	2	4	7	0.133
	200	0.2220	0.0015	0.977	0.550	0.000	2.72	2	4	6	0.150
	300	0.2154	0.0011	0.977	0.520	0.000	2.69	2	4	7	0.158
$p = 0.01$, $\delta = 1$	100	0.2073	0.0009	0.968	0.409	0.000	2.36	1	4	5	0.057
	200	0.2000	0.0005	0.969	0.426	0.000	2.29	1	4	6	0.063
	300	0.1950	0.0004	0.970	0.433	0.000	2.27	1	4	6	0.069
$p = 0.1$, $\delta = 1.25$	100	0.2225	0.0018	0.971	0.453	0.000	2.60	2	4	7	0.104
	200	0.2133	0.0010	0.973	0.491	0.000	2.53	1	4	6	0.106
	300	0.2055	0.0007	0.973	0.469	0.000	2.47	1	4	6	0.108
$p = 0.05$, $\delta = 1.25$	100	0.2128	0.0012	0.969	0.427	0.000	2.45	1	4	6	0.073
	200	0.2035	0.0006	0.970	0.439	0.000	2.35	1	4	6	0.076
	300	0.1970	0.0005	0.970	0.441	0.000	2.30	1	4	6	0.081
$p = 0.01$, $\delta = 1.25$	100	0.1928	0.0004	0.966	0.371	0.000	2.16	1	3	5	0.027
	200	0.1870	0.0002	0.967	0.395	0.000	2.10	1	3	6	0.031
	300	0.1795	0.0002	0.968	0.390	0.000	2.03	1	3	5	0.035
$p = 0.1$, $\delta = 1.5$	100	0.2073	0.0009	0.968	0.409	0.000	2.36	1	4	5	0.057
	200	0.1965	0.0004	0.969	0.414	0.000	2.24	1	3	6	0.052
	300	0.1891	0.0003	0.969	0.410	0.000	2.17	1	3	5	0.053
$p = 0.05$, $\delta = 1.5$	100	0.1972	0.0005	0.966	0.377	0.000	2.21	1	3	5	0.033
	200	0.1894	0.0003	0.967	0.395	0.000	2.13	1	3	6	0.036
	300	0.1817	0.0002	0.968	0.393	0.000	2.06	1	3	5	0.039
$p = 0.01$, $\delta = 1.5$	100	0.1830	0.0002	0.966	0.363	0.000	2.03	1	3	5	0.018
	200	0.1744	0.0001	0.967	0.364	0.000	1.94	1	3	4	0.016
	300	0.1681	0.0001	0.967	0.362	0.000	1.87	1	3	4	0.015

Notes: See notes to Table 91.

Table 194: MC findings for DGPV

$T = 300$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.3452	0.0028	0.995	0.610	0.000	4.05	3	6	8	0.130
	200	0.3285	0.0016	0.997	0.672	0.000	3.92	3	6	8	0.161
	300	0.3215	0.0011	0.997	0.688	0.000	3.86	3	5	8	0.164
$p = 0.05$, $\delta = 1$	100	0.3319	0.0016	0.993	0.549	0.000	3.80	3	5	8	0.084
	200	0.3183	0.0010	0.995	0.600	0.000	3.68	3	5	8	0.109
	300	0.3115	0.0007	0.995	0.597	0.000	3.62	3	5	7	0.100
$p = 0.01$, $\delta = 1$	100	0.3069	0.0005	0.991	0.469	0.000	3.42	3	5	6	0.032
	200	0.2972	0.0003	0.993	0.493	0.000	3.32	2	4	7	0.038
	300	0.2917	0.0002	0.993	0.485	0.000	3.27	2	4	6	0.037
$p = 0.1$, $\delta = 1.25$	100	0.3232	0.0011	0.992	0.519	0.000	3.65	3	5	7	0.061
	200	0.3098	0.0006	0.994	0.550	0.000	3.52	3	5	8	0.071
	300	0.3012	0.0004	0.994	0.527	0.000	3.42	3	5	6	0.057
$p = 0.05$, $\delta = 1.25$	100	0.3130	0.0007	0.991	0.486	0.000	3.50	3	5	7	0.040
	200	0.3005	0.0004	0.993	0.503	0.000	3.37	3	5	7	0.047
	300	0.2939	0.0002	0.993	0.496	0.000	3.30	2	4	6	0.041
$p = 0.01$, $\delta = 1.25$	100	0.2935	0.0002	0.991	0.441	0.000	3.25	2	4	6	0.015
	200	0.2825	0.0001	0.992	0.460	0.000	3.13	2	4	6	0.017
	300	0.2775	0.0001	0.992	0.432	0.000	3.07	2	4	6	0.012
$p = 0.1$, $\delta = 1.5$	100	0.3069	0.0005	0.991	0.469	0.000	3.42	3	5	6	0.032
	200	0.2931	0.0002	0.992	0.486	0.000	3.27	2	4	7	0.032
	300	0.2854	0.0001	0.993	0.463	0.000	3.18	2	4	6	0.027
$p = 0.05$, $\delta = 1.5$	100	0.2990	0.0003	0.991	0.447	0.000	3.31	2	4	6	0.017
	200	0.2856	0.0002	0.992	0.470	0.000	3.17	2	4	7	0.022
	300	0.2792	0.0001	0.992	0.438	0.000	3.09	2	4	6	0.015
$p = 0.01$, $\delta = 1.5$	100	0.2814	0.0001	0.991	0.422	0.000	3.10	2	4	6	0.006
	200	0.2705	0.0001	0.992	0.441	0.000	2.99	2	4	5	0.009
	300	0.2655	0.0000	0.992	0.416	0.000	2.93	2	4	5	0.005

Notes: See notes to Table 91.

Table 195: MC findings for DGPV

$T = 500$, $R^2 = 50\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.3944	0.0024	0.998	0.649	0.000	4.55	3	6	10	0.112
	200	0.3808	0.0013	0.998	0.695	0.000	4.44	3	6	9	0.125
	300	0.3763	0.0009	0.999	0.703	0.000	4.41	3	6	9	0.129
$p = 0.05$, $\delta = 1$	100	0.3804	0.0014	0.997	0.592	0.000	4.31	3	6	9	0.073
	200	0.3693	0.0007	0.997	0.632	0.000	4.20	3	6	8	0.077
	300	0.3648	0.0005	0.997	0.622	0.000	4.16	3	6	8	0.076
$p = 0.01$, $\delta = 1$	100	0.3564	0.0003	0.996	0.525	0.000	3.95	3	5	9	0.027
	200	0.3448	0.0002	0.996	0.540	0.000	3.83	3	5	7	0.027
	300	0.3421	0.0001	0.996	0.532	0.000	3.81	3	5	7	0.026
$p = 0.1$, $\delta = 1.25$	100	0.3736	0.0009	0.997	0.568	0.000	4.19	3	6	9	0.055
	200	0.3582	0.0004	0.996	0.584	0.000	4.03	3	5	8	0.049
	300	0.3543	0.0003	0.996	0.563	0.000	3.97	3	5	8	0.045
$p = 0.05$, $\delta = 1.25$	100	0.3631	0.0005	0.996	0.538	0.000	4.04	3	5	9	0.034
	200	0.3474	0.0003	0.996	0.551	0.000	3.87	3	5	7	0.033
	300	0.3448	0.0002	0.996	0.538	0.000	3.84	3	5	8	0.029
$p = 0.01$, $\delta = 1.25$	100	0.3402	0.0001	0.996	0.496	0.000	3.75	3	5	7	0.011
	200	0.3283	0.0001	0.996	0.506	0.000	3.63	3	5	6	0.011
	300	0.3261	0.0001	0.996	0.502	0.000	3.61	3	5	7	0.012
$p = 0.1$, $\delta = 1.5$	100	0.3564	0.0003	0.996	0.525	0.000	3.95	3	5	9	0.027
	200	0.3399	0.0002	0.996	0.531	0.000	3.77	3	5	7	0.023
	300	0.3357	0.0001	0.996	0.512	0.000	3.72	3	5	7	0.016
$p = 0.05$, $\delta = 1.5$	100	0.3462	0.0002	0.996	0.502	0.000	3.82	3	5	8	0.013
	200	0.3318	0.0001	0.996	0.512	0.000	3.67	3	5	6	0.014
	300	0.3283	0.0001	0.996	0.506	0.000	3.63	3	5	7	0.013
$p = 0.01$, $\delta = 1.5$	100	0.3268	0.0001	0.996	0.482	0.000	3.60	3	5	7	0.007
	200	0.3160	0.0000	0.996	0.483	0.000	3.48	3	4	6	0.003
	300	0.3127	0.0000	0.996	0.483	0.000	3.45	3	4	6	0.004

Notes: See notes to Table 91.

Table 196: MC findings for DGPV

$T = 100$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.1882	0.0036	0.975	0.498	0.000	2.39	1	4	7	0.132
	200	0.1777	0.0022	0.982	0.581	0.000	2.36	1	4	7	0.161
	300	0.1718	0.0017	0.990	0.645	0.000	2.38	1	4	7	0.184
$p = 0.05$, $\delta = 1$	100	0.1755	0.0022	0.971	0.458	0.000	2.12	1	4	7	0.096
	200	0.1657	0.0014	0.977	0.528	0.000	2.08	1	4	6	0.106
	300	0.1597	0.0011	0.983	0.575	0.000	2.07	1	4	7	0.125
$p = 0.01$, $\delta = 1$	100	0.1491	0.0007	0.968	0.418	0.000	1.70	1	3	5	0.031
	200	0.1420	0.0004	0.972	0.478	0.000	1.65	1	3	5	0.038
	300	0.1360	0.0004	0.979	0.522	0.000	1.61	0	3	6	0.058
$p = 0.1$, $\delta = 1.25$	100	0.1676	0.0016	0.969	0.444	0.000	1.98	1	3	6	0.071
	200	0.1557	0.0009	0.974	0.492	0.000	1.88	1	3	6	0.072
	300	0.1480	0.0007	0.980	0.536	0.000	1.82	1	3	6	0.089
$p = 0.05$, $\delta = 1.25$	100	0.1557	0.0010	0.968	0.427	0.000	1.80	1	3	5	0.045
	200	0.1462	0.0005	0.972	0.477	0.000	1.70	1	3	6	0.044
	300	0.1383	0.0004	0.979	0.524	0.000	1.65	0	3	6	0.061
$p = 0.01$, $\delta = 1.25$	100	0.1350	0.0003	0.969	0.432	0.000	1.51	0	3	5	0.017
	200	0.1261	0.0002	0.975	0.494	0.000	1.42	0	3	5	0.015
	300	0.1213	0.0002	0.980	0.535	0.000	1.39	0	3	5	0.033
$p = 0.1$, $\delta = 1.5$	100	0.1491	0.0007	0.968	0.418	0.000	1.70	1	3	5	0.031
	200	0.1376	0.0004	0.972	0.480	0.000	1.58	0	3	5	0.032
	300	0.1300	0.0003	0.979	0.519	0.000	1.52	0	3	5	0.046
$p = 0.05$, $\delta = 1.5$	100	0.1405	0.0004	0.969	0.424	0.000	1.58	1	3	5	0.021
	200	0.1295	0.0002	0.974	0.493	0.000	1.47	0	3	5	0.020
	300	0.1229	0.0002	0.980	0.533	0.000	1.42	0	3	5	0.037
$p = 0.01$, $\delta = 1.5$	100	0.1222	0.0002	0.974	0.469	0.000	1.36	0	2	4	0.008
	200	0.1112	0.0001	0.980	0.541	0.000	1.24	0	2	5	0.007
	300	0.1056	0.0001	0.988	0.581	0.000	1.19	0	2	4	0.016

Notes: See notes to Table 91.

Table 197: MC findings for DGPV

$T = 300$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.2920	0.0023	0.994	0.525	0.000	3.42	2	5	9	0.100
	200	0.2788	0.0013	0.994	0.597	0.000	3.32	2	5	8	0.122
	300	0.2740	0.0009	0.994	0.597	0.000	3.28	2	5	7	0.117
$p = 0.05$, $\delta = 1$	100	0.2789	0.0014	0.992	0.469	0.000	3.19	2	5	7	0.064
	200	0.2668	0.0008	0.992	0.512	0.000	3.08	2	5	7	0.073
	300	0.2630	0.0005	0.992	0.524	0.000	3.05	2	4	7	0.070
$p = 0.01$, $\delta = 1$	100	0.2535	0.0004	0.991	0.386	0.000	2.82	2	4	6	0.019
	200	0.2440	0.0002	0.990	0.419	0.000	2.73	2	4	6	0.024
	300	0.2420	0.0001	0.990	0.412	0.000	2.70	2	4	6	0.023
$p = 0.1$, $\delta = 1.25$	100	0.2713	0.0010	0.992	0.441	0.000	3.07	2	4	6	0.044
	200	0.2569	0.0005	0.991	0.470	0.000	2.92	2	4	6	0.048
	300	0.2528	0.0003	0.991	0.456	0.000	2.86	2	4	6	0.038
$p = 0.05$, $\delta = 1.25$	100	0.2602	0.0005	0.991	0.403	0.000	2.91	2	4	6	0.024
	200	0.2472	0.0003	0.990	0.435	0.000	2.77	2	4	6	0.031
	300	0.2441	0.0002	0.990	0.424	0.000	2.74	2	4	6	0.029
$p = 0.01$, $\delta = 1.25$	100	0.2385	0.0002	0.991	0.365	0.000	2.64	2	4	6	0.011
	200	0.2284	0.0001	0.990	0.377	0.000	2.53	2	4	6	0.011
	300	0.2253	0.0000	0.989	0.363	0.000	2.49	2	3	5	0.009
$p = 0.1$, $\delta = 1.5$	100	0.2535	0.0004	0.991	0.386	0.000	2.82	2	4	6	0.019
	200	0.2398	0.0002	0.990	0.407	0.000	2.67	2	4	6	0.018
	300	0.2361	0.0001	0.990	0.387	0.000	2.62	2	4	6	0.016
$p = 0.05$, $\delta = 1.5$	100	0.2447	0.0003	0.991	0.375	0.000	2.71	2	4	6	0.015
	200	0.2310	0.0001	0.990	0.381	0.000	2.56	2	4	6	0.014
	300	0.2277	0.0001	0.989	0.367	0.000	2.52	2	4	6	0.011
$p = 0.01$, $\delta = 1.5$	100	0.2257	0.0001	0.990	0.347	0.000	2.49	2	3	5	0.005
	200	0.2173	0.0000	0.990	0.359	0.000	2.40	2	3	5	0.005
	300	0.2125	0.0000	0.989	0.340	0.000	2.34	2	3	4	0.001

Notes: See notes to Table 91.

Table 198: MC findings for DGPV

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.3421	0.0023	0.997	0.574	0.000	3.96	3	6	9	0.093
	200	0.3311	0.0013	0.997	0.635	0.000	3.89	3	6	8	0.115
	300	0.3228	0.0008	0.997	0.629	0.000	3.78	3	5	8	0.102
$p = 0.05$, $\delta = 1$	100	0.3290	0.0012	0.996	0.515	0.000	3.73	3	5	9	0.051
	200	0.3192	0.0008	0.996	0.550	0.000	3.66	3	5	7	0.074
	300	0.3120	0.0004	0.996	0.555	0.000	3.56	3	5	8	0.059
$p = 0.01$, $\delta = 1$	100	0.3035	0.0004	0.995	0.445	0.000	3.37	3	4	6	0.016
	200	0.2962	0.0002	0.994	0.446	0.000	3.29	2	4	7	0.024
	300	0.2902	0.0001	0.995	0.445	0.000	3.23	2	4	6	0.019
$p = 0.1$, $\delta = 1.25$	100	0.3208	0.0008	0.995	0.487	0.000	3.60	3	5	7	0.036
	200	0.3088	0.0004	0.995	0.493	0.000	3.48	3	5	7	0.042
	300	0.3014	0.0003	0.995	0.497	0.000	3.39	2	5	7	0.036
$p = 0.05$, $\delta = 1.25$	100	0.3090	0.0005	0.995	0.462	0.000	3.44	3	5	6	0.024
	200	0.2994	0.0002	0.995	0.460	0.000	3.34	2	5	7	0.032
	300	0.2922	0.0001	0.995	0.454	0.000	3.26	2	4	6	0.021
$p = 0.01$, $\delta = 1.25$	100	0.2899	0.0001	0.995	0.413	0.000	3.20	2	4	6	0.008
	200	0.2803	0.0001	0.994	0.407	0.000	3.09	2	4	5	0.008
	300	0.2747	0.0000	0.994	0.404	0.000	3.03	2	4	6	0.005
$p = 0.1$, $\delta = 1.5$	100	0.3035	0.0004	0.995	0.445	0.000	3.37	3	4	6	0.016
	200	0.2918	0.0001	0.994	0.435	0.000	3.24	2	4	6	0.020
	300	0.2843	0.0001	0.995	0.422	0.000	3.15	2	4	6	0.011
$p = 0.05$, $\delta = 1.5$	100	0.2951	0.0002	0.995	0.429	0.000	3.26	2	4	6	0.010
	200	0.2833	0.0001	0.994	0.415	0.000	3.13	2	4	6	0.011
	300	0.2766	0.0000	0.994	0.406	0.000	3.05	2	4	6	0.005
$p = 0.01$, $\delta = 1.5$	100	0.2784	0.0000	0.994	0.391	0.000	3.07	2	4	5	0.003
	200	0.2680	0.0000	0.994	0.392	0.000	2.95	2	4	5	0.002
	300	0.2624	0.0000	0.994	0.386	0.000	2.89	2	4	6	0.002

Notes: See notes to Table 91.

4 Findings for Experiments with Gaussian Innovations and Serially Correlated Covariates (G-SC)

We ordered and numbered individual tables as follows:

Summary table for experiments with Gaussian innovations and serially correlated covariates (G-SC): List of experiments

Table No.	DGP	ω	R^2	T	Table No.	DGP	R^2	T	Table No.	DGP	R^2	T
199	I(a)	-	70%	100	244	II(a)	70%	100	289	V	70%	100
200	I(a)	-	70%	300	245	II(a)	70%	300	290	V	70%	300
201	I(a)	-	70%	500	246	II(a)	70%	500	291	V	70%	500
202	I(a)	-	50%	100	247	II(a)	50%	100	292	V	50%	100
203	I(a)	-	50%	300	248	II(a)	50%	300	293	V	50%	300
204	I(a)	-	50%	500	249	II(a)	50%	500	294	V	50%	500
205	I(a)	-	30%	100	250	II(a)	30%	100	295	V	30%	100
206	I(a)	-	30%	300	251	II(a)	30%	300	296	V	30%	300
207	I(a)	-	30%	500	252	II(a)	30%	500	297	V	30%	500
208	I(b)	-	70%	100	253	II(b)	70%	100				
209	I(b)	-	70%	300	254	II(b)	70%	300				
210	I(b)	-	70%	500	255	II(b)	70%	500				
211	I(b)	-	50%	100	256	II(b)	50%	100				
212	I(b)	-	50%	300	257	II(b)	50%	300				
213	I(b)	-	50%	500	258	II(b)	50%	500				
214	I(b)	-	30%	100	259	II(b)	30%	100				
215	I(b)	-	30%	300	260	II(b)	30%	300				
216	I(b)	-	30%	500	261	II(b)	30%	500				
217	I(c)	-	70%	100	262	III	70%	100				
218	I(c)	-	70%	300	263	III	70%	300				
219	I(c)	-	70%	500	264	III	70%	500				
220	I(c)	-	50%	100	265	III	50%	100				
221	I(c)	-	50%	300	266	III	50%	300				
222	I(c)	-	50%	500	267	III	50%	500				
223	I(c)	-	30%	100	268	III	30%	100				
224	I(c)	-	30%	300	269	III	30%	300				
225	I(c)	-	30%	500	270	III	30%	500				
226	I(d)	low	70%	100	271	IV(a)	70%	100				
227	I(d)	low	70%	300	272	IV(a)	70%	300				
228	I(d)	low	70%	500	273	IV(a)	70%	500				
229	I(d)	low	50%	100	274	IV(a)	50%	100				
230	I(d)	low	50%	300	275	IV(a)	50%	300				
231	I(d)	low	50%	500	276	IV(a)	50%	500				
232	I(d)	low	30%	100	277	IV(a)	30%	100				
233	I(d)	low	30%	300	278	IV(a)	30%	300				
234	I(d)	low	30%	500	279	IV(a)	30%	500				
235	I(d)	high	70%	100	280	IV(b)	70%	100				
236	I(d)	high	70%	300	281	IV(b)	70%	300				
237	I(d)	high	70%	500	282	IV(b)	70%	500				
238	I(d)	high	50%	100	283	IV(b)	50%	100				
239	I(d)	high	50%	300	284	IV(b)	50%	300				
240	I(d)	high	50%	500	285	IV(b)	50%	500				
241	I(d)	high	30%	100	286	IV(b)	30%	100				
242	I(d)	high	30%	300	287	IV(b)	30%	300				
243	I(d)	high	30%	500	288	IV(b)	30%	500				

Notes: ω is the average pair-wise correlation of the signal variables. The low value is $\omega = 0.2$ and the high value is $\omega = 0.8$. See section 5 of CKP for a full description of MC design.

4.1 Findings for designs with zero correlation between signal and noise variables

Table 199: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0189	1.049	2.565	1.000	0.481	5.81	4	12	29	0.087
	200	0.9999	0.0132	1.080	4.692	1.000	0.468	6.59	4	16	53	0.089
	300	0.9995	0.0111	1.110	6.435	0.998	0.442	7.29	4	20	60	0.089
$p = 0.05$, $\delta = 1$	100	1.0000	0.0132	1.031	2.018	1.000	0.587	5.26	4	10	27	0.045
	200	0.9998	0.0091	1.054	3.404	0.999	0.574	5.77	4	13	47	0.046
	300	0.9995	0.0078	1.070	4.637	0.998	0.539	6.30	4	16	54	0.044
$p = 0.01$, $\delta = 1$	100	0.9995	0.0056	1.013	1.327	0.998	0.760	4.54	4	7	21	0.012
	200	0.9991	0.0041	1.024	1.859	0.997	0.747	4.79	4	9	35	0.017
	300	0.9985	0.0035	1.031	2.294	0.994	0.726	5.03	4	10	39	0.012
$p = 0.1$, $\delta = 1.25$	100	0.9999	0.0102	1.024	1.734	1.000	0.645	4.98	4	9	24	0.031
	200	0.9995	0.0067	1.039	2.552	0.998	0.642	5.31	4	11	42	0.033
	300	0.9990	0.0053	1.044	3.010	0.996	0.636	5.58	4	12	44	0.022
$p = 0.05$, $\delta = 1.25$	100	0.9998	0.0072	1.017	1.460	0.999	0.710	4.69	4	8	22	0.018
	200	0.9993	0.0047	1.027	2.037	0.997	0.726	4.92	4	10	38	0.019
	300	0.9986	0.0038	1.033	2.438	0.995	0.714	5.11	4	10	40	0.013
$p = 0.01$, $\delta = 1.25$	100	0.9993	0.0032	1.007	1.158	0.997	0.848	4.30	4	6	18	0.004
	200	0.9985	0.0022	1.011	1.425	0.994	0.837	4.42	4	7	32	0.006
	300	0.9973	0.0018	1.014	1.627	0.989	0.827	4.51	4	7	34	0.004
$p = 0.1$, $\delta = 1.5$	100	0.9995	0.0056	1.013	1.327	0.998	0.760	4.54	4	7	21	0.012
	200	0.9989	0.0034	1.020	1.725	0.996	0.771	4.67	4	8	34	0.012
	300	0.9980	0.0027	1.022	1.912	0.992	0.770	4.79	4	8	35	0.007
$p = 0.05$, $\delta = 1.5$	100	0.9993	0.0040	1.009	1.226	0.997	0.821	4.38	4	6	18	0.007
	200	0.9986	0.0025	1.013	1.501	0.995	0.818	4.48	4	7	32	0.008
	300	0.9976	0.0019	1.015	1.655	0.991	0.816	4.56	4	7	34	0.005
$p = 0.01$, $\delta = 1.5$	100	0.9983	0.0019	1.005	1.122	0.993	0.896	4.17	4	5	14	0.006
	200	0.9971	0.0011	1.007	1.275	0.989	0.891	4.21	4	5	25	0.002
	300	0.9955	0.0009	1.009	1.302	0.983	0.878	4.25	4	5	27	0.005

Notes: See notes to Table 1.

Table 200: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0246	1.011	1.868	1.000	0.256	6.36	4	12	23	0.084
	200	1.0000	0.0168	1.015	2.187	1.000	0.215	7.29	4	15	27	0.080
	300	1.0000	0.0142	1.018	2.728	1.000	0.203	8.20	4	18	35	0.073
$p = 0.05$, $\delta = 1$	100	1.0000	0.0174	1.008	1.570	1.000	0.365	5.67	4	10	20	0.039
	200	1.0000	0.0117	1.010	1.802	1.000	0.321	6.30	4	12	24	0.041
	300	1.0000	0.0101	1.012	2.140	1.000	0.290	6.99	4	15	31	0.040
$p = 0.01$, $\delta = 1$	100	1.0000	0.0081	1.004	1.253	1.000	0.600	4.77	4	7	14	0.011
	200	1.0000	0.0054	1.005	1.359	1.000	0.551	5.05	4	9	19	0.011
	300	1.0000	0.0047	1.006	1.473	1.000	0.514	5.40	4	10	24	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0140	1.006	1.460	1.000	0.438	5.34	4	9	18	0.031
	200	1.0000	0.0086	1.008	1.598	1.000	0.414	5.69	4	11	23	0.026
	300	1.0000	0.0071	1.009	1.720	1.000	0.395	6.10	4	13	27	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0099	1.005	1.328	1.000	0.540	4.95	4	8	16	0.018
	200	1.0000	0.0061	1.005	1.416	1.000	0.516	5.20	4	9	21	0.014
	300	1.0000	0.0052	1.006	1.516	1.000	0.494	5.53	4	11	26	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0046	1.002	1.123	1.000	0.737	4.44	4	6	14	0.003
	200	1.0000	0.0028	1.003	1.174	1.000	0.708	4.54	4	7	16	0.002
	300	1.0000	0.0025	1.004	1.249	1.000	0.677	4.73	4	8	17	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0081	1.004	1.253	1.000	0.600	4.77	4	7	14	0.011
	200	1.0000	0.0045	1.004	1.288	1.000	0.601	4.89	4	8	18	0.007
	300	1.0000	0.0037	1.005	1.383	1.000	0.584	5.09	4	9	20	0.008
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0057	1.002	1.162	1.000	0.693	4.55	4	7	14	0.006
	200	1.0000	0.0032	1.003	1.197	1.000	0.679	4.63	4	7	18	0.004
	300	1.0000	0.0027	1.004	1.279	1.000	0.657	4.79	4	8	18	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0026	1.001	1.063	1.000	0.834	4.25	4	5	11	0.000
	200	1.0000	0.0015	1.002	1.093	1.000	0.816	4.30	4	6	13	0.000
	300	1.0000	0.0013	1.002	1.126	1.000	0.797	4.37	4	6	14	0.001

Notes: See notes to Table 1.

Table 201: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0253	1.006	1.786	1.000	0.211	6.43	4	11	20	0.074
	200	1.0000	0.0184	1.008	2.064	1.000	0.134	7.61	4	14	24	0.068
	300	1.0000	0.0142	1.009	2.256	1.000	0.128	8.21	4	16	34	0.067
$p = 0.05$, $\delta = 1$	100	1.0000	0.0178	1.004	1.571	1.000	0.336	5.71	4	10	16	0.040
	200	1.0000	0.0130	1.005	1.749	1.000	0.215	6.55	4	12	22	0.039
	300	1.0000	0.0101	1.007	1.857	1.000	0.205	6.99	4	13	29	0.037
$p = 0.01$, $\delta = 1$	100	1.0000	0.0079	1.002	1.249	1.000	0.587	4.76	4	7	12	0.009
	200	1.0000	0.0061	1.003	1.354	1.000	0.451	5.19	4	8	16	0.008
	300	1.0000	0.0046	1.003	1.398	1.000	0.433	5.36	4	9	19	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0143	1.003	1.483	1.000	0.407	5.37	4	9	16	0.031
	200	1.0000	0.0095	1.004	1.530	1.000	0.302	5.86	4	10	19	0.017
	300	1.0000	0.0071	1.005	1.590	1.000	0.303	6.09	4	11	23	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0100	1.002	1.337	1.000	0.531	4.96	4	8	15	0.017
	200	1.0000	0.0069	1.003	1.407	1.000	0.409	5.35	4	9	17	0.010
	300	1.0000	0.0050	1.003	1.428	1.000	0.410	5.48	4	9.5	19	0.015
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0046	1.001	1.151	1.000	0.719	4.45	4	6	11	0.003
	200	1.0000	0.0032	1.002	1.184	1.000	0.635	4.62	4	7	14	0.001
	300	1.0000	0.0023	1.002	1.198	1.000	0.622	4.69	4	7	14	0.004
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0079	1.002	1.249	1.000	0.587	4.76	4	7	12	0.009
	200	1.0000	0.0051	1.002	1.299	1.000	0.512	5.00	4	8	14	0.006
	300	1.0000	0.0035	1.002	1.297	1.000	0.515	5.04	4	8	17	0.007
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0056	1.001	1.175	1.000	0.673	4.54	4	7	11	0.004
	200	1.0000	0.0036	1.002	1.202	1.000	0.603	4.71	4	7	14	0.002
	300	1.0000	0.0026	1.002	1.219	1.000	0.601	4.76	4	7	15	0.005
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0027	1.001	1.100	1.000	0.819	4.26	4	6	9	0.002
	200	1.0000	0.0016	1.001	1.106	1.000	0.778	4.32	4	6	11	0.001
	300	1.0000	0.0012	1.001	1.104	1.000	0.758	4.37	4	6	12	0.001

Notes: See notes to Table 1.

Table 202: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9961	0.0119	1.037	2.145	0.987	0.579	5.13	4	9	28	0.085
	200	0.9945	0.0081	1.048	2.531	0.978	0.555	5.56	4	12	36	0.074
	300	0.9935	0.0060	1.056	3.037	0.975	0.538	5.74	4	13	42	0.068
$p = 0.05$, $\delta = 1$	100	0.9941	0.0076	1.024	1.752	0.980	0.684	4.71	4	8	25	0.046
	200	0.9916	0.0054	1.032	1.853	0.968	0.649	5.02	4	10	32	0.040
	300	0.9908	0.0039	1.034	2.241	0.964	0.633	5.12	4	10	35	0.042
$p = 0.01$, $\delta = 1$	100	0.9879	0.0029	1.011	1.302	0.958	0.815	4.23	4	6	21	0.014
	200	0.9836	0.0021	1.014	1.282	0.941	0.772	4.35	4	6	23	0.015
	300	0.9805	0.0015	1.014	1.355	0.927	0.766	4.36	3	6	26	0.011
$p = 0.1$, $\delta = 1.25$	100	0.9931	0.0057	1.018	1.554	0.976	0.733	4.52	4	7	23	0.027
	200	0.9894	0.0038	1.023	1.580	0.960	0.708	4.69	4	8	32	0.024
	300	0.9865	0.0025	1.022	1.643	0.951	0.716	4.68	4	8	31	0.026
$p = 0.05$, $\delta = 1.25$	100	0.9899	0.0037	1.013	1.394	0.964	0.786	4.31	4	6	21	0.021
	200	0.9853	0.0025	1.016	1.357	0.946	0.756	4.44	4	7	25	0.017
	300	0.9821	0.0017	1.016	1.428	0.934	0.756	4.42	3	7	27	0.014
$p = 0.01$, $\delta = 1.25$	100	0.9804	0.0015	1.009	1.202	0.935	0.851	4.07	3	5	15	0.007
	200	0.9733	0.0009	1.009	1.173	0.905	0.813	4.08	3	5	13	0.006
	300	0.9679	0.0007	1.009	1.155	0.889	0.800	4.07	3	5	20	0.004
$p = 0.1$, $\delta = 1.5$	100	0.9879	0.0029	1.011	1.302	0.958	0.815	4.23	4	6	21	0.014
	200	0.9814	0.0017	1.012	1.258	0.934	0.787	4.26	3	6	18	0.012
	300	0.9759	0.0011	1.011	1.237	0.911	0.779	4.23	3	6	23	0.006
$p = 0.05$, $\delta = 1.5$	100	0.9835	0.0020	1.009	1.230	0.943	0.838	4.12	3	5	15	0.010
	200	0.9753	0.0011	1.010	1.194	0.912	0.800	4.12	3	5	15	0.009
	300	0.9696	0.0007	1.009	1.167	0.893	0.800	4.10	3	5	20	0.004
$p = 0.01$, $\delta = 1.5$	100	0.9683	0.0008	1.008	1.176	0.895	0.847	3.95	3	4	13	0.003
	200	0.9590	0.0005	1.007	1.151	0.863	0.811	3.93	3	5	11	0.001
	300	0.9489	0.0003	1.008	1.151	0.831	0.787	3.88	3	4	13	0.002

Notes: See notes to Table 1.

Table 203: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0151	1.009	1.675	1.000	0.405	5.45	4	9	17	0.069
	200	1.0000	0.0097	1.011	1.819	1.000	0.363	5.91	4	11	24	0.062
	300	1.0000	0.0077	1.012	2.017	1.000	0.326	6.27	4	12	29	0.063
$p = 0.05$, $\delta = 1$	100	1.0000	0.0101	1.006	1.437	1.000	0.531	4.97	4	8	14	0.033
	200	1.0000	0.0064	1.008	1.565	1.000	0.493	5.26	4	9	22	0.034
	300	1.0000	0.0052	1.009	1.720	1.000	0.453	5.54	4	10	28	0.036
$p = 0.01$, $\delta = 1$	100	1.0000	0.0039	1.002	1.167	1.000	0.768	4.38	4	6	11	0.004
	200	1.0000	0.0026	1.003	1.261	1.000	0.722	4.51	4	7	14	0.010
	300	1.0000	0.0020	1.004	1.297	1.000	0.686	4.61	4	7	19	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0079	1.004	1.359	1.000	0.607	4.76	4	7	13	0.022
	200	1.0000	0.0046	1.005	1.428	1.000	0.588	4.90	4	8	18	0.021
	300	1.0000	0.0034	1.005	1.497	1.000	0.574	5.00	4	8	21	0.021
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0051	1.003	1.231	1.000	0.716	4.49	4	6	12	0.008
	200	1.0000	0.0030	1.003	1.285	1.000	0.687	4.60	4	7	16	0.011
	300	1.0000	0.0023	1.004	1.334	1.000	0.669	4.68	4	7	20	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0022	1.001	1.090	1.000	0.854	4.21	4	5	9	0.002
	200	1.0000	0.0013	1.002	1.154	1.000	0.834	4.25	4	5	10	0.005
	300	1.0000	0.0009	1.002	1.152	1.000	0.834	4.26	4	6	12	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0039	1.002	1.167	1.000	0.768	4.38	4	6	11	0.004
	200	1.0000	0.0021	1.003	1.220	1.000	0.755	4.42	4	6	14	0.007
	300	1.0000	0.0015	1.003	1.212	1.000	0.754	4.43	4	6	17	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0027	1.002	1.124	1.000	0.824	4.26	4	6	10	0.003
	200	1.0000	0.0014	1.002	1.177	1.000	0.816	4.28	4	6	11	0.006
	300	1.0000	0.0010	1.002	1.167	1.000	0.817	4.29	4	6	12	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0011	1.001	1.047	1.000	0.916	4.11	4	5	8	0.000
	200	1.0000	0.0006	1.001	1.081	1.000	0.917	4.11	4	5	8	0.001
	300	1.0000	0.0004	1.001	1.074	1.000	0.916	4.11	4	5	8	0.001

Notes: See notes to Table 1.

Table 204: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0158	1.005	1.644	1.000	0.335	5.52	4	9	23	0.065
	200	1.0000	0.0103	1.006	1.823	1.000	0.291	6.02	4	10	23	0.062
	300	1.0000	0.0081	1.007	1.966	1.000	0.239	6.39	4	12	20	0.073
$p = 0.05$, $\delta = 1$	100	1.0000	0.0106	1.003	1.452	1.000	0.478	5.01	4	8	20	0.031
	200	1.0000	0.0069	1.004	1.584	1.000	0.417	5.36	4	9	21	0.033
	300	1.0000	0.0054	1.005	1.688	1.000	0.370	5.60	4	10	17	0.042
$p = 0.01$, $\delta = 1$	100	1.0000	0.0043	1.002	1.188	1.000	0.716	4.42	4	6	11	0.006
	200	1.0000	0.0028	1.002	1.286	1.000	0.675	4.54	4	6	12	0.008
	300	1.0000	0.0022	1.002	1.334	1.000	0.638	4.64	4	7	13	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0079	1.003	1.356	1.000	0.565	4.76	4	7	16	0.021
	200	1.0000	0.0049	1.003	1.440	1.000	0.530	4.96	4	8	18	0.020
	300	1.0000	0.0036	1.004	1.501	1.000	0.496	5.06	4	8	15	0.026
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0055	1.002	1.241	1.000	0.659	4.53	4	6	12	0.010
	200	1.0000	0.0033	1.003	1.338	1.000	0.635	4.65	4	7	13	0.014
	300	1.0000	0.0024	1.003	1.362	1.000	0.605	4.71	4	7	14	0.016
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0022	1.001	1.112	1.000	0.843	4.21	4	5	9	0.001
	200	1.0000	0.0013	1.001	1.145	1.000	0.814	4.25	4	5	9	0.002
	300	1.0000	0.0010	1.001	1.151	1.000	0.795	4.29	4	6	10	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0043	1.002	1.188	1.000	0.716	4.42	4	6	11	0.006
	200	1.0000	0.0022	1.002	1.237	1.000	0.722	4.44	4	6	12	0.005
	300	1.0000	0.0016	1.002	1.246	1.000	0.704	4.47	4	6	11	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0028	1.001	1.141	1.000	0.800	4.27	4	6	9	0.004
	200	1.0000	0.0015	1.001	1.163	1.000	0.784	4.30	4	6	9	0.002
	300	1.0000	0.0011	1.001	1.163	1.000	0.781	4.31	4	6	10	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0011	1.001	1.068	1.000	0.909	4.11	4	5	9	0.000
	200	1.0000	0.0006	1.001	1.086	1.000	0.902	4.12	4	5	7	0.002
	300	1.0000	0.0005	1.001	1.093	1.000	0.893	4.13	4	5	10	0.001

Notes: See notes to Table 1.

Table 205: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9208	0.0064	1.026	1.646	0.762	0.543	4.30	3	7	25	0.064
	200	0.8879	0.0045	1.036	1.969	0.690	0.447	4.43	2	8	37	0.066
	300	0.8651	0.0029	1.036	1.877	0.641	0.418	4.32	2	8	28	0.062
$p = 0.05$, $\delta = 1$	100	0.8949	0.0039	1.019	1.401	0.703	0.560	3.95	2	6	21	0.039
	200	0.8560	0.0028	1.026	1.590	0.629	0.469	3.98	2	6	31	0.041
	300	0.8304	0.0018	1.027	1.662	0.576	0.430	3.86	1	7	23	0.039
$p = 0.01$, $\delta = 1$	100	0.8191	0.0012	1.012	1.143	0.548	0.502	3.40	1	5	13	0.009
	200	0.7694	0.0010	1.019	1.221	0.478	0.420	3.27	1	5	25	0.011
	300	0.7335	0.0006	1.022	1.262	0.425	0.372	3.13	0	5	16	0.013
$p = 0.1$, $\delta = 1.25$	100	0.8756	0.0029	1.016	1.280	0.663	0.556	3.78	2	5	18	0.029
	200	0.8231	0.0019	1.022	1.413	0.573	0.464	3.66	1	6	28	0.029
	300	0.7868	0.0011	1.024	1.374	0.501	0.410	3.48	1	6	20	0.026
$p = 0.05$, $\delta = 1.25$	100	0.8419	0.0018	1.012	1.173	0.584	0.518	3.54	1.5	5	15	0.016
	200	0.7865	0.0012	1.019	1.280	0.509	0.440	3.38	1	5	27	0.017
	300	0.7479	0.0007	1.022	1.278	0.441	0.384	3.20	1	5	16	0.015
$p = 0.01$, $\delta = 1.25$	100	0.7459	0.0005	1.016	1.119	0.437	0.420	3.03	1	4	11	0.003
	200	0.6876	0.0005	1.022	1.173	0.361	0.332	2.84	0	4	17	0.003
	300	0.6365	0.0003	1.029	1.245	0.301	0.281	2.63	0	4	15	0.003
$p = 0.1$, $\delta = 1.5$	100	0.8191	0.0012	1.012	1.143	0.548	0.502	3.40	1	5	13	0.009
	200	0.7510	0.0008	1.019	1.186	0.450	0.403	3.16	1	5	20	0.007
	300	0.6998	0.0004	1.023	1.224	0.376	0.340	2.93	0	4	16	0.007
$p = 0.05$, $\delta = 1.5$	100	0.7766	0.0008	1.015	1.121	0.477	0.451	3.18	1	4	12	0.007
	200	0.7068	0.0005	1.021	1.174	0.388	0.356	2.93	0	4	18	0.004
	300	0.6499	0.0003	1.028	1.240	0.318	0.293	2.69	0	4	16	0.004
$p = 0.01$, $\delta = 1.5$	100	0.6708	0.0002	1.023	1.163	0.342	0.334	2.71	0	4	9	0.000
	200	0.5998	0.0002	1.030	1.206	0.264	0.255	2.44	0	4	14	0.001
	300	0.5431	0.0001	1.040	1.310	0.207	0.200	2.20	0	4	9	0.002

Notes: See notes to Table 1.

Table 206: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0077	1.006	1.518	1.000	0.607	4.74	4	7	16	0.051
	200	1.0000	0.0044	1.008	1.579	1.000	0.559	4.87	4	8	18	0.051
	300	1.0000	0.0034	1.009	1.694	1.000	0.559	4.99	4	9	16	0.052
$p = 0.05$, $\delta = 1$	100	1.0000	0.0049	1.004	1.351	1.000	0.719	4.47	4	6	12	0.027
	200	1.0000	0.0027	1.005	1.406	1.000	0.687	4.53	4	7	14	0.025
	300	0.9999	0.0020	1.006	1.477	1.000	0.680	4.60	4	7	13	0.029
$p = 0.01$, $\delta = 1$	100	0.9999	0.0017	1.002	1.158	1.000	0.881	4.16	4	5	10	0.008
	200	0.9998	0.0009	1.002	1.167	0.999	0.871	4.18	4	5	9	0.008
	300	0.9999	0.0007	1.003	1.210	1.000	0.861	4.19	4	5	10	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0037	1.004	1.284	1.000	0.776	4.35	4	6	12	0.020
	200	1.0000	0.0018	1.004	1.278	1.000	0.776	4.35	4	6	14	0.015
	300	0.9999	0.0012	1.004	1.311	1.000	0.786	4.35	4	6	11	0.014
$p = 0.05$, $\delta = 1.25$	100	0.9999	0.0023	1.002	1.172	1.000	0.849	4.22	4	5	10	0.009
	200	1.0000	0.0011	1.003	1.199	1.000	0.848	4.22	4	5	10	0.009
	300	0.9999	0.0007	1.003	1.224	1.000	0.849	4.22	4	5	10	0.007
$p = 0.01$, $\delta = 1.25$	100	0.9999	0.0008	1.001	1.075	1.000	0.940	4.07	4	5	8	0.002
	200	0.9993	0.0004	1.001	1.086	0.997	0.935	4.07	4	5	8	0.003
	300	0.9998	0.0003	1.001	1.086	0.999	0.938	4.08	4	5	8	0.002
$p = 0.1$, $\delta = 1.5$	100	0.9999	0.0017	1.002	1.158	1.000	0.881	4.16	4	5	10	0.008
	200	0.9998	0.0007	1.002	1.138	0.999	0.895	4.14	4	5	9	0.006
	300	0.9999	0.0005	1.002	1.154	1.000	0.898	4.14	4	5	9	0.006
$p = 0.05$, $\delta = 1.5$	100	0.9999	0.0010	1.001	1.098	1.000	0.923	4.09	4	5	9	0.003
	200	0.9994	0.0005	1.001	1.100	0.998	0.922	4.09	4	5	8	0.003
	300	0.9998	0.0003	1.001	1.102	0.999	0.930	4.09	4	5	8	0.003
$p = 0.01$, $\delta = 1.5$	100	0.9995	0.0003	1.000	1.037	0.998	0.971	4.03	4	4	7	0.000
	200	0.9983	0.0002	1.001	1.038	0.993	0.967	4.02	4	4	7	0.001
	300	0.9985	0.0001	1.000	1.044	0.995	0.972	4.02	4	4	7	0.000

Notes: See notes to Table 1.

Table 207: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0078	1.003	1.483	1.000	0.558	4.75	4	7	11	0.049
	200	1.0000	0.0046	1.005	1.622	1.000	0.515	4.90	4	7	14	0.051
	300	1.0000	0.0035	1.005	1.666	1.000	0.491	5.04	4	8	14	0.054
$p = 0.05$, $\delta = 1$	100	1.0000	0.0048	1.002	1.310	1.000	0.685	4.46	4	6	10	0.026
	200	1.0000	0.0029	1.003	1.434	1.000	0.649	4.56	4	7	11	0.027
	300	1.0000	0.0021	1.004	1.456	1.000	0.628	4.63	4	7	13	0.029
$p = 0.01$, $\delta = 1$	100	1.0000	0.0014	1.001	1.124	1.000	0.886	4.14	4	5	8	0.006
	200	1.0000	0.0009	1.001	1.187	1.000	0.860	4.18	4	5	9	0.007
	300	1.0000	0.0007	1.001	1.201	1.000	0.841	4.21	4	5	10	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0034	1.002	1.235	1.000	0.757	4.33	4	6	9	0.019
	200	1.0000	0.0018	1.002	1.322	1.000	0.753	4.36	4	6	10	0.016
	300	1.0000	0.0012	1.002	1.304	1.000	0.755	4.36	4	6	12	0.014
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0021	1.001	1.177	1.000	0.842	4.20	4	5	8	0.011
	200	1.0000	0.0011	1.002	1.219	1.000	0.827	4.22	4	5	9	0.008
	300	1.0000	0.0008	1.002	1.227	1.000	0.828	4.23	4	5	10	0.008
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0007	1.000	1.069	1.000	0.939	4.07	4	5	6	0.001
	200	1.0000	0.0004	1.001	1.092	1.000	0.936	4.07	4	5	7	0.002
	300	1.0000	0.0003	1.001	1.077	1.000	0.934	4.08	4	5	7	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0014	1.001	1.124	1.000	0.886	4.14	4	5	8	0.006
	200	1.0000	0.0007	1.001	1.161	1.000	0.888	4.14	4	5	8	0.005
	300	1.0000	0.0005	1.001	1.136	1.000	0.894	4.14	4	5	8	0.003
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0009	1.000	1.092	1.000	0.921	4.09	4	5	7	0.002
	200	1.0000	0.0004	1.001	1.101	1.000	0.926	4.08	4	5	7	0.003
	300	1.0000	0.0003	1.001	1.089	1.000	0.927	4.09	4	5	8	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.029	1.000	0.977	4.02	4	4	6	0.000
	200	1.0000	0.0001	1.000	1.037	1.000	0.974	4.03	4	4	6	0.000
	300	1.0000	0.0001	1.000	1.032	1.000	0.972	4.03	4	4	6	0.000

Notes: See notes to Table 1.

Table 208: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9999	0.0199	1.051	2.655	1.000	0.465	5.91	4	12	28	0.079
	200	0.9998	0.0137	1.083	4.628	0.999	0.443	6.68	4	16	48	0.087
	300	0.9998	0.0109	1.110	4.901	0.999	0.422	7.24	4	19	46	0.093
$p = 0.05$, $\delta = 1$	100	0.9998	0.0135	1.032	1.973	0.999	0.575	5.30	4	10	25	0.040
	200	0.9998	0.0094	1.056	3.307	0.999	0.554	5.84	4	13	43	0.045
	300	0.9996	0.0076	1.068	3.366	0.999	0.522	6.25	4	15	40	0.054
$p = 0.01$, $\delta = 1$	100	0.9993	0.0058	1.012	1.330	0.997	0.768	4.56	4	7	19	0.009
	200	0.9990	0.0041	1.018	1.622	0.996	0.731	4.80	4	8.5	29	0.013
	300	0.9989	0.0034	1.027	1.805	0.996	0.700	4.99	4	10	29	0.021
$p = 0.1$, $\delta = 1.25$	100	0.9996	0.0107	1.023	1.675	0.999	0.640	5.03	4	9	24	0.025
	200	0.9994	0.0068	1.036	2.314	0.998	0.631	5.33	4	11	37	0.025
	300	0.9993	0.0052	1.043	2.527	0.997	0.612	5.54	4	12	34	0.034
$p = 0.05$, $\delta = 1.25$	100	0.9994	0.0074	1.015	1.456	0.998	0.718	4.71	4	8	21	0.012
	200	0.9993	0.0047	1.022	1.749	0.997	0.706	4.92	4	9	31	0.015
	300	0.9989	0.0037	1.029	1.879	0.996	0.684	5.08	4	10	30	0.021
$p = 0.01$, $\delta = 1.25$	100	0.9986	0.0033	1.007	1.202	0.995	0.850	4.31	4	6	18	0.005
	200	0.9985	0.0021	1.009	1.292	0.994	0.829	4.41	4	7	23	0.003
	300	0.9985	0.0016	1.013	1.300	0.994	0.822	4.48	4	7	23	0.005
$p = 0.1$, $\delta = 1.5$	100	0.9993	0.0058	1.012	1.330	0.997	0.768	4.56	4	7	19	0.009
	200	0.9990	0.0035	1.016	1.499	0.996	0.758	4.68	4	8	28	0.008
	300	0.9989	0.0025	1.021	1.597	0.996	0.758	4.75	4	8	25	0.015
$p = 0.05$, $\delta = 1.5$	100	0.9989	0.0041	1.009	1.264	0.996	0.824	4.39	4	6	18	0.007
	200	0.9988	0.0024	1.010	1.332	0.995	0.810	4.47	4	7	25	0.003
	300	0.9986	0.0018	1.014	1.340	0.995	0.808	4.53	4	7	24	0.006
$p = 0.01$, $\delta = 1.5$	100	0.9978	0.0019	1.004	1.111	0.991	0.892	4.17	4	5	15	0.002
	200	0.9975	0.0012	1.007	1.219	0.990	0.886	4.22	4	5	19	0.003
	300	0.9956	0.0008	1.008	1.184	0.983	0.877	4.23	4	5	16	0.002

Notes: See notes to Table 1.

Table 209: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0243	1.010	1.864	1.000	0.261	6.34	4	12	20	0.077
	200	1.0000	0.0167	1.015	2.307	1.000	0.229	7.27	4	15	35	0.068
	300	1.0000	0.0137	1.017	2.610	1.000	0.190	8.07	4	17	37	0.075
$p = 0.05$, $\delta = 1$	100	1.0000	0.0171	1.007	1.585	1.000	0.375	5.65	4	10	16	0.041
	200	1.0000	0.0119	1.010	1.860	1.000	0.322	6.33	4	12	26	0.036
	300	1.0000	0.0097	1.012	2.081	1.000	0.292	6.87	4	14	31	0.043
$p = 0.01$, $\delta = 1$	100	1.0000	0.0075	1.003	1.230	1.000	0.619	4.72	4	7	13	0.007
	200	1.0000	0.0054	1.005	1.357	1.000	0.553	5.07	4	8	23	0.008
	300	1.0000	0.0045	1.006	1.440	1.000	0.515	5.32	4	10	24	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0138	1.006	1.464	1.000	0.448	5.32	4	9	16	0.027
	200	1.0000	0.0086	1.007	1.589	1.000	0.417	5.69	4	11	25	0.020
	300	1.0000	0.0069	1.009	1.748	1.000	0.389	6.03	4	12	26	0.024
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0095	1.004	1.314	1.000	0.558	4.91	4	8	15	0.014
	200	1.0000	0.0062	1.005	1.415	1.000	0.517	5.22	4	9	24	0.009
	300	1.0000	0.0049	1.006	1.493	1.000	0.489	5.45	4	10	24	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0042	1.001	1.121	1.000	0.752	4.41	4	6	11	0.001
	200	1.0000	0.0028	1.003	1.205	1.000	0.703	4.55	4	7	21	0.002
	300	1.0000	0.0023	1.003	1.203	1.000	0.677	4.68	4	7	21	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0075	1.003	1.230	1.000	0.619	4.72	4	7	13	0.007
	200	1.0000	0.0045	1.004	1.313	1.000	0.597	4.89	4	8	23	0.007
	300	1.0000	0.0035	1.004	1.322	1.000	0.583	5.02	4	9	23	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0053	1.002	1.167	1.000	0.706	4.51	4	7	11	0.003
	200	1.0000	0.0033	1.003	1.232	1.000	0.669	4.64	4	7	22	0.003
	300	1.0000	0.0025	1.003	1.235	1.000	0.657	4.75	4	8	22	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0025	1.001	1.077	1.000	0.833	4.24	4	5.5	10	0.001
	200	1.0000	0.0015	1.002	1.105	1.000	0.819	4.29	4	6	16	0.000
	300	1.0000	0.0011	1.002	1.092	1.000	0.810	4.34	4	6	15	0.001

Notes: See notes to Table 1.

Table 210: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0253	1.006	1.785	1.000	0.206	6.43	4	11	20	0.077
	200	1.0000	0.0176	1.008	2.076	1.000	0.153	7.45	4	14	25	0.078
	300	1.0000	0.0141	1.009	2.313	1.000	0.129	8.19	4	16	33	0.081
$p = 0.05$, $\delta = 1$	100	1.0000	0.0179	1.004	1.537	1.000	0.304	5.72	4	9	19	0.041
	200	1.0000	0.0124	1.005	1.754	1.000	0.249	6.44	4	12	20	0.042
	300	1.0000	0.0099	1.007	1.915	1.000	0.210	6.94	4	13	29	0.045
$p = 0.01$, $\delta = 1$	100	1.0000	0.0083	1.002	1.260	1.000	0.557	4.79	4	7	13	0.009
	200	1.0000	0.0057	1.002	1.331	1.000	0.494	5.11	4	8	14	0.012
	300	1.0000	0.0046	1.003	1.442	1.000	0.458	5.35	4	9	22	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0143	1.003	1.432	1.000	0.379	5.38	4	9	17	0.030
	200	1.0000	0.0092	1.004	1.533	1.000	0.347	5.79	4	10	18	0.024
	300	1.0000	0.0069	1.005	1.659	1.000	0.320	6.05	4	11	25	0.024
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0103	1.002	1.325	1.000	0.489	4.99	4	8	14	0.015
	200	1.0000	0.0064	1.003	1.376	1.000	0.454	5.26	4	9	15	0.016
	300	1.0000	0.0050	1.004	1.481	1.000	0.429	5.48	4	9	22	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0048	1.001	1.158	1.000	0.698	4.46	4	6	11	0.004
	200	1.0000	0.0030	1.001	1.178	1.000	0.653	4.59	4	7	11	0.003
	300	1.0000	0.0022	1.002	1.238	1.000	0.642	4.67	4	7	15	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0083	1.002	1.260	1.000	0.557	4.79	4	7	13	0.009
	200	1.0000	0.0048	1.002	1.292	1.000	0.533	4.94	4	8	13	0.011
	300	1.0000	0.0034	1.003	1.337	1.000	0.536	5.02	4	8	18	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0060	1.001	1.203	1.000	0.642	4.57	4	7	12	0.005
	200	1.0000	0.0034	1.002	1.213	1.000	0.618	4.67	4	7	11	0.007
	300	1.0000	0.0025	1.002	1.256	1.000	0.624	4.73	4	7	16	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0027	1.001	1.078	1.000	0.808	4.26	4	5	10	0.001
	200	1.0000	0.0016	1.001	1.100	1.000	0.780	4.32	4	6	11	0.000
	300	1.0000	0.0012	1.001	1.130	1.000	0.773	4.35	4	6	13	0.001

Notes: See notes to Table 1.

Table 211: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9965	0.0120	1.037	1.992	0.987	0.578	5.14	4	9	28	0.080
	200	0.9938	0.0087	1.055	2.829	0.977	0.535	5.69	4	12	37	0.083
	300	0.9948	0.0066	1.073	4.246	0.979	0.541	5.93	4	14	60	0.076
$p = 0.05$, $\delta = 1$	100	0.9949	0.0078	1.024	1.593	0.981	0.665	4.73	4	8	27	0.045
	200	0.9915	0.0058	1.038	2.286	0.969	0.620	5.11	4	10	37	0.055
	300	0.9924	0.0045	1.045	2.895	0.971	0.641	5.29	4	11	51	0.051
$p = 0.01$, $\delta = 1$	100	0.9865	0.0030	1.011	1.258	0.951	0.795	4.23	4	6	24	0.015
	200	0.9816	0.0023	1.014	1.409	0.935	0.767	4.37	3	6	27	0.013
	300	0.9820	0.0017	1.019	1.565	0.934	0.763	4.44	3	7	34	0.016
$p = 0.1$, $\delta = 1.25$	100	0.9930	0.0059	1.019	1.506	0.973	0.713	4.53	4	7	26	0.032
	200	0.9891	0.0040	1.026	1.845	0.960	0.698	4.73	4	8	32	0.031
	300	0.9874	0.0028	1.028	2.005	0.952	0.713	4.79	4	9	38	0.021
$p = 0.05$, $\delta = 1.25$	100	0.9896	0.0040	1.014	1.321	0.961	0.765	4.34	4	6	25	0.018
	200	0.9845	0.0027	1.018	1.541	0.946	0.745	4.48	4	7	28	0.020
	300	0.9840	0.0020	1.020	1.622	0.941	0.752	4.51	4	7	36	0.016
$p = 0.01$, $\delta = 1.25$	100	0.9776	0.0015	1.007	1.138	0.918	0.832	4.06	3	5	21	0.005
	200	0.9703	0.0011	1.010	1.242	0.899	0.808	4.10	3	5	21	0.005
	300	0.9700	0.0008	1.010	1.268	0.894	0.804	4.11	3	5	22	0.007
$p = 0.1$, $\delta = 1.5$	100	0.9865	0.0030	1.011	1.258	0.951	0.795	4.23	4	6	24	0.015
	200	0.9790	0.0018	1.012	1.368	0.926	0.785	4.28	3	6	25	0.011
	300	0.9784	0.0013	1.014	1.387	0.921	0.784	4.30	3	6	31	0.013
$p = 0.05$, $\delta = 1.5$	100	0.9824	0.0020	1.009	1.192	0.935	0.830	4.12	3	5	23	0.009
	200	0.9736	0.0013	1.010	1.255	0.907	0.807	4.15	3	5	22	0.005
	300	0.9719	0.0009	1.011	1.272	0.900	0.801	4.15	3	5	23	0.007
$p = 0.01$, $\delta = 1.5$	100	0.9679	0.0008	1.006	1.099	0.887	0.841	3.95	3	4	17	0.001
	200	0.9570	0.0005	1.008	1.161	0.860	0.814	3.93	3	4	15	0.001
	300	0.9500	0.0004	1.009	1.245	0.832	0.784	3.91	3	4	15	0.004

Notes: See notes to Table 1.

Table 212: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0154	1.009	1.633	1.000	0.408	5.48	4	9	16	0.054
	200	1.0000	0.0103	1.011	1.979	1.000	0.372	6.02	4	11	31	0.075
	300	1.0000	0.0075	1.013	1.927	1.000	0.329	6.21	4	12	29	0.060
$p = 0.05$, $\delta = 1$	100	1.0000	0.0103	1.006	1.439	1.000	0.532	4.99	4	8	15	0.034
	200	1.0000	0.0070	1.008	1.658	1.000	0.488	5.37	4	10	24	0.043
	300	1.0000	0.0050	1.009	1.615	1.000	0.455	5.48	4	10	23	0.033
$p = 0.01$, $\delta = 1$	100	1.0000	0.0040	1.003	1.187	1.000	0.765	4.38	4	6	12	0.006
	200	1.0000	0.0028	1.003	1.262	1.000	0.708	4.54	4	7	17	0.007
	300	1.0000	0.0019	1.004	1.257	1.000	0.697	4.57	4	7	16	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0077	1.005	1.348	1.000	0.615	4.74	4	7	12	0.022
	200	1.0000	0.0048	1.006	1.462	1.000	0.581	4.95	4	8	20	0.027
	300	1.0000	0.0032	1.006	1.389	1.000	0.578	4.96	4	8	19	0.016
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0051	1.003	1.237	1.000	0.714	4.49	4	7	12	0.011
	200	1.0000	0.0032	1.004	1.317	1.000	0.680	4.64	4	7	18	0.011
	300	1.0000	0.0021	1.004	1.278	1.000	0.673	4.63	4	7	17	0.010
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0022	1.001	1.093	1.000	0.853	4.21	4	5	11	0.001
	200	1.0000	0.0014	1.002	1.145	1.000	0.833	4.28	4	6	13	0.004
	300	1.0000	0.0009	1.002	1.134	1.000	0.830	4.25	4	6	11	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0040	1.003	1.187	1.000	0.765	4.38	4	6	12	0.006
	200	1.0000	0.0023	1.003	1.232	1.000	0.746	4.45	4	6	16	0.006
	300	1.0000	0.0014	1.003	1.213	1.000	0.760	4.42	4	6	12	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0028	1.002	1.129	1.000	0.819	4.27	4	6	11	0.003
	200	1.0000	0.0016	1.002	1.164	1.000	0.811	4.32	4	6	14	0.004
	300	1.0000	0.0009	1.002	1.142	1.000	0.819	4.28	4	6	12	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0013	1.001	1.068	1.000	0.911	4.12	4	5	9	0.001
	200	1.0000	0.0007	1.001	1.085	1.000	0.903	4.14	4	5	12	0.001
	300	1.0000	0.0004	1.001	1.071	1.000	0.912	4.11	4	5	10	0.000

Notes: See notes to Table 1.

Table 213: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0158	1.005	1.602	1.000	0.350	5.52	4	9	16	0.059
	200	1.0000	0.0101	1.006	1.805	1.000	0.298	5.98	4	11	23	0.066
	300	1.0000	0.0082	1.008	1.968	1.000	0.250	6.44	4	12	21	0.065
$p = 0.05$, $\delta = 1$	100	1.0000	0.0106	1.004	1.431	1.000	0.481	5.02	4	8	12	0.034
	200	1.0000	0.0067	1.004	1.562	1.000	0.435	5.32	4	9	19	0.039
	300	1.0000	0.0055	1.006	1.710	1.000	0.385	5.64	4	10	19	0.038
$p = 0.01$, $\delta = 1$	100	1.0000	0.0042	1.002	1.175	1.000	0.729	4.40	4	6	10	0.005
	200	1.0000	0.0027	1.002	1.238	1.000	0.679	4.52	4	6	13	0.005
	300	1.0000	0.0023	1.003	1.337	1.000	0.641	4.67	4	7	14	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0081	1.003	1.337	1.000	0.556	4.78	4	7	12	0.024
	200	1.0000	0.0047	1.003	1.411	1.000	0.543	4.92	4	8	16	0.020
	300	1.0000	0.0036	1.004	1.497	1.000	0.502	5.07	4	9	14	0.022
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0054	1.002	1.219	1.000	0.672	4.52	4	6	10	0.009
	200	1.0000	0.0032	1.002	1.279	1.000	0.637	4.62	4	7	15	0.009
	300	1.0000	0.0025	1.003	1.367	1.000	0.614	4.74	4	7	14	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0022	1.001	1.101	1.000	0.844	4.21	4	5	9	0.001
	200	1.0000	0.0012	1.001	1.121	1.000	0.834	4.24	4	5	10	0.000
	300	1.0000	0.0010	1.001	1.165	1.000	0.790	4.31	4	6	11	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0042	1.002	1.175	1.000	0.729	4.40	4	6	10	0.005
	200	1.0000	0.0022	1.002	1.203	1.000	0.725	4.43	4	6	12	0.003
	300	1.0000	0.0017	1.002	1.254	1.000	0.704	4.49	4	6	12	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0029	1.001	1.131	1.000	0.803	4.28	4	6	9	0.002
	200	1.0000	0.0014	1.001	1.131	1.000	0.811	4.28	4	6	11	0.000
	300	1.0000	0.0012	1.002	1.178	1.000	0.769	4.35	4	6	11	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0012	1.001	1.068	1.000	0.904	4.12	4	5	8	0.001
	200	1.0000	0.0006	1.000	1.066	1.000	0.906	4.12	4	5	9	0.000
	300	1.0000	0.0005	1.001	1.085	1.000	0.891	4.14	4	5	8	0.001

Notes: See notes to Table 1.

Table 214: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9221	0.0069	1.028	1.613	0.767	0.528	4.35	3	7	22	0.061
	200	0.8880	0.0047	1.036	1.998	0.693	0.462	4.47	2	9	30	0.068
	300	0.8760	0.0028	1.034	1.935	0.665	0.456	4.34	2	8	27	0.063
$p = 0.05$, $\delta = 1$	100	0.8961	0.0044	1.019	1.387	0.704	0.546	4.01	2	6	21	0.034
	200	0.8563	0.0030	1.024	1.564	0.624	0.467	4.01	2	7	27	0.040
	300	0.8454	0.0017	1.023	1.422	0.604	0.475	3.88	2	7	20	0.031
$p = 0.01$, $\delta = 1$	100	0.8121	0.0014	1.013	1.118	0.536	0.481	3.38	1	5	16	0.009
	200	0.7673	0.0011	1.017	1.172	0.472	0.412	3.28	1	5	18	0.011
	300	0.7470	0.0006	1.019	1.164	0.441	0.396	3.15	1	5	14	0.008
$p = 0.1$, $\delta = 1.25$	100	0.8774	0.0032	1.016	1.281	0.662	0.544	3.82	2	6	20	0.023
	200	0.8240	0.0020	1.020	1.350	0.564	0.453	3.69	1	6	25	0.028
	300	0.8021	0.0010	1.019	1.252	0.527	0.446	3.51	1	5	17	0.020
$p = 0.05$, $\delta = 1.25$	100	0.8413	0.0019	1.013	1.148	0.587	0.514	3.55	1.5	5	18	0.013
	200	0.7836	0.0013	1.018	1.230	0.496	0.423	3.39	1	5	22	0.016
	300	0.7593	0.0006	1.019	1.185	0.459	0.408	3.22	1	5	14	0.011
$p = 0.01$, $\delta = 1.25$	100	0.7424	0.0006	1.017	1.106	0.426	0.402	3.03	1	4	11	0.004
	200	0.6809	0.0005	1.023	1.156	0.358	0.332	2.81	0	4	15	0.003
	300	0.6510	0.0002	1.028	1.192	0.320	0.300	2.67	0	4	9	0.004
$p = 0.1$, $\delta = 1.5$	100	0.8121	0.0014	1.013	1.118	0.536	0.481	3.38	1	5	16	0.009
	200	0.7463	0.0008	1.017	1.147	0.441	0.395	3.15	1	5	18	0.008
	300	0.7138	0.0004	1.021	1.150	0.393	0.357	2.97	0	4	12	0.007
$p = 0.05$, $\delta = 1.5$	100	0.7671	0.0009	1.015	1.106	0.467	0.433	3.16	1	4	14	0.005
	200	0.7018	0.0005	1.021	1.153	0.384	0.353	2.91	0	4	16	0.004
	300	0.6644	0.0002	1.026	1.174	0.333	0.309	2.73	0	4	10	0.005
$p = 0.01$, $\delta = 1.5$	100	0.6686	0.0004	1.024	1.180	0.339	0.325	2.71	0	4	9	0.002
	200	0.5943	0.0002	1.032	1.214	0.257	0.246	2.42	0	4	13	0.000
	300	0.5611	0.0001	1.037	1.283	0.231	0.224	2.27	0	4	7	0.002

Notes: See notes to Table 1.

Table 215: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0077	1.007	1.492	1.000	0.594	4.74	4	7	15	0.056
	200	1.0000	0.0044	1.008	1.579	1.000	0.572	4.86	4	8	19	0.053
	300	1.0000	0.0034	1.009	1.636	1.000	0.550	5.02	4	8	18	0.049
$p = 0.05$, $\delta = 1$	100	0.9999	0.0049	1.004	1.364	1.000	0.702	4.47	4	6	12	0.032
	200	1.0000	0.0028	1.006	1.411	1.000	0.685	4.54	4	6	15	0.034
	300	1.0000	0.0022	1.006	1.451	1.000	0.670	4.64	4	7	14	0.027
$p = 0.01$, $\delta = 1$	100	0.9999	0.0016	1.002	1.157	1.000	0.884	4.16	4	5	9	0.005
	200	0.9998	0.0009	1.002	1.163	0.999	0.866	4.18	4	5	9	0.009
	300	0.9998	0.0007	1.002	1.197	0.999	0.855	4.22	4	5	10	0.008
$p = 0.1$, $\delta = 1.25$	100	0.9999	0.0036	1.003	1.281	1.000	0.770	4.34	4	6	11	0.021
	200	1.0000	0.0018	1.004	1.286	1.000	0.771	4.35	4	6	15	0.017
	300	0.9999	0.0013	1.004	1.323	1.000	0.768	4.40	4	6	12	0.016
$p = 0.05$, $\delta = 1.25$	100	0.9999	0.0022	1.002	1.194	1.000	0.848	4.21	4	5	10	0.008
	200	0.9999	0.0011	1.003	1.191	1.000	0.845	4.22	4	5	11	0.011
	300	0.9998	0.0008	1.003	1.218	0.999	0.836	4.25	4	6	10	0.008
$p = 0.01$, $\delta = 1.25$	100	0.9996	0.0007	1.001	1.073	0.999	0.943	4.07	4	5	7	0.001
	200	0.9993	0.0004	1.001	1.082	0.997	0.940	4.07	4	5	8	0.003
	300	0.9993	0.0003	1.001	1.090	0.997	0.932	4.08	4	5	10	0.001
$p = 0.1$, $\delta = 1.5$	100	0.9999	0.0016	1.002	1.157	1.000	0.884	4.16	4	5	9	0.005
	200	0.9996	0.0007	1.002	1.128	0.999	0.894	4.14	4	5	9	0.004
	300	0.9995	0.0005	1.002	1.144	0.998	0.894	4.14	4	5	10	0.004
$p = 0.05$, $\delta = 1.5$	100	0.9998	0.0010	1.001	1.093	0.999	0.919	4.10	4	5	7	0.002
	200	0.9993	0.0004	1.001	1.091	0.997	0.931	4.08	4	5	8	0.004
	300	0.9995	0.0003	1.001	1.093	0.998	0.927	4.09	4	5	10	0.001
$p = 0.01$, $\delta = 1.5$	100	0.9994	0.0003	1.000	1.039	0.998	0.970	4.03	4	4	7	0.000
	200	0.9989	0.0001	1.000	1.033	0.996	0.973	4.02	4	4	6	0.000
	300	0.9981	0.0001	1.001	1.045	0.993	0.966	4.03	4	4	7	0.001

Notes: See notes to Table 1.

Table 216: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0084	1.004	1.501	1.000	0.555	4.80	4	7	13	0.053
	200	1.0000	0.0050	1.005	1.711	1.000	0.493	4.98	4	8	20	0.057
	300	1.0000	0.0036	1.006	1.767	1.000	0.477	5.07	4	8	16	0.055
$p = 0.05$, $\delta = 1$	100	1.0000	0.0053	1.003	1.343	1.000	0.682	4.51	4	6	13	0.024
	200	1.0000	0.0031	1.003	1.475	1.000	0.634	4.61	4	7	16	0.029
	300	1.0000	0.0023	1.004	1.541	1.000	0.617	4.67	4	7	15	0.031
$p = 0.01$, $\delta = 1$	100	1.0000	0.0017	1.001	1.141	1.000	0.866	4.17	4	5	7	0.005
	200	1.0000	0.0011	1.001	1.196	1.000	0.846	4.21	4	5	11	0.004
	300	1.0000	0.0008	1.002	1.245	1.000	0.824	4.24	4	5	12	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0039	1.002	1.272	1.000	0.744	4.37	4	6	11	0.016
	200	1.0000	0.0021	1.002	1.357	1.000	0.733	4.41	4	6	14	0.018
	300	1.0000	0.0014	1.003	1.372	1.000	0.721	4.42	4	6	13	0.017
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0025	1.001	1.193	1.000	0.819	4.24	4	5	8	0.011
	200	1.0000	0.0013	1.002	1.227	1.000	0.821	4.25	4	5	12	0.006
	300	1.0000	0.0009	1.002	1.270	1.000	0.805	4.27	4	5	12	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0008	1.000	1.081	1.000	0.929	4.08	4	5	7	0.003
	200	1.0000	0.0004	1.001	1.091	1.000	0.932	4.09	4	5	9	0.003
	300	1.0000	0.0003	1.001	1.106	1.000	0.924	4.10	4	5	10	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0017	1.001	1.141	1.000	0.866	4.17	4	5	7	0.005
	200	1.0000	0.0009	1.001	1.156	1.000	0.875	4.17	4	5	11	0.002
	300	1.0000	0.0006	1.001	1.181	1.000	0.874	4.17	4	5	10	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0011	1.001	1.097	1.000	0.911	4.10	4	5	7	0.002
	200	1.0000	0.0005	1.001	1.110	1.000	0.918	4.11	4	5	9	0.003
	300	1.0000	0.0004	1.001	1.120	1.000	0.914	4.11	4	5	10	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0004	1.000	1.045	1.000	0.966	4.04	4	4	7	0.001
	200	1.0000	0.0002	1.000	1.037	1.000	0.971	4.03	4	4	7	0.000
	300	1.0000	0.0001	1.000	1.036	1.000	0.972	4.03	4	4	7	0.000

Notes: See notes to Table 1.

Table 217: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9999	0.0241	1.110	61.833	1.000	0.563	6.31	4	16	74	0.081
	200	0.9996	0.0163	1.422	304.106	0.999	0.557	7.20	4	18	192	0.087
	300	0.9998	0.0156	1.421	217.558	0.999	0.547	8.60	4	23	271	0.136
$p = 0.05$, $\delta = 1$	100	0.9998	0.0169	1.069	29.288	0.999	0.658	5.62	4	11	69	0.045
	200	0.9995	0.0113	1.272	226.305	0.998	0.645	6.22	4	13	195	0.053
	300	0.9998	0.0106	1.272	138.535	0.999	0.646	7.13	4	17	271	0.073
$p = 0.01$, $\delta = 1$	100	0.9994	0.0075	1.027	21.461	0.998	0.804	4.72	4	7	64	0.014
	200	0.9986	0.0049	1.151	193.211	0.995	0.797	4.96	4	8	93	0.010
	300	0.9991	0.0048	1.109	70.526	0.997	0.783	5.42	4	10	261	0.025
$p = 0.1$, $\delta = 1.25$	100	0.9998	0.0132	1.047	25.012	0.999	0.709	5.26	4	10	69	0.027
	200	0.9993	0.0084	2.217	12819.561	0.997	0.705	5.64	4	10	192	0.032
	300	0.9995	0.0075	1.153	97.905	0.998	0.721	6.22	4	13	269	0.042
$p = 0.05$, $\delta = 1.25$	100	0.9994	0.0094	1.034	24.690	0.998	0.770	4.90	4	8	67	0.018
	200	0.9989	0.0059	2.337	7316.353	0.996	0.778	5.14	4	8	179	0.018
	300	0.9991	0.0052	1.136	102.062	0.997	0.776	5.53	4	10	258	0.024
$p = 0.01$, $\delta = 1.25$	100	0.9989	0.0042	1.016	8.169	0.996	0.873	4.40	4	6	60	0.005
	200	0.9974	0.0025	1.020	15.557	0.990	0.876	4.48	4	6	77	0.001
	300	0.9985	0.0027	1.044	43.979	0.994	0.857	4.80	4	7	275	0.018
$p = 0.1$, $\delta = 1.5$	100	0.9994	0.0075	1.027	21.461	0.998	0.804	4.72	4	7	64	0.014
	200	0.9981	0.0041	1.068	57.256	0.993	0.816	4.80	4	7	88	0.007
	300	0.9991	0.0037	1.060	48.449	0.997	0.824	5.08	4	8	266	0.022
$p = 0.05$, $\delta = 1.5$	100	0.9989	0.0053	1.019	8.459	0.996	0.848	4.50	4	6	60	0.006
	200	0.9979	0.0029	1.028	23.135	0.992	0.860	4.56	4	6	80	0.002
	300	0.9986	0.0028	1.047	47.897	0.995	0.849	4.84	4	7	256	0.017
$p = 0.01$, $\delta = 1.5$	100	0.9985	0.0025	1.008	5.005	0.994	0.917	4.23	4	5	52	0.003
	200	0.9958	0.0013	1.009	4.925	0.983	0.917	4.24	4	5	62	0.001
	300	0.9971	0.0011	1.023	20.084	0.989	0.907	4.32	4	5	76	0.004

Notes: See notes to Table 1.

Table 218: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0300	1.014	13.481	1.000	0.430	6.88	4	18	69	0.054
	200	1.0000	0.0206	1.026	36.676	1.000	0.408	8.04	4	23	125	0.061
	300	1.0000	0.0177	1.050	100.408	1.000	0.369	9.25	4	26	180	0.070
$p = 0.05$, $\delta = 1$	100	1.0000	0.0213	1.011	10.348	1.000	0.539	6.04	4	14	66	0.033
	200	1.0000	0.0149	1.017	28.403	1.000	0.508	6.92	4	17	121	0.028
	300	1.0000	0.0129	1.036	72.926	1.000	0.467	7.81	4	19	170	0.032
$p = 0.01$, $\delta = 1$	100	1.0000	0.0100	1.005	5.464	1.000	0.728	4.96	4	8	57	0.010
	200	1.0000	0.0072	1.008	13.187	1.000	0.698	5.41	4	9	106	0.005
	300	1.0000	0.0064	1.015	37.263	1.000	0.673	5.88	4	10	149	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0172	1.008	8.556	1.000	0.607	5.65	4	12	64	0.020
	200	1.0000	0.0111	1.012	20.756	1.000	0.596	6.17	4	14	113	0.014
	300	1.0000	0.0093	1.024	54.198	1.000	0.566	6.76	4	13	161	0.021
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0123	1.006	6.266	1.000	0.688	5.18	4	9	61	0.014
	200	1.0000	0.0081	1.009	15.246	1.000	0.679	5.59	4	10	108	0.007
	300	1.0000	0.0070	1.017	41.553	1.000	0.649	6.06	4	10	151	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0057	1.003	3.551	1.000	0.825	4.55	4	6	52	0.004
	200	1.0000	0.0040	1.005	8.564	1.000	0.803	4.79	4	7	88	0.000
	300	1.0000	0.0035	1.008	17.240	1.000	0.793	5.03	4	7	133	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0100	1.005	5.464	1.000	0.728	4.96	4	8	57	0.010
	200	1.0000	0.0062	1.007	11.741	1.000	0.733	5.21	4	9	102	0.003
	300	1.0000	0.0050	1.012	28.206	1.000	0.730	5.47	4	8	144	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0071	1.003	4.162	1.000	0.791	4.68	4	7	56	0.006
	200	1.0000	0.0045	1.005	9.286	1.000	0.783	4.89	4	7.5	90	0.001
	300	1.0000	0.0037	1.008	18.758	1.000	0.784	5.11	4	7	133	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0033	1.002	2.831	1.000	0.875	4.32	4	5	47	0.000
	200	1.0000	0.0022	1.003	5.749	1.000	0.874	4.43	4	5	75	0.000
	300	1.0000	0.0020	1.003	12.075	1.000	0.867	4.59	4	6	105	0.000

Notes: See notes to Table 1.

Table 219: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0316	1.007	10.671	1.000	0.415	7.04	4	18	72	0.052
	200	1.0000	0.0234	1.013	29.555	1.000	0.337	8.58	4	24	127	0.078
	300	1.0000	0.0219	1.024	73.360	1.000	0.306	10.48	4	32	190	0.079
$p = 0.05$, $\delta = 1$	100	1.0000	0.0231	1.005	8.177	1.000	0.513	6.22	4	14	67	0.026
	200	1.0000	0.0170	1.009	20.344	1.000	0.439	7.33	4	18	121	0.039
	300	1.0000	0.0161	1.018	58.932	1.000	0.402	8.76	4	22	177	0.038
$p = 0.01$, $\delta = 1$	100	1.0000	0.0114	1.002	5.048	1.000	0.712	5.09	4	8	61	0.004
	200	1.0000	0.0081	1.004	12.398	1.000	0.662	5.59	4	10	113	0.006
	300	1.0000	0.0081	1.008	31.678	1.000	0.608	6.40	4	12	160	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0189	1.004	6.845	1.000	0.577	5.81	4	11	66	0.018
	200	1.0000	0.0127	1.007	16.820	1.000	0.541	6.48	4	14	117	0.023
	300	1.0000	0.0118	1.012	40.421	1.000	0.499	7.49	4	16	172	0.018
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0138	1.003	5.609	1.000	0.664	5.32	4	9	64	0.007
	200	1.0000	0.0092	1.005	14.143	1.000	0.630	5.80	4	10	115	0.008
	300	1.0000	0.0088	1.009	32.661	1.000	0.588	6.60	4	13	162	0.010
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0071	1.001	3.619	1.000	0.808	4.68	4	7	58	0.002
	200	1.0000	0.0045	1.002	7.854	1.000	0.792	4.89	4	7	105	0.001
	300	1.0000	0.0045	1.005	18.636	1.000	0.758	5.32	4	8	136	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0114	1.002	5.048	1.000	0.712	5.09	4	8	61	0.004
	200	1.0000	0.0069	1.003	11.098	1.000	0.698	5.36	4	9	111	0.004
	300	1.0000	0.0065	1.007	26.489	1.000	0.668	5.92	4	10	148	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0086	1.002	3.966	1.000	0.773	4.82	4	7	58	0.002
	200	1.0000	0.0052	1.002	8.725	1.000	0.765	5.01	4	7	107	0.001
	300	1.0000	0.0048	1.005	20.899	1.000	0.739	5.42	4	8	139	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0043	1.001	2.276	1.000	0.868	4.42	4	5.5	54	0.000
	200	1.0000	0.0026	1.001	5.056	1.000	0.859	4.50	4	6	95	0.000
	300	1.0000	0.0025	1.003	9.253	1.000	0.848	4.75	4	6	106	0.001

Notes: See notes to Table 1.

Table 220: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9964	0.0143	1.056	18.742	0.986	0.665	5.36	4	10	61	0.067
	200	0.9956	0.0117	1.277	219.814	0.984	0.645	6.27	4	13	193	0.079
	300	0.9935	0.0096	1.231	135.543	0.974	0.639	6.81	4	14	263	0.108
$p = 0.05$, $\delta = 1$	100	0.9953	0.0094	1.037	10.043	0.982	0.741	4.89	4	8	55	0.034
	200	0.9924	0.0078	1.151	337.896	0.971	0.712	5.50	4	9.5	187	0.049
	300	0.9904	0.0062	1.159	117.724	0.962	0.714	5.81	4	10	273	0.053
$p = 0.01$, $\delta = 1$	100	0.9873	0.0037	1.013	5.939	0.953	0.841	4.31	4	5	47	0.010
	200	0.9841	0.0031	1.032	23.888	0.942	0.811	4.55	3	6	76	0.014
	300	0.9811	0.0024	1.058	62.797	0.929	0.810	4.64	3	6	255	0.019
$p = 0.1$, $\delta = 1.25$	100	0.9938	0.0072	1.027	7.956	0.976	0.786	4.66	4	7	53	0.023
	200	0.9901	0.0051	1.072	75.368	0.963	0.766	4.97	4	8	87	0.023
	300	0.9863	0.0039	1.227	570.173	0.946	0.774	5.09	4	8	259	0.029
$p = 0.05$, $\delta = 1.25$	100	0.9904	0.0048	1.017	5.850	0.964	0.821	4.43	4	6	50	0.016
	200	0.9860	0.0036	1.037	26.482	0.948	0.799	4.65	4	7	78	0.016
	300	0.9820	0.0026	1.064	69.840	0.933	0.804	4.70	3	6	251	0.018
$p = 0.01$, $\delta = 1.25$	100	0.9800	0.0020	1.007	3.927	0.926	0.856	4.11	3	5	38	0.003
	200	0.9725	0.0015	1.012	4.474	0.902	0.827	4.19	3	5	57	0.004
	300	0.9656	0.0011	1.065	280.133	0.878	0.811	4.19	3	5	94	0.007
$p = 0.1$, $\delta = 1.5$	100	0.9873	0.0037	1.013	5.939	0.953	0.841	4.31	4	5	47	0.010
	200	0.9818	0.0026	1.026	15.499	0.935	0.824	4.44	3	6	70	0.008
	300	0.9753	0.0019	1.056	47.001	0.908	0.812	4.46	3	5	247	0.013
$p = 0.05$, $\delta = 1.5$	100	0.9840	0.0025	1.009	4.239	0.941	0.860	4.17	3	5	39	0.006
	200	0.9746	0.0018	1.013	4.788	0.909	0.825	4.25	3	5	59	0.003
	300	0.9679	0.0012	1.088	251.510	0.884	0.812	4.23	3	5	98	0.007
$p = 0.01$, $\delta = 1.5$	100	0.9708	0.0011	1.006	3.373	0.892	0.849	3.99	3	4	28	0.001
	200	0.9558	0.0008	1.009	2.347	0.850	0.804	3.98	3	4	43	0.003
	300	0.9441	0.0005	1.020	9.105	0.814	0.775	3.93	3	4	60	0.004

Notes: See notes to Table 1.

Table 221: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0192	1.010	11.357	1.000	0.576	5.84	4	14	81	0.058
	200	1.0000	0.0132	1.020	36.226	1.000	0.535	6.58	4	15	123	0.053
	300	1.0000	0.0112	1.025	50.658	1.000	0.514	7.31	4	18	168	0.063
$p = 0.05$, $\delta = 1$	100	1.0000	0.0131	1.007	9.788	1.000	0.673	5.26	4	10	79	0.034
	200	1.0000	0.0091	1.014	34.510	1.000	0.651	5.78	4	10	117	0.023
	300	1.0000	0.0076	1.015	38.130	1.000	0.617	6.24	4	12	156	0.030
$p = 0.01$, $\delta = 1$	100	1.0000	0.0052	1.003	5.461	1.000	0.831	4.50	4	6	73	0.006
	200	1.0000	0.0040	1.005	9.966	1.000	0.805	4.78	4	6	95	0.003
	300	1.0000	0.0032	1.006	10.493	1.000	0.794	4.93	4	7	113	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0101	1.005	9.380	1.000	0.730	4.97	4	9	76	0.026
	200	1.0000	0.0067	1.009	16.355	1.000	0.716	5.32	4	8.5	112	0.011
	300	1.0000	0.0051	1.010	18.621	1.000	0.700	5.51	4	10	135	0.015
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0067	1.004	6.725	1.000	0.793	4.64	4	7	74	0.012
	200	1.0000	0.0047	1.006	12.689	1.000	0.780	4.92	4	7	102	0.004
	300	1.0000	0.0035	1.006	13.254	1.000	0.777	5.03	4	8	119	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0028	1.002	5.197	1.000	0.896	4.26	4	5	71	0.001
	200	1.0000	0.0020	1.003	6.483	1.000	0.892	4.40	4	5	80	0.002
	300	1.0000	0.0015	1.002	5.053	1.000	0.879	4.44	4	5	81	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0052	1.003	5.461	1.000	0.831	4.50	4	6	73	0.006
	200	1.0000	0.0033	1.004	9.036	1.000	0.829	4.66	4	6	93	0.002
	300	1.0000	0.0024	1.004	8.303	1.000	0.829	4.71	4	6	102	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0036	1.002	5.342	1.000	0.876	4.35	4	6	73	0.002
	200	1.0000	0.0024	1.003	7.381	1.000	0.874	4.47	4	6	84	0.002
	300	1.0000	0.0017	1.002	5.565	1.000	0.868	4.49	4	6	89	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0015	1.001	4.219	1.000	0.938	4.14	4	5	64	0.001
	200	1.0000	0.0010	1.001	3.100	1.000	0.937	4.20	4	5	60	0.000
	300	1.0000	0.0006	1.001	1.502	1.000	0.938	4.18	4	5	38	0.000

Notes: See notes to Table 1.

Table 222: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0212	1.006	7.453	1.000	0.525	6.04	4	13	61	0.063
	200	1.0000	0.0124	1.007	15.086	1.000	0.515	6.43	4	14	128	0.055
	300	1.0000	0.0100	1.010	30.501	1.000	0.459	6.95	4	16	156	0.066
$p = 0.05$, $\delta = 1$	100	1.0000	0.0144	1.004	4.933	1.000	0.629	5.39	4	9	56	0.033
	200	1.0000	0.0083	1.005	10.618	1.000	0.622	5.63	4	11	120	0.028
	300	1.0000	0.0067	1.007	21.327	1.000	0.575	5.97	4	12	144	0.036
$p = 0.01$, $\delta = 1$	100	1.0000	0.0062	1.002	3.123	1.000	0.813	4.60	4	6	49	0.009
	200	1.0000	0.0034	1.002	4.849	1.000	0.808	4.66	4	6.5	103	0.006
	300	1.0000	0.0027	1.003	12.287	1.000	0.763	4.80	4	7	115	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0113	1.003	4.170	1.000	0.700	5.08	4	8	54	0.021
	200	1.0000	0.0059	1.004	6.995	1.000	0.700	5.16	4	8	114	0.020
	300	1.0000	0.0044	1.005	17.138	1.000	0.672	5.31	4	9	128	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0078	1.002	3.425	1.000	0.776	4.75	4	7	50	0.012
	200	1.0000	0.0040	1.002	5.237	1.000	0.782	4.77	4	7	105	0.010
	300	1.0000	0.0030	1.003	12.792	1.000	0.744	4.89	4	7	115	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0034	1.001	1.890	1.000	0.894	4.33	4	5	46	0.003
	200	1.0000	0.0016	1.001	3.128	1.000	0.887	4.32	4	5	84	0.002
	300	1.0000	0.0012	1.002	8.017	1.000	0.881	4.36	4	5	83	0.000
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0062	1.002	3.123	1.000	0.813	4.60	4	6	49	0.009
	200	1.0000	0.0028	1.002	4.425	1.000	0.835	4.55	4	6	99	0.004
	300	1.0000	0.0020	1.002	10.259	1.000	0.812	4.59	4	6	104	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0043	1.001	2.476	1.000	0.870	4.41	4	5	48	0.006
	200	1.0000	0.0019	1.001	3.639	1.000	0.875	4.38	4	5	90	0.003
	300	1.0000	0.0013	1.002	8.004	1.000	0.870	4.40	4	5	86	0.000
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0018	1.000	1.337	1.000	0.931	4.18	4	5	34	0.000
	200	1.0000	0.0008	1.001	1.748	1.000	0.937	4.16	4	5	62	0.001
	300	1.0000	0.0006	1.001	3.721	1.000	0.937	4.17	4	5	60	0.000

Notes: See notes to Table 1.

Table 223: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9248	0.0080	1.034	17.978	0.781	0.600	4.46	2.5	7	68	0.048
	200	0.8910	0.0047	1.135	336.397	0.712	0.547	4.48	2	7	192	0.056
	300	0.8736	0.0033	1.090	49.547	0.664	0.517	4.49	2	8	84	0.045
$p = 0.05$, $\delta = 1$	100	0.8974	0.0053	1.023	18.835	0.714	0.599	4.10	2	6	65	0.030
	200	0.8586	0.0031	1.057	65.351	0.641	0.535	4.03	1	6	186	0.030
	300	0.8359	0.0019	1.044	14.290	0.584	0.493	3.91	1	6	63	0.022
$p = 0.01$, $\delta = 1$	100	0.8158	0.0020	1.015	2.725	0.549	0.508	3.45	1	5	47	0.008
	200	0.7726	0.0011	1.030	11.101	0.491	0.452	3.31	1	4	68	0.011
	300	0.7418	0.0007	1.022	2.130	0.444	0.407	3.16	0.5	4	33	0.007
$p = 0.1$, $\delta = 1.25$	100	0.8793	0.0040	1.019	10.455	0.674	0.585	3.90	2	5	62	0.020
	200	0.8291	0.0020	1.041	22.755	0.586	0.515	3.70	1	5	82	0.020
	300	0.7949	0.0011	1.026	5.242	0.514	0.454	3.52	1	5	50	0.011
$p = 0.05$, $\delta = 1.25$	100	0.8406	0.0025	1.014	4.686	0.598	0.547	3.61	1	5	55	0.009
	200	0.7915	0.0014	1.031	13.135	0.524	0.475	3.43	1	5	72	0.014
	300	0.7539	0.0007	1.022	2.585	0.461	0.417	3.23	1	5	35	0.007
$p = 0.01$, $\delta = 1.25$	100	0.7508	0.0011	1.018	1.521	0.450	0.432	3.11	1	4	33	0.004
	200	0.6913	0.0005	1.025	3.222	0.375	0.357	2.86	0	4	52	0.003
	300	0.6459	0.0002	1.028	1.474	0.319	0.303	2.65	0	4	17	0.002
$p = 0.1$, $\delta = 1.5$	100	0.8158	0.0020	1.015	2.725	0.549	0.508	3.45	1	5	47	0.008
	200	0.7529	0.0009	1.023	7.823	0.457	0.425	3.19	0.5	4	60	0.008
	300	0.7050	0.0004	1.024	1.831	0.390	0.362	2.95	0	4	25	0.006
$p = 0.05$, $\delta = 1.5$	100	0.7788	0.0014	1.016	1.848	0.493	0.465	3.25	1	4	39	0.004
	200	0.7125	0.0006	1.022	3.437	0.403	0.382	2.96	0	4	54	0.003
	300	0.6595	0.0003	1.026	1.497	0.334	0.316	2.71	0	4	18	0.002
$p = 0.01$, $\delta = 1.5$	100	0.6801	0.0006	1.022	1.300	0.348	0.340	2.78	0	4	24	0.001
	200	0.6091	0.0003	1.033	1.928	0.275	0.267	2.49	0	4	39	0.001
	300	0.5523	0.0001	1.039	1.302	0.233	0.227	2.23	0	4	13	0.000

Notes: See notes to Table 1.

Table 224: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0085	1.007	5.317	1.000	0.729	4.82	4	7	53	0.049
	200	1.0000	0.0059	1.011	16.444	1.000	0.710	5.16	4	9	106	0.050
	300	1.0000	0.0047	1.014	30.224	1.000	0.673	5.40	4	8	139	0.055
$p = 0.05$, $\delta = 1$	100	1.0000	0.0053	1.004	2.999	1.000	0.818	4.51	4	6	47	0.025
	200	1.0000	0.0039	1.007	11.223	1.000	0.793	4.76	4	7	97	0.022
	300	1.0000	0.0030	1.009	16.885	1.000	0.779	4.87	4	7	124	0.026
$p = 0.01$, $\delta = 1$	100	0.9999	0.0017	1.001	1.456	1.000	0.924	4.16	4	5	34	0.006
	200	1.0000	0.0014	1.002	4.609	1.000	0.917	4.27	4	5	65	0.006
	300	0.9998	0.0011	1.002	5.363	0.999	0.901	4.32	4	5	76	0.005
$p = 0.1$, $\delta = 1.25$	100	0.9999	0.0038	1.003	2.346	1.000	0.857	4.37	4	5.5	43	0.016
	200	1.0000	0.0026	1.004	8.296	1.000	0.851	4.50	4	6	83	0.013
	300	0.9999	0.0019	1.004	9.810	1.000	0.845	4.56	4	6	97	0.016
$p = 0.05$, $\delta = 1.25$	100	0.9999	0.0022	1.002	1.578	1.000	0.899	4.21	4	5	35	0.006
	200	1.0000	0.0017	1.003	5.646	1.000	0.899	4.33	4	5	74	0.008
	300	0.9998	0.0013	1.003	6.537	0.999	0.889	4.37	4	5	83	0.007
$p = 0.01$, $\delta = 1.25$	100	0.9999	0.0007	1.001	1.145	1.000	0.965	4.07	4	4	22	0.001
	200	0.9999	0.0006	1.001	2.384	1.000	0.959	4.11	4	4	44	0.003
	300	0.9989	0.0004	1.001	2.230	0.996	0.951	4.13	4	4	44	0.002
$p = 0.1$, $\delta = 1.5$	100	0.9999	0.0017	1.001	1.456	1.000	0.924	4.16	4	5	34	0.006
	200	0.9999	0.0011	1.002	4.284	1.000	0.932	4.22	4	5	61	0.005
	300	0.9994	0.0008	1.002	4.083	0.998	0.927	4.23	4	5	66	0.003
$p = 0.05$, $\delta = 1.5$	100	0.9999	0.0010	1.001	1.226	1.000	0.952	4.09	4	4	28	0.003
	200	0.9999	0.0008	1.001	2.532	1.000	0.950	4.15	4	4.5	48	0.003
	300	0.9989	0.0005	1.001	2.411	0.996	0.947	4.14	4	4	47	0.002
$p = 0.01$, $\delta = 1.5$	100	0.9996	0.0003	1.000	1.072	0.999	0.981	4.03	4	4	12	0.000
	200	0.9995	0.0003	1.000	1.404	0.998	0.974	4.05	4	4	29	0.001
	300	0.9980	0.0002	1.000	1.359	0.993	0.973	4.04	4	4	25	0.000

Notes: See notes to Table 1.

Table 225: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0097	1.004	6.496	1.000	0.699	4.93	4	8	63	0.050
	200	1.0000	0.0055	1.004	5.087	1.000	0.684	5.09	4	8	78	0.042
	300	1.0000	0.0050	1.006	14.926	1.000	0.672	5.47	4	9	130	0.044
$p = 0.05$, $\delta = 1$	100	1.0000	0.0062	1.003	5.405	1.000	0.786	4.59	4	6	59	0.025
	200	1.0000	0.0034	1.003	3.519	1.000	0.766	4.66	4	7	62	0.018
	300	1.0000	0.0031	1.004	9.707	1.000	0.760	4.92	4	7	112	0.022
$p = 0.01$, $\delta = 1$	100	1.0000	0.0023	1.001	2.269	1.000	0.914	4.22	4	5	50	0.005
	200	1.0000	0.0011	1.001	1.589	1.000	0.907	4.21	4	5	32	0.004
	300	1.0000	0.0011	1.001	3.799	1.000	0.890	4.33	4	5	71	0.003
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0046	1.002	5.127	1.000	0.828	4.45	4	6	58	0.017
	200	1.0000	0.0022	1.002	2.221	1.000	0.831	4.43	4	6	52	0.009
	300	1.0000	0.0019	1.002	5.589	1.000	0.828	4.58	4	6	93	0.009
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0031	1.002	2.939	1.000	0.884	4.30	4	5	53	0.009
	200	1.0000	0.0013	1.001	1.726	1.000	0.885	4.26	4	5	38	0.005
	300	1.0000	0.0012	1.002	4.074	1.000	0.878	4.37	4	5	77	0.005
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0011	1.001	1.481	1.000	0.958	4.11	4	4	38	0.001
	200	1.0000	0.0004	1.000	1.198	1.000	0.963	4.07	4	4	18	0.000
	300	1.0000	0.0004	1.001	1.719	1.000	0.953	4.12	4	4	33	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0023	1.001	2.269	1.000	0.914	4.22	4	5	50	0.005
	200	1.0000	0.0008	1.001	1.508	1.000	0.921	4.17	4	5	28	0.003
	300	1.0000	0.0008	1.001	2.628	1.000	0.918	4.22	4	5	52	0.001
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0015	1.001	1.680	1.000	0.943	4.14	4	5	41	0.002
	200	1.0000	0.0005	1.000	1.311	1.000	0.957	4.09	4	4	19	0.002
	300	1.0000	0.0004	1.001	1.769	1.000	0.947	4.13	4	5	37	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0006	1.000	1.177	1.000	0.977	4.06	4	4	29	0.001
	200	1.0000	0.0001	1.000	1.077	1.000	0.983	4.03	4	4	13	0.000
	300	1.0000	0.0002	1.000	1.179	1.000	0.979	4.05	4	4	18	0.000

Notes: See notes to Table 1.

Table 226: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9839	0.0750	1.210	11.311	0.936	0.121	11.13	4	25	46	0.207
	200	0.9739	0.0581	1.406	29.433	0.898	0.105	15.28	4	39	79	0.217
	300	0.9656	0.0522	1.811	98.503	0.867	0.096	19.31	4	54	273	0.266
$p = 0.05$, $\delta = 1$	100	0.9821	0.0602	1.162	8.582	0.930	0.174	9.71	4	22	41	0.182
	200	0.9665	0.0467	1.322	20.192	0.871	0.139	13.02	4	35	70	0.197
	300	0.9596	0.0415	1.623	91.300	0.846	0.133	16.11	4	47	93	0.213
$p = 0.01$, $\delta = 1$	100	0.9668	0.0367	1.104	5.255	0.874	0.271	7.39	4	17	38	0.210
	200	0.9459	0.0287	1.201	12.775	0.802	0.213	9.41	3	26	61	0.218
	300	0.9379	0.0257	1.308	20.866	0.773	0.198	11.35	3	35	80	0.208
$p = 0.1$, $\delta = 1.25$	100	0.9786	0.0519	1.137	7.064	0.916	0.198	8.89	4	20	40	0.187
	200	0.9593	0.0384	1.264	15.966	0.845	0.168	11.36	4	31	67	0.210
	300	0.9518	0.0331	1.445	48.791	0.818	0.162	13.61	4	40	87	0.211
$p = 0.05$, $\delta = 1.25$	100	0.9714	0.0419	1.114	5.824	0.891	0.244	7.91	4	18	38	0.194
	200	0.9494	0.0312	1.213	13.704	0.813	0.203	9.91	4	28	63	0.217
	300	0.9410	0.0270	1.322	23.039	0.783	0.191	11.77	3	36	80	0.212
$p = 0.01$, $\delta = 1.25$	100	0.9458	0.0258	1.095	4.455	0.806	0.328	6.26	3	14	37	0.220
	200	0.9228	0.0191	1.152	8.315	0.729	0.261	7.43	3	20	56	0.233
	300	0.9111	0.0168	1.227	13.413	0.691	0.240	8.63	3	26	65	0.225
$p = 0.1$, $\delta = 1.5$	100	0.9668	0.0367	1.104	5.255	0.874	0.271	7.39	4	17	38	0.210
	200	0.9405	0.0257	1.181	10.598	0.785	0.226	8.79	3	24	58	0.223
	300	0.9268	0.0219	1.272	18.081	0.737	0.213	10.19	3	31	72	0.210
$p = 0.05$, $\delta = 1.5$	100	0.9560	0.0296	1.097	4.714	0.839	0.316	6.67	3	15	38	0.226
	200	0.9294	0.0209	1.160	9.098	0.747	0.253	7.81	3	21	57	0.234
	300	0.9160	0.0178	1.236	14.009	0.705	0.234	8.92	3	28	65	0.228
$p = 0.01$, $\delta = 1.5$	100	0.9234	0.0183	1.098	4.348	0.730	0.355	5.45	3	11	33	0.244
	200	0.8906	0.0130	1.146	7.156	0.637	0.295	6.11	3	16	52	0.241
	300	0.8784	0.0113	1.196	9.072	0.600	0.257	6.86	2	20	57	0.243

Notes: See notes to Table 1.

Table 227: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0896	1.032	5.412	1.000	0.022	12.60	5	23	33	0.072
	200	1.0000	0.0731	1.064	10.302	1.000	0.010	18.34	6	35	59	0.084
	300	1.0000	0.0658	1.095	15.183	1.000	0.006	23.48	7	46	78	0.083
$p = 0.05$, $\delta = 1$	100	1.0000	0.0728	1.024	4.342	1.000	0.042	10.99	5	20	30	0.038
	200	1.0000	0.0594	1.047	7.963	1.000	0.020	15.64	5	31	54	0.038
	300	1.0000	0.0536	1.070	11.694	1.000	0.014	19.88	6	40	72	0.044
$p = 0.01$, $\delta = 1$	100	1.0000	0.0447	1.014	2.908	1.000	0.114	8.29	4	15	24	0.012
	200	1.0000	0.0372	1.028	4.883	1.000	0.066	11.28	4	24	45	0.012
	300	1.0000	0.0336	1.039	6.807	1.000	0.052	13.95	4	29	58	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0633	1.021	3.877	1.000	0.062	10.08	4	19	27	0.027
	200	1.0000	0.0494	1.038	6.557	1.000	0.035	13.67	5	28	49	0.024
	300	1.0000	0.0432	1.054	8.960	1.000	0.026	16.80	5	35	66	0.022
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0513	1.017	3.209	1.000	0.092	8.92	4	17	25	0.018
	200	1.0000	0.0404	1.030	5.252	1.000	0.056	11.93	4	25	46	0.014
	300	1.0000	0.0354	1.042	7.135	1.000	0.048	14.49	5	31	58	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0320	1.010	2.264	1.000	0.197	7.07	4	13	22	0.005
	200	1.0000	0.0256	1.019	3.483	1.000	0.126	9.03	4	19	38	0.005
	300	1.0000	0.0226	1.025	4.787	1.000	0.110	10.68	4	23	50	0.005
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0447	1.014	2.908	1.000	0.114	8.29	4	15	24	0.012
	200	1.0000	0.0338	1.025	4.460	1.000	0.079	10.62	4	22	45	0.007
	300	1.0000	0.0287	1.033	5.840	1.000	0.075	12.49	4	27	54	0.007
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0362	1.012	2.527	1.000	0.161	7.47	4	14	22	0.009
	200	1.0000	0.0278	1.020	3.752	1.000	0.112	9.45	4	20	40	0.006
	300	1.0000	0.0238	1.026	4.984	1.000	0.102	11.04	4	24	50	0.006
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0229	1.007	1.884	1.000	0.292	6.20	4	11	20	0.004
	200	1.0000	0.0175	1.013	2.687	1.000	0.223	7.43	4	15	35	0.007
	300	1.0000	0.0151	1.016	3.309	1.000	0.197	8.48	4	18	42	0.005

Notes: See notes to Table 1.

Table 228: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0960	1.017	4.827	1.000	0.010	13.21	6	22	30	0.074
	200	1.0000	0.0767	1.030	7.991	1.000	0.002	19.03	8	33	54	0.070
	300	1.0000	0.0685	1.043	11.054	1.000	0.002	24.27	9	43	69	0.075
$p = 0.05$, $\delta = 1$	100	1.0000	0.0778	1.013	4.024	1.000	0.017	11.47	6	20	29	0.036
	200	1.0000	0.0627	1.023	6.330	1.000	0.004	16.29	7	28	50	0.040
	300	1.0000	0.0557	1.032	8.373	1.000	0.004	20.49	7	37	62	0.031
$p = 0.01$, $\delta = 1$	100	1.0000	0.0488	1.008	2.776	1.000	0.057	8.68	4	15	23	0.008
	200	1.0000	0.0393	1.014	4.119	1.000	0.030	11.70	5	22	40	0.008
	300	1.0000	0.0352	1.019	5.206	1.000	0.023	14.41	5	27	55	0.004
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0682	1.011	3.556	1.000	0.024	10.55	5	18	27	0.024
	200	1.0000	0.0522	1.019	5.220	1.000	0.012	14.24	6	25	45	0.024
	300	1.0000	0.0450	1.025	6.707	1.000	0.011	17.32	6	32	61	0.015
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0560	1.009	3.035	1.000	0.040	9.37	5	16	26	0.014
	200	1.0000	0.0427	1.015	4.390	1.000	0.023	12.36	5	23	43	0.010
	300	1.0000	0.0370	1.020	5.459	1.000	0.019	14.97	6	28	57	0.007
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0351	1.006	2.232	1.000	0.124	7.37	4	13	20	0.003
	200	1.0000	0.0271	1.010	3.090	1.000	0.068	9.31	4	17	35	0.003
	300	1.0000	0.0234	1.012	3.755	1.000	0.063	10.93	4	21	48	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0488	1.008	2.776	1.000	0.057	8.68	4	15	23	0.008
	200	1.0000	0.0357	1.013	3.815	1.000	0.035	10.99	5	21	39	0.005
	300	1.0000	0.0300	1.015	4.565	1.000	0.036	12.88	5	25	51	0.002
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0400	1.006	2.413	1.000	0.096	7.84	4	14	22	0.004
	200	1.0000	0.0294	1.010	3.276	1.000	0.058	9.77	4	18	36	0.004
	300	1.0000	0.0246	1.012	3.896	1.000	0.057	11.30	4	22	49	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0252	1.004	1.878	1.000	0.198	6.42	4	11	19	0.002
	200	1.0000	0.0186	1.007	2.426	1.000	0.130	7.65	4	14	28	0.001
	300	1.0000	0.0158	1.008	2.885	1.000	0.114	8.66	4	17	40	0.001

Notes: See notes to Table 1.

Table 229: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9030	0.0458	1.137	6.801	0.661	0.144	8.01	3	19	36	0.184
	200	0.8734	0.0352	1.250	13.991	0.588	0.101	10.39	3	29	56	0.221
	300	0.8591	0.0306	1.411	41.211	0.556	0.099	12.48	3	39	84	0.230
$p = 0.05$, $\delta = 1$	100	0.8758	0.0346	1.116	5.353	0.592	0.164	6.83	3	16	32	0.156
	200	0.8440	0.0271	1.205	10.658	0.517	0.115	8.69	2	24	53	0.185
	300	0.8258	0.0234	1.303	23.997	0.479	0.100	10.24	2	33	68	0.190
$p = 0.01$, $\delta = 1$	100	0.8045	0.0185	1.103	4.069	0.434	0.181	4.99	2	11	27	0.114
	200	0.7661	0.0144	1.141	5.970	0.370	0.137	5.89	2	16	40	0.131
	300	0.7484	0.0127	1.189	9.818	0.344	0.121	6.77	1	22	60	0.117
$p = 0.1$, $\delta = 1.25$	100	0.8571	0.0290	1.107	4.844	0.543	0.174	6.21	2	15	31	0.137
	200	0.8135	0.0212	1.173	8.235	0.454	0.126	7.41	2	21	49	0.157
	300	0.7896	0.0177	1.236	15.420	0.408	0.110	8.39	2	27	63	0.161
$p = 0.05$, $\delta = 1.25$	100	0.8255	0.0223	1.102	4.155	0.472	0.183	5.44	2	13	29	0.120
	200	0.7830	0.0162	1.146	6.394	0.394	0.137	6.31	2	18	42	0.144
	300	0.7570	0.0137	1.194	10.492	0.358	0.117	7.07	1	23	60	0.123
$p = 0.01$, $\delta = 1.25$	100	0.7486	0.0119	1.107	3.797	0.331	0.167	4.14	1	9	22	0.102
	200	0.6979	0.0088	1.135	4.842	0.272	0.117	4.51	1	12	34	0.103
	300	0.6789	0.0078	1.160	6.249	0.246	0.105	5.03	1	16	52	0.100
$p = 0.1$, $\delta = 1.5$	100	0.8045	0.0185	1.103	4.069	0.434	0.181	4.99	2	11	27	0.114
	200	0.7479	0.0127	1.139	5.562	0.344	0.133	5.47	1	15	38	0.121
	300	0.7219	0.0105	1.174	7.962	0.309	0.117	6.00	1	20	56	0.105
$p = 0.05$, $\delta = 1.5$	100	0.7694	0.0141	1.104	3.845	0.368	0.173	4.43	2	10	24	0.105
	200	0.7138	0.0098	1.135	5.002	0.295	0.127	4.78	1	13	36	0.110
	300	0.6859	0.0083	1.164	6.507	0.254	0.104	5.20	1	16	52	0.098
$p = 0.01$, $\delta = 1.5$	100	0.6890	0.0078	1.118	3.828	0.244	0.141	3.50	1	7	21	0.089
	200	0.6336	0.0053	1.141	4.446	0.199	0.100	3.57	0	9	26	0.072
	300	0.6086	0.0047	1.161	5.176	0.172	0.079	3.84	0	12	36	0.079

Notes: See notes to Table 1.

Table 230: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9998	0.0575	1.023	3.896	0.999	0.088	9.52	4	18	32	0.067
	200	0.9998	0.0441	1.036	5.792	0.999	0.056	12.64	4	26	45	0.064
	300	0.9998	0.0376	1.049	8.520	0.999	0.034	15.13	5	33	63	0.069
$p = 0.05$, $\delta = 1$	100	0.9998	0.0443	1.018	3.156	0.999	0.136	8.25	4	16	29	0.040
	200	0.9998	0.0341	1.026	4.387	0.999	0.082	10.68	4	22	42	0.031
	300	0.9996	0.0290	1.036	6.536	0.999	0.064	12.59	4	28	57	0.039
$p = 0.01$, $\delta = 1$	100	0.9994	0.0248	1.009	2.174	0.998	0.286	6.38	4	12	21	0.016
	200	0.9993	0.0190	1.015	2.878	0.997	0.202	7.73	4	16	34	0.014
	300	0.9993	0.0162	1.019	3.692	0.997	0.165	8.79	4	20	42	0.017
$p = 0.1$, $\delta = 1.25$	100	0.9998	0.0375	1.015	2.810	0.999	0.172	7.60	4	14	26	0.028
	200	0.9996	0.0270	1.020	3.639	0.999	0.127	9.29	4	20	39	0.023
	300	0.9994	0.0222	1.026	4.849	0.998	0.106	10.57	4	24	48	0.023
$p = 0.05$, $\delta = 1.25$	100	0.9996	0.0294	1.011	2.379	0.999	0.232	6.82	4	13	23	0.021
	200	0.9993	0.0211	1.016	3.062	0.997	0.179	8.12	4	17	36	0.016
	300	0.9993	0.0173	1.020	3.910	0.997	0.158	9.12	4	21	42	0.019
$p = 0.01$, $\delta = 1.25$	100	0.9991	0.0165	1.007	1.816	0.997	0.419	5.58	4	10	19	0.014
	200	0.9989	0.0121	1.010	2.241	0.996	0.327	6.36	4	13	30	0.017
	300	0.9984	0.0098	1.012	2.735	0.994	0.287	6.91	4	15	32	0.014
$p = 0.1$, $\delta = 1.5$	100	0.9994	0.0248	1.009	2.174	0.998	0.286	6.38	4	12	21	0.016
	200	0.9991	0.0169	1.013	2.678	0.997	0.232	7.31	4	15	32	0.014
	300	0.9989	0.0133	1.016	3.296	0.996	0.214	7.94	4	18	39	0.015
$p = 0.05$, $\delta = 1.5$	100	0.9994	0.0193	1.008	1.916	0.998	0.371	5.85	4	11	19	0.014
	200	0.9989	0.0133	1.011	2.360	0.996	0.297	6.61	4	13	31	0.016
	300	0.9986	0.0105	1.013	2.867	0.995	0.269	7.11	4	15	33	0.013
$p = 0.01$, $\delta = 1.5$	100	0.9984	0.0107	1.005	1.650	0.994	0.533	5.02	4	8	17	0.022
	200	0.9970	0.0077	1.007	1.995	0.989	0.454	5.50	4	10	24	0.023
	300	0.9963	0.0061	1.009	2.272	0.986	0.425	5.78	4	11	27	0.019

Notes: See notes to Table 1.

Table 231: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0592	1.012	3.500	1.000	0.046	9.68	5	17	26	0.062
	200	1.0000	0.0460	1.018	5.217	1.000	0.016	13.03	6	24	47	0.060
	300	1.0000	0.0410	1.025	6.663	1.000	0.010	16.13	6	31	48	0.070
$p = 0.05$, $\delta = 1$	100	1.0000	0.0457	1.009	2.896	1.000	0.082	8.39	4	14	25	0.029
	200	1.0000	0.0360	1.014	4.143	1.000	0.036	11.05	5	21	40	0.035
	300	1.0000	0.0320	1.019	5.265	1.000	0.028	13.48	5	26	45	0.037
$p = 0.01$, $\delta = 1$	100	1.0000	0.0253	1.005	2.086	1.000	0.216	6.43	4	11	20	0.007
	200	1.0000	0.0202	1.008	2.741	1.000	0.118	7.97	4	15	27	0.005
	300	1.0000	0.0181	1.011	3.336	1.000	0.090	9.36	4	19	36	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0387	1.008	2.604	1.000	0.116	7.72	4	13	23	0.019
	200	1.0000	0.0287	1.011	3.450	1.000	0.057	9.62	4	18	32	0.017
	300	1.0000	0.0247	1.015	4.151	1.000	0.051	11.30	4	23	43	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0300	1.006	2.283	1.000	0.167	6.88	4	12	21	0.011
	200	1.0000	0.0224	1.008	2.937	1.000	0.095	8.38	4	16	29	0.008
	300	1.0000	0.0194	1.012	3.482	1.000	0.079	9.73	4	19	38	0.008
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0167	1.004	1.754	1.000	0.338	5.60	4	9	18	0.001
	200	1.0000	0.0130	1.005	2.159	1.000	0.230	6.54	4	12	23	0.001
	300	1.0000	0.0111	1.007	2.489	1.000	0.203	7.27	4	14	27	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0253	1.005	2.086	1.000	0.216	6.43	4	11	20	0.007
	200	1.0000	0.0180	1.007	2.546	1.000	0.144	7.53	4	14	26	0.004
	300	1.0000	0.0150	1.010	2.969	1.000	0.133	8.45	4	17	29	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0199	1.004	1.894	1.000	0.288	5.91	4	10	18	0.004
	200	1.0000	0.0142	1.006	2.256	1.000	0.207	6.78	4	13	24	0.001
	300	1.0000	0.0118	1.008	2.576	1.000	0.188	7.48	4	15	27	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0112	1.003	1.552	1.000	0.467	5.07	4	8	14	0.000
	200	1.0000	0.0082	1.003	1.775	1.000	0.374	5.61	4	10	18	0.000
	300	1.0000	0.0069	1.005	2.002	1.000	0.340	6.04	4	11	21	0.000

Notes: See notes to Table 1.

Table 232: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.6435	0.0226	1.095	3.875	0.225	0.060	4.74	1	12	32	0.140
	200	0.5540	0.0142	1.146	7.008	0.138	0.032	5.00	0	16	51	0.162
	300	0.5466	0.0120	1.170	8.669	0.140	0.027	5.74	0	20	49	0.139
$p = 0.05$, $\delta = 1$	100	0.5824	0.0158	1.087	3.266	0.171	0.056	3.85	0	10	29	0.084
	200	0.5028	0.0098	1.122	4.822	0.109	0.029	3.94	0	12	44	0.096
	300	0.4895	0.0084	1.142	6.181	0.103	0.025	4.45	0	16	43	0.087
$p = 0.01$, $\delta = 1$	100	0.4634	0.0070	1.089	2.861	0.094	0.041	2.52	0	6	25	0.043
	200	0.3839	0.0044	1.113	3.492	0.058	0.022	2.40	0	7	31	0.035
	300	0.3733	0.0038	1.122	3.835	0.051	0.017	2.61	0	9	30	0.042
$p = 0.1$, $\delta = 1.25$	100	0.5470	0.0125	1.087	3.083	0.146	0.052	3.39	0	9	28	0.073
	200	0.4574	0.0070	1.115	4.152	0.087	0.029	3.20	0	10	36	0.068
	300	0.4361	0.0059	1.128	4.771	0.078	0.023	3.48	0	12	36	0.058
$p = 0.05$, $\delta = 1.25$	100	0.4953	0.0088	1.087	2.918	0.111	0.045	2.83	0	7	26	0.058
	200	0.4034	0.0051	1.114	3.667	0.065	0.024	2.62	0	8	32	0.045
	300	0.3865	0.0042	1.123	3.956	0.058	0.018	2.79	0	9	32	0.044
$p = 0.01$, $\delta = 1.25$	100	0.3858	0.0040	1.098	2.725	0.058	0.027	1.93	0	5	21	0.027
	200	0.3080	0.0024	1.117	3.209	0.033	0.016	1.69	0	5	25	0.019
	300	0.2886	0.0019	1.127	3.273	0.029	0.013	1.71	0	6	22	0.018
$p = 0.1$, $\delta = 1.5$	100	0.4634	0.0070	1.089	2.861	0.094	0.041	2.52	0	6	25	0.043
	200	0.3655	0.0038	1.113	3.406	0.051	0.022	2.20	0	7	28	0.028
	300	0.3416	0.0028	1.121	3.422	0.042	0.016	2.20	0	7	26	0.031
$p = 0.05$, $\delta = 1.5$	100	0.4174	0.0050	1.094	2.755	0.070	0.032	2.15	0	6	23	0.036
	200	0.3256	0.0027	1.115	3.254	0.039	0.018	1.83	0	6	26	0.020
	300	0.3006	0.0020	1.125	3.302	0.032	0.013	1.80	0	6	22	0.021
$p = 0.01$, $\delta = 1.5$	100	0.3149	0.0023	1.109	2.743	0.035	0.019	1.48	0	4	18	0.015
	200	0.2394	0.0012	1.128	3.171	0.020	0.010	1.20	0	4	23	0.011
	300	0.2215	0.0009	1.132	3.158	0.018	0.011	1.16	0	4	15	0.007

Notes: See notes to Table 1.

Table 233: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9886	0.0259	1.014	2.663	0.955	0.251	6.45	4	12	22	0.062
	200	0.9854	0.0190	1.021	3.601	0.944	0.180	7.66	4	16	30	0.069
	300	0.9815	0.0160	1.026	4.320	0.930	0.147	8.65	4	20	46	0.072
$p = 0.05$, $\delta = 1$	100	0.9850	0.0184	1.011	2.344	0.941	0.341	5.71	4	10	18	0.039
	200	0.9786	0.0134	1.016	3.008	0.917	0.264	6.55	4	13	28	0.040
	300	0.9763	0.0115	1.020	3.484	0.913	0.218	7.30	4	16	43	0.053
$p = 0.01$, $\delta = 1$	100	0.9669	0.0086	1.009	2.080	0.875	0.500	4.69	3	8	14	0.020
	200	0.9550	0.0062	1.013	2.605	0.835	0.407	5.04	3	9	21	0.025
	300	0.9551	0.0054	1.014	2.713	0.839	0.366	5.42	3	11	30	0.024
$p = 0.1$, $\delta = 1.25$	100	0.9803	0.0149	1.010	2.246	0.924	0.398	5.35	4	9	18	0.029
	200	0.9721	0.0100	1.014	2.700	0.894	0.332	5.84	3	11	25	0.032
	300	0.9679	0.0081	1.016	3.021	0.883	0.294	6.28	3	13	38	0.036
$p = 0.05$, $\delta = 1.25$	100	0.9733	0.0108	1.009	2.071	0.897	0.468	4.93	3	8	15	0.019
	200	0.9593	0.0072	1.013	2.602	0.848	0.389	5.26	3	10	22	0.025
	300	0.9573	0.0059	1.014	2.760	0.846	0.350	5.58	3	11	30	0.027
$p = 0.01$, $\delta = 1.25$	100	0.9490	0.0049	1.009	2.191	0.811	0.567	4.27	3	6	13	0.016
	200	0.9276	0.0033	1.013	2.708	0.749	0.476	4.36	3	7	16	0.020
	300	0.9235	0.0028	1.014	2.816	0.740	0.445	4.51	3	8	21	0.023
$p = 0.1$, $\delta = 1.5$	100	0.9669	0.0086	1.009	2.080	0.875	0.500	4.69	3	8	14	0.020
	200	0.9488	0.0053	1.013	2.594	0.814	0.437	4.83	3	8	19	0.023
	300	0.9450	0.0041	1.013	2.694	0.807	0.416	5.01	3	9	26	0.021
$p = 0.05$, $\delta = 1.5$	100	0.9559	0.0062	1.009	2.153	0.835	0.541	4.42	3	7	13	0.019
	200	0.9331	0.0038	1.013	2.685	0.764	0.458	4.48	3	7	17	0.024
	300	0.9280	0.0030	1.014	2.788	0.754	0.448	4.60	3	8	23	0.021
$p = 0.01$, $\delta = 1.5$	100	0.9226	0.0028	1.011	2.501	0.730	0.578	3.96	3	5	10	0.016
	200	0.8921	0.0018	1.016	3.089	0.647	0.481	3.92	2	6	15	0.024
	300	0.8861	0.0014	1.018	3.152	0.635	0.461	3.97	2	6	18	0.018

Notes: See notes to Table 1.

Table 234: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0276	1.007	2.660	1.000	0.189	6.65	4	11	21	0.055
	200	0.9998	0.0201	1.010	3.076	0.999	0.118	7.94	4	15	28	0.050
	300	0.9998	0.0161	1.013	3.575	0.999	0.104	8.77	4	17	38	0.047
$p = 0.05$, $\delta = 1$	100	0.9999	0.0196	1.005	2.237	1.000	0.288	5.88	4	10	17	0.027
	200	0.9996	0.0144	1.008	2.586	0.999	0.201	6.83	4	12	23	0.033
	300	0.9998	0.0115	1.010	2.926	0.999	0.183	7.39	4	14	35	0.024
$p = 0.01$, $\delta = 1$	100	0.9990	0.0093	1.003	1.737	0.997	0.530	4.89	4	7	15	0.008
	200	0.9991	0.0065	1.004	1.872	0.997	0.443	5.27	4	9	16	0.005
	300	0.9990	0.0054	1.005	2.111	0.996	0.387	5.58	4	9	27	0.007
$p = 0.1$, $\delta = 1.25$	100	0.9999	0.0158	1.004	2.013	1.000	0.361	5.51	4	9	16	0.017
	200	0.9996	0.0106	1.006	2.250	0.999	0.296	6.07	4	11	20	0.020
	300	0.9994	0.0081	1.007	2.516	0.998	0.266	6.39	4	12	32	0.009
$p = 0.05$, $\delta = 1.25$	100	0.9996	0.0114	1.004	1.810	0.999	0.466	5.10	4	8	15	0.009
	200	0.9993	0.0075	1.005	1.963	0.997	0.398	5.46	4	9	16	0.008
	300	0.9991	0.0058	1.005	2.211	0.997	0.363	5.73	4	10	28	0.007
$p = 0.01$, $\delta = 1.25$	100	0.9983	0.0055	1.002	1.567	0.994	0.665	4.52	4	6	12	0.003
	200	0.9984	0.0035	1.003	1.586	0.994	0.620	4.67	4	7	13	0.003
	300	0.9975	0.0028	1.003	1.760	0.990	0.570	4.82	4	7	17	0.003
$p = 0.1$, $\delta = 1.5$	100	0.9990	0.0093	1.003	1.737	0.997	0.530	4.89	4	7	15	0.008
	200	0.9991	0.0055	1.004	1.764	0.997	0.497	5.07	4	8	15	0.005
	300	0.9983	0.0042	1.004	1.960	0.993	0.462	5.23	4	8	20	0.004
$p = 0.05$, $\delta = 1.5$	100	0.9986	0.0067	1.003	1.616	0.995	0.614	4.64	4	7	14	0.005
	200	0.9988	0.0040	1.003	1.623	0.995	0.586	4.78	4	7	14	0.004
	300	0.9979	0.0030	1.003	1.780	0.992	0.548	4.88	4	7.5	17	0.003
$p = 0.01$, $\delta = 1.5$	100	0.9966	0.0033	1.002	1.524	0.987	0.763	4.30	4	6	11	0.004
	200	0.9963	0.0019	1.002	1.521	0.985	0.745	4.35	4	6	10	0.002
	300	0.9949	0.0014	1.002	1.675	0.980	0.717	4.41	4	6	13	0.003

Notes: See notes to Table 1.

Table 235: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0056	1.022	1.341	1.000	0.727	4.54	4	7	14	0.086
	200	1.0000	0.0035	1.028	1.400	1.000	0.696	4.68	4	7	27	0.098
	300	1.0000	0.0025	1.032	1.465	1.000	0.717	4.74	4	8	27	0.083
$p = 0.05$, $\delta = 1$	100	1.0000	0.0034	1.015	1.267	1.000	0.816	4.33	4	6	13	0.058
	200	1.0000	0.0020	1.018	1.237	1.000	0.806	4.39	4	6	24	0.052
	300	1.0000	0.0014	1.020	1.364	1.000	0.807	4.43	4	6	21	0.051
$p = 0.01$, $\delta = 1$	100	1.0000	0.0010	1.006	1.112	1.000	0.930	4.10	4	5	10	0.021
	200	1.0000	0.0006	1.006	1.089	1.000	0.927	4.13	4	5	15	0.018
	300	1.0000	0.0005	1.007	1.067	1.000	0.918	4.14	4	5	15	0.015
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0024	1.011	1.184	1.000	0.860	4.23	4	5	12	0.045
	200	1.0000	0.0013	1.011	1.144	1.000	0.867	4.25	4	5	19	0.033
	300	1.0000	0.0009	1.012	1.225	1.000	0.868	4.26	4	6	20	0.025
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0015	1.007	1.118	1.000	0.907	4.14	4	5	11	0.028
	200	1.0000	0.0008	1.007	1.102	1.000	0.915	4.15	4	5	16	0.019
	300	1.0000	0.0005	1.008	1.085	1.000	0.908	4.16	4	5	16	0.017
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0004	1.003	1.028	1.000	0.968	4.04	4	4	9	0.008
	200	1.0000	0.0002	1.002	1.027	1.000	0.967	4.05	4	4	9	0.005
	300	1.0000	0.0002	1.003	1.033	1.000	0.960	4.06	4	4	10	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0010	1.006	1.112	1.000	0.930	4.10	4	5	10	0.021
	200	1.0000	0.0005	1.005	1.076	1.000	0.941	4.10	4	5	12	0.013
	300	1.0000	0.0003	1.005	1.060	1.000	0.937	4.10	4	5	13	0.010
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0006	1.003	1.058	1.000	0.960	4.06	4	4	10	0.011
	200	1.0000	0.0003	1.003	1.037	1.000	0.958	4.06	4	4	11	0.008
	300	1.0000	0.0002	1.003	1.035	1.000	0.957	4.06	4	4	11	0.007
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0002	1.001	1.015	1.000	0.984	4.02	4	4	6	0.003
	200	1.0000	0.0001	1.001	1.005	1.000	0.985	4.02	4	4	7	0.001
	300	1.0000	0.0001	1.001	1.005	1.000	0.984	4.02	4	4	8	0.002

Notes: See notes to Table 1.

Table 236: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0056	1.004	1.182	1.000	0.670	4.54	4	6.5	10	0.076
	200	1.0000	0.0030	1.005	1.209	1.000	0.664	4.59	4	7	16	0.076
	300	1.0000	0.0023	1.006	1.221	1.000	0.635	4.68	4	7	14	0.077
$p = 0.05$, $\delta = 1$	100	1.0000	0.0034	1.003	1.102	1.000	0.773	4.32	4	6	9	0.044
	200	1.0000	0.0018	1.004	1.150	1.000	0.763	4.36	4	6	13	0.050
	300	1.0000	0.0013	1.003	1.105	1.000	0.756	4.38	4	6	13	0.039
$p = 0.01$, $\delta = 1$	100	1.0000	0.0010	1.001	1.025	1.000	0.922	4.09	4	5	8	0.011
	200	1.0000	0.0005	1.001	1.051	1.000	0.918	4.10	4	5	10	0.014
	300	1.0000	0.0004	1.001	1.035	1.000	0.916	4.10	4	5	8	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0023	1.002	1.078	1.000	0.831	4.22	4	5	9	0.031
	200	1.0000	0.0010	1.002	1.093	1.000	0.849	4.20	4	5	12	0.029
	300	1.0000	0.0007	1.002	1.072	1.000	0.843	4.21	4	5	10	0.027
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0014	1.001	1.040	1.000	0.890	4.13	4	5	8	0.020
	200	1.0000	0.0006	1.001	1.057	1.000	0.905	4.12	4	5	11	0.015
	300	1.0000	0.0004	1.001	1.045	1.000	0.903	4.12	4	5	8	0.015
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.009	1.000	0.965	4.04	4	4	6	0.004
	200	1.0000	0.0002	1.000	1.013	1.000	0.970	4.04	4	4	8	0.004
	300	1.0000	0.0001	1.000	1.007	1.000	0.972	4.03	4	4	6	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0010	1.001	1.025	1.000	0.922	4.09	4	5	8	0.011
	200	1.0000	0.0004	1.001	1.040	1.000	0.941	4.07	4	5	10	0.009
	300	1.0000	0.0002	1.001	1.017	1.000	0.945	4.07	4	5	8	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0005	1.001	1.010	1.000	0.956	4.05	4	4	6	0.004
	200	1.0000	0.0002	1.000	1.015	1.000	0.963	4.05	4	4	9	0.005
	300	1.0000	0.0001	1.000	1.009	1.000	0.968	4.04	4	4	6	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.004	1.000	0.985	4.02	4	4	6	0.001
	200	1.0000	0.0001	1.000	1.002	1.000	0.990	4.01	4	4	6	0.001
	300	1.0000	0.0000	1.000	1.003	1.000	0.989	4.01	4	4	6	0.000

Notes: See notes to Table 1.

Table 237: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0058	1.003	1.161	1.000	0.634	4.56	4	6	11	0.085
	200	1.0000	0.0031	1.003	1.155	1.000	0.621	4.61	4	7	13	0.084
	300	1.0000	0.0025	1.004	1.184	1.000	0.593	4.73	4	7	14	0.082
$p = 0.05$, $\delta = 1$	100	1.0000	0.0035	1.002	1.096	1.000	0.750	4.34	4	6	10	0.046
	200	1.0000	0.0018	1.002	1.105	1.000	0.748	4.36	4	6	11	0.049
	300	1.0000	0.0015	1.002	1.128	1.000	0.715	4.44	4	6	11	0.047
$p = 0.01$, $\delta = 1$	100	1.0000	0.0010	1.000	1.027	1.000	0.922	4.09	4	5	8	0.005
	200	1.0000	0.0005	1.001	1.027	1.000	0.915	4.10	4	5	8	0.007
	300	1.0000	0.0005	1.001	1.044	1.000	0.891	4.13	4	5	9	0.014
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0025	1.001	1.067	1.000	0.815	4.24	4	5	8	0.026
	200	1.0000	0.0011	1.001	1.060	1.000	0.842	4.21	4	5	10	0.024
	300	1.0000	0.0009	1.002	1.077	1.000	0.812	4.26	4	5	9	0.029
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0014	1.001	1.039	1.000	0.890	4.13	4	5	8	0.010
	200	1.0000	0.0006	1.001	1.034	1.000	0.901	4.13	4	5	9	0.012
	300	1.0000	0.0005	1.001	1.054	1.000	0.876	4.16	4	5	9	0.018
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0004	1.000	1.009	1.000	0.965	4.04	4	4	7	0.001
	200	1.0000	0.0002	1.000	1.011	1.000	0.967	4.04	4	4	7	0.002
	300	1.0000	0.0002	1.000	1.024	1.000	0.959	4.05	4	4	7	0.004
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0010	1.000	1.027	1.000	0.922	4.09	4	5	8	0.005
	200	1.0000	0.0004	1.000	1.021	1.000	0.937	4.08	4	5	8	0.006
	300	1.0000	0.0003	1.001	1.035	1.000	0.925	4.09	4	5	7	0.009
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0006	1.000	1.015	1.000	0.951	4.06	4	4	7	0.001
	200	1.0000	0.0002	1.000	1.012	1.000	0.961	4.05	4	4	7	0.002
	300	1.0000	0.0002	1.000	1.028	1.000	0.952	4.06	4	4	7	0.006
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.005	1.000	0.979	4.02	4	4	6	0.000
	200	1.0000	0.0001	1.000	1.004	1.000	0.986	4.02	4	4	6	0.000
	300	1.0000	0.0001	1.000	1.009	1.000	0.983	4.02	4	4	6	0.001

Notes: See notes to Table 1.

Table 238: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0039	1.020	1.213	1.000	0.773	4.38	4	6	12	0.076
	200	0.9999	0.0025	1.024	1.283	1.000	0.756	4.49	4	7	31	0.083
	300	1.0000	0.0017	1.027	1.400	1.000	0.752	4.51	4	7	29	0.081
$p = 0.05$, $\delta = 1$	100	1.0000	0.0022	1.012	1.139	1.000	0.864	4.21	4	5	11	0.043
	200	0.9999	0.0015	1.015	1.195	1.000	0.836	4.29	4	6	25	0.053
	300	1.0000	0.0010	1.018	1.247	1.000	0.836	4.30	4	6	23	0.054
$p = 0.01$, $\delta = 1$	100	0.9999	0.0007	1.004	1.050	1.000	0.953	4.06	4	4	9	0.014
	200	0.9999	0.0005	1.005	1.058	1.000	0.939	4.09	4	5	17	0.017
	300	0.9996	0.0003	1.007	1.065	0.999	0.938	4.09	4	5	15	0.016
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0016	1.009	1.111	1.000	0.902	4.15	4	5	9	0.030
	200	0.9999	0.0009	1.009	1.112	1.000	0.892	4.18	4	5	21	0.035
	300	0.9999	0.0006	1.011	1.122	1.000	0.898	4.17	4	5	16	0.034
$p = 0.05$, $\delta = 1.25$	100	0.9999	0.0010	1.006	1.074	1.000	0.935	4.09	4	5	9	0.019
	200	0.9999	0.0005	1.006	1.069	1.000	0.930	4.11	4	5	17	0.020
	300	0.9998	0.0004	1.007	1.072	1.000	0.931	4.11	4	5	15	0.021
$p = 0.01$, $\delta = 1.25$	100	0.9999	0.0003	1.002	1.021	1.000	0.978	4.03	4	4	8	0.005
	200	0.9998	0.0002	1.002	1.025	0.999	0.970	4.04	4	4	13	0.005
	300	0.9994	0.0001	1.004	1.036	0.998	0.969	4.04	4	4	10	0.008
$p = 0.1$, $\delta = 1.5$	100	0.9999	0.0007	1.004	1.050	1.000	0.953	4.06	4	4	9	0.014
	200	0.9999	0.0004	1.004	1.052	1.000	0.951	4.07	4	4	17	0.014
	300	0.9996	0.0002	1.005	1.052	0.999	0.955	4.07	4	4	13	0.012
$p = 0.05$, $\delta = 1.5$	100	0.9999	0.0004	1.003	1.031	1.000	0.971	4.03	4	4	8	0.008
	200	0.9999	0.0003	1.003	1.027	1.000	0.965	4.05	4	4	14	0.007
	300	0.9996	0.0001	1.004	1.036	0.999	0.968	4.04	4	4	11	0.009
$p = 0.01$, $\delta = 1.5$	100	0.9998	0.0001	1.001	1.011	0.999	0.989	4.01	4	4	7	0.001
	200	0.9993	0.0001	1.001	1.006	0.997	0.985	4.01	4	4	10	0.002
	300	0.9991	0.0000	1.001	1.006	0.997	0.990	4.01	4	4	8	0.001

Notes: See notes to Table 1.

Table 239: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0040	1.005	1.149	1.000	0.732	4.38	4	6	10	0.074
	200	1.0000	0.0023	1.005	1.219	1.000	0.717	4.44	4	6	12	0.073
	300	1.0000	0.0016	1.006	1.181	1.000	0.706	4.49	4	6	13	0.073
$p = 0.05$, $\delta = 1$	100	1.0000	0.0023	1.003	1.105	1.000	0.826	4.22	4	5	9	0.045
	200	1.0000	0.0013	1.004	1.151	1.000	0.812	4.26	4	6	10	0.050
	300	1.0000	0.0010	1.004	1.122	1.000	0.801	4.29	4	6	11	0.047
$p = 0.01$, $\delta = 1$	100	1.0000	0.0006	1.001	1.025	1.000	0.946	4.06	4	5	7	0.012
	200	1.0000	0.0004	1.001	1.051	1.000	0.935	4.07	4	5	8	0.014
	300	1.0000	0.0003	1.001	1.057	1.000	0.927	4.09	4	5	8	0.014
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0015	1.002	1.059	1.000	0.876	4.15	4	5	8	0.027
	200	1.0000	0.0008	1.002	1.104	1.000	0.878	4.16	4	5	10	0.028
	300	1.0000	0.0005	1.002	1.087	1.000	0.876	4.16	4	5	9	0.024
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0008	1.001	1.034	1.000	0.927	4.08	4	5	8	0.017
	200	1.0000	0.0005	1.001	1.060	1.000	0.925	4.09	4	5	8	0.015
	300	1.0000	0.0003	1.002	1.064	1.000	0.918	4.10	4	5	8	0.016
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.013	1.000	0.978	4.02	4	4	5	0.004
	200	1.0000	0.0001	1.000	1.012	1.000	0.974	4.03	4	4	7	0.003
	300	1.0000	0.0001	1.000	1.021	1.000	0.979	4.02	4	4	7	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0006	1.001	1.025	1.000	0.946	4.06	4	5	7	0.012
	200	1.0000	0.0003	1.001	1.042	1.000	0.946	4.06	4	5	7	0.010
	300	1.0000	0.0002	1.001	1.045	1.000	0.955	4.05	4	4	8	0.009
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0003	1.001	1.017	1.000	0.969	4.03	4	4	5	0.006
	200	1.0000	0.0002	1.000	1.017	1.000	0.968	4.04	4	4	7	0.004
	300	1.0000	0.0001	1.000	1.026	1.000	0.976	4.03	4	4	7	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.007	1.000	0.990	4.01	4	4	5	0.002
	200	1.0000	0.0000	1.000	1.006	1.000	0.992	4.01	4	4	7	0.001
	300	1.0000	0.0000	1.000	1.018	1.000	0.996	4.01	4	4	7	0.002

Notes: See notes to Table 1.

Table 240: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0042	1.003	1.145	1.000	0.723	4.40	4	6	13	0.062
	200	1.0000	0.0023	1.003	1.166	1.000	0.702	4.44	4	6	14	0.074
	300	1.0000	0.0015	1.003	1.171	1.000	0.714	4.44	4	6	11	0.067
$p = 0.05$, $\delta = 1$	100	1.0000	0.0023	1.002	1.092	1.000	0.838	4.22	4	5	11	0.031
	200	1.0000	0.0013	1.002	1.099	1.000	0.818	4.25	4	5	11	0.040
	300	1.0000	0.0009	1.002	1.106	1.000	0.814	4.25	4	5	10	0.040
$p = 0.01$, $\delta = 1$	100	1.0000	0.0006	1.001	1.041	1.000	0.948	4.06	4	5	9	0.009
	200	1.0000	0.0003	1.000	1.031	1.000	0.946	4.07	4	5	9	0.010
	300	1.0000	0.0002	1.001	1.031	1.000	0.941	4.07	4	5	8	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0017	1.001	1.078	1.000	0.878	4.16	4	5	10	0.022
	200	1.0000	0.0007	1.001	1.058	1.000	0.886	4.15	4	5	10	0.021
	300	1.0000	0.0005	1.001	1.061	1.000	0.888	4.14	4	5	8	0.018
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.057	1.000	0.926	4.09	4	5	9	0.015
	200	1.0000	0.0004	1.001	1.035	1.000	0.930	4.09	4	5	10	0.012
	300	1.0000	0.0003	1.001	1.036	1.000	0.932	4.08	4	5	8	0.007
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0003	1.000	1.014	1.000	0.978	4.03	4	4	9	0.004
	200	1.0000	0.0001	1.000	1.005	1.000	0.983	4.02	4	4	6	0.000
	300	1.0000	0.0001	1.000	1.019	1.000	0.980	4.02	4	4	6	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0006	1.001	1.041	1.000	0.948	4.06	4	5	9	0.009
	200	1.0000	0.0002	1.000	1.015	1.000	0.961	4.05	4	4	9	0.005
	300	1.0000	0.0001	1.000	1.022	1.000	0.962	4.04	4	4	8	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.022	1.000	0.971	4.03	4	4	9	0.006
	200	1.0000	0.0001	1.000	1.006	1.000	0.979	4.02	4	4	6	0.001
	300	1.0000	0.0001	1.000	1.021	1.000	0.977	4.03	4	4	6	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.006	1.000	0.992	4.01	4	4	7	0.001
	200	1.0000	0.0000	1.000	1.002	1.000	0.994	4.01	4	4	6	0.000
	300	1.0000	0.0000	1.000	1.011	1.000	0.992	4.01	4	4	5	0.001

Notes: See notes to Table 1.

Table 241: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9888	0.0032	1.019	1.187	0.971	0.790	4.27	4	6	14	0.061
	200	0.9833	0.0019	1.023	1.236	0.959	0.769	4.31	4	6	26	0.070
	300	0.9793	0.0013	1.024	1.232	0.946	0.761	4.32	4	6	18	0.076
$p = 0.05$, $\delta = 1$	100	0.9814	0.0020	1.013	1.107	0.957	0.837	4.12	4	5	11	0.038
	200	0.9773	0.0011	1.014	1.129	0.945	0.821	4.13	3	5	22	0.040
	300	0.9690	0.0008	1.014	1.082	0.919	0.805	4.10	3	5	15	0.042
$p = 0.01$, $\delta = 1$	100	0.9581	0.0006	1.005	0.973	0.907	0.869	3.89	3	4	9	0.011
	200	0.9499	0.0003	1.005	0.987	0.890	0.852	3.86	3	4	15	0.012
	300	0.9363	0.0002	1.004	0.951	0.855	0.819	3.81	2	4	11	0.012
$p = 0.1$, $\delta = 1.25$	100	0.9763	0.0014	1.009	1.064	0.947	0.862	4.04	3	5	11	0.028
	200	0.9676	0.0006	1.009	1.077	0.923	0.851	4.00	3	5	20	0.024
	300	0.9548	0.0004	1.008	1.014	0.891	0.824	3.94	3	5	13	0.023
$p = 0.05$, $\delta = 1.25$	100	0.9663	0.0008	1.006	1.007	0.926	0.875	3.94	3	5	10	0.016
	200	0.9555	0.0004	1.006	1.014	0.901	0.855	3.90	3	4	15	0.014
	300	0.9410	0.0003	1.005	0.964	0.865	0.823	3.84	2	4	11	0.015
$p = 0.01$, $\delta = 1.25$	100	0.9331	0.0003	1.002	0.922	0.849	0.830	3.76	2	4	7	0.004
	200	0.9146	0.0001	1.003	0.921	0.822	0.807	3.68	1	4	11	0.004
	300	0.8938	0.0001	1.003	0.898	0.782	0.769	3.60	1	4	8	0.004
$p = 0.1$, $\delta = 1.5$	100	0.9581	0.0006	1.005	0.973	0.907	0.869	3.89	3	4	9	0.011
	200	0.9433	0.0002	1.004	0.966	0.875	0.848	3.82	2	4	13	0.007
	300	0.9200	0.0001	1.003	0.918	0.823	0.799	3.72	2	4	10	0.007
$p = 0.05$, $\delta = 1.5$	100	0.9441	0.0004	1.003	0.943	0.876	0.851	3.82	2	4	8	0.008
	200	0.9226	0.0002	1.003	0.931	0.839	0.822	3.72	2	4	12	0.005
	300	0.8996	0.0001	1.003	0.900	0.791	0.775	3.62	1	4	8	0.004
$p = 0.01$, $\delta = 1.5$	100	0.8973	0.0001	1.002	0.867	0.787	0.779	3.60	1	4	6	0.002
	200	0.8668	0.0000	1.004	0.882	0.733	0.729	3.48	1	4	6	0.001
	300	0.8359	0.0000	1.007	0.827	0.695	0.692	3.35	0	4	7	0.001

Notes: See notes to Table 1.

Table 242: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0030	1.004	1.136	1.000	0.779	4.29	4	5	13	0.064
	200	1.0000	0.0016	1.005	1.131	1.000	0.778	4.31	4	6	10	0.058
	300	1.0000	0.0011	1.005	1.153	1.000	0.770	4.33	4	6	12	0.070
$p = 0.05$, $\delta = 1$	100	1.0000	0.0017	1.002	1.084	1.000	0.860	4.16	4	5	9	0.039
	200	1.0000	0.0009	1.003	1.077	1.000	0.859	4.18	4	5	8	0.033
	300	1.0000	0.0006	1.003	1.098	1.000	0.862	4.18	4	5	9	0.037
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.001	1.022	1.000	0.962	4.04	4	4	6	0.010
	200	1.0000	0.0002	1.001	1.035	1.000	0.957	4.05	4	4	6	0.012
	300	1.0000	0.0002	1.001	1.036	1.000	0.960	4.05	4	4	7	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0011	1.002	1.059	1.000	0.908	4.10	4	5	9	0.023
	200	1.0000	0.0005	1.002	1.054	1.000	0.909	4.11	4	5	8	0.020
	300	1.0000	0.0003	1.002	1.060	1.000	0.925	4.09	4	5	8	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0006	1.001	1.035	1.000	0.948	4.06	4	5	7	0.016
	200	1.0000	0.0003	1.001	1.040	1.000	0.946	4.06	4	5	6	0.013
	300	1.0000	0.0002	1.001	1.038	1.000	0.954	4.06	4	4	7	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.007	1.000	0.987	4.01	4	4	6	0.001
	200	1.0000	0.0001	1.001	1.010	1.000	0.984	4.02	4	4	6	0.003
	300	1.0000	0.0000	1.000	1.016	1.000	0.987	4.01	4	4	6	0.004
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.022	1.000	0.962	4.04	4	4	6	0.010
	200	1.0000	0.0002	1.001	1.022	1.000	0.967	4.04	4	4	6	0.007
	300	1.0000	0.0001	1.001	1.033	1.000	0.974	4.03	4	4	6	0.007
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.011	1.000	0.980	4.02	4	4	6	0.003
	200	1.0000	0.0001	1.001	1.010	1.000	0.980	4.02	4	4	6	0.004
	300	1.0000	0.0001	1.000	1.019	1.000	0.985	4.02	4	4	6	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.002	1.000	0.995	4.01	4	4	5	0.000
	200	1.0000	0.0000	1.000	1.004	1.000	0.994	4.01	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.002	1.000	0.996	4.00	4	4	6	0.000

Notes: See notes to Table 1.

Table 243: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0028	1.002	1.109	1.000	0.799	4.26	4	5	9	0.054
	200	1.0000	0.0015	1.003	1.152	1.000	0.773	4.30	4	6	10	0.056
	300	1.0000	0.0010	1.003	1.146	1.000	0.773	4.31	4	6	10	0.067
$p = 0.05$, $\delta = 1$	100	1.0000	0.0014	1.002	1.069	1.000	0.886	4.14	4	5	8	0.030
	200	1.0000	0.0008	1.002	1.087	1.000	0.862	4.17	4	5	8	0.027
	300	1.0000	0.0006	1.002	1.080	1.000	0.861	4.17	4	5	9	0.032
$p = 0.01$, $\delta = 1$	100	1.0000	0.0003	1.000	1.022	1.000	0.968	4.03	4	4	6	0.008
	200	1.0000	0.0002	1.001	1.024	1.000	0.965	4.04	4	4	6	0.006
	300	1.0000	0.0001	1.000	1.031	1.000	0.961	4.04	4	4	6	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0010	1.001	1.048	1.000	0.920	4.09	4	5	7	0.020
	200	1.0000	0.0005	1.001	1.053	1.000	0.914	4.10	4	5	7	0.016
	300	1.0000	0.0003	1.001	1.053	1.000	0.923	4.09	4	5	8	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0005	1.001	1.026	1.000	0.958	4.05	4	4	7	0.009
	200	1.0000	0.0003	1.001	1.029	1.000	0.955	4.05	4	4	7	0.007
	300	1.0000	0.0002	1.001	1.033	1.000	0.955	4.05	4	4	6	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.008	1.000	0.990	4.01	4	4	5	0.003
	200	1.0000	0.0001	1.000	1.011	1.000	0.986	4.01	4	4	5	0.002
	300	1.0000	0.0000	1.000	1.008	1.000	0.990	4.01	4	4	6	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.022	1.000	0.968	4.03	4	4	6	0.008
	200	1.0000	0.0002	1.000	1.018	1.000	0.972	4.03	4	4	6	0.005
	300	1.0000	0.0001	1.000	1.016	1.000	0.976	4.03	4	4	6	0.003
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.010	1.000	0.985	4.02	4	4	5	0.005
	200	1.0000	0.0001	1.000	1.013	1.000	0.980	4.02	4	4	5	0.004
	300	1.0000	0.0000	1.000	1.008	1.000	0.987	4.01	4	4	6	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.002	1.000	0.996	4.00	4	4	5	0.000
	200	1.0000	0.0000	1.000	1.004	1.000	0.994	4.01	4	4	5	0.000
	300	1.0000	0.0000	1.000	1.002	1.000	0.998	4.00	4	4	5	0.000

Notes: See notes to Table 1.

4.2 Findings for designs with non-zero correlations between signal and pseudo-signal variables

Table 244: MC findings for DGPII(a)

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0401	1.081	4.008	1.000	0.001	0.964	0.450	7.85	6	15	31	0.091
$\delta = 1$	200	0.9999	0.0234	1.115	5.121	1.000	0.000	0.951	0.430	8.58	6	18	44	0.088
	300	0.9996	0.0167	1.144	10.465	0.999	0.000	0.938	0.412	8.94	6	20	76	0.091
$p = 0.05$,	100	0.9998	0.0336	1.062	3.348	0.999	0.001	0.954	0.557	7.22	6	12	29	0.048
$\delta = 1$	200	0.9999	0.0192	1.081	3.916	1.000	0.001	0.939	0.518	7.76	6	15	39	0.051
	300	0.9993	0.0136	1.101	7.238	0.997	0.001	0.925	0.497	8.02	6	16	69	0.050
$p = 0.01$,	100	0.9994	0.0257	1.039	2.765	0.998	0.003	0.922	0.711	6.47	5	9	27	0.012
$\delta = 1$	200	0.9991	0.0139	1.044	2.714	0.997	0.002	0.902	0.671	6.72	5	11	30	0.013
	300	0.9988	0.0095	1.052	3.008	0.995	0.004	0.875	0.632	6.79	5	11	55	0.015
$p = 0.1$,	100	0.9996	0.0305	1.053	3.054	0.999	0.001	0.945	0.613	6.93	6	11	29	0.031
$\delta = 1.25$	200	0.9998	0.0166	1.060	3.185	0.999	0.001	0.924	0.586	7.26	6	13	34	0.030
	300	0.9991	0.0113	1.074	6.230	0.997	0.002	0.901	0.567	7.33	5	13	62	0.030
$p = 0.05$,	100	0.9994	0.0273	1.043	2.883	0.998	0.002	0.931	0.680	6.62	6	10	27	0.018
$\delta = 1.25$	200	0.9996	0.0146	1.048	2.804	0.999	0.002	0.910	0.654	6.85	5	11	30	0.017
	300	0.9989	0.0098	1.054	3.146	0.996	0.002	0.880	0.619	6.89	5	11	57	0.017
$p = 0.01$,	100	0.9988	0.0231	1.033	2.416	0.995	0.004	0.885	0.750	6.21	5	8	26	0.006
$\delta = 1.25$	200	0.9985	0.0117	1.033	2.348	0.994	0.003	0.858	0.720	6.29	5	8	27	0.006
	300	0.9976	0.0077	1.037	2.435	0.991	0.008	0.832	0.691	6.28	5	8	42	0.007
$p = 0.1$,	100	0.9994	0.0257	1.039	2.765	0.998	0.003	0.922	0.711	6.47	5	9	27	0.012
$\delta = 1.5$	200	0.9990	0.0132	1.040	2.579	0.996	0.002	0.896	0.691	6.58	5	10	28	0.009
	300	0.9980	0.0086	1.044	2.705	0.992	0.006	0.860	0.666	6.55	5	10	49	0.008
$p = 0.05$,	100	0.9993	0.0240	1.034	2.650	0.997	0.004	0.899	0.735	6.30	5	8	27	0.007
$\delta = 1.5$	200	0.9985	0.0121	1.035	2.413	0.994	0.003	0.872	0.714	6.37	5	9	27	0.006
	300	0.9976	0.0079	1.038	2.461	0.991	0.008	0.837	0.686	6.32	5	9	42	0.008
$p = 0.01$,	100	0.9985	0.0212	1.029	2.311	0.994	0.008	0.848	0.763	6.03	5	7	22	0.002
$\delta = 1.5$	200	0.9974	0.0104	1.028	2.153	0.990	0.007	0.816	0.732	6.03	5	7	22	0.002
	300	0.9964	0.0067	1.031	2.183	0.986	0.015	0.770	0.700	5.98	5	7	33	0.002

Notes: See notes to Table 46.

Table 245: MC findings for DGPII(a)

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0449	1.016	2.800	1.000	0.000	1.000	0.269	8.31	6	13	25	0.080
$\delta = 1$	200	1.0000	0.0269	1.020	3.164	1.000	0.000	1.000	0.217	9.27	6	16	34	0.073
	300	1.0000	0.0204	1.022	3.447	1.000	0.000	1.000	0.190	10.03	6	19	40	0.076
$p = 0.05$,	100	1.0000	0.0378	1.013	2.468	1.000	0.000	1.000	0.374	7.63	6	12	22	0.043
$\delta = 1$	200	1.0000	0.0220	1.015	2.763	1.000	0.000	1.000	0.318	8.31	6	14	33	0.047
	300	1.0000	0.0164	1.017	2.907	1.000	0.000	1.000	0.285	8.87	6	16	35	0.035
$p = 0.01$,	100	1.0000	0.0286	1.009	2.166	1.000	0.000	1.000	0.627	6.75	6	9.5	19	0.012
$\delta = 1$	200	1.0000	0.0155	1.009	2.209	1.000	0.000	1.000	0.552	7.04	6	11	22	0.007
	300	1.0000	0.0111	1.010	2.277	1.000	0.000	1.000	0.512	7.29	6	12	24	0.007
$p = 0.1$,	100	1.0000	0.0345	1.011	2.337	1.000	0.000	1.000	0.448	7.31	6	11	21	0.032
$\delta = 1.25$	200	1.0000	0.0188	1.012	2.489	1.000	0.000	1.000	0.410	7.68	6	12	27	0.025
	300	1.0000	0.0135	1.013	2.536	1.000	0.000	1.000	0.388	7.98	6	13	29	0.021
$p = 0.05$,	100	1.0000	0.0305	1.009	2.213	1.000	0.000	1.000	0.565	6.93	6	10	19	0.017
$\delta = 1.25$	200	1.0000	0.0163	1.010	2.264	1.000	0.000	1.000	0.514	7.19	6	11	23	0.012
	300	1.0000	0.0115	1.010	2.341	1.000	0.000	1.000	0.487	7.41	6	12	26	0.012
$p = 0.01$,	100	1.0000	0.0254	1.007	2.066	1.000	0.000	1.000	0.746	6.44	6	8	16	0.003
$\delta = 1.25$	200	1.0000	0.0130	1.007	2.028	1.000	0.000	1.000	0.702	6.55	6	9	15	0.001
	300	1.0000	0.0090	1.007	2.069	1.000	0.000	0.999	0.680	6.67	6	9	20	0.002
$p = 0.1$,	100	1.0000	0.0286	1.009	2.166	1.000	0.000	1.000	0.627	6.75	6	9.5	19	0.012
$\delta = 1.5$	200	1.0000	0.0147	1.008	2.163	1.000	0.000	1.000	0.595	6.88	6	10	19	0.004
	300	1.0000	0.0102	1.009	2.178	1.000	0.000	1.000	0.577	7.02	6	11	21	0.005
$p = 0.05$,	100	1.0000	0.0265	1.008	2.092	1.000	0.000	1.000	0.703	6.54	6	9	16	0.005
$\delta = 1.5$	200	1.0000	0.0134	1.007	2.059	1.000	0.000	1.000	0.675	6.64	6	9	16	0.001
	300	1.0000	0.0092	1.008	2.080	1.000	0.000	0.999	0.661	6.72	6	10	20	0.002
$p = 0.01$,	100	1.0000	0.0234	1.006	1.981	1.000	0.000	1.000	0.840	6.25	6	8	15	0.000
$\delta = 1.5$	200	1.0000	0.0117	1.006	1.949	1.000	0.000	1.000	0.815	6.29	6	8	14	0.000
	300	1.0000	0.0079	1.006	1.967	1.000	0.000	0.999	0.809	6.33	6	8	14	0.000

Notes: See notes to Table 46.

Table 246: MC findings for DGPII(a)

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0460	1.008	2.649	1.000	0.000	1.000	0.211	8.42	6	13	20	0.065
$\delta = 1$	200	1.0000	0.0287	1.012	3.178	1.000	0.000	1.000	0.134	9.62	6	16	29	0.079
	300	1.0000	0.0213	1.013	3.265	1.000	0.000	1.000	0.126	10.31	6	18	35	0.073
$p = 0.05$,	100	1.0000	0.0384	1.006	2.389	1.000	0.000	1.000	0.323	7.69	6	11	17	0.037
$\delta = 1$	200	1.0000	0.0233	1.009	2.761	1.000	0.000	1.000	0.211	8.57	6	14	24	0.038
	300	1.0000	0.0170	1.010	2.791	1.000	0.000	1.000	0.209	9.04	6	15	28	0.042
$p = 0.01$,	100	1.0000	0.0287	1.004	2.117	1.000	0.000	1.000	0.573	6.75	6	9	14	0.011
$\delta = 1$	200	1.0000	0.0160	1.006	2.259	1.000	0.000	1.000	0.462	7.14	6	10	18	0.006
	300	1.0000	0.0114	1.006	2.267	1.000	0.000	1.000	0.433	7.39	6	11	22	0.006
$p = 0.1$,	100	1.0000	0.0348	1.005	2.304	1.000	0.000	1.000	0.392	7.34	6	10	16	0.027
$\delta = 1.25$	200	1.0000	0.0198	1.008	2.507	1.000	0.000	1.000	0.304	7.89	6	12	20	0.022
	300	1.0000	0.0138	1.007	2.466	1.000	0.000	1.000	0.314	8.08	6	13	25	0.019
$p = 0.05$,	100	1.0000	0.0306	1.005	2.175	1.000	0.000	1.000	0.512	6.94	6	10	15	0.016
$\delta = 1.25$	200	1.0000	0.0169	1.006	2.327	1.000	0.000	1.000	0.411	7.31	6	11	18	0.013
	300	1.0000	0.0119	1.006	2.308	1.000	0.000	1.000	0.406	7.51	6	11	22	0.008
$p = 0.01$,	100	1.0000	0.0254	1.003	2.007	1.000	0.000	1.000	0.713	6.44	6	8	12	0.003
$\delta = 1.25$	200	1.0000	0.0133	1.004	2.102	1.000	0.000	1.000	0.630	6.61	6	9	14	0.001
	300	1.0000	0.0091	1.004	2.088	1.000	0.000	1.000	0.626	6.68	6	9	16	0.002
$p = 0.1$,	100	1.0000	0.0287	1.004	2.117	1.000	0.000	1.000	0.573	6.75	6	9	14	0.011
$\delta = 1.5$	200	1.0000	0.0151	1.005	2.202	1.000	0.000	1.000	0.512	6.96	6	10	17	0.005
	300	1.0000	0.0103	1.005	2.181	1.000	0.000	1.000	0.515	7.06	6	10	19	0.003
$p = 0.05$,	100	1.0000	0.0265	1.004	2.038	1.000	0.000	1.000	0.662	6.55	6	8	12	0.006
$\delta = 1.5$	200	1.0000	0.0138	1.005	2.130	1.000	0.000	1.000	0.594	6.70	6	9	15	0.002
	300	1.0000	0.0093	1.005	2.106	1.000	0.000	1.000	0.599	6.75	6	9	16	0.002
$p = 0.01$,	100	1.0000	0.0235	1.003	1.956	1.000	0.000	1.000	0.810	6.26	6	7	12	0.001
$\delta = 1.5$	200	1.0000	0.0118	1.004	2.012	1.000	0.000	1.000	0.770	6.32	6	8	11	0.000
	300	1.0000	0.0079	1.004	2.001	1.000	0.000	1.000	0.776	6.34	6	8	14	0.000

Notes: See notes to Table 46.

Table 247: MC findings for DGPII(a)

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$p = 0.1$,	100	0.9971	0.0326	1.069	3.199	0.989	0.004	0.869	0.497	7.12	5	12	33	0.078
$\delta = 1$	200	0.9950	0.0174	1.078	3.789	0.981	0.009	0.822	0.453	7.38	5	14	40	0.084
	300	0.9934	0.0120	1.085	4.680	0.974	0.008	0.794	0.446	7.52	5	14	56	0.076
$p = 0.05$,	100	0.9960	0.0276	1.052	2.621	0.985	0.005	0.832	0.555	6.63	5	10	25	0.045
$\delta = 1$	200	0.9931	0.0143	1.056	3.038	0.973	0.013	0.783	0.517	6.78	5	11	33	0.053
	300	0.9894	0.0098	1.063	3.142	0.959	0.011	0.748	0.484	6.87	5	12	47	0.048
$p = 0.01$,	100	0.9881	0.0210	1.033	2.082	0.956	0.023	0.706	0.587	5.97	5	8	22	0.012
$\delta = 1$	200	0.9833	0.0105	1.035	2.434	0.940	0.026	0.670	0.541	6.00	4	8	25	0.018
	300	0.9810	0.0070	1.038	2.417	0.928	0.027	0.638	0.519	5.99	4	9	33	0.016
$p = 0.1$,	100	0.9943	0.0253	1.044	2.410	0.978	0.009	0.805	0.584	6.40	5	9	24	0.026
$\delta = 1.25$	200	0.9894	0.0124	1.043	2.685	0.960	0.017	0.745	0.550	6.40	5	10	31	0.030
	300	0.9866	0.0082	1.047	2.669	0.949	0.018	0.702	0.520	6.39	5	10	43	0.030
$p = 0.05$,	100	0.9909	0.0225	1.035	2.173	0.965	0.014	0.748	0.594	6.12	5	8	23	0.015
$\delta = 1.25$	200	0.9854	0.0110	1.036	2.480	0.946	0.022	0.691	0.546	6.10	4	9	29	0.020
	300	0.9820	0.0072	1.039	2.463	0.932	0.025	0.651	0.521	6.06	4	9	34	0.019
$p = 0.01$,	100	0.9814	0.0184	1.027	1.927	0.930	0.035	0.619	0.562	5.69	4	7	18	0.004
$\delta = 1.25$	200	0.9723	0.0087	1.028	2.195	0.902	0.047	0.563	0.496	5.60	4	7	21	0.010
	300	0.9693	0.0057	1.028	2.004	0.891	0.047	0.536	0.480	5.55	4	7	24	0.002
$p = 0.1$,	100	0.9881	0.0210	1.033	2.082	0.956	0.023	0.706	0.587	5.97	5	8	22	0.012
$\delta = 1.5$	200	0.9813	0.0099	1.032	2.288	0.933	0.034	0.645	0.538	5.87	4	8	24	0.011
	300	0.9776	0.0064	1.033	2.178	0.917	0.032	0.600	0.510	5.80	4	8	29	0.009
$p = 0.05$,	100	0.9848	0.0192	1.028	1.971	0.942	0.029	0.650	0.575	5.79	4	7	21	0.004
$\delta = 1.5$	200	0.9756	0.0090	1.029	2.213	0.914	0.045	0.586	0.509	5.67	4	7	21	0.011
	300	0.9710	0.0058	1.029	2.024	0.896	0.044	0.550	0.488	5.60	4	7	24	0.004
$p = 0.01$,	100	0.9704	0.0166	1.025	1.855	0.891	0.051	0.536	0.503	5.47	4	6	16	0.001
$\delta = 1.5$	200	0.9550	0.0075	1.024	1.986	0.849	0.072	0.467	0.438	5.29	3	6	17	0.003
	300	0.9489	0.0048	1.025	1.899	0.830	0.080	0.424	0.400	5.21	3	6	19	0.000

Notes: See notes to Table 46.

Table 248: MC findings for DGPII(a)

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$p = 0.1$,	100	1.0000	0.0361	1.014	2.625	1.000	0.000	1.000	0.423	7.47	6	11	19	0.061
$\delta = 1$	200	1.0000	0.0199	1.017	2.885	1.000	0.000	0.999	0.362	7.90	6	13	29	0.060
	300	1.0000	0.0142	1.018	3.061	1.000	0.000	1.000	0.358	8.19	6	14	32	0.073
$p = 0.05$,	100	1.0000	0.0309	1.011	2.361	1.000	0.000	1.000	0.551	6.97	6	10	17	0.032
$\delta = 1$	200	1.0000	0.0167	1.013	2.592	1.000	0.000	0.999	0.485	7.28	6	11	28	0.036
	300	1.0000	0.0117	1.014	2.650	1.000	0.000	1.000	0.475	7.47	6	12	29	0.041
$p = 0.01$,	100	1.0000	0.0247	1.008	2.102	1.000	0.000	0.999	0.762	6.37	6	8	14	0.008
$\delta = 1$	200	1.0000	0.0129	1.009	2.236	1.000	0.000	0.998	0.711	6.53	6	9	22	0.008
	300	1.0000	0.0087	1.009	2.253	1.000	0.000	0.999	0.702	6.58	6	9	22	0.008
$p = 0.1$,	100	1.0000	0.0285	1.010	2.245	1.000	0.000	1.000	0.623	6.74	6	9	16	0.021
$\delta = 1.25$	200	1.0000	0.0148	1.011	2.414	1.000	0.000	0.999	0.595	6.90	6	10	25	0.020
	300	1.0000	0.0100	1.011	2.392	1.000	0.000	1.000	0.591	6.96	6	10	25	0.019
$p = 0.05$,	100	1.0000	0.0259	1.008	2.144	1.000	0.000	1.000	0.717	6.49	6	9	14	0.011
$\delta = 1.25$	200	1.0000	0.0133	1.009	2.283	1.000	0.000	0.998	0.685	6.61	6	9	22	0.011
	300	1.0000	0.0089	1.010	2.278	1.000	0.000	0.999	0.682	6.64	6	9	23	0.010
$p = 0.01$,	100	1.0000	0.0229	1.007	2.028	1.000	0.000	0.999	0.854	6.20	6	7	13	0.005
$\delta = 1.25$	200	1.0000	0.0115	1.007	2.127	1.000	0.000	0.997	0.834	6.25	6	8	15	0.002
	300	1.0000	0.0076	1.007	2.109	1.000	0.000	0.998	0.835	6.26	6	8	15	0.002
$p = 0.1$,	100	1.0000	0.0247	1.008	2.102	1.000	0.000	0.999	0.762	6.37	6	8	14	0.008
$\delta = 1.5$	200	1.0000	0.0124	1.008	2.208	1.000	0.000	0.998	0.748	6.43	6	8	20	0.006
	300	1.0000	0.0082	1.008	2.184	1.000	0.000	0.999	0.758	6.42	6	8	19	0.006
$p = 0.05$,	100	1.0000	0.0235	1.007	2.048	1.000	0.000	0.999	0.818	6.26	6	7	13	0.005
$\delta = 1.5$	200	1.0000	0.0117	1.007	2.155	1.000	0.000	0.998	0.817	6.29	6	8	16	0.003
	300	1.0000	0.0077	1.007	2.118	1.000	0.000	0.998	0.821	6.29	6	8	17	0.002
$p = 0.01$,	100	1.0000	0.0219	1.006	1.992	1.000	0.000	0.998	0.917	6.10	6	7	11	0.001
$\delta = 1.5$	200	1.0000	0.0108	1.006	2.054	1.000	0.000	0.997	0.908	6.11	6	7	12	0.000
	300	1.0000	0.0071	1.006	2.052	1.000	0.000	0.995	0.908	6.11	6	7	12	0.000

Notes: See notes to Table 46.

Table 249: MC findings for DGPII(a)

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0360	1.007	2.551	1.000	0.000	1.000	0.362	7.45	6	11	19	0.071
$\delta = 1$	200	1.0000	0.0202	1.008	2.768	1.000	0.000	1.000	0.289	7.97	6	12	25	0.073
	300	1.0000	0.0149	1.009	2.845	1.000	0.000	1.000	0.267	8.40	6	14	25	0.051
$p = 0.05$,	100	1.0000	0.0308	1.005	2.328	1.000	0.000	1.000	0.500	6.96	6	10	16	0.035
$\delta = 1$	200	1.0000	0.0171	1.007	2.525	1.000	0.000	1.000	0.401	7.34	6	11	21	0.042
	300	1.0000	0.0122	1.008	2.592	1.000	0.000	1.000	0.375	7.61	6	11	20	0.030
$p = 0.01$,	100	1.0000	0.0248	1.004	2.070	1.000	0.000	1.000	0.738	6.38	6	8	12	0.006
$\delta = 1$	200	1.0000	0.0129	1.004	2.172	1.000	0.000	1.000	0.680	6.52	6	8	15	0.011
	300	1.0000	0.0090	1.005	2.208	1.000	0.000	1.000	0.621	6.66	6	9	16	0.006
$p = 0.1$,	100	1.0000	0.0285	1.005	2.209	1.000	0.000	1.000	0.577	6.74	6	9	14	0.020
$\delta = 1.25$	200	1.0000	0.0149	1.006	2.343	1.000	0.000	1.000	0.529	6.93	6	10	19	0.023
	300	1.0000	0.0104	1.006	2.368	1.000	0.000	1.000	0.496	7.07	6	10	17	0.016
$p = 0.05$,	100	1.0000	0.0260	1.004	2.109	1.000	0.000	1.000	0.682	6.50	6	8	12	0.010
$\delta = 1.25$	200	1.0000	0.0133	1.005	2.218	1.000	0.000	1.000	0.640	6.61	6	9	17	0.015
	300	1.0000	0.0092	1.005	2.229	1.000	0.000	1.000	0.600	6.72	6	9	16	0.008
$p = 0.01$,	100	1.0000	0.0230	1.003	1.992	1.000	0.000	1.000	0.842	6.21	6	7	11	0.001
$\delta = 1.25$	200	1.0000	0.0115	1.004	2.054	1.000	0.000	1.000	0.822	6.25	6	7	14	0.003
	300	1.0000	0.0077	1.003	2.058	1.000	0.000	1.000	0.791	6.29	6	8	12	0.002
$p = 0.1$,	100	1.0000	0.0248	1.004	2.070	1.000	0.000	1.000	0.738	6.38	6	8	12	0.006
$\delta = 1.5$	200	1.0000	0.0124	1.004	2.136	1.000	0.000	1.000	0.725	6.43	6	8	14	0.007
	300	1.0000	0.0084	1.004	2.153	1.000	0.000	1.000	0.690	6.49	6	8	13	0.004
$p = 0.05$,	100	1.0000	0.0236	1.003	2.019	1.000	0.000	1.000	0.798	6.26	6	7	12	0.003
$\delta = 1.5$	200	1.0000	0.0117	1.004	2.073	1.000	0.000	1.000	0.802	6.29	6	8	14	0.004
	300	1.0000	0.0079	1.004	2.080	1.000	0.000	1.000	0.771	6.33	6	8	12	0.003
$p = 0.01$,	100	1.0000	0.0219	1.003	1.940	1.000	0.000	1.000	0.909	6.11	6	7	9	0.000
$\delta = 1.5$	200	1.0000	0.0108	1.003	1.997	1.000	0.000	1.000	0.902	6.12	6	7	11	0.002
	300	1.0000	0.0072	1.003	1.978	1.000	0.000	1.000	0.899	6.12	6	7	10	0.001

Notes: See notes to Table 46.

Table 250: MC findings for DGPII(a)

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9199	0.0213	1.045	2.542	0.763	0.033	0.465	0.313	5.72	3	9	19	0.065
$\delta = 1$	200	0.8881	0.0103	1.046	2.491	0.690	0.048	0.373	0.242	5.57	2	9	27	0.070
	300	0.8700	0.0070	1.059	2.977	0.659	0.049	0.340	0.213	5.56	2	10	37	0.078
$p = 0.05$,	100	0.8938	0.0175	1.034	2.184	0.703	0.043	0.392	0.300	5.25	2	8	15	0.037
$\delta = 1$	200	0.8554	0.0081	1.037	2.220	0.627	0.058	0.308	0.230	5.02	2	8	23	0.037
	300	0.8356	0.0054	1.042	2.159	0.596	0.055	0.277	0.199	4.95	2	8	26	0.043
$p = 0.01$,	100	0.8134	0.0118	1.026	1.712	0.545	0.059	0.227	0.203	4.39	1	6	10	0.013
$\delta = 1$	200	0.7601	0.0053	1.028	1.726	0.471	0.066	0.188	0.164	4.08	1	6	21	0.012
	300	0.7444	0.0034	1.032	1.683	0.443	0.072	0.161	0.136	3.97	1	6	17	0.011
$p = 0.1$,	100	0.8743	0.0155	1.030	2.015	0.658	0.051	0.340	0.283	4.99	2	7	14	0.027
$\delta = 1.25$	200	0.8219	0.0068	1.030	1.945	0.563	0.059	0.258	0.208	4.62	1	7	22	0.024
	300	0.7935	0.0043	1.036	1.904	0.518	0.062	0.215	0.169	4.45	1	7	22	0.027
$p = 0.05$,	100	0.8396	0.0132	1.026	1.776	0.587	0.055	0.270	0.236	4.62	2	6	12	0.015
$\delta = 1.25$	200	0.7808	0.0056	1.027	1.759	0.499	0.068	0.207	0.179	4.23	1	6	21	0.017
	300	0.7560	0.0035	1.032	1.727	0.459	0.070	0.171	0.141	4.07	1	6	17	0.014
$p = 0.01$,	100	0.7480	0.0095	1.026	1.560	0.442	0.064	0.160	0.152	3.90	1	6	8	0.003
$\delta = 1.25$	200	0.6749	0.0040	1.033	1.612	0.352	0.066	0.123	0.114	3.48	0	6	14	0.007
	300	0.6518	0.0023	1.036	1.518	0.324	0.068	0.104	0.097	3.30	0	6	12	0.004
$p = 0.1$,	100	0.8134	0.0118	1.026	1.712	0.545	0.059	0.227	0.203	4.39	1	6	10	0.013
$\delta = 1.5$	200	0.7393	0.0049	1.028	1.707	0.438	0.066	0.166	0.147	3.91	1	6	19	0.012
	300	0.7078	0.0029	1.033	1.593	0.391	0.068	0.139	0.120	3.69	0	6	14	0.005
$p = 0.05$,	100	0.7763	0.0103	1.025	1.617	0.486	0.066	0.185	0.173	4.09	1	6	10	0.005
$\delta = 1.5$	200	0.6934	0.0042	1.031	1.615	0.376	0.068	0.134	0.123	3.60	0	6	16	0.007
	300	0.6635	0.0025	1.035	1.535	0.336	0.064	0.111	0.101	3.38	0	6	13	0.004
$p = 0.01$,	100	0.6705	0.0075	1.031	1.502	0.338	0.066	0.107	0.104	3.40	0	6	8	0.001
$\delta = 1.5$	200	0.5878	0.0029	1.040	1.550	0.255	0.057	0.077	0.076	2.92	0	6	10	0.001
	300	0.5563	0.0017	1.046	1.511	0.228	0.058	0.065	0.063	2.73	0	6	8	0.002

Notes: See notes to Table 46.

Table 251: MC findings for DGPII(a)

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9999	0.0281	1.012	2.358	1.000	0.000	0.993	0.615	6.70	6	9	18	0.049
$\delta = 1$	200	1.0000	0.0148	1.013	2.595	1.000	0.000	0.987	0.556	6.89	6	10	21	0.054
	300	1.0000	0.0101	1.015	2.699	1.000	0.000	0.978	0.546	6.98	6	10	24	0.065
$p = 0.05$,	100	0.9999	0.0252	1.009	2.182	1.000	0.000	0.984	0.726	6.42	6	8	16	0.023
$\delta = 1$	200	1.0000	0.0130	1.010	2.363	1.000	0.001	0.980	0.666	6.55	6	9	17	0.030
	300	1.0000	0.0088	1.012	2.454	1.000	0.000	0.971	0.660	6.60	6	9	23	0.035
$p = 0.01$,	100	0.9998	0.0219	1.007	2.021	0.999	0.000	0.964	0.866	6.10	6	7	11	0.005
$\delta = 1$	200	1.0000	0.0110	1.007	2.109	1.000	0.001	0.957	0.819	6.17	6	7	13	0.011
	300	0.9998	0.0073	1.007	2.112	0.999	0.001	0.942	0.808	6.15	6	7	16	0.010
$p = 0.1$,	100	0.9999	0.0239	1.008	2.123	1.000	0.000	0.980	0.784	6.29	6	8	16	0.014
$\delta = 1.25$	200	1.0000	0.0120	1.008	2.217	1.000	0.001	0.971	0.744	6.35	6	8	16	0.015
	300	1.0000	0.0079	1.009	2.281	1.000	0.001	0.962	0.742	6.35	6	8	20	0.023
$p = 0.05$,	100	0.9999	0.0226	1.007	2.064	1.000	0.000	0.971	0.838	6.17	6	7	13	0.007
$\delta = 1.25$	200	1.0000	0.0113	1.007	2.144	1.000	0.001	0.961	0.800	6.21	6	7	14	0.013
	300	0.9999	0.0074	1.008	2.135	1.000	0.001	0.947	0.799	6.19	6	7	18	0.011
$p = 0.01$,	100	0.9995	0.0208	1.006	1.951	0.998	0.001	0.934	0.889	5.99	5	6	10	0.002
$\delta = 1.25$	200	0.9998	0.0103	1.005	2.004	0.999	0.002	0.925	0.866	6.01	5	7	11	0.004
	300	0.9996	0.0067	1.006	1.990	0.999	0.003	0.897	0.848	5.97	5	7	10	0.003
$p = 0.1$,	100	0.9998	0.0219	1.007	2.021	0.999	0.000	0.964	0.866	6.10	6	7	11	0.005
$\delta = 1.5$	200	1.0000	0.0108	1.006	2.070	1.000	0.001	0.946	0.834	6.11	6	7	12	0.008
	300	0.9998	0.0070	1.007	2.053	0.999	0.002	0.922	0.834	6.06	5	7	14	0.007
$p = 0.05$,	100	0.9998	0.0212	1.006	1.977	0.999	0.001	0.951	0.888	6.04	6	7	10	0.003
$\delta = 1.5$	200	0.9999	0.0104	1.005	2.026	1.000	0.001	0.933	0.863	6.04	5	7	11	0.006
	300	0.9998	0.0067	1.006	2.004	0.999	0.002	0.904	0.845	5.99	5	7	10	0.004
$p = 0.01$,	100	0.9994	0.0201	1.005	1.920	0.998	0.004	0.902	0.879	5.93	5	6	9	0.001
$\delta = 1.5$	200	0.9996	0.0098	1.004	1.927	0.999	0.006	0.880	0.853	5.91	5	6	10	0.001
	300	0.9986	0.0063	1.005	1.933	0.995	0.008	0.841	0.817	5.86	5	6	9	0.002

Notes: See notes to Table 46.

Table 252: MC findings for DGPII(a)

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0282	1.006	2.471	1.000	0.000	1.000	0.582	6.71	6	9	13	0.051
$\delta = 1$	200	1.0000	0.0150	1.007	2.482	1.000	0.000	1.000	0.522	6.94	6	10	18	0.056
	300	1.0000	0.0104	1.008	2.581	1.000	0.000	1.000	0.479	7.07	6	10	17	0.054
$p = 0.05$,	100	1.0000	0.0253	1.005	2.294	1.000	0.000	1.000	0.707	6.43	6	8	12	0.032
$\delta = 1$	200	1.0000	0.0133	1.006	2.310	1.000	0.000	1.000	0.655	6.60	6	9	16	0.028
	300	1.0000	0.0090	1.006	2.310	1.000	0.000	1.000	0.621	6.66	6	9	15	0.028
$p = 0.01$,	100	1.0000	0.0223	1.003	2.081	1.000	0.000	1.000	0.882	6.14	6	7	9	0.009
$\delta = 1$	200	1.0000	0.0112	1.003	2.056	1.000	0.000	1.000	0.855	6.20	6	7	11	0.005
	300	1.0000	0.0075	1.004	2.090	1.000	0.000	0.999	0.835	6.22	6	7	11	0.009
$p = 0.1$,	100	1.0000	0.0241	1.004	2.220	1.000	0.000	1.000	0.772	6.32	6	8	11	0.023
$\delta = 1.25$	200	1.0000	0.0122	1.004	2.141	1.000	0.000	1.000	0.749	6.39	6	8	14	0.016
	300	1.0000	0.0081	1.005	2.182	1.000	0.000	1.000	0.737	6.40	6	8	12	0.016
$p = 0.05$,	100	1.0000	0.0229	1.003	2.115	1.000	0.000	1.000	0.844	6.20	6	7	10	0.012
$\delta = 1.25$	200	1.0000	0.0114	1.004	2.069	1.000	0.000	1.000	0.829	6.24	6	7	11	0.007
	300	1.0000	0.0076	1.004	2.096	1.000	0.000	0.999	0.821	6.25	6	8	12	0.011
$p = 0.01$,	100	1.0000	0.0215	1.003	2.026	1.000	0.000	1.000	0.942	6.07	6	7	9	0.004
$\delta = 1.25$	200	1.0000	0.0106	1.003	1.973	1.000	0.000	1.000	0.934	6.08	6	7	9	0.002
	300	1.0000	0.0070	1.003	1.972	1.000	0.000	0.998	0.929	6.08	6	7	9	0.003
$p = 0.1$,	100	1.0000	0.0223	1.003	2.081	1.000	0.000	1.000	0.882	6.14	6	7	9	0.009
$\delta = 1.5$	200	1.0000	0.0110	1.003	2.038	1.000	0.000	1.000	0.884	6.15	6	7	10	0.005
	300	1.0000	0.0073	1.004	2.028	1.000	0.000	0.999	0.884	6.15	6	7	11	0.006
$p = 0.05$,	100	1.0000	0.0218	1.003	2.034	1.000	0.000	1.000	0.924	6.09	6	7	9	0.004
$\delta = 1.5$	200	1.0000	0.0107	1.003	1.985	1.000	0.000	1.000	0.919	6.10	6	7	10	0.002
	300	1.0000	0.0071	1.003	1.979	1.000	0.000	0.999	0.923	6.09	6	7	9	0.003
$p = 0.01$,	100	1.0000	0.0211	1.003	1.996	1.000	0.000	0.999	0.973	6.03	6	6	8	0.001
$\delta = 1.5$	200	1.0000	0.0104	1.002	1.931	1.000	0.000	0.999	0.970	6.03	6	6	9	0.000
	300	1.0000	0.0069	1.003	1.920	1.000	0.000	0.996	0.964	6.03	6	6	8	0.000

Notes: See notes to Table 46.

Table 253: MC findings for DGPII(b)

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9385	0.1858	1.583	18.743	0.774	0.002	21.59	7	39	55	0.145
	200	0.9241	0.1590	2.582	84.243	0.732	0.002	34.86	8	68	90	0.174
	300	0.9248	0.1855	4.523	382.862	0.731	0.003	58.61	10	252	293	0.853
$p = 0.05$, $\delta = 1$	100	0.9294	0.1609	1.488	15.157	0.749	0.005	19.17	5	36	49	0.110
	200	0.9133	0.1388	2.228	53.940	0.698	0.004	30.86	7	62	90	0.113
	300	0.9145	0.1479	3.968	383.944	0.703	0.003	47.45	8	88	284	0.445
$p = 0.01$, $\delta = 1$	100	0.9053	0.1176	1.348	10.162	0.677	0.012	14.91	4	30	45	0.079
	200	0.8839	0.1019	1.828	31.217	0.612	0.008	23.52	4	52	84	0.069
	300	0.8846	0.1001	2.613	121.496	0.624	0.004	33.16	5	71	290	0.117
$p = 0.1$, $\delta = 1.25$	100	0.9231	0.1471	1.436	13.423	0.729	0.007	17.82	5	35	48	0.092
	200	0.9015	0.1230	2.029	43.170	0.665	0.006	27.72	6	58	86	0.082
	300	0.9010	0.1225	3.270	254.649	0.665	0.003	39.88	6	79	299	0.238
$p = 0.05$, $\delta = 1.25$	100	0.9130	0.1284	1.377	11.282	0.700	0.011	15.98	4	32	48	0.082
	200	0.8888	0.1075	1.870	33.367	0.628	0.008	24.62	4.5	53	84	0.074
	300	0.8879	0.1034	2.739	145.555	0.630	0.004	34.14	5	73	290	0.130
$p = 0.01$, $\delta = 1.25$	100	0.8805	0.0955	1.291	8.013	0.614	0.017	12.69	3	27	41	0.062
	200	0.8570	0.0799	1.615	20.376	0.554	0.007	19.09	3	44	72	0.049
	300	0.8604	0.0758	2.206	122.804	0.564	0.004	25.88	3	61	260	0.049
$p = 0.1$, $\delta = 1.5$	100	0.9053	0.1176	1.348	10.162	0.677	0.012	14.91	4	30	45	0.079
	200	0.8769	0.0956	1.762	27.256	0.594	0.007	22.25	4	50	79	0.066
	300	0.8756	0.0895	2.375	99.353	0.603	0.003	30.00	4	67	268	0.080
$p = 0.05$, $\delta = 1.5$	100	0.8920	0.1036	1.312	8.828	0.639	0.012	13.51	3	28	44	0.068
	200	0.8625	0.0841	1.652	22.096	0.565	0.007	19.94	3	46	74	0.055
	300	0.8620	0.0786	2.581	541.394	0.569	0.003	26.72	4	62	260	0.062
$p = 0.01$, $\delta = 1.5$	100	0.8574	0.0777	1.258	6.859	0.564	0.018	10.89	3	25	38	0.052
	200	0.8304	0.0629	1.476	14.373	0.504	0.013	15.64	2	39	64	0.032
	300	0.8291	0.0587	1.786	36.318	0.497	0.006	20.69	2	52	89	0.040

Notes: See notes to Table 55.

Table 254: MC findings for DGPII(b)

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.2122	1.092	9.418	1.000	0.000	24.37	14	36	51	0.073
	200	0.9999	0.1823	1.211	20.562	1.000	0.000	39.72	20	60	88	0.076
	300	0.9998	0.1675	1.351	37.991	0.999	0.000	53.57	26	81	115	0.077
$p = 0.05$, $\delta = 1$	100	1.0000	0.1867	1.076	7.903	1.000	0.000	21.92	12	33	48	0.046
	200	0.9999	0.1605	1.171	16.967	1.000	0.000	35.46	17	56	82	0.044
	300	0.9995	0.1478	1.289	30.450	0.998	0.000	47.74	22	74	106	0.040
$p = 0.01$, $\delta = 1$	100	0.9999	0.1412	1.053	5.627	1.000	0.002	17.56	9	28	41	0.010
	200	0.9995	0.1209	1.115	11.205	0.998	0.002	27.69	12	45	72	0.009
	300	0.9990	0.1108	1.189	19.451	0.996	0.000	36.79	15	61	93	0.016
$p = 0.1$, $\delta = 1.25$	100	0.9999	0.1719	1.068	7.069	1.000	0.000	20.51	10	32	47	0.030
	200	0.9996	0.1432	1.145	14.447	0.999	0.001	32.07	15	51	79	0.027
	300	0.9993	0.1294	1.236	24.467	0.997	0.000	42.31	18	68	97	0.024
$p = 0.05$, $\delta = 1.25$	100	0.9999	0.1522	1.059	6.152	1.000	0.001	18.62	9	29	43	0.016
	200	0.9996	0.1268	1.123	11.940	0.999	0.002	28.84	13	47	75	0.013
	300	0.9991	0.1144	1.197	20.349	0.997	0.000	37.87	16	62	94	0.017
$p = 0.01$, $\delta = 1.25$	100	0.9998	0.1164	1.042	4.659	0.999	0.003	15.17	7	25	37	0.009
	200	0.9993	0.0964	1.086	8.428	0.997	0.003	22.90	9	39	61	0.007
	300	0.9986	0.0867	1.134	13.791	0.995	0.002	29.65	11	51	75	0.007
$p = 0.1$, $\delta = 1.5$	100	0.9999	0.1412	1.053	5.627	1.000	0.002	17.56	9	28	41	0.010
	200	0.9996	0.1139	1.107	10.354	0.999	0.002	26.33	11	44	70	0.009
	300	0.9986	0.1007	1.165	17.067	0.995	0.001	33.80	13	58	86	0.012
$p = 0.05$, $\delta = 1.5$	100	0.9999	0.1255	1.046	5.019	1.000	0.002	16.05	8	26	39	0.008
	200	0.9994	0.1013	1.092	8.944	0.998	0.002	23.85	10	40	64	0.006
	300	0.9986	0.0894	1.141	14.447	0.995	0.002	30.46	12	53	77	0.009
$p = 0.01$, $\delta = 1.5$	100	0.9996	0.0958	1.034	3.897	0.999	0.009	13.19	6	22	34	0.010
	200	0.9994	0.0775	1.064	6.453	0.998	0.004	19.19	8	34	54	0.011
	300	0.9978	0.0683	1.096	10.133	0.991	0.002	24.21	9	43	67	0.006

Notes: See notes to Table 55.

Table 255: MC findings for DGPII(b)

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.2189	1.040	7.111	1.000	0.000	25.02	15	35	47	0.067
	200	1.0000	0.1857	1.088	14.909	1.000	0.000	40.40	24	58	76	0.063
	300	1.0000	0.1733	1.145	24.527	1.000	0.000	55.31	33	79	99	0.081
$p = 0.05$, $\delta = 1$	100	1.0000	0.1935	1.034	6.103	1.000	0.000	22.58	13	33	44	0.035
	200	1.0000	0.1641	1.075	12.524	1.000	0.000	36.16	21	53	75	0.036
	300	1.0000	0.1531	1.120	20.066	1.000	0.000	49.31	28	72	92	0.037
$p = 0.01$, $\delta = 1$	100	1.0000	0.1472	1.025	4.552	1.000	0.000	18.13	10	28	38	0.007
	200	1.0000	0.1236	1.051	8.574	1.000	0.000	28.23	15	44	63	0.008
	300	1.0000	0.1156	1.080	13.206	1.000	0.000	38.22	20	58	76	0.011
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1789	1.031	5.614	1.000	0.000	21.18	12	31	43	0.024
	200	1.0000	0.1468	1.064	10.681	1.000	0.000	32.77	19	49	70	0.024
	300	1.0000	0.1346	1.099	16.374	1.000	0.000	43.84	24	65	87	0.022
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.1591	1.027	4.910	1.000	0.000	19.27	11	29	40	0.009
	200	1.0000	0.1300	1.055	9.169	1.000	0.000	29.48	16	45	64	0.009
	300	1.0000	0.1193	1.083	13.810	1.000	0.000	39.30	21	60	81	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.1223	1.020	3.835	1.000	0.000	15.74	8	24	36	0.003
	200	1.0000	0.0990	1.038	6.607	1.000	0.001	23.40	12	37	59	0.001
	300	1.0000	0.0907	1.057	9.589	1.000	0.000	30.86	15	49	70	0.004
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.1472	1.025	4.552	1.000	0.000	18.13	10	28	38	0.007
	200	1.0000	0.1165	1.047	7.944	1.000	0.000	26.84	14	42	61	0.005
	300	1.0000	0.1052	1.069	11.605	1.000	0.000	35.14	18	55	72	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.1315	1.022	4.098	1.000	0.000	16.62	9	26	37	0.004
	200	1.0000	0.1038	1.041	6.956	1.000	0.000	24.35	13	38	61	0.002
	300	1.0000	0.0935	1.059	9.939	1.000	0.000	31.68	16	50	70	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.1014	1.016	3.291	1.000	0.001	13.73	7	22	33	0.002
	200	1.0000	0.0794	1.030	5.284	1.000	0.001	19.56	10	31	54	0.000
	300	1.0000	0.0716	1.042	7.259	1.000	0.000	25.19	11	41	61	0.000

Notes: See notes to Table 55.

Table 256: MC findings for DGPII(b)

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.8531	0.1205	1.378	12.023	0.573	0.007	14.98	3	32	51	0.128
	200	0.8340	0.1036	1.900	42.530	0.528	0.005	23.64	3	54	83	0.146
	300	0.8136	0.0947	2.758	162.252	0.498	0.001	31.29	3	73	277	0.246
$p = 0.05$, $\delta = 1$	100	0.8298	0.1010	1.301	9.609	0.533	0.010	13.01	2	29	47	0.084
	200	0.8084	0.0869	1.725	30.041	0.481	0.006	20.28	3	48	76	0.095
	300	0.7878	0.0777	2.451	231.883	0.452	0.002	26.15	2	65	267	0.120
$p = 0.01$, $\delta = 1$	100	0.7714	0.0681	1.213	6.089	0.434	0.015	9.62	1	23	43	0.036
	200	0.7536	0.0587	1.449	16.105	0.388	0.004	14.52	1	39	66	0.037
	300	0.7269	0.0514	1.682	37.681	0.360	0.004	18.13	1	52	261	0.040
$p = 0.1$, $\delta = 1.25$	100	0.8128	0.0900	1.266	8.464	0.501	0.012	11.90	2	27	46	0.062
	200	0.7864	0.0744	1.595	22.832	0.444	0.006	17.73	2	45	71	0.057
	300	0.7581	0.0640	1.913	51.866	0.406	0.004	21.96	2	59	269	0.070
$p = 0.05$, $\delta = 1.25$	100	0.7861	0.0764	1.235	6.943	0.460	0.015	10.47	2	25	45	0.049
	200	0.7629	0.0629	1.479	17.705	0.402	0.004	15.38	2	40	68	0.039
	300	0.7355	0.0539	1.720	40.256	0.371	0.004	18.90	1	53	271	0.042
$p = 0.01$, $\delta = 1.25$	100	0.7331	0.0521	1.180	5.035	0.384	0.018	7.94	1	20	39	0.022
	200	0.7041	0.0432	1.333	10.722	0.322	0.007	11.28	1	32	59	0.027
	300	0.6861	0.0362	1.463	19.493	0.312	0.005	13.47	1	41	90	0.017
$p = 0.1$, $\delta = 1.5$	100	0.7714	0.0681	1.213	6.089	0.434	0.015	9.62	1	23	43	0.036
	200	0.7411	0.0541	1.410	14.311	0.370	0.005	13.56	1	37	65	0.029
	300	0.7101	0.0446	1.608	51.399	0.341	0.004	16.04	1	47	98	0.024
$p = 0.05$, $\delta = 1.5$	100	0.7493	0.0580	1.191	5.397	0.406	0.017	8.56	1	21	41	0.027
	200	0.7139	0.0462	1.353	11.714	0.337	0.008	11.91	1	33	61	0.025
	300	0.6919	0.0379	1.492	23.336	0.319	0.003	13.97	1	42	92	0.016
$p = 0.01$, $\delta = 1.5$	100	0.6869	0.0397	1.167	4.142	0.327	0.024	6.56	0	18	37	0.015
	200	0.6593	0.0321	1.262	7.307	0.275	0.008	8.93	0	27	53	0.013
	300	0.6311	0.0263	1.354	12.201	0.255	0.004	10.30	0	33	75	0.011

Notes: See notes to Table 55.

Table 257: MC findings for DGPII(b)

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9993	0.1494	1.062	6.569	0.997	0.003	18.34	8	30	43	0.067
	200	0.9981	0.1237	1.123	13.521	0.993	0.000	28.24	12	48	75	0.072
	300	0.9978	0.1122	1.196	20.514	0.991	0.001	37.20	13	65	97	0.092
$p = 0.05$, $\delta = 1$	100	0.9986	0.1270	1.050	5.393	0.995	0.004	16.19	7	27	41	0.038
	200	0.9973	0.1057	1.099	10.906	0.989	0.002	24.71	10	43	73	0.039
	300	0.9968	0.0957	1.157	16.049	0.987	0.002	32.30	11	58	89	0.051
$p = 0.01$, $\delta = 1$	100	0.9965	0.0889	1.033	3.872	0.986	0.016	12.52	6	22	36	0.014
	200	0.9953	0.0740	1.064	7.199	0.981	0.008	18.48	7	35	61	0.014
	300	0.9919	0.0667	1.098	9.946	0.968	0.005	23.71	7	46	79	0.015
$p = 0.1$, $\delta = 1.25$	100	0.9983	0.1145	1.044	4.870	0.993	0.005	14.99	7	26	40	0.026
	200	0.9964	0.0917	1.082	9.194	0.986	0.002	21.96	8	39	69	0.026
	300	0.9949	0.0809	1.126	12.895	0.980	0.003	27.94	9	52	87	0.030
$p = 0.05$, $\delta = 1.25$	100	0.9974	0.0983	1.037	4.263	0.990	0.010	13.43	6	24	37	0.022
	200	0.9958	0.0787	1.068	7.687	0.983	0.007	19.40	7	36	62	0.017
	300	0.9921	0.0694	1.104	10.507	0.969	0.005	24.52	7.5	48	81	0.019
$p = 0.01$, $\delta = 1.25$	100	0.9949	0.0694	1.026	3.165	0.980	0.032	10.64	5	19	33	0.009
	200	0.9930	0.0554	1.047	5.412	0.972	0.016	14.83	5	28	55	0.008
	300	0.9888	0.0488	1.067	7.090	0.956	0.014	18.41	6	38	69	0.009
$p = 0.1$, $\delta = 1.5$	100	0.9965	0.0889	1.033	3.872	0.986	0.016	12.52	6	22	36	0.014
	200	0.9948	0.0685	1.059	6.701	0.979	0.009	17.40	6	33	57	0.013
	300	0.9906	0.0590	1.084	8.623	0.963	0.008	21.43	6.5	42	76	0.012
$p = 0.05$, $\delta = 1.5$	100	0.9960	0.0762	1.028	3.403	0.984	0.024	11.30	5	20	33	0.011
	200	0.9940	0.0590	1.050	5.774	0.976	0.013	15.54	6	30	55	0.010
	300	0.9886	0.0508	1.070	7.337	0.956	0.012	18.98	6	38	70	0.008
$p = 0.01$, $\delta = 1.5$	100	0.9930	0.0546	1.021	2.758	0.973	0.062	9.21	4	17	28	0.009
	200	0.9901	0.0418	1.035	4.203	0.961	0.037	12.15	5	24	47	0.008
	300	0.9829	0.0360	1.050	5.435	0.934	0.031	14.59	5	31	56	0.007

Notes: See notes to Table 55.

Table 258: MC findings for DGPII(b)

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.1554	1.030	5.400	1.000	0.000	18.92	10	29	40	0.057
	200	1.0000	0.1285	1.055	9.644	1.000	0.000	29.18	15	46	64	0.071
	300	0.9998	0.1155	1.083	14.207	0.999	0.000	38.17	19	60	91	0.073
$p = 0.05$, $\delta = 1$	100	1.0000	0.1333	1.025	4.632	1.000	0.001	16.80	9	26	36	0.028
	200	1.0000	0.1100	1.045	7.781	1.000	0.000	25.57	12	41	59	0.035
	300	0.9998	0.0991	1.067	11.547	0.999	0.000	33.33	16	53	85	0.039
$p = 0.01$, $\delta = 1$	100	1.0000	0.0947	1.017	3.463	1.000	0.003	13.09	6.5	22	33	0.005
	200	1.0000	0.0776	1.030	5.347	1.000	0.003	19.20	9	33	47	0.009
	300	0.9996	0.0696	1.042	7.457	0.999	0.000	24.59	11	42	75	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1207	1.022	4.231	1.000	0.001	15.59	8	25	36	0.016
	200	1.0000	0.0958	1.038	6.645	1.000	0.001	22.78	11	37	54	0.019
	300	0.9998	0.0842	1.054	9.389	0.999	0.000	28.91	13	48	80	0.019
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.1043	1.019	3.746	1.000	0.001	14.02	7	23	33	0.009
	200	1.0000	0.0824	1.032	5.682	1.000	0.001	20.15	9	34	49	0.012
	300	0.9996	0.0724	1.045	7.813	0.999	0.000	25.43	11	43	76	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0747	1.013	2.907	1.000	0.011	11.18	6	19	29	0.002
	200	1.0000	0.0586	1.022	4.174	1.000	0.005	15.49	7	27	40	0.003
	300	0.9994	0.0514	1.031	5.434	0.998	0.002	19.22	8	34	62	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0947	1.017	3.463	1.000	0.003	13.09	6.5	22	33	0.005
	200	1.0000	0.0720	1.027	4.992	1.000	0.004	18.11	8	31	44	0.008
	300	0.9996	0.0618	1.037	6.507	0.999	0.001	22.28	10	39	69	0.007
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0822	1.015	3.129	1.000	0.006	11.89	6	20	30	0.002
	200	1.0000	0.0622	1.023	4.391	1.000	0.005	16.19	7	28	40	0.003
	300	0.9994	0.0534	1.032	5.636	0.998	0.002	19.79	8.5	35	63	0.002
$p = 0.01$, $\delta = 1.5$	100	0.9999	0.0590	1.011	2.502	1.000	0.031	9.66	5	16	28	0.000
	200	1.0000	0.0446	1.016	3.400	1.000	0.014	12.74	6	23	37	0.001
	300	0.9993	0.0383	1.023	4.213	0.997	0.008	15.33	6	29	56	0.000

Notes: See notes to Table 55.

Table 259: MC findings for DGPII(b)

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.6464	0.0616	1.193	5.648	0.305	0.007	8.50	0	23	48	0.077
	200	0.5999	0.0459	1.342	13.323	0.256	0.003	11.39	0	35	64	0.077
	300	0.5714	0.0398	1.558	38.862	0.229	0.002	14.07	0	45	246	0.100
$p = 0.05$, $\delta = 1$	100	0.6056	0.0482	1.159	4.072	0.264	0.013	7.05	0	20	45	0.043
	200	0.5566	0.0358	1.268	9.743	0.220	0.006	9.24	0	30	57	0.052
	300	0.5260	0.0308	1.418	23.739	0.195	0.004	11.21	0	39	88	0.040
$p = 0.01$, $\delta = 1$	100	0.5124	0.0285	1.119	2.625	0.186	0.013	4.78	0	15	42	0.015
	200	0.4686	0.0203	1.172	4.952	0.155	0.008	5.85	0	21	44	0.013
	300	0.4365	0.0181	1.247	9.761	0.131	0.005	7.09	0	27	73	0.013
$p = 0.1$, $\delta = 1.25$	100	0.5788	0.0413	1.144	3.555	0.240	0.013	6.28	0	19	45	0.028
	200	0.5195	0.0287	1.223	7.634	0.194	0.008	7.71	0	26	50	0.030
	300	0.4838	0.0240	1.347	17.474	0.162	0.003	9.03	0	33	81	0.024
$p = 0.05$, $\delta = 1.25$	100	0.5396	0.0330	1.128	2.984	0.205	0.015	5.33	0	16	43	0.018
	200	0.4821	0.0225	1.182	5.370	0.164	0.007	6.33	0	23	47	0.017
	300	0.4468	0.0192	1.261	10.471	0.138	0.005	7.46	0	29	73	0.014
$p = 0.01$, $\delta = 1.25$	100	0.4538	0.0194	1.107	2.117	0.151	0.012	3.68	0	13	38	0.004
	200	0.4021	0.0131	1.143	3.197	0.114	0.008	4.17	0	16	35	0.006
	300	0.3638	0.0112	1.182	5.736	0.090	0.005	4.78	0	21	66	0.004
$p = 0.1$, $\delta = 1.5$	100	0.5124	0.0285	1.119	2.625	0.186	0.013	4.78	0	15	42	0.015
	200	0.4498	0.0180	1.162	4.322	0.140	0.007	5.33	0	20	39	0.009
	300	0.4076	0.0151	1.222	8.553	0.110	0.005	6.10	0	25	70	0.005
$p = 0.05$, $\delta = 1.5$	100	0.4769	0.0226	1.111	2.291	0.163	0.016	4.08	0	13	40	0.004
	200	0.4146	0.0144	1.150	3.478	0.120	0.007	4.48	0	17	36	0.006
	300	0.3725	0.0119	1.187	5.923	0.095	0.006	5.01	0	21	66	0.004
$p = 0.01$, $\delta = 1.5$	100	0.4011	0.0134	1.105	1.855	0.128	0.018	2.89	0	10	35	0.003
	200	0.3415	0.0085	1.134	2.523	0.079	0.008	3.03	0	12	30	0.002
	300	0.3024	0.0070	1.153	3.546	0.068	0.002	3.29	0	15	59	0.001

Notes: See notes to Table 55.

Table 260: MC findings for DGPII(b)

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9821	0.0765	1.033	3.791	0.934	0.022	11.27	5	21	38	0.052
	200	0.9749	0.0606	1.059	6.047	0.907	0.009	15.79	5	32	59	0.059
	300	0.9730	0.0506	1.077	8.856	0.899	0.012	18.86	5	40	79	0.059
$p = 0.05$, $\delta = 1$	100	0.9760	0.0613	1.027	3.198	0.912	0.048	9.79	4	19	34	0.033
	200	0.9671	0.0485	1.046	4.781	0.881	0.018	13.38	4	28	56	0.031
	300	0.9669	0.0407	1.061	7.063	0.877	0.022	15.91	4	35	73	0.031
$p = 0.01$, $\delta = 1$	100	0.9585	0.0375	1.019	2.476	0.854	0.116	7.44	3	14	31	0.007
	200	0.9509	0.0294	1.030	3.313	0.826	0.051	9.56	3	20	43	0.011
	300	0.9436	0.0245	1.039	4.545	0.806	0.053	11.03	3	25	61	0.013
$p = 0.1$, $\delta = 1.25$	100	0.9728	0.0531	1.024	2.921	0.903	0.069	8.99	4	17	32	0.023
	200	0.9634	0.0397	1.038	4.026	0.868	0.034	11.64	4	25	54	0.018
	300	0.9576	0.0321	1.048	5.580	0.847	0.035	13.33	4	30	69	0.018
$p = 0.05$, $\delta = 1.25$	100	0.9653	0.0429	1.021	2.633	0.875	0.095	7.98	4	15	32	0.013
	200	0.9554	0.0321	1.032	3.517	0.840	0.044	10.11	4	21	45	0.015
	300	0.9470	0.0260	1.041	4.823	0.816	0.049	11.47	3	27	64	0.012
$p = 0.01$, $\delta = 1.25$	100	0.9421	0.0265	1.016	2.282	0.799	0.168	6.31	3	12	27	0.004
	200	0.9300	0.0197	1.024	2.779	0.768	0.099	7.58	3	16	39	0.006
	300	0.9206	0.0157	1.029	3.375	0.740	0.088	8.33	3	18	46	0.005
$p = 0.1$, $\delta = 1.5$	100	0.9585	0.0375	1.019	2.476	0.854	0.116	7.44	3	14	31	0.007
	200	0.9454	0.0263	1.028	3.134	0.811	0.063	8.94	3	19	41	0.009
	300	0.9361	0.0207	1.035	4.047	0.784	0.063	9.86	3	23	57	0.009
$p = 0.05$, $\delta = 1.5$	100	0.9499	0.0305	1.017	2.338	0.826	0.147	6.72	3	13	28	0.004
	200	0.9354	0.0215	1.025	2.845	0.782	0.090	7.95	3	17	39	0.006
	300	0.9234	0.0166	1.030	3.481	0.747	0.082	8.62	3	19	48	0.005
$p = 0.01$, $\delta = 1.5$	100	0.9243	0.0189	1.015	2.184	0.745	0.215	5.51	3	10	25	0.005
	200	0.9103	0.0133	1.020	2.493	0.712	0.145	6.24	3	13	31	0.005
	300	0.8924	0.0103	1.025	2.986	0.667	0.123	6.61	2	15	33	0.003

Notes: See notes to Table 55.

Table 261: MC findings for DGPII(b)

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9991	0.0853	1.017	3.376	0.997	0.008	12.18	6	20	32	0.045
	200	0.9993	0.0649	1.028	4.694	0.997	0.003	16.71	7	29	48	0.046
	300	0.9989	0.0558	1.039	6.511	0.996	0.002	20.52	8	38	67	0.054
$p = 0.05$, $\delta = 1$	100	0.9991	0.0692	1.014	2.923	0.997	0.019	10.64	5	18	30	0.026
	200	0.9988	0.0526	1.022	3.918	0.995	0.008	14.31	6	26	43	0.024
	300	0.9981	0.0450	1.031	5.299	0.993	0.008	17.31	7	33	60	0.026
$p = 0.01$, $\delta = 1$	100	0.9979	0.0426	1.009	2.265	0.992	0.073	8.08	4	14	26	0.007
	200	0.9973	0.0324	1.014	2.779	0.989	0.037	10.34	5	19	36	0.004
	300	0.9954	0.0275	1.019	3.550	0.982	0.036	12.13	5	24	42	0.007
$p = 0.1$, $\delta = 1.25$	100	0.9990	0.0601	1.012	2.673	0.996	0.029	9.77	5	17	30	0.018
	200	0.9985	0.0433	1.018	3.371	0.994	0.017	12.48	6	22	43	0.012
	300	0.9975	0.0359	1.025	4.383	0.990	0.016	14.63	6	28	48	0.014
$p = 0.05$, $\delta = 1.25$	100	0.9985	0.0488	1.011	2.391	0.994	0.054	8.67	4	15	26	0.009
	200	0.9976	0.0353	1.015	2.949	0.991	0.032	10.92	5	20	37	0.006
	300	0.9959	0.0292	1.020	3.681	0.984	0.033	12.62	5	25	45	0.006
$p = 0.01$, $\delta = 1.25$	100	0.9968	0.0306	1.007	2.001	0.988	0.139	6.92	4	12	23	0.005
	200	0.9951	0.0221	1.011	2.318	0.981	0.095	8.31	4	16	30	0.001
	300	0.9933	0.0182	1.014	2.764	0.974	0.074	9.36	4	19	33	0.003
$p = 0.1$, $\delta = 1.5$	100	0.9979	0.0426	1.009	2.265	0.992	0.073	8.08	4	14	26	0.007
	200	0.9964	0.0294	1.013	2.663	0.986	0.051	9.75	4	18	36	0.004
	300	0.9951	0.0234	1.017	3.195	0.982	0.045	10.89	4	22	38	0.005
$p = 0.05$, $\delta = 1.5$	100	0.9974	0.0349	1.008	2.083	0.990	0.108	7.34	4	12	25	0.005
	200	0.9954	0.0240	1.011	2.393	0.982	0.080	8.68	4	16	32	0.002
	300	0.9940	0.0192	1.014	2.827	0.977	0.065	9.65	4	19	34	0.003
$p = 0.01$, $\delta = 1.5$	100	0.9944	0.0221	1.006	1.822	0.978	0.213	6.10	4	10	22	0.004
	200	0.9918	0.0150	1.008	2.025	0.967	0.164	6.91	4	13	28	0.003
	300	0.9900	0.0122	1.010	2.300	0.961	0.134	7.58	4	14	27	0.002

Notes: See notes to Table 55.

4.3 Findings for designs with zero net signal effects

Table 262: MC findings for DGPIII

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.9265	0.1213	1.456	17.744	0.775	0.024	15.35	5	31	48	0.797
	200	0.8749	0.0999	1.996	52.068	0.582	0.018	23.07	5	51	84	0.656
	300	0.8319	0.0919	2.896	240.926	0.455	0.019	30.53	5	72	285	0.679
$p = 0.05$, $\delta = 1$	100	0.9161	0.1013	1.393	15.092	0.751	0.041	13.39	5	28	46	0.774
	200	0.8660	0.0837	1.804	35.821	0.569	0.030	19.86	5	45	77	0.630
	300	0.8231	0.0745	2.494	152.328	0.445	0.030	25.33	5	65	261	0.536
$p = 0.01$, $\delta = 1$	100	0.8869	0.0674	1.320	12.673	0.691	0.085	10.01	4	22	40	0.741
	200	0.8399	0.0560	1.562	22.883	0.532	0.057	14.34	4	35	68	0.579
	300	0.8033	0.0497	1.873	48.407	0.429	0.053	17.92	4	51	86	0.488
$p = 0.1$, $\delta = 1.25$	100	0.9099	0.0899	1.357	14.085	0.738	0.050	12.27	4	26	44	0.769
	200	0.8579	0.0715	1.686	29.005	0.556	0.040	17.45	4	41	74	0.599
	300	0.8116	0.0618	2.143	71.315	0.433	0.036	21.54	4	58	260	0.491
$p = 0.05$, $\delta = 1.25$	100	0.8929	0.0755	1.334	13.211	0.700	0.070	10.82	4	23	41	0.744
	200	0.8451	0.0600	1.593	24.517	0.538	0.056	15.15	4	37	70	0.582
	300	0.8030	0.0519	1.920	51.127	0.425	0.050	18.58	4	52	86	0.483
$p = 0.01$, $\delta = 1.25$	100	0.8659	0.0506	1.293	11.670	0.648	0.129	8.32	3	18	36	0.733
	200	0.8131	0.0407	1.464	18.315	0.494	0.098	11.22	3	29	61	0.559
	300	0.7759	0.0355	1.656	26.519	0.401	0.087	13.62	3	41	74	0.471
$p = 0.1$, $\delta = 1.5$	100	0.8869	0.0674	1.320	12.673	0.691	0.085	10.01	4	22	40	0.741
	200	0.8335	0.0515	1.533	21.464	0.524	0.066	13.42	4	34	66	0.573
	300	0.7901	0.0436	1.765	35.610	0.412	0.065	16.07	4	47	84	0.462
$p = 0.05$, $\delta = 1.5$	100	0.8743	0.0566	1.303	11.942	0.665	0.105	8.93	4	20	38	0.740
	200	0.8195	0.0434	1.482	19.088	0.503	0.084	11.79	3	30	64	0.562
	300	0.7791	0.0371	1.680	28.081	0.405	0.085	14.08	3	42	76	0.475
$p = 0.01$, $\delta = 1.5$	100	0.8355	0.0383	1.293	11.826	0.585	0.174	7.02	3	16	34	0.692
	200	0.7818	0.0297	1.417	16.185	0.446	0.131	8.95	2	24	56	0.522
	300	0.7463	0.0256	1.552	21.090	0.362	0.112	10.57	2	32	69	0.457

Notes: See notes to Table 64.

Table 263: MC findings for DGPIII

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.1541	1.067	7.591	1.000	0.001	18.79	9	29	41	0.953
	200	1.0000	0.1216	1.132	13.805	1.000	0.000	27.83	12	45	74	0.983
	300	1.0000	0.1101	1.201	22.357	1.000	0.000	36.58	15	61	86	0.966
$p = 0.05$, $\delta = 1$	100	1.0000	0.1301	1.055	6.194	1.000	0.002	16.49	8	27	37	0.942
	200	1.0000	0.1027	1.101	10.879	1.000	0.002	24.13	10	41	65	0.960
	300	1.0000	0.0935	1.155	17.364	1.000	0.001	31.67	13	54	80	0.960
$p = 0.01$, $\delta = 1$	100	1.0000	0.0883	1.035	4.229	1.000	0.008	12.47	6	21	33	0.951
	200	1.0000	0.0703	1.064	6.913	1.000	0.004	17.78	7	32	57	0.963
	300	1.0000	0.0644	1.097	10.492	1.000	0.003	23.06	9	42	68	0.968
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1165	1.048	5.510	1.000	0.002	15.18	7	25	35	0.941
	200	1.0000	0.0882	1.083	8.945	1.000	0.002	21.29	9	37	63	0.959
	300	1.0000	0.0787	1.123	13.627	1.000	0.001	27.31	10	48	74	0.959
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0981	1.040	4.681	1.000	0.006	13.42	6	22	34	0.946
	200	1.0000	0.0752	1.068	7.431	1.000	0.003	18.74	7	33	59	0.962
	300	1.0000	0.0673	1.101	11.035	1.000	0.001	23.91	9	43	70	0.964
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0678	1.027	3.412	1.000	0.026	10.51	5	18	29	0.962
	200	1.0000	0.0520	1.045	5.163	1.000	0.012	14.19	6	26	47	0.974
	300	1.0000	0.0465	1.065	7.183	1.000	0.011	17.76	6	34	58	0.979
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0883	1.035	4.229	1.000	0.008	12.47	6	21	33	0.951
	200	1.0000	0.0650	1.059	6.435	1.000	0.005	16.74	7	30	57	0.965
	300	1.0000	0.0567	1.084	9.073	1.000	0.005	20.77	7.5	39	65	0.973
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0750	1.030	3.672	1.000	0.017	11.20	5	19	30	0.958
	200	1.0000	0.0554	1.048	5.506	1.000	0.011	14.86	6	27	53	0.972
	300	1.0000	0.0485	1.069	7.515	1.000	0.010	18.35	7	35	60	0.977
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0522	1.021	2.826	1.000	0.055	9.01	4	16	25	0.968
	200	1.0000	0.0383	1.031	3.864	1.000	0.026	11.52	5	22	45	0.980
	300	1.0000	0.0341	1.046	5.145	1.000	0.027	14.09	5	28	52	0.984

Notes: See notes to Table 64.

Table 264: MC findings for DGPIII

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.1686	1.033	6.385	1.000	0.000	20.19	11	30	42	0.951
	200	1.0000	0.1337	1.064	11.481	1.000	0.000	30.20	17	46	65	0.963
	300	1.0000	0.1176	1.095	16.918	1.000	0.000	38.81	20	59	87	0.974
$p = 0.05$, $\delta = 1$	100	1.0000	0.1421	1.027	5.348	1.000	0.000	17.64	9	27	37	0.947
	200	1.0000	0.1131	1.051	9.185	1.000	0.001	26.17	14	40	60	0.952
	300	1.0000	0.0999	1.075	13.450	1.000	0.000	33.58	16	53	78	0.966
$p = 0.01$, $\delta = 1$	100	1.0000	0.0974	1.018	3.710	1.000	0.002	13.35	7	22	31	0.959
	200	1.0000	0.0775	1.032	6.072	1.000	0.001	19.19	9	32	46	0.963
	300	1.0000	0.0692	1.046	8.625	1.000	0.001	24.49	11	41	64	0.970
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1273	1.024	4.740	1.000	0.000	16.22	9	25	36	0.949
	200	1.0000	0.0973	1.042	7.723	1.000	0.001	23.07	11	36	54	0.955
	300	1.0000	0.0845	1.060	10.994	1.000	0.000	29.02	14	47	75	0.969
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.1080	1.020	4.056	1.000	0.001	14.37	8	23	34	0.952
	200	1.0000	0.0830	1.034	6.502	1.000	0.001	20.26	10	33	49	0.959
	300	1.0000	0.0722	1.049	9.059	1.000	0.001	25.37	12	43	65	0.971
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0746	1.014	3.044	1.000	0.011	11.16	6	18	29	0.971
	200	1.0000	0.0576	1.023	4.660	1.000	0.005	15.30	7	26	38	0.971
	300	1.0000	0.0503	1.031	6.107	1.000	0.001	18.89	8	33	57	0.976
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0974	1.018	3.710	1.000	0.002	13.35	7	22	31	0.959
	200	1.0000	0.0717	1.029	5.611	1.000	0.001	18.06	9	30	41	0.963
	300	1.0000	0.0611	1.040	7.462	1.000	0.001	22.10	10	38	61	0.975
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0826	1.015	3.265	1.000	0.008	11.93	6	19	29	0.967
	200	1.0000	0.0613	1.024	4.902	1.000	0.003	16.02	8	27	40	0.968
	300	1.0000	0.0525	1.032	6.368	1.000	0.001	19.55	9	34	57	0.976
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0579	1.011	2.599	1.000	0.027	9.55	5	16	24	0.979
	200	1.0000	0.0432	1.016	3.644	1.000	0.011	12.47	6	22	32	0.979
	300	1.0000	0.0371	1.022	4.631	1.000	0.004	14.98	6	27	49	0.982

Notes: See notes to Table 64.

Table 265: MC findings for DGPIII

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.7764	0.0753	1.318	11.062	0.375	0.069	10.34	3	24	41	0.476
	200	0.7148	0.0579	1.550	21.638	0.219	0.040	14.21	3	39	70	0.344
	300	0.6865	0.0524	1.916	75.961	0.161	0.033	18.26	3	53	265	0.328
$p = 0.05$, $\delta = 1$	100	0.7509	0.0594	1.277	9.329	0.331	0.088	8.71	3	21	36	0.411
	200	0.6876	0.0465	1.457	17.668	0.184	0.051	11.86	2	35	67	0.292
	300	0.6620	0.0415	1.698	42.650	0.143	0.038	14.92	2	46	89	0.262
$p = 0.01$, $\delta = 1$	100	0.6826	0.0358	1.246	8.149	0.246	0.111	6.16	2	16	33	0.336
	200	0.6268	0.0283	1.341	11.805	0.138	0.060	8.06	1	25	54	0.222
	300	0.5985	0.0251	1.437	17.091	0.109	0.046	9.83	1	33	69	0.193
$p = 0.1$, $\delta = 1.25$	100	0.7346	0.0512	1.265	8.768	0.306	0.098	7.85	2	20	34	0.390
	200	0.6601	0.0382	1.395	14.479	0.166	0.058	10.13	2	31	62	0.248
	300	0.6304	0.0329	1.545	24.086	0.124	0.040	12.25	2	39	78	0.217
$p = 0.05$, $\delta = 1.25$	100	0.7026	0.0412	1.254	8.348	0.263	0.104	6.77	2	17	34	0.358
	200	0.6360	0.0308	1.351	12.310	0.147	0.062	8.58	1	27	57	0.225
	300	0.6060	0.0266	1.465	18.571	0.113	0.047	10.30	1	35	72	0.197
$p = 0.01$, $\delta = 1.25$	100	0.6343	0.0255	1.232	7.588	0.199	0.107	4.99	1	13	29	0.282
	200	0.5735	0.0187	1.297	9.951	0.118	0.065	5.95	1	19	47	0.186
	300	0.5390	0.0163	1.348	12.059	0.074	0.038	6.99	1	24	64	0.143
$p = 0.1$, $\delta = 1.5$	100	0.6826	0.0358	1.246	8.149	0.246	0.111	6.16	2	16	33	0.336
	200	0.6123	0.0254	1.327	11.164	0.132	0.063	7.42	1	23	53	0.211
	300	0.5756	0.0213	1.396	14.576	0.094	0.043	8.61	1	29	66	0.170
$p = 0.05$, $\delta = 1.5$	100	0.6511	0.0290	1.236	7.783	0.216	0.110	5.39	1	14	31	0.297
	200	0.5838	0.0204	1.307	10.210	0.118	0.062	6.34	1	20	49	0.190
	300	0.5474	0.0173	1.355	12.395	0.078	0.039	7.30	1	25	64	0.149
$p = 0.01$, $\delta = 1.5$	100	0.5783	0.0180	1.229	7.300	0.148	0.096	4.04	1	11	25	0.226
	200	0.5185	0.0127	1.280	8.779	0.086	0.054	4.55	0	15	40	0.151
	300	0.4758	0.0107	1.316	9.955	0.055	0.036	5.06	0	19	59	0.109

Notes: See notes to Table 64.

Table 266: MC findings for DGPIII

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0960	1.042	4.898	1.000	0.012	13.22	6	23	39	0.979
	200	0.9981	0.0766	1.078	8.677	0.993	0.003	19.00	7	36	53	0.985
	300	0.9901	0.0651	1.114	14.076	0.963	0.006	23.22	8	46	77	0.958
$p = 0.05$, $\delta = 1$	100	1.0000	0.0777	1.033	4.002	1.000	0.027	11.46	5	21	35	0.979
	200	0.9981	0.0621	1.059	6.915	0.993	0.011	16.17	6	32	48	0.974
	300	0.9918	0.0530	1.087	11.119	0.969	0.011	19.65	6	40	69	0.956
$p = 0.01$, $\delta = 1$	100	0.9996	0.0482	1.020	2.768	0.999	0.090	8.63	4	16	30	0.977
	200	0.9973	0.0386	1.036	4.995	0.991	0.046	11.56	5	23	40	0.980
	300	0.9915	0.0330	1.051	7.661	0.969	0.038	13.75	5	30	58	0.966
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0676	1.028	3.493	1.000	0.041	10.49	5	19	34	0.973
	200	0.9978	0.0516	1.048	6.035	0.992	0.022	14.11	5	28	44	0.979
	300	0.9904	0.0424	1.067	9.384	0.964	0.022	16.52	5.5	35	64	0.958
$p = 0.05$, $\delta = 1.25$	100	0.9998	0.0552	1.023	2.991	0.999	0.064	9.29	4	17	30	0.973
	200	0.9976	0.0419	1.039	5.310	0.992	0.038	12.21	5	25	41	0.981
	300	0.9914	0.0348	1.053	7.946	0.969	0.033	14.26	5	31	58	0.963
$p = 0.01$, $\delta = 1.25$	100	0.9993	0.0344	1.015	2.475	0.998	0.164	7.30	4	13	28	0.986
	200	0.9980	0.0265	1.024	3.849	0.993	0.102	9.18	4	19	34	0.994
	300	0.9914	0.0218	1.036	6.415	0.971	0.081	10.43	4	22	49	0.975
$p = 0.1$, $\delta = 1.5$	100	0.9996	0.0482	1.020	2.768	0.999	0.090	8.63	4	16	30	0.977
	200	0.9971	0.0349	1.033	4.679	0.991	0.060	10.83	4	22	40	0.983
	300	0.9915	0.0281	1.044	7.065	0.970	0.051	12.29	4	26	54	0.967
$p = 0.05$, $\delta = 1.5$	100	0.9998	0.0392	1.017	2.462	0.999	0.134	7.76	4	14	29	0.982
	200	0.9979	0.0287	1.026	4.060	0.992	0.090	9.62	4	20	37	0.991
	300	0.9913	0.0230	1.038	6.637	0.970	0.074	10.79	4	24	50	0.973
$p = 0.01$, $\delta = 1.5$	100	0.9986	0.0252	1.011	2.279	0.995	0.249	6.41	4	11	25	0.992
	200	0.9961	0.0184	1.019	3.676	0.987	0.188	7.58	4	15	28	0.996
	300	0.9920	0.0146	1.025	5.278	0.974	0.159	8.29	4	18	42	0.984

Notes: See notes to Table 64.

Table 267: MC findings for DGPIII

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.1040	1.021	4.484	1.000	0.003	13.98	7	23	35	0.980
	200	1.0000	0.0815	1.039	7.297	1.000	0.001	19.98	9	33	48	0.996
	300	1.0000	0.0708	1.052	9.288	1.000	0.001	24.95	11	42	62	0.988
$p = 0.05$, $\delta = 1$	100	1.0000	0.0841	1.018	3.715	1.000	0.008	12.07	6	20	31	0.971
	200	1.0000	0.0664	1.031	5.958	1.000	0.002	17.01	7	29	43	0.993
	300	1.0000	0.0576	1.040	7.336	1.000	0.001	21.04	9	36	57	0.985
$p = 0.01$, $\delta = 1$	100	1.0000	0.0518	1.011	2.684	1.000	0.044	8.97	5	15	27	0.974
	200	1.0000	0.0416	1.019	3.979	1.000	0.016	12.15	5	22	35	0.988
	300	1.0000	0.0359	1.024	4.648	1.000	0.007	14.64	6	27	41	0.989
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0731	1.015	3.358	1.000	0.016	11.02	5	19	31	0.972
	200	1.0000	0.0550	1.025	4.929	1.000	0.005	14.78	6	26	40	0.988
	300	1.0000	0.0463	1.031	5.861	1.000	0.003	17.72	8	32	47	0.986
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0597	1.012	2.926	1.000	0.028	9.73	5	17	28	0.972
	200	1.0000	0.0450	1.020	4.206	1.000	0.013	12.81	6	23	37	0.988
	300	1.0000	0.0379	1.025	4.890	1.000	0.005	15.22	6	27	42	0.989
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0373	1.008	2.229	1.000	0.101	7.58	4	13	24	0.978
	200	1.0000	0.0284	1.012	3.013	1.000	0.051	9.57	4	17	30	0.990
	300	1.0000	0.0238	1.016	3.370	1.000	0.032	11.04	5	21	32	0.993
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0518	1.011	2.684	1.000	0.044	8.97	5	15	27	0.974
	200	1.0000	0.0377	1.017	3.680	1.000	0.024	11.39	5	20	34	0.988
	300	1.0000	0.0306	1.020	4.090	1.000	0.013	13.06	6	24	38	0.990
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0424	1.009	2.375	1.000	0.075	8.07	4	14	25	0.976
	200	1.0000	0.0309	1.014	3.206	1.000	0.041	10.05	5	18	30	0.988
	300	1.0000	0.0250	1.016	3.509	1.000	0.027	11.41	5	21	34	0.993
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0268	1.006	1.923	1.000	0.176	6.57	4	11	18	0.986
	200	1.0000	0.0195	1.009	2.417	1.000	0.113	7.82	4	14	26	0.995
	300	1.0000	0.0161	1.011	2.677	1.000	0.081	8.76	4	17	28	0.994

Notes: See notes to Table 64.

Table 268: MC findings for DGPIII

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.4996	0.0337	1.177	5.407	0.064	0.031	5.23	0	15	44	0.159
	200	0.4628	0.0260	1.242	8.692	0.033	0.014	6.94	0	23	53	0.131
	300	0.4204	0.0209	1.325	16.028	0.015	0.009	7.88	0	27	77	0.116
$p = 0.05$, $\delta = 1$	100	0.4515	0.0249	1.161	4.818	0.051	0.028	4.19	0	12	40	0.123
	200	0.4180	0.0193	1.199	6.652	0.026	0.012	5.46	0	19	50	0.092
	300	0.3801	0.0155	1.245	10.283	0.013	0.009	6.11	0	22	69	0.079
$p = 0.01$, $\delta = 1$	100	0.3511	0.0124	1.147	4.251	0.026	0.017	2.60	0	8	27	0.062
	200	0.3284	0.0100	1.162	4.870	0.008	0.004	3.28	0	12	39	0.043
	300	0.2963	0.0079	1.186	5.749	0.007	0.004	3.52	0	14	53	0.032
$p = 0.1$, $\delta = 1.25$	100	0.4210	0.0204	1.154	4.566	0.044	0.025	3.65	0	11	34	0.099
	200	0.3796	0.0150	1.179	5.731	0.018	0.008	4.45	0	16	46	0.072
	300	0.3418	0.0114	1.209	7.145	0.008	0.005	4.74	0	18	62	0.051
$p = 0.05$, $\delta = 1.25$	100	0.3810	0.0152	1.148	4.317	0.033	0.022	2.98	0	9	29	0.075
	200	0.3443	0.0113	1.167	5.026	0.011	0.005	3.59	0	13	39	0.051
	300	0.3059	0.0085	1.187	5.823	0.006	0.003	3.75	0	15	54	0.034
$p = 0.01$, $\delta = 1.25$	100	0.2874	0.0076	1.145	4.090	0.011	0.007	1.88	0	6	20	0.035
	200	0.2645	0.0059	1.154	4.414	0.005	0.003	2.22	0	8	33	0.024
	300	0.2321	0.0044	1.164	4.609	0.002	0.002	2.24	0	9	46	0.017
$p = 0.1$, $\delta = 1.5$	100	0.3511	0.0124	1.147	4.251	0.026	0.017	2.60	0	8	27	0.062
	200	0.3113	0.0088	1.159	4.715	0.006	0.004	2.97	0	11	37	0.041
	300	0.2679	0.0064	1.177	5.208	0.004	0.003	2.96	0	12	48	0.024
$p = 0.05$, $\delta = 1.5$	100	0.3115	0.0093	1.145	4.136	0.016	0.012	2.13	0	7	22	0.040
	200	0.2760	0.0067	1.155	4.547	0.005	0.003	2.41	0	9	35	0.030
	300	0.2388	0.0048	1.167	4.729	0.003	0.002	2.38	0	10	46	0.019
$p = 0.01$, $\delta = 1.5$	100	0.2320	0.0049	1.147	4.084	0.008	0.008	1.39	0	5	16	0.022
	200	0.2054	0.0036	1.154	4.257	0.003	0.003	1.53	0	6	31	0.013
	300	0.1750	0.0025	1.162	4.270	0.001	0.001	1.44	0	6	38	0.008

Notes: See notes to Table 64.

Table 269: MC findings for DGPIII

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9815	0.0455	1.027	4.175	0.929	0.092	8.30	4	16	28	0.966
	200	0.9479	0.0332	1.049	6.908	0.812	0.062	10.29	4	22	42	0.864
	300	0.9203	0.0287	1.070	9.208	0.710	0.052	12.18	4	26	50	0.752
$p = 0.05$, $\delta = 1$	100	0.9761	0.0341	1.023	4.102	0.913	0.149	7.18	4	13	25	0.947
	200	0.9455	0.0251	1.041	6.311	0.806	0.109	8.70	4	18	39	0.845
	300	0.9163	0.0218	1.061	8.392	0.700	0.082	10.11	4	22	42	0.735
$p = 0.01$, $\delta = 1$	100	0.9611	0.0172	1.019	4.130	0.873	0.322	5.50	4	10	20	0.926
	200	0.9324	0.0132	1.033	5.860	0.778	0.236	6.32	3	12	30	0.837
	300	0.9069	0.0115	1.047	7.306	0.693	0.191	7.04	3	15	34	0.751
$p = 0.1$, $\delta = 1.25$	100	0.9738	0.0279	1.022	4.005	0.909	0.202	6.57	4	12	21	0.943
	200	0.9423	0.0194	1.037	6.003	0.798	0.162	7.58	4	15	36	0.840
	300	0.9113	0.0163	1.054	7.832	0.693	0.117	8.47	4	18	39	0.740
$p = 0.05$, $\delta = 1.25$	100	0.9653	0.0208	1.020	4.121	0.881	0.273	5.86	4	11	21	0.930
	200	0.9345	0.0149	1.035	5.926	0.782	0.216	6.66	4	13	32	0.834
	300	0.9074	0.0124	1.049	7.431	0.690	0.175	7.31	4	15	35	0.746
$p = 0.01$, $\delta = 1.25$	100	0.9426	0.0110	1.019	4.586	0.820	0.426	4.83	3	8	18	0.904
	200	0.9150	0.0079	1.030	5.803	0.743	0.334	5.21	3	9	21	0.833
	300	0.8883	0.0065	1.041	7.008	0.664	0.282	5.48	3	11	29	0.749
$p = 0.1$, $\delta = 1.5$	100	0.9611	0.0172	1.019	4.130	0.873	0.322	5.50	4	10	20	0.926
	200	0.9291	0.0115	1.032	5.773	0.770	0.264	5.98	3	11	28	0.837
	300	0.9010	0.0092	1.045	7.122	0.686	0.220	6.33	3	13	32	0.751
$p = 0.05$, $\delta = 1.5$	100	0.9508	0.0131	1.019	4.336	0.841	0.388	5.06	3	9	18	0.918
	200	0.9194	0.0088	1.030	5.761	0.754	0.311	5.41	3	10	24	0.837
	300	0.8904	0.0070	1.042	7.055	0.664	0.270	5.62	3	11	30	0.746
$p = 0.01$, $\delta = 1.5$	100	0.9204	0.0070	1.021	5.022	0.764	0.487	4.35	3	7	14	0.874
	200	0.8871	0.0047	1.030	6.072	0.689	0.399	4.48	2	8	19	0.799
	300	0.8619	0.0037	1.040	7.106	0.614	0.364	4.55	2	8	22	0.733

Notes: See notes to Table 64.

Table 270: MC findings for DGPIII

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0500	1.014	2.965	1.000	0.054	8.80	4	15	26	1.002
	200	0.9991	0.0370	1.020	4.285	0.997	0.024	11.24	5	21	34	1.009
	300	0.9974	0.0310	1.024	5.177	0.990	0.017	13.17	5.5	26	43	0.990
$p = 0.05$, $\delta = 1$	100	1.0000	0.0382	1.011	2.521	1.000	0.102	7.67	4	13	22	1.001
	200	0.9993	0.0280	1.016	3.613	0.997	0.052	9.48	4	18	31	0.997
	300	0.9983	0.0235	1.019	4.237	0.993	0.041	10.96	5	21	36	0.987
$p = 0.01$, $\delta = 1$	100	0.9996	0.0199	1.006	1.966	0.999	0.272	5.91	4	10	18	0.994
	200	0.9989	0.0151	1.009	2.805	0.996	0.183	6.96	4	13	23	0.994
	300	0.9984	0.0127	1.012	3.061	0.994	0.146	7.77	4	15	31	0.991
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0317	1.009	2.288	1.000	0.138	7.05	4	12	20	0.997
	200	0.9990	0.0219	1.012	3.242	0.996	0.092	8.30	4	15	30	0.995
	300	0.9985	0.0177	1.016	3.590	0.994	0.080	9.25	4	18	31	0.987
$p = 0.05$, $\delta = 1.25$	100	0.9998	0.0240	1.007	2.102	0.999	0.221	6.30	4	11	19	0.997
	200	0.9986	0.0169	1.010	2.992	0.995	0.153	7.31	4	14	23	0.990
	300	0.9980	0.0136	1.013	3.286	0.992	0.131	8.03	4	15	31	0.990
$p = 0.01$, $\delta = 1.25$	100	0.9994	0.0124	1.004	1.691	0.998	0.419	5.19	4	8	15	0.997
	200	0.9985	0.0092	1.006	2.301	0.994	0.337	5.80	4	10	20	0.995
	300	0.9976	0.0073	1.008	2.556	0.991	0.296	6.15	4	11	25	0.992
$p = 0.1$, $\delta = 1.5$	100	0.9996	0.0199	1.006	1.966	0.999	0.272	5.91	4	10	18	0.994
	200	0.9984	0.0133	1.008	2.777	0.994	0.223	6.60	4	12	21	0.994
	300	0.9986	0.0103	1.010	2.718	0.995	0.196	7.06	4	13	29	0.994
$p = 0.05$, $\delta = 1.5$	100	0.9995	0.0149	1.005	1.778	0.998	0.367	5.43	4	9	16	0.998
	200	0.9984	0.0102	1.007	2.468	0.994	0.304	5.99	4	11	20	0.994
	300	0.9981	0.0079	1.008	2.471	0.993	0.269	6.32	4	11	26	0.994
$p = 0.01$, $\delta = 1.5$	100	0.9993	0.0079	1.003	1.536	0.997	0.563	4.76	4	7	11	0.999
	200	0.9979	0.0056	1.004	2.211	0.992	0.499	5.09	4	8	19	0.997
	300	0.9974	0.0043	1.005	2.162	0.990	0.445	5.26	4	9	18	0.996

Notes: See notes to Table 64.

4.4 Findings for designs with zero net signal effects and pseudo-signals

Table 271: MC findings for DGPIV(a)

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9336	0.1347	1.480	18.678	0.775	0.001	0.555	0.026	16.67	7	32	46	0.809
$\delta = 1$	200	0.8656	0.1064	2.034	56.292	0.550	0.001	0.401	0.022	24.31	7	52	79	0.632
	300	0.8260	0.1045	2.977	188.950	0.411	0.000	0.267	0.013	34.23	7	73	289	0.658
$p = 0.05$,	100	0.9224	0.1143	1.411	16.244	0.753	0.002	0.520	0.036	14.66	6	29	41	0.781
$\delta = 1$	200	0.8564	0.0905	1.868	42.873	0.538	0.001	0.368	0.029	21.15	6	47	76	0.598
	300	0.8201	0.0845	2.688	355.572	0.410	0.001	0.248	0.019	28.28	6	65	269	0.522
$p = 0.01$,	100	0.8958	0.0801	1.323	13.201	0.689	0.006	0.409	0.067	11.27	5	23	39	0.743
$\delta = 1$	200	0.8273	0.0631	1.636	27.779	0.488	0.005	0.281	0.048	15.68	5	38	66	0.547
	300	0.7940	0.0575	1.927	51.362	0.384	0.004	0.208	0.033	20.20	5	52	89	0.439
$p = 0.1$,	100	0.9163	0.1029	1.377	15.121	0.739	0.002	0.484	0.042	13.54	6	27	41	0.769
$\delta = 1.25$	200	0.8461	0.0781	1.758	35.606	0.521	0.002	0.337	0.038	18.70	6	43	71	0.569
	300	0.8060	0.0705	2.248	157.178	0.392	0.002	0.230	0.026	24.09	6	58	264	0.462
$p = 0.05$,	100	0.9060	0.0883	1.337	13.840	0.715	0.005	0.438	0.055	12.10	5	25	41	0.758
$\delta = 1.25$	200	0.8356	0.0671	1.662	29.640	0.503	0.005	0.302	0.045	16.49	5	40	67	0.556
	300	0.7969	0.0600	1.970	56.617	0.387	0.003	0.212	0.028	20.95	5	53	90	0.438
$p = 0.01$,	100	0.8676	0.0638	1.313	12.618	0.642	0.013	0.353	0.083	9.60	4	20	38	0.717
$\delta = 1.25$	200	0.7993	0.0472	1.532	22.589	0.455	0.008	0.224	0.063	12.45	4	32	62	0.522
	300	0.7653	0.0424	1.737	33.900	0.351	0.012	0.175	0.043	15.61	4	42	79	0.410
$p = 0.1$,	100	0.8958	0.0801	1.323	13.201	0.689	0.006	0.409	0.067	11.27	5	23	39	0.743
$\delta = 1.5$	200	0.8201	0.0585	1.603	25.961	0.479	0.005	0.265	0.049	14.75	5	36	66	0.536
	300	0.7830	0.0510	1.852	44.422	0.368	0.008	0.193	0.036	18.23	5	48	85	0.430
$p = 0.05$,	100	0.8799	0.0695	1.313	12.660	0.662	0.010	0.372	0.077	10.20	5	21	38	0.731
$\delta = 1.5$	200	0.8076	0.0501	1.547	23.222	0.469	0.007	0.246	0.058	13.05	4	33	65	0.534
	300	0.7698	0.0440	1.756	35.035	0.356	0.011	0.180	0.041	16.10	4	43	81	0.413
$p = 0.01$,	100	0.8375	0.0512	1.318	12.597	0.579	0.023	0.279	0.088	8.26	3	17	36	0.681
$\delta = 1.5$	200	0.7701	0.0359	1.479	19.829	0.407	0.015	0.175	0.063	10.13	3	26	53	0.497
	300	0.7410	0.0318	1.602	24.224	0.334	0.017	0.147	0.054	12.36	3	34	73	0.405

Notes: See notes to Table 46.

Table 272: MC findings for DGPIV(a)

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.1720	1.077	9.589	1.000	0.000	0.983	0.001	20.51	11	31	49	0.941
$\delta = 1$	200	0.9999	0.1321	1.142	16.217	1.000	0.000	0.981	0.002	29.90	14	48	65	0.967
	300	0.9999	0.1173	1.219	24.756	1.000	0.000	0.980	0.000	38.71	17	64	93	0.965
$p = 0.05$,	100	1.0000	0.1484	1.063	7.864	1.000	0.000	0.979	0.002	18.24	9	28	44	0.941
$\delta = 1$	200	1.0000	0.1132	1.114	12.882	1.000	0.000	0.975	0.003	26.20	12	43	60	0.959
	300	0.9999	0.1005	1.174	19.368	1.000	0.000	0.978	0.000	33.74	15	57	83	0.959
$p = 0.01$,	100	1.0000	0.1081	1.041	5.489	1.000	0.000	0.967	0.011	14.38	8	23	37	0.954
$\delta = 1$	200	1.0000	0.0808	1.070	8.341	1.000	0.000	0.959	0.006	19.84	9	34	49	0.969
	300	1.0000	0.0713	1.105	11.829	1.000	0.000	0.964	0.001	25.09	10	45	67	0.968
$p = 0.1$,	100	1.0000	0.1349	1.056	7.037	1.000	0.000	0.976	0.003	16.95	9	27	40	0.946
$\delta = 1.25$	200	1.0000	0.0991	1.093	10.671	1.000	0.000	0.970	0.004	23.42	11	39	58	0.960
	300	0.9999	0.0858	1.138	15.386	1.000	0.000	0.973	0.000	29.38	12	51	76	0.965
$p = 0.05$,	100	1.0000	0.1177	1.046	6.004	1.000	0.000	0.969	0.009	15.30	8	24	37	0.949
$\delta = 1.25$	200	1.0000	0.0858	1.076	8.863	1.000	0.000	0.962	0.006	20.81	9	36	51	0.966
	300	0.9999	0.0740	1.112	12.640	1.000	0.000	0.964	0.001	25.92	11	46	68	0.961
$p = 0.01$,	100	1.0000	0.0871	1.031	4.510	1.000	0.000	0.956	0.029	12.37	7	20	33	0.966
$\delta = 1.25$	200	1.0000	0.0618	1.050	6.258	1.000	0.000	0.943	0.015	16.12	8	28	43	0.972
	300	1.0000	0.0536	1.074	8.550	1.000	0.000	0.943	0.005	19.86	8	36	59	0.981
$p = 0.1$,	100	1.0000	0.1081	1.041	5.489	1.000	0.000	0.967	0.011	14.38	8	23	37	0.954
$\delta = 1.5$	200	1.0000	0.0752	1.063	7.637	1.000	0.000	0.955	0.008	18.74	9	33	48	0.970
	300	1.0000	0.0638	1.091	10.362	1.000	0.000	0.958	0.002	22.87	10	41	63	0.974
$p = 0.05$,	100	1.0000	0.0949	1.034	4.882	1.000	0.000	0.962	0.019	13.11	7	21	34	0.962
$\delta = 1.5$	200	1.0000	0.0654	1.053	6.617	1.000	0.000	0.947	0.012	16.82	8	30	45	0.971
	300	0.9999	0.0555	1.077	9.124	1.000	0.000	0.946	0.003	20.43	9	38	60	0.979
$p = 0.01$,	100	1.0000	0.0716	1.025	3.830	1.000	0.000	0.944	0.055	10.87	6	18	31	0.975
$\delta = 1.5$	200	1.0000	0.0483	1.037	4.941	1.000	0.000	0.923	0.027	13.46	7	24	38	0.979
	300	1.0000	0.0409	1.051	6.488	1.000	0.000	0.925	0.016	16.12	7	30	52	0.990

Notes: See notes to Table 46.

Table 273: MC findings for DGPIV(a)

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.1869	1.037	7.654	1.000	0.000	1.000	0.001	21.95	13	32	45	0.956
$\delta = 1$	200	1.0000	0.1434	1.068	13.401	1.000	0.000	1.000	0.000	32.11	18	48	63	0.970
	300	1.0000	0.1230	1.100	18.145	1.000	0.000	1.000	0.000	40.42	22	61	83	0.972
$p = 0.05$,	100	1.0000	0.1614	1.031	6.611	1.000	0.000	1.000	0.001	19.49	11	29	43	0.952
$\delta = 1$	200	1.0000	0.1231	1.056	11.007	1.000	0.000	0.999	0.000	28.12	15	43	57	0.960
	300	1.0000	0.1056	1.081	14.632	1.000	0.000	1.000	0.000	35.27	19	55	72	0.970
$p = 0.01$,	100	1.0000	0.1171	1.021	5.026	1.000	0.000	1.000	0.003	15.24	9	23	33	0.965
$\delta = 1$	200	1.0000	0.0879	1.036	7.531	1.000	0.000	0.998	0.000	21.23	11	34	47	0.965
	300	1.0000	0.0750	1.052	9.572	1.000	0.000	0.999	0.000	26.19	13	43	60	0.972
$p = 0.1$,	100	1.0000	0.1466	1.027	6.106	1.000	0.000	1.000	0.001	18.08	10	27	40	0.953
$\delta = 1.25$	200	1.0000	0.1075	1.046	9.318	1.000	0.000	0.999	0.000	25.06	14	39	52	0.959
	300	1.0000	0.0900	1.066	12.041	1.000	0.000	1.000	0.000	30.65	15	49	68	0.971
$p = 0.05$,	100	1.0000	0.1279	1.024	5.396	1.000	0.000	1.000	0.002	16.28	9	25	34	0.961
$\delta = 1.25$	200	1.0000	0.0931	1.039	7.992	1.000	0.000	0.998	0.000	22.24	12	35	50	0.961
	300	1.0000	0.0778	1.055	9.975	1.000	0.000	0.999	0.000	27.03	13	44	62	0.972
$p = 0.01$,	100	1.0000	0.0952	1.017	4.009	1.000	0.000	0.999	0.013	13.14	8	20	29	0.968
$\delta = 1.25$	200	1.0000	0.0678	1.027	5.870	1.000	0.000	0.995	0.004	17.29	9	29	40	0.976
	300	1.0000	0.0566	1.037	7.172	1.000	0.000	0.998	0.002	20.76	10	35	51	0.982
$p = 0.1$,	100	1.0000	0.1171	1.021	5.026	1.000	0.000	1.000	0.003	15.24	9	23	33	0.965
$\delta = 1.5$	200	1.0000	0.0821	1.033	7.000	1.000	0.000	0.997	0.001	20.10	11	33	46	0.965
	300	1.0000	0.0671	1.045	8.480	1.000	0.000	0.999	0.001	23.87	12	40	57	0.976
$p = 0.05$,	100	1.0000	0.1033	1.018	4.320	1.000	0.000	1.000	0.008	13.91	8	22	29	0.967
$\delta = 1.5$	200	1.0000	0.0714	1.028	6.141	1.000	0.000	0.995	0.003	17.99	10	30	42	0.972
	300	1.0000	0.0586	1.038	7.389	1.000	0.000	0.999	0.002	21.34	10	36	53	0.980
$p = 0.01$,	100	1.0000	0.0781	1.013	3.439	1.000	0.000	0.998	0.026	11.49	7	18	25	0.975
$\delta = 1.5$	200	1.0000	0.0530	1.020	4.794	1.000	0.000	0.994	0.012	14.39	8	24	36	0.981
	300	1.0000	0.0433	1.028	5.579	1.000	0.000	0.996	0.004	16.82	9	29	42	0.986

Notes: See notes to Table 46.

Table 274: MC findings for DGPIV(a)

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.7694	0.0865	1.351	12.486	0.347	0.006	0.195	0.041	11.38	4	25	43	0.442
$\delta = 1$	200	0.7095	0.0665	1.604	25.654	0.197	0.004	0.110	0.018	15.87	4	41	70	0.339
	300	0.6808	0.0551	1.903	66.329	0.144	0.004	0.074	0.020	19.02	3.5	55	271	0.305
$p = 0.05$,	100	0.7384	0.0708	1.311	10.937	0.301	0.008	0.154	0.042	9.75	3	22	42	0.385
$\delta = 1$	200	0.6870	0.0543	1.501	20.207	0.178	0.009	0.092	0.020	13.39	3	36	61	0.277
	300	0.6575	0.0445	1.740	46.661	0.131	0.005	0.058	0.019	15.82	3	47	270	0.249
$p = 0.01$,	100	0.6678	0.0457	1.268	9.000	0.204	0.012	0.087	0.037	7.06	2	16	37	0.300
$\delta = 1$	200	0.6286	0.0346	1.367	12.821	0.127	0.010	0.049	0.021	9.30	2	26	49	0.205
	300	0.5954	0.0276	1.468	25.061	0.103	0.007	0.036	0.017	10.54	2	34	80	0.168
$p = 0.1$,	100	0.7200	0.0623	1.292	10.245	0.274	0.011	0.137	0.045	8.86	3	20	42	0.359
$\delta = 1.25$	200	0.6599	0.0453	1.436	16.352	0.151	0.010	0.070	0.019	11.52	2	32	58	0.238
	300	0.6296	0.0355	1.584	43.218	0.119	0.006	0.049	0.019	13.02	2	40	89	0.198
$p = 0.05$,	100	0.6911	0.0517	1.275	9.360	0.233	0.014	0.105	0.041	7.72	2	18	38	0.327
$\delta = 1.25$	200	0.6363	0.0374	1.382	14.022	0.132	0.010	0.052	0.021	9.88	2	28	53	0.210
	300	0.6021	0.0291	1.490	26.779	0.108	0.010	0.039	0.018	11.01	2	36	81	0.175
$p = 0.01$,	100	0.6125	0.0340	1.262	8.566	0.153	0.018	0.053	0.030	5.71	1	13	35	0.243
$\delta = 1.25$	200	0.5709	0.0241	1.320	10.521	0.100	0.012	0.032	0.019	7.01	1	20	44	0.169
	300	0.5374	0.0186	1.370	13.913	0.076	0.009	0.026	0.013	7.65	1	26	68	0.133
$p = 0.1$,	100	0.6678	0.0457	1.268	9.000	0.204	0.012	0.087	0.037	7.06	2	16	37	0.300
$\delta = 1.5$	200	0.6121	0.0316	1.353	12.048	0.118	0.012	0.044	0.023	8.64	1	24	47	0.194
	300	0.5726	0.0237	1.414	19.369	0.091	0.008	0.035	0.014	9.29	1	30	77	0.146
$p = 0.05$,	100	0.6361	0.0383	1.263	8.698	0.181	0.019	0.070	0.036	6.22	1	14	37	0.272
$\delta = 1.5$	200	0.5841	0.0262	1.323	10.635	0.106	0.012	0.035	0.019	7.48	1	21	44	0.174
	300	0.5446	0.0196	1.378	14.339	0.077	0.009	0.026	0.013	7.97	1	26	68	0.135
$p = 0.01$,	100	0.5578	0.0259	1.259	8.364	0.120	0.014	0.037	0.024	4.72	1	11	32	0.204
$\delta = 1.5$	200	0.5176	0.0171	1.293	9.239	0.075	0.011	0.020	0.014	5.43	0	16	38	0.145
	300	0.4785	0.0128	1.325	10.823	0.052	0.011	0.014	0.009	5.71	0	20	60	0.109

Notes: See notes to Table 46.

Table 275: MC findings for DGPIV(a)

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	0.9996	0.1158	1.049	6.425	0.999	0.000	0.947	0.010	15.11	8	25	41	0.981
$\delta = 1$	200	0.9971	0.0867	1.086	10.916	0.989	0.000	0.933	0.005	20.99	9	38	63	0.983
	300	0.9906	0.0729	1.125	15.441	0.964	0.000	0.899	0.002	25.55	10	47	88	0.967
$p = 0.05$,	100	0.9996	0.0977	1.039	5.481	0.999	0.000	0.934	0.025	13.37	7	22	39	0.977
$\delta = 1$	200	0.9968	0.0723	1.068	9.278	0.987	0.000	0.916	0.009	18.15	8	33	55	0.976
	300	0.9915	0.0603	1.097	12.428	0.968	0.000	0.884	0.008	21.81	8	41	79	0.966
$p = 0.01$,	100	0.9994	0.0675	1.026	4.188	0.998	0.000	0.898	0.075	10.48	6	17	34	0.973
$\delta = 1$	200	0.9975	0.0486	1.041	6.102	0.990	0.001	0.886	0.044	13.51	6	26	43	0.986
	300	0.9910	0.0399	1.061	9.058	0.967	0.000	0.842	0.032	15.77	7	31	64	0.963
$p = 0.1$,	100	0.9998	0.0871	1.034	4.893	0.999	0.000	0.923	0.034	12.36	7	21	36	0.973
$\delta = 1.25$	200	0.9979	0.0616	1.055	7.426	0.992	0.000	0.910	0.020	16.07	7	30	51	0.980
	300	0.9918	0.0497	1.077	10.228	0.969	0.000	0.868	0.017	18.67	7	36	71	0.966
$p = 0.05$,	100	0.9995	0.0742	1.028	4.501	0.998	0.000	0.905	0.054	11.12	6	19	34	0.971
$\delta = 1.25$	200	0.9978	0.0520	1.044	6.417	0.991	0.001	0.892	0.037	14.19	7	26	44	0.983
	300	0.9913	0.0417	1.063	9.319	0.967	0.000	0.850	0.028	16.32	7	32	67	0.966
$p = 0.01$,	100	0.9994	0.0532	1.019	3.402	0.998	0.000	0.864	0.134	9.11	6	15	31	0.983
$\delta = 1.25$	200	0.9966	0.0362	1.030	5.300	0.988	0.001	0.840	0.084	11.09	6	21	37	0.986
	300	0.9914	0.0286	1.042	7.385	0.969	0.001	0.802	0.068	12.43	6	25	54	0.972
$p = 0.1$,	100	0.9994	0.0675	1.026	4.188	0.998	0.000	0.898	0.075	10.48	6	17	34	0.973
$\delta = 1.5$	200	0.9970	0.0449	1.039	5.898	0.988	0.001	0.873	0.051	12.79	6	24	41	0.984
	300	0.9914	0.0350	1.053	8.158	0.969	0.001	0.827	0.045	14.33	6	28	59	0.966
$p = 0.05$,	100	0.9994	0.0583	1.022	3.628	0.998	0.000	0.882	0.106	9.60	6	16	32	0.982
$\delta = 1.5$	200	0.9966	0.0385	1.032	5.510	0.988	0.001	0.848	0.074	11.54	6	22	37	0.984
	300	0.9915	0.0297	1.044	7.454	0.969	0.001	0.806	0.063	12.77	6	25	55	0.970
$p = 0.01$,	100	0.9986	0.0430	1.015	3.244	0.996	0.001	0.827	0.202	8.13	6	13	29	0.990
$\delta = 1.5$	200	0.9951	0.0277	1.024	4.867	0.983	0.003	0.788	0.145	9.41	6	17	33	0.987
	300	0.9916	0.0210	1.033	6.334	0.971	0.002	0.743	0.122	10.18	6	19	48	0.978

Notes: See notes to Table 46.

Table 276: MC findings for DGPIV(a)

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.1212	1.026	5.598	1.000	0.000	0.998	0.004	15.63	9	24	34	0.967
$\delta = 1$	200	1.0000	0.0919	1.042	8.357	1.000	0.000	0.998	0.001	22.01	11	36	52	0.993
	300	1.0000	0.0769	1.054	10.645	1.000	0.000	0.994	0.000	26.76	12	44	70	0.995
$p = 0.05$,	100	1.0000	0.1019	1.021	4.703	1.000	0.000	0.998	0.008	13.79	8	22	33	0.964
$\delta = 1$	200	1.0000	0.0767	1.033	6.762	1.000	0.000	0.998	0.002	19.03	9	31	44	0.984
	300	1.0000	0.0637	1.042	8.604	1.000	0.000	0.992	0.002	22.85	11	40	64	0.989
$p = 0.01$,	100	1.0000	0.0712	1.014	3.632	1.000	0.000	0.995	0.048	10.83	7	17	27	0.974
$\delta = 1$	200	1.0000	0.0516	1.021	4.738	1.000	0.000	0.994	0.017	14.12	7	24	40	0.986
	300	1.0000	0.0425	1.026	5.708	1.000	0.000	0.989	0.012	16.59	8	30	57	0.983
$p = 0.1$,	100	1.0000	0.0915	1.019	4.302	1.000	0.000	0.997	0.016	12.78	7	20	31	0.965
$\delta = 1.25$	200	1.0000	0.0653	1.028	5.802	1.000	0.000	0.996	0.005	16.79	8	28	41	0.984
	300	1.0000	0.0528	1.034	7.066	1.000	0.000	0.991	0.005	19.64	9	34	60	0.983
$p = 0.05$,	100	1.0000	0.0784	1.016	3.806	1.000	0.000	0.996	0.030	11.52	7	18	30	0.969
$\delta = 1.25$	200	1.0000	0.0551	1.023	5.016	1.000	0.000	0.994	0.014	14.81	7	25	41	0.985
	300	1.0000	0.0445	1.027	5.910	1.000	0.000	0.989	0.009	17.17	8	31	59	0.982
$p = 0.01$,	100	1.0000	0.0572	1.011	3.091	1.000	0.000	0.990	0.101	9.49	6	15	22	0.985
$\delta = 1.25$	200	1.0000	0.0385	1.015	3.806	1.000	0.000	0.988	0.053	11.56	6	19	27	0.990
	300	1.0000	0.0307	1.018	4.429	1.000	0.000	0.982	0.035	13.08	7	23	49	0.984
$p = 0.1$,	100	1.0000	0.0712	1.014	3.632	1.000	0.000	0.995	0.048	10.83	7	17	27	0.974
$\delta = 1.5$	200	1.0000	0.0479	1.019	4.441	1.000	0.000	0.993	0.025	13.38	7	22	35	0.986
	300	1.0000	0.0373	1.022	5.099	1.000	0.000	0.986	0.018	15.04	7	27	52	0.983
$p = 0.05$,	100	1.0000	0.0620	1.012	3.298	1.000	0.000	0.993	0.077	9.95	6	16	25	0.983
$\delta = 1.5$	200	1.0000	0.0409	1.016	3.973	1.000	0.000	0.989	0.041	12.02	7	20	29	0.988
	300	1.0000	0.0319	1.019	4.561	1.000	0.000	0.982	0.032	13.44	7	24	50	0.983
$p = 0.01$,	100	1.0000	0.0473	1.009	2.803	1.000	0.000	0.986	0.181	8.54	6	13	20	0.990
$\delta = 1.5$	200	1.0000	0.0297	1.011	3.169	1.000	0.000	0.981	0.107	9.81	6	16	24	0.993
	300	1.0000	0.0227	1.012	3.607	1.000	0.000	0.973	0.092	10.73	6	19	39	0.994

Notes: See notes to Table 46.

Table 277: MC findings for DGPIV(a)

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.5089	0.0420	1.181	5.942	0.080	0.003	0.033	0.017	6.07	0	17	35	0.171
$\delta = 1$	200	0.4555	0.0295	1.256	9.573	0.031	0.002	0.018	0.008	7.61	0	24	61	0.134
	300	0.4215	0.0230	1.325	15.122	0.016	0.002	0.007	0.004	8.48	0	29	83	0.107
$p = 0.05$,	100	0.4591	0.0323	1.164	5.265	0.052	0.003	0.021	0.012	4.93	0	14	35	0.115
$\delta = 1$	200	0.4084	0.0223	1.217	7.960	0.025	0.004	0.012	0.008	6.01	0	20	55	0.095
	300	0.3803	0.0173	1.263	10.087	0.011	0.002	0.004	0.002	6.64	0	23	75	0.073
$p = 0.01$,	100	0.3638	0.0183	1.148	4.570	0.022	0.005	0.006	0.004	3.21	0	9	27	0.067
$\delta = 1$	200	0.3080	0.0120	1.177	6.019	0.009	0.002	0.002	0.001	3.59	0	12	51	0.042
	300	0.2926	0.0093	1.201	6.682	0.006	0.000	0.001	0.001	3.93	0	14	62	0.038
$p = 0.1$,	100	0.4321	0.0272	1.155	4.984	0.042	0.004	0.016	0.011	4.34	0	12	32	0.093
$\delta = 1.25$	200	0.3649	0.0174	1.197	6.859	0.016	0.004	0.004	0.002	4.87	0	16	52	0.072
	300	0.3381	0.0130	1.224	7.710	0.006	0.000	0.002	0.001	5.21	0	18	70	0.050
$p = 0.05$,	100	0.3896	0.0215	1.151	4.708	0.030	0.005	0.012	0.009	3.63	0	11	29	0.077
$\delta = 1.25$	200	0.3238	0.0134	1.182	6.219	0.012	0.003	0.004	0.003	3.91	0	13	51	0.052
	300	0.3043	0.0100	1.204	6.832	0.007	0.000	0.001	0.001	4.17	0	15	64	0.040
$p = 0.01$,	100	0.2985	0.0122	1.145	4.319	0.014	0.005	0.002	0.001	2.37	0	7	23	0.039
$\delta = 1.25$	200	0.2431	0.0075	1.164	4.931	0.007	0.002	0.002	0.001	2.45	0	8.5	46	0.025
	300	0.2274	0.0055	1.176	4.846	0.004	0.000	0.001	0.001	2.54	0	9	47	0.022
$p = 0.1$,	100	0.3638	0.0183	1.148	4.570	0.022	0.005	0.006	0.004	3.21	0	9	27	0.067
$\delta = 1.5$	200	0.2901	0.0106	1.172	5.357	0.008	0.002	0.002	0.002	3.24	0	11	48	0.039
	300	0.2645	0.0076	1.188	5.672	0.005	0.000	0.000	0.000	3.30	0	12	57	0.030
$p = 0.05$,	100	0.3241	0.0144	1.147	4.387	0.016	0.005	0.003	0.002	2.68	0	8	27	0.048
$\delta = 1.5$	200	0.2568	0.0082	1.165	5.064	0.007	0.002	0.002	0.001	2.64	0	9	47	0.030
	300	0.2345	0.0059	1.178	4.928	0.004	0.000	0.001	0.001	2.68	0	10	49	0.024
$p = 0.01$,	100	0.2403	0.0085	1.146	4.247	0.006	0.002	0.001	0.001	1.78	0	6	21	0.023
$\delta = 1.5$	200	0.1846	0.0048	1.160	4.572	0.003	0.001	0.001	0.001	1.67	0	6	37	0.013
	300	0.1698	0.0033	1.167	4.271	0.001	0.001	0.000	0.000	1.65	0	6	37	0.009

Notes: See notes to Table 46.

Table 278: MC findings for DGPIV(a)

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9796	0.0639	1.033	5.344	0.924	0.003	0.749	0.086	10.05	6	17	29	0.939
$\delta = 1$	200	0.9459	0.0417	1.055	8.092	0.800	0.002	0.622	0.059	11.95	6	23	46	0.847
	300	0.9175	0.0343	1.077	10.786	0.695	0.004	0.522	0.035	13.81	6	28	53	0.749
$p = 0.05$,	100	0.9745	0.0527	1.030	5.112	0.907	0.007	0.704	0.134	8.96	6	15	26	0.923
$\delta = 1$	200	0.9406	0.0335	1.048	7.501	0.789	0.003	0.577	0.083	10.33	5	20	39	0.837
	300	0.9130	0.0272	1.066	9.845	0.689	0.008	0.491	0.056	11.70	5	24	47	0.738
$p = 0.01$,	100	0.9591	0.0354	1.025	5.023	0.862	0.015	0.603	0.212	7.23	5	12	21	0.901
$\delta = 1$	200	0.9233	0.0211	1.038	6.953	0.754	0.013	0.485	0.154	7.83	4	14	29	0.818
	300	0.9023	0.0165	1.051	8.603	0.671	0.011	0.423	0.118	8.48	4	16	36	0.735
$p = 0.1$,	100	0.9704	0.0467	1.028	5.012	0.895	0.007	0.679	0.157	8.37	5	14	24	0.917
$\delta = 1.25$	200	0.9369	0.0277	1.043	7.063	0.781	0.007	0.544	0.109	9.18	5	17	38	0.836
	300	0.9106	0.0214	1.057	8.964	0.687	0.009	0.461	0.085	9.98	5	20	43	0.743
$p = 0.05$,	100	0.9649	0.0393	1.025	4.954	0.877	0.010	0.631	0.198	7.64	5	12	22	0.908
$\delta = 1.25$	200	0.9259	0.0228	1.039	7.055	0.756	0.011	0.506	0.141	8.17	5	15	31	0.819
	300	0.9066	0.0174	1.051	8.583	0.683	0.009	0.436	0.116	8.77	4	17	37	0.746
$p = 0.01$,	100	0.9481	0.0273	1.022	5.011	0.829	0.029	0.520	0.272	6.41	4	10	18	0.901
$\delta = 1.25$	200	0.9066	0.0150	1.034	6.757	0.711	0.026	0.395	0.179	6.57	3	11	24	0.808
	300	0.8823	0.0113	1.045	8.214	0.645	0.030	0.342	0.137	6.86	3	13	24	0.730
$p = 0.1$,	100	0.9591	0.0354	1.025	5.023	0.862	0.015	0.603	0.212	7.23	5	12	21	0.901
$\delta = 1.5$	200	0.9199	0.0193	1.037	6.900	0.745	0.014	0.468	0.164	7.47	4	13	29	0.816
	300	0.8949	0.0141	1.047	8.361	0.660	0.016	0.389	0.131	7.75	4	15	30	0.734
$p = 0.05$,	100	0.9525	0.0301	1.023	5.009	0.843	0.021	0.548	0.250	6.70	4	10	20	0.900
$\delta = 1.5$	200	0.9099	0.0161	1.035	6.820	0.720	0.023	0.415	0.175	6.79	4	12	24	0.810
	300	0.8838	0.0118	1.046	8.249	0.646	0.025	0.348	0.134	7.02	3	13	26	0.727
$p = 0.01$,	100	0.9253	0.0219	1.024	5.533	0.770	0.040	0.423	0.270	5.81	3	9	17	0.874
$\delta = 1.5$	200	0.8734	0.0112	1.036	7.100	0.639	0.045	0.313	0.172	5.68	3	9	21	0.764
	300	0.8460	0.0080	1.047	8.449	0.568	0.050	0.266	0.145	5.74	2	10	21	0.695

Notes: See notes to Table 46.

Table 279: MC findings for DGPIV(a)

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0690	1.015	3.721	1.000	0.000	0.978	0.058	10.63	6	17	26	0.993
$\delta = 1$	200	0.9994	0.0461	1.023	4.975	0.998	0.000	0.961	0.027	13.04	7	22	41	1.013
	300	0.9970	0.0371	1.029	6.079	0.988	0.000	0.947	0.018	14.96	7	27	49	1.002
$p = 0.05$,	100	0.9999	0.0569	1.012	3.302	1.000	0.000	0.970	0.104	9.46	6	15	24	0.993
$\delta = 1$	200	0.9991	0.0373	1.018	4.359	0.997	0.001	0.944	0.054	11.31	6	19	36	1.001
	300	0.9974	0.0294	1.022	5.159	0.990	0.000	0.932	0.034	12.68	7	22	42	0.997
$p = 0.01$,	100	0.9998	0.0390	1.008	2.665	0.999	0.001	0.938	0.272	7.74	6	12	18	0.990
$\delta = 1$	200	0.9989	0.0244	1.011	3.314	0.996	0.002	0.905	0.164	8.78	6	14	28	0.993
	300	0.9971	0.0185	1.014	4.090	0.989	0.000	0.888	0.135	9.45	6	16	35	0.990
$p = 0.1$,	100	1.0000	0.0506	1.010	3.054	1.000	0.000	0.964	0.155	8.86	6	14	22	0.991
$\delta = 1.25$	200	0.9993	0.0311	1.015	3.798	0.997	0.002	0.933	0.090	10.09	6	17	33	0.996
	300	0.9976	0.0236	1.018	4.460	0.991	0.000	0.916	0.069	10.99	6	19	38	0.994
$p = 0.05$,	100	0.9999	0.0430	1.009	2.796	1.000	0.001	0.948	0.225	8.13	6	12	21	0.992
$\delta = 1.25$	200	0.9988	0.0261	1.012	3.568	0.995	0.002	0.912	0.141	9.11	6	15	30	0.993
	300	0.9978	0.0193	1.015	3.993	0.991	0.000	0.898	0.123	9.71	6	17	35	0.994
$p = 0.01$,	100	0.9993	0.0317	1.006	2.510	0.997	0.003	0.901	0.396	7.04	6	10	17	0.994
$\delta = 1.25$	200	0.9986	0.0182	1.008	2.778	0.995	0.005	0.868	0.297	7.55	6	12	26	0.996
	300	0.9975	0.0131	1.010	3.348	0.990	0.003	0.845	0.255	7.86	5	13	24	0.993
$p = 0.1$,	100	0.9998	0.0390	1.008	2.665	0.999	0.001	0.938	0.272	7.74	6	12	18	0.990
$\delta = 1.5$	200	0.9988	0.0224	1.010	3.156	0.995	0.002	0.897	0.200	8.39	6	13	28	0.995
	300	0.9975	0.0161	1.012	3.742	0.990	0.001	0.874	0.175	8.76	6	15	28	0.993
$p = 0.05$,	100	0.9994	0.0343	1.007	2.589	0.998	0.001	0.915	0.350	7.29	6	11	18	0.992
$\delta = 1.5$	200	0.9990	0.0193	1.009	2.807	0.996	0.005	0.876	0.270	7.77	6	12	27	0.997
	300	0.9979	0.0136	1.010	3.322	0.992	0.002	0.852	0.233	8.03	5	13	25	0.994
$p = 0.01$,	100	0.9983	0.0269	1.005	2.482	0.994	0.006	0.867	0.501	6.58	5	9	15	0.997
$\delta = 1.5$	200	0.9975	0.0144	1.007	2.735	0.990	0.009	0.805	0.406	6.81	5	10	21	0.996
	300	0.9968	0.0100	1.007	3.075	0.988	0.010	0.792	0.351	6.95	5	10	17	0.994

Notes: See notes to Table 46.

Table 280: MC findings for DGPIV(b)

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.7853	0.1868	1.689	21.187	0.303	0.003	21.08	7	38	54	0.328
	200	0.7454	0.1596	2.642	86.906	0.187	0.000	34.27	8	65	192	0.268
	300	0.7459	0.1843	4.717	599.988	0.198	0.001	57.54	9	248	284	0.867
$p = 0.05$, $\delta = 1$	100	0.7743	0.1618	1.588	17.416	0.290	0.004	18.63	6	35	51	0.267
	200	0.7299	0.1388	2.343	60.696	0.165	0.001	30.13	6	60	83	0.200
	300	0.7270	0.1509	4.194	749.960	0.161	0.001	47.58	7	87	288	0.522
$p = 0.01$, $\delta = 1$	100	0.7360	0.1186	1.458	12.885	0.218	0.006	14.33	3.5	29	47	0.206
	200	0.6990	0.1025	1.922	32.260	0.126	0.002	22.88	4	51	70	0.118
	300	0.6925	0.0998	2.849	168.817	0.102	0.001	32.32	4	72	269	0.129
$p = 0.1$, $\delta = 1.25$	100	0.7630	0.1481	1.538	15.791	0.273	0.002	17.27	5	33	50	0.244
	200	0.7188	0.1230	2.159	46.708	0.151	0.002	26.98	5	56	76	0.168
	300	0.7119	0.1237	3.440	257.365	0.134	0.000	39.48	6	81	281	0.298
$p = 0.05$, $\delta = 1.25$	100	0.7470	0.1295	1.487	13.903	0.238	0.005	15.42	4	31	48	0.221
	200	0.7049	0.1081	1.980	35.235	0.134	0.002	24.01	4	52	71	0.136
	300	0.6953	0.1052	2.951	169.403	0.106	0.001	33.93	5	74	286	0.176
$p = 0.01$, $\delta = 1.25$	100	0.7099	0.0950	1.396	10.724	0.175	0.006	11.96	3	26	41	0.166
	200	0.6759	0.0805	1.729	23.168	0.102	0.002	18.48	3	45	63	0.097
	300	0.6643	0.0760	2.159	62.481	0.079	0.003	25.15	3	62	250	0.071
$p = 0.1$, $\delta = 1.5$	100	0.7360	0.1186	1.458	12.885	0.218	0.006	14.33	3.5	29	47	0.206
	200	0.6943	0.0962	1.861	29.311	0.122	0.002	21.63	3	49	67	0.111
	300	0.6799	0.0891	2.508	116.465	0.089	0.001	29.09	4	68	251	0.089
$p = 0.05$, $\delta = 1.5$	100	0.7196	0.1040	1.416	11.447	0.190	0.006	12.86	3	27	42	0.180
	200	0.6814	0.0847	1.759	24.715	0.110	0.002	19.32	3	46	63	0.106
	300	0.6680	0.0785	2.215	65.849	0.081	0.003	25.91	3	63	250	0.077
$p = 0.01$, $\delta = 1.5$	100	0.6868	0.0775	1.358	9.595	0.144	0.008	10.19	2	23	37	0.146
	200	0.6489	0.0635	1.605	17.731	0.088	0.004	15.05	2	39	58	0.078
	300	0.6386	0.0591	1.872	39.044	0.057	0.002	20.03	2	52	88	0.062

Notes: See notes to Table 55.

Table 281: MC findings for DGPIV(b)

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9976	0.2199	1.102	10.923	0.992	0.000	25.10	14	37	46	0.828
	200	0.9819	0.1852	1.234	24.539	0.931	0.000	40.23	21	60	80	0.801
	300	0.9543	0.1700	1.395	44.181	0.821	0.000	54.14	28	81	109	0.724
$p = 0.05$, $\delta = 1$	100	0.9963	0.1937	1.087	9.517	0.987	0.000	22.58	12	34	43	0.831
	200	0.9805	0.1629	1.195	20.542	0.926	0.000	35.85	18	55	72	0.805
	300	0.9543	0.1501	1.332	36.573	0.821	0.000	48.25	23	73	99	0.723
$p = 0.01$, $\delta = 1$	100	0.9949	0.1452	1.061	7.237	0.983	0.000	17.92	9	28	40	0.858
	200	0.9796	0.1225	1.133	14.684	0.923	0.000	27.93	12	46	62	0.820
	300	0.9554	0.1125	1.226	25.329	0.829	0.000	37.14	16	60	89	0.735
$p = 0.1$, $\delta = 1.25$	100	0.9966	0.1781	1.077	8.580	0.988	0.000	21.08	11	32	43	0.833
	200	0.9800	0.1459	1.165	17.885	0.924	0.000	32.52	15	51	69	0.812
	300	0.9538	0.1316	1.276	30.567	0.821	0.000	42.77	20	67	93	0.718
$p = 0.05$, $\delta = 1.25$	100	0.9954	0.1570	1.066	7.715	0.985	0.000	19.06	10	29	41	0.845
	200	0.9801	0.1287	1.140	15.482	0.925	0.000	29.15	13	47	67	0.816
	300	0.9563	0.1163	1.234	26.250	0.832	0.000	38.24	17	61	91	0.737
$p = 0.01$, $\delta = 1.25$	100	0.9935	0.1192	1.049	6.460	0.980	0.002	15.42	8	25	35	0.875
	200	0.9796	0.0976	1.101	11.891	0.925	0.002	23.06	10	39	56	0.843
	300	0.9529	0.0880	1.169	19.612	0.824	0.001	29.87	12	50	73	0.750
$p = 0.1$, $\delta = 1.5$	100	0.9949	0.1452	1.061	7.237	0.983	0.000	17.92	9	28	40	0.858
	200	0.9795	0.1154	1.123	13.983	0.923	0.000	26.54	12	44	61	0.828
	300	0.9550	0.1024	1.200	22.809	0.829	0.000	34.12	15	56	82	0.741
$p = 0.05$, $\delta = 1.5$	100	0.9946	0.1288	1.052	6.628	0.983	0.000	16.34	8	26	36	0.871
	200	0.9795	0.1025	1.108	12.529	0.924	0.001	24.01	10	41	60	0.838
	300	0.9520	0.0908	1.176	20.256	0.820	0.000	30.69	13	51	76	0.745
$p = 0.01$, $\delta = 1.5$	100	0.9924	0.0982	1.039	5.824	0.976	0.007	13.40	6	22	33	0.889
	200	0.9776	0.0781	1.083	10.133	0.920	0.004	19.22	8	34	49	0.856
	300	0.9543	0.0694	1.130	16.014	0.832	0.001	24.37	9	43	65	0.777

Notes: See notes to Table 55.

Table 282: MC findings for DGPIV(b)

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.2322	1.050	8.667	1.000	0.000	26.29	16	37	47	0.844
	200	1.0000	0.1932	1.099	16.767	1.000	0.000	41.87	26	59	76	0.846
	300	0.9999	0.1775	1.159	27.451	1.000	0.000	56.55	35	79	103	0.852
$p = 0.05$, $\delta = 1$	100	1.0000	0.2052	1.043	7.425	1.000	0.000	23.70	14	34	45	0.851
	200	1.0000	0.1705	1.081	13.819	1.000	0.000	37.41	22	54	69	0.853
	300	0.9991	0.1570	1.132	22.610	0.997	0.000	50.46	29	73	99	0.848
$p = 0.01$, $\delta = 1$	100	1.0000	0.1555	1.030	5.437	1.000	0.000	18.93	11	28	38	0.879
	200	0.9999	0.1289	1.055	9.464	1.000	0.000	29.26	16	44	61	0.876
	300	0.9996	0.1190	1.088	14.806	0.999	0.000	39.21	21	59	85	0.872
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1894	1.039	6.749	1.000	0.000	22.18	13	32	43	0.855
	200	0.9999	0.1526	1.069	11.819	1.000	0.000	33.92	20	49	66	0.863
	300	0.9994	0.1381	1.109	18.500	0.998	0.000	44.88	25	66	90	0.857
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.1680	1.034	5.969	1.000	0.000	20.13	12	29	42	0.866
	200	0.9999	0.1354	1.059	10.030	1.000	0.000	30.54	17	45	64	0.870
	300	0.9996	0.1227	1.092	15.551	0.999	0.000	40.31	22	61	85	0.871
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.1279	1.024	4.433	1.000	0.001	16.28	9	25	34	0.898
	200	0.9999	0.1032	1.041	7.291	1.000	0.000	24.22	13	38	51	0.905
	300	0.9996	0.0937	1.063	10.753	0.999	0.000	31.74	16	49	73	0.897
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.1555	1.030	5.437	1.000	0.000	18.93	11	28	38	0.879
	200	0.9999	0.1214	1.052	8.813	1.000	0.000	27.80	15	42	57	0.886
	300	0.9996	0.1085	1.076	13.016	0.999	0.000	36.10	18	55	81	0.885
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.1379	1.026	4.785	1.000	0.001	17.24	10	26	35	0.887
	200	0.9998	0.1082	1.044	7.787	0.999	0.000	25.21	13	39	54	0.900
	300	0.9996	0.0965	1.065	11.177	0.999	0.000	32.58	16	51	76	0.892
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.1063	1.019	3.742	1.000	0.002	14.20	8	22	31	0.912
	200	0.9998	0.0831	1.031	5.845	0.999	0.000	20.29	10	32	45	0.924
	300	0.9999	0.0743	1.047	8.105	1.000	0.000	25.99	12	41	66	0.922

Notes: See notes to Table 55.

Table 283: MC findings for DGPIV(b)

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.6874	0.1205	1.410	11.418	0.130	0.001	14.32	2	31	49	0.176
	200	0.6501	0.1014	1.870	37.594	0.090	0.001	22.47	3	54	82	0.170
	300	0.6410	0.0919	2.770	221.703	0.079	0.001	29.77	3	72	266	0.267
$p = 0.05$, $\delta = 1$	100	0.6614	0.1011	1.350	9.372	0.106	0.003	12.35	2	29	43	0.122
	200	0.6274	0.0847	1.688	26.443	0.070	0.000	19.10	2	48	74	0.098
	300	0.6171	0.0753	2.299	109.518	0.060	0.001	24.76	2	64	273	0.151
$p = 0.01$, $\delta = 1$	100	0.6081	0.0674	1.264	6.498	0.069	0.004	8.90	1	22	38	0.057
	200	0.5801	0.0574	1.468	14.804	0.042	0.001	13.58	1	39	61	0.042
	300	0.5655	0.0493	1.762	62.897	0.037	0.001	16.85	1	50	90	0.051
$p = 0.1$, $\delta = 1.25$	100	0.6451	0.0901	1.318	8.371	0.093	0.002	11.23	2	27	42	0.094
	200	0.6105	0.0723	1.583	21.078	0.058	0.000	16.62	1	44	69	0.066
	300	0.5933	0.0623	1.952	67.117	0.048	0.001	20.81	1	58	280	0.088
$p = 0.05$, $\delta = 1.25$	100	0.6215	0.0756	1.282	7.106	0.075	0.004	9.74	1	24	40	0.064
	200	0.5908	0.0613	1.498	16.653	0.048	0.001	14.37	1	40	63	0.052
	300	0.5730	0.0515	1.819	66.148	0.040	0.001	17.54	1	51	90	0.055
$p = 0.01$, $\delta = 1.25$	100	0.5714	0.0513	1.228	5.521	0.053	0.005	7.21	1	20	38	0.038
	200	0.5438	0.0420	1.367	10.656	0.030	0.002	10.41	0	32	52	0.022
	300	0.5259	0.0351	1.493	21.617	0.027	0.000	12.51	0	40	81	0.024
$p = 0.1$, $\delta = 1.5$	100	0.6081	0.0674	1.264	6.498	0.069	0.004	8.90	1	22	38	0.057
	200	0.5709	0.0530	1.430	13.249	0.038	0.001	12.66	1	37	58	0.033
	300	0.5495	0.0433	1.633	39.919	0.033	0.000	15.00	1	45	88	0.034
$p = 0.05$, $\delta = 1.5$	100	0.5845	0.0574	1.240	5.858	0.055	0.005	7.85	1	21	38	0.046
	200	0.5514	0.0447	1.379	11.202	0.031	0.002	10.97	0	33	53	0.022
	300	0.5315	0.0367	1.521	24.619	0.028	0.000	12.98	0	41	81	0.029
$p = 0.01$, $\delta = 1.5$	100	0.5355	0.0391	1.207	4.866	0.037	0.003	5.90	0	17	33	0.025
	200	0.5038	0.0311	1.309	7.797	0.019	0.001	8.12	0	27	46	0.010
	300	0.4896	0.0252	1.383	14.313	0.020	0.001	9.41	0	32	71	0.010

Notes: See notes to Table 55.

Table 284: MC findings for DGPIV(b)

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9563	0.1553	1.081	9.151	0.832	0.001	18.74	9	30	42	0.724
	200	0.9014	0.1260	1.161	16.758	0.614	0.001	28.30	12	47	70	0.571
	300	0.8635	0.1125	1.249	26.176	0.466	0.001	36.76	15	63	95	0.448
$p = 0.05$, $\delta = 1$	100	0.9485	0.1326	1.070	8.159	0.805	0.001	16.53	7	28	39	0.703
	200	0.8953	0.1070	1.138	14.130	0.593	0.001	24.56	10	42	66	0.537
	300	0.8621	0.0961	1.208	21.568	0.463	0.002	31.90	12	57	87	0.424
$p = 0.01$, $\delta = 1$	100	0.9300	0.0938	1.057	7.127	0.742	0.008	12.73	5	22	33	0.670
	200	0.8800	0.0745	1.102	10.932	0.543	0.007	18.13	7	33	58	0.491
	300	0.8479	0.0669	1.147	15.479	0.419	0.003	23.19	7	45	73	0.372
$p = 0.1$, $\delta = 1.25$	100	0.9431	0.1197	1.065	7.776	0.786	0.002	15.27	7	26	36	0.699
	200	0.8889	0.0927	1.122	12.595	0.572	0.003	21.73	8	38	64	0.520
	300	0.8534	0.0814	1.173	18.355	0.434	0.003	27.50	9	51	79	0.393
$p = 0.05$, $\delta = 1.25$	100	0.9355	0.1032	1.060	7.329	0.760	0.005	13.65	6	24	35	0.686
	200	0.8808	0.0795	1.108	11.434	0.544	0.007	19.10	7	34	60	0.493
	300	0.8503	0.0697	1.152	15.956	0.427	0.003	24.04	8	46	74	0.376
$p = 0.01$, $\delta = 1.25$	100	0.9151	0.0734	1.052	6.902	0.690	0.022	10.71	5	20	30	0.634
	200	0.8675	0.0562	1.086	9.493	0.509	0.012	14.49	5	27	54	0.472
	300	0.8379	0.0489	1.117	12.439	0.388	0.008	17.83	5	36	64	0.351
$p = 0.1$, $\delta = 1.5$	100	0.9300	0.0938	1.057	7.127	0.742	0.008	12.73	5	22	33	0.670
	200	0.8768	0.0691	1.097	10.456	0.534	0.007	17.05	6	31	56	0.484
	300	0.8425	0.0593	1.133	14.125	0.401	0.005	20.92	6.5	41	69	0.357
$p = 0.05$, $\delta = 1.5$	100	0.9218	0.0808	1.054	6.943	0.713	0.017	11.45	5	21	31	0.650
	200	0.8708	0.0597	1.089	9.702	0.519	0.010	15.18	5	28	54	0.476
	300	0.8394	0.0509	1.120	12.704	0.392	0.007	18.42	6	37	65	0.355
$p = 0.01$, $\delta = 1.5$	100	0.8990	0.0577	1.049	6.832	0.637	0.041	9.14	4	17	27	0.591
	200	0.8498	0.0423	1.077	8.838	0.458	0.024	11.70	4	22	45	0.434
	300	0.8266	0.0362	1.101	10.798	0.358	0.015	14.02	4	30	54	0.327

Notes: See notes to Table 55.

Table 285: MC findings for DGPIV(b)

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9986	0.1627	1.033	6.308	0.995	0.000	19.62	11	30	40	0.894
	200	0.9918	0.1310	1.063	11.182	0.967	0.000	29.65	15	46	73	0.874
	300	0.9773	0.1165	1.095	16.565	0.910	0.000	38.40	19	60	81	0.840
$p = 0.05$, $\delta = 1$	100	0.9985	0.1397	1.028	5.378	0.994	0.001	17.40	9	27	37	0.897
	200	0.9908	0.1122	1.052	9.442	0.964	0.000	25.96	13	41	67	0.872
	300	0.9784	0.0996	1.076	13.593	0.915	0.000	33.41	16	54	76	0.842
$p = 0.01$, $\delta = 1$	100	0.9968	0.0992	1.019	4.211	0.987	0.003	13.51	7	22	32	0.913
	200	0.9881	0.0790	1.036	7.144	0.954	0.001	19.44	9	33	54	0.879
	300	0.9761	0.0702	1.051	9.873	0.906	0.000	24.69	11	43	66	0.846
$p = 0.1$, $\delta = 1.25$	100	0.9979	0.1263	1.025	4.964	0.992	0.001	16.12	8	25	34	0.899
	200	0.9893	0.0977	1.044	8.362	0.958	0.000	23.10	11	38	61	0.874
	300	0.9783	0.0848	1.062	11.433	0.914	0.000	29.00	13	48	72	0.851
$p = 0.05$, $\delta = 1.25$	100	0.9971	0.1089	1.021	4.428	0.989	0.002	14.44	7	23	32	0.907
	200	0.9888	0.0840	1.037	7.446	0.956	0.001	20.43	9	34	55	0.878
	300	0.9759	0.0730	1.053	10.191	0.905	0.000	25.51	11	44	67	0.844
$p = 0.01$, $\delta = 1.25$	100	0.9949	0.0781	1.015	3.895	0.980	0.007	11.48	6	19	27	0.922
	200	0.9856	0.0597	1.028	6.062	0.945	0.004	15.65	7	27	51	0.886
	300	0.9741	0.0521	1.038	8.137	0.898	0.001	19.31	8	35	57	0.856
$p = 0.1$, $\delta = 1.5$	100	0.9968	0.0992	1.019	4.211	0.987	0.003	13.51	7	22	32	0.913
	200	0.9883	0.0734	1.033	6.736	0.955	0.002	18.35	8	31	53	0.883
	300	0.9755	0.0628	1.045	9.099	0.904	0.000	22.49	10	40	62	0.850
$p = 0.05$, $\delta = 1.5$	100	0.9964	0.0860	1.017	3.875	0.986	0.005	12.24	6	20	28	0.922
	200	0.9863	0.0633	1.029	6.276	0.948	0.004	16.36	7	28	52	0.885
	300	0.9749	0.0541	1.039	8.274	0.901	0.000	19.91	8	36	57	0.855
$p = 0.01$, $\delta = 1.5$	100	0.9931	0.0625	1.013	3.706	0.973	0.016	9.97	5	17	25	0.927
	200	0.9825	0.0457	1.023	5.678	0.933	0.011	12.89	6	23	47	0.892
	300	0.9720	0.0388	1.031	7.118	0.890	0.005	15.36	6	29	48	0.858

Notes: See notes to Table 55.

Table 286: MC findings for DGPIV(b)

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.5141	0.0610	1.211	6.289	0.049	0.001	7.91	0	22	40	0.086
	200	0.4766	0.0468	1.352	14.081	0.034	0.000	11.08	0	35	65	0.089
	300	0.4458	0.0398	1.568	29.969	0.027	0.000	13.57	0	45	90	0.091
$p = 0.05$, $\delta = 1$	100	0.4775	0.0479	1.172	4.765	0.037	0.001	6.51	0	20	35	0.052
	200	0.4424	0.0368	1.274	10.079	0.026	0.000	8.98	0	30	59	0.051
	300	0.4120	0.0314	1.399	16.229	0.019	0.000	10.94	0	40	74	0.047
$p = 0.01$, $\delta = 1$	100	0.3999	0.0276	1.135	3.293	0.020	0.002	4.25	0	14	29	0.020
	200	0.3706	0.0215	1.187	5.640	0.011	0.000	5.70	0	22	51	0.020
	300	0.3421	0.0181	1.243	8.162	0.011	0.001	6.73	0	27	61	0.016
$p = 0.1$, $\delta = 1.25$	100	0.4550	0.0410	1.159	4.168	0.031	0.002	5.75	0	18	32	0.035
	200	0.4128	0.0297	1.230	7.952	0.019	0.001	7.48	0	27	57	0.032
	300	0.3794	0.0245	1.317	11.673	0.016	0.001	8.76	0	33	69	0.030
$p = 0.05$, $\delta = 1.25$	100	0.4211	0.0320	1.140	3.574	0.023	0.003	4.76	0	15	31	0.027
	200	0.3831	0.0236	1.201	6.331	0.013	0.001	6.16	0	23	53	0.024
	300	0.3514	0.0192	1.256	8.678	0.012	0.001	7.10	0	28	64	0.018
$p = 0.01$, $\delta = 1.25$	100	0.3480	0.0188	1.124	2.806	0.016	0.002	3.20	0	11	29	0.005
	200	0.3196	0.0141	1.154	3.951	0.008	0.000	4.04	0	16	44	0.007
	300	0.2858	0.0113	1.182	5.015	0.006	0.001	4.48	0	20	50	0.004
$p = 0.1$, $\delta = 1.5$	100	0.3999	0.0276	1.135	3.293	0.020	0.002	4.25	0	14	29	0.020
	200	0.3581	0.0192	1.174	5.070	0.011	0.000	5.20	0	20	49	0.012
	300	0.3203	0.0150	1.211	6.364	0.008	0.001	5.72	0	24	55	0.011
$p = 0.05$, $\delta = 1.5$	100	0.3686	0.0219	1.128	2.982	0.018	0.002	3.58	0	12	29	0.011
	200	0.3309	0.0154	1.158	4.270	0.008	0.000	4.35	0	17	46	0.009
	300	0.2936	0.0119	1.186	5.180	0.007	0.001	4.70	0	20	50	0.005
$p = 0.01$, $\delta = 1.5$	100	0.3029	0.0129	1.120	2.536	0.011	0.002	2.45	0	9	29	0.004
	200	0.2739	0.0093	1.138	3.088	0.006	0.000	2.93	0	12	41	0.003
	300	0.2394	0.0072	1.156	3.494	0.003	0.000	3.09	0	14	40	0.003

Notes: See notes to Table 55.

Table 287: MC findings for DGPIV(b)

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.8330	0.0822	1.056	5.735	0.398	0.008	11.23	4	21	36	0.402
	200	0.7859	0.0628	1.085	8.871	0.229	0.004	15.46	5	31	52	0.250
	300	0.7665	0.0556	1.113	11.392	0.157	0.002	19.53	5	40	74	0.190
$p = 0.05$, $\delta = 1$	100	0.8128	0.0660	1.050	5.305	0.337	0.017	9.59	3	19	35	0.334
	200	0.7735	0.0503	1.074	7.675	0.198	0.007	12.96	4	27	47	0.207
	300	0.7549	0.0450	1.095	9.635	0.137	0.003	16.35	4	35	68	0.158
$p = 0.01$, $\delta = 1$	100	0.7768	0.0402	1.042	4.646	0.250	0.032	6.97	3	14	24	0.245
	200	0.7426	0.0304	1.059	6.203	0.140	0.015	8.92	3	20	41	0.140
	300	0.7310	0.0276	1.071	7.013	0.093	0.009	11.08	3	25	53	0.093
$p = 0.1$, $\delta = 1.25$	100	0.8026	0.0572	1.046	5.043	0.313	0.021	8.70	3	17	32	0.305
	200	0.7641	0.0412	1.066	6.900	0.185	0.011	11.13	3	24	44	0.184
	300	0.7460	0.0359	1.081	8.134	0.119	0.004	13.62	3	30	63	0.127
$p = 0.05$, $\delta = 1.25$	100	0.7866	0.0464	1.043	4.768	0.273	0.027	7.60	3	15	26	0.266
	200	0.7508	0.0332	1.061	6.338	0.160	0.013	9.51	3	21	41	0.160
	300	0.7344	0.0291	1.072	7.207	0.098	0.007	11.56	3	26	55	0.101
$p = 0.01$, $\delta = 1.25$	100	0.7469	0.0289	1.039	4.478	0.185	0.031	5.77	2	11	20	0.182
	200	0.7161	0.0205	1.052	5.668	0.100	0.014	6.87	2	16	30	0.098
	300	0.7064	0.0179	1.058	6.042	0.064	0.008	8.11	2	19	42	0.060
$p = 0.1$, $\delta = 1.5$	100	0.7768	0.0402	1.042	4.646	0.250	0.032	6.97	3	14	24	0.245
	200	0.7376	0.0273	1.057	5.981	0.132	0.016	8.29	3	19	35	0.130
	300	0.7219	0.0234	1.065	6.539	0.082	0.011	9.80	3	22	49	0.079
$p = 0.05$, $\delta = 1.5$	100	0.7585	0.0328	1.040	4.526	0.210	0.034	6.19	2	12	21	0.207
	200	0.7239	0.0222	1.053	5.718	0.113	0.017	7.25	2	16	30	0.110
	300	0.7108	0.0189	1.059	6.101	0.068	0.009	8.43	2	20	44	0.063
$p = 0.01$, $\delta = 1.5$	100	0.7205	0.0212	1.038	4.416	0.130	0.031	4.92	2	10	19	0.128
	200	0.6943	0.0140	1.047	5.354	0.078	0.020	5.53	2	13	25	0.076
	300	0.6843	0.0117	1.052	5.538	0.047	0.013	6.21	2	14	36	0.042

Notes: See notes to Table 55.

Table 288: MC findings for DGPIV(b)

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9544	0.0882	1.023	5.131	0.820	0.008	12.29	6	21	31	0.767
	200	0.9166	0.0665	1.041	7.751	0.675	0.001	16.69	7	30	48	0.660
	300	0.8855	0.0569	1.055	9.795	0.549	0.002	20.38	8	37	53	0.543
$p = 0.05$, $\delta = 1$	100	0.9444	0.0711	1.020	4.851	0.782	0.013	10.60	5	18	28	0.731
	200	0.9090	0.0537	1.036	7.062	0.647	0.005	14.15	6	25	45	0.628
	300	0.8795	0.0457	1.047	8.559	0.528	0.005	17.05	6	32	48	0.506
$p = 0.01$, $\delta = 1$	100	0.9210	0.0449	1.018	4.679	0.699	0.044	8.00	4	14	23	0.674
	200	0.8838	0.0331	1.030	6.364	0.559	0.023	10.03	4	18	39	0.540
	300	0.8606	0.0283	1.037	7.136	0.461	0.011	11.82	5	23	38	0.443
$p = 0.1$, $\delta = 1.25$	100	0.9400	0.0621	1.019	4.693	0.766	0.021	9.72	5	17	26	0.724
	200	0.8973	0.0441	1.033	6.740	0.606	0.009	12.24	5	22	43	0.587
	300	0.8696	0.0364	1.041	7.743	0.492	0.007	14.26	5	27	43	0.471
$p = 0.05$, $\delta = 1.25$	100	0.9284	0.0510	1.018	4.700	0.725	0.033	8.61	4	15	25	0.694
	200	0.8869	0.0361	1.031	6.491	0.570	0.020	10.62	5	19	41	0.550
	300	0.8630	0.0299	1.037	7.251	0.469	0.010	12.32	5	24	39	0.452
$p = 0.01$, $\delta = 1.25$	100	0.9005	0.0330	1.018	4.737	0.627	0.068	6.77	4	12	20	0.611
	200	0.8631	0.0225	1.027	6.082	0.486	0.046	7.85	4	15	32	0.472
	300	0.8445	0.0187	1.032	6.584	0.407	0.031	8.92	4	18	30	0.395
$p = 0.1$, $\delta = 1.5$	100	0.9210	0.0449	1.018	4.679	0.699	0.044	8.00	4	14	23	0.674
	200	0.8774	0.0300	1.029	6.308	0.536	0.027	9.40	4	17	38	0.518
	300	0.8554	0.0240	1.034	6.876	0.443	0.017	10.53	4	20	34	0.427
$p = 0.05$, $\delta = 1.5$	100	0.9091	0.0372	1.018	4.717	0.657	0.057	7.21	4	13	23	0.641
	200	0.8670	0.0245	1.027	6.147	0.501	0.038	8.28	4	16	36	0.484
	300	0.8453	0.0197	1.032	6.656	0.409	0.028	9.20	4	18	31	0.398
$p = 0.01$, $\delta = 1.5$	100	0.8806	0.0242	1.018	4.892	0.560	0.103	5.85	3	10	18	0.549
	200	0.8420	0.0155	1.026	6.026	0.417	0.075	6.41	3	12	29	0.408
	300	0.8259	0.0125	1.030	6.368	0.350	0.060	7.01	3	14	25	0.343

Notes: See notes to Table 55.

4.5 Findings for designs with nonzero slopes (all variables are signals)

Table 289: MC findings for DGPV

$T = 100$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.3869	0.1807	1.386	4.214	0.000	20.33	5	37	54	0.116
	200	0.3665	0.1565	2.211	21.229	0.001	33.60	7	65	186	0.162
	300	0.3714	0.1694	5.494	3604.967	0.012	53.03	8	98	291	0.575
$p = 0.05$, $\delta = 1$	100	0.3634	0.1565	1.303	3.371	0.000	17.93	4	35	51	0.078
	200	0.3465	0.1362	1.915	13.359	0.001	29.55	5	60	90	0.092
	300	0.3484	0.1402	3.334	95.388	0.011	44.36	6	86	294	0.353
$p = 0.01$, $\delta = 1$	100	0.3205	0.1144	1.167	2.137	0.000	13.71	2	29	45	0.030
	200	0.3078	0.0998	1.529	7.342	0.001	22.24	3	50	79	0.029
	300	0.3020	0.0937	2.257	32.302	0.001	30.40	3	70	261	0.059
$p = 0.1$, $\delta = 1.25$	100	0.3503	0.1425	1.253	2.890	0.000	16.54	3	33	49	0.059
	200	0.3305	0.1201	1.739	9.880	0.001	26.34	4	55	82	0.060
	300	0.3242	0.1143	2.985	70.326	0.005	36.59	5	78	272	0.164
$p = 0.05$, $\delta = 1.25$	100	0.3324	0.1246	1.194	2.384	0.000	14.75	3	30	45	0.041
	200	0.3138	0.1051	1.572	7.830	0.001	23.32	3	51	80	0.036
	300	0.3059	0.0975	2.373	35.636	0.002	31.54	4	71	269	0.076
$p = 0.01$, $\delta = 1.25$	100	0.2954	0.0918	1.104	1.614	0.000	11.42	2	25	43	0.022
	200	0.2827	0.0780	1.351	4.532	0.000	17.84	2	42	69	0.015
	300	0.2749	0.0712	1.743	14.001	0.000	23.60	2	59	92	0.020
$p = 0.1$, $\delta = 1.5$	100	0.3205	0.1144	1.167	2.137	0.000	13.71	2	29	45	0.030
	200	0.3013	0.0935	1.466	6.583	0.001	20.98	3	47	77	0.023
	300	0.2904	0.0837	1.980	19.202	0.000	27.40	3	66	256	0.034
$p = 0.05$, $\delta = 1.5$	100	0.3044	0.1004	1.124	1.818	0.000	12.29	2	27	44	0.025
	200	0.2873	0.0823	1.383	4.916	0.000	18.71	2	44	71	0.016
	300	0.2778	0.0737	1.795	15.190	0.000	24.35	2	60	92	0.022
$p = 0.01$, $\delta = 1.5$	100	0.2759	0.0740	1.061	1.317	0.000	9.62	2	22	41	0.019
	200	0.2607	0.0612	1.227	3.187	0.000	14.44	2	37	61	0.013
	300	0.2554	0.0551	1.494	7.798	0.000	18.74	2	50	82	0.013

Notes: See notes to Table 91.

Table 290: MC findings for DGPV

$T = 300$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.4921	0.2035	1.072	2.877	0.004	23.53	12	35	48	0.110
	200	0.4714	0.1805	1.188	6.658	0.001	39.31	20	61	77	0.104
	300	0.4558	0.1645	1.313	11.453	0.001	52.57	25	81	121	0.096
$p = 0.05$, $\delta = 1$	100	0.4714	0.1779	1.058	2.454	0.003	21.02	11	33	46	0.076
	200	0.4532	0.1592	1.153	5.475	0.001	35.07	17	55	74	0.068
	300	0.4365	0.1449	1.253	9.148	0.001	46.69	21	73	114	0.058
$p = 0.01$, $\delta = 1$	100	0.4283	0.1319	1.036	1.784	0.002	16.45	7	27	42	0.033
	200	0.4159	0.1194	1.099	3.717	0.001	27.13	11	46	66	0.025
	300	0.4019	0.1086	1.162	5.970	0.001	35.80	14	59	101	0.022
$p = 0.1$, $\delta = 1.25$	100	0.4587	0.1631	1.051	2.234	0.003	19.56	9	32	44	0.055
	200	0.4378	0.1421	1.128	4.644	0.001	31.68	14	51	71	0.044
	300	0.4210	0.1268	1.203	7.466	0.001	41.29	17	66	109	0.036
$p = 0.05$, $\delta = 1.25$	100	0.4400	0.1436	1.041	1.928	0.002	17.62	8	29	42	0.043
	200	0.4215	0.1255	1.107	3.943	0.001	28.35	12	47	68	0.030
	300	0.4063	0.1120	1.169	6.230	0.001	36.84	15	61	103	0.023
$p = 0.01$, $\delta = 1.25$	100	0.4023	0.1076	1.026	1.484	0.001	14.00	6	24	40	0.019
	200	0.3905	0.0943	1.071	2.790	0.001	22.13	8	39	61	0.012
	300	0.3760	0.0842	1.112	4.243	0.000	28.48	10	50	89	0.015
$p = 0.1$, $\delta = 1.5$	100	0.4283	0.1319	1.036	1.784	0.002	16.45	7	27	42	0.033
	200	0.4084	0.1122	1.090	3.409	0.001	25.70	10	44	64	0.018
	300	0.3905	0.0984	1.140	5.228	0.000	32.73	12	56	97	0.017
$p = 0.05$, $\delta = 1.5$	100	0.4128	0.1167	1.029	1.591	0.001	14.93	6	25	40	0.021
	200	0.3960	0.0991	1.075	2.935	0.001	23.09	9	40	62	0.011
	300	0.3788	0.0870	1.118	4.438	0.000	29.31	11	52	91	0.016
$p = 0.01$, $\delta = 1.5$	100	0.3809	0.0883	1.019	1.257	0.001	12.05	5	21	37	0.012
	200	0.3692	0.0749	1.051	2.181	0.001	18.22	6	34	49	0.007
	300	0.3553	0.0658	1.079	3.129	0.000	22.93	7	42	76	0.007

Notes: See notes to Table 91.

Table 291: MC findings for DGPV

$T = 500$, $R^2 = 70\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.5331	0.2097	1.037	2.683	0.007	24.53	15	36	50	0.117
	200	0.5150	0.1817	1.081	5.219	0.002	40.01	23	58	72	0.117
	300	0.4997	0.1698	1.135	8.452	0.003	54.58	33	78	103	0.100
$p = 0.05$, $\delta = 1$	100	0.5133	0.1843	1.030	2.320	0.005	22.05	13	33	46	0.072
	200	0.4961	0.1598	1.067	4.380	0.001	35.67	20	53	69	0.074
	300	0.4834	0.1498	1.109	6.933	0.002	48.60	28	72	96	0.050
$p = 0.01$, $\delta = 1$	100	0.4713	0.1380	1.020	1.775	0.002	17.47	9	28	37	0.033
	200	0.4600	0.1202	1.044	3.092	0.001	27.78	14	44	59	0.029
	300	0.4501	0.1126	1.073	4.680	0.001	37.51	19	58	80	0.014
$p = 0.1$, $\delta = 1.25$	100	0.5014	0.1695	1.027	2.132	0.005	20.60	12	31	44	0.057
	200	0.4808	0.1428	1.056	3.795	0.001	32.27	17	48	65	0.046
	300	0.4675	0.1314	1.091	5.751	0.001	43.12	24	65	88	0.030
$p = 0.05$, $\delta = 1.25$	100	0.4829	0.1497	1.022	1.916	0.003	18.64	10	29	39	0.043
	200	0.4660	0.1263	1.047	3.272	0.001	28.99	15	45	63	0.032
	300	0.4533	0.1162	1.076	4.886	0.001	38.57	20	59	80	0.016
$p = 0.01$, $\delta = 1.25$	100	0.4479	0.1126	1.016	1.511	0.002	14.95	7	24	33	0.023
	200	0.4338	0.0952	1.032	2.432	0.000	22.77	11	37	55	0.015
	300	0.4262	0.0879	1.052	3.513	0.001	30.09	15	49	74	0.004
$p = 0.1$, $\delta = 1.5$	100	0.4713	0.1380	1.020	1.775	0.002	17.47	9	28	37	0.033
	200	0.4525	0.1131	1.040	2.905	0.001	26.35	13	42	59	0.021
	300	0.4401	0.1024	1.064	4.182	0.001	34.43	17	54	78	0.010
$p = 0.05$, $\delta = 1.5$	100	0.4564	0.1221	1.017	1.616	0.002	15.88	8	25	34	0.028
	200	0.4395	0.1002	1.034	2.563	0.000	23.77	12	38	56	0.017
	300	0.4297	0.0908	1.054	3.644	0.001	30.97	15	50	75	0.004
$p = 0.01$, $\delta = 1.5$	100	0.4289	0.0923	1.012	1.319	0.001	12.93	6	22	33	0.019
	200	0.4142	0.0758	1.024	2.002	0.000	18.88	9	31	52	0.009
	300	0.4039	0.0691	1.039	2.701	0.000	24.41	11	41	64	0.004

Notes: See notes to Table 91.

Table 292: MC findings for DGPV

$T = 100$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.3100	0.1163	1.180	2.552	0.000	13.76	2	31	48	0.101
	200	0.2930	0.0979	1.623	14.613	0.000	21.73	2	54	90	0.119
	300	0.2843	0.0921	2.535	147.254	0.004	29.74	2	74	269	0.255
$p = 0.05$, $\delta = 1$	100	0.2886	0.0965	1.110	1.950	0.000	11.76	2	28	46	0.056
	200	0.2747	0.0823	1.453	8.290	0.000	18.57	1	48	88	0.064
	300	0.2654	0.0757	2.067	54.238	0.002	24.80	2	66	273	0.134
$p = 0.01$, $\delta = 1$	100	0.2501	0.0641	1.019	1.207	0.000	8.45	1	22	40	0.019
	200	0.2396	0.0553	1.213	3.751	0.000	13.09	1	38	75	0.019
	300	0.2317	0.0493	1.452	9.789	0.000	16.79	1	52	90	0.024
$p = 0.1$, $\delta = 1.25$	100	0.2762	0.0860	1.075	1.655	0.000	10.69	1	26	44	0.038
	200	0.2597	0.0703	1.344	5.756	0.000	16.15	1	44	83	0.045
	300	0.2481	0.0614	1.771	83.736	0.000	20.48	1	59	254	0.052
$p = 0.05$, $\delta = 1.25$	100	0.2596	0.0721	1.039	1.359	0.000	9.27	1	23	42	0.026
	200	0.2462	0.0592	1.239	4.064	0.000	13.90	1	40	79	0.027
	300	0.2350	0.0515	1.459	9.601	0.000	17.46	1	52	92	0.023
$p = 0.01$, $\delta = 1.25$	100	0.2287	0.0479	0.986	0.920	0.000	6.78	1	18	36	0.008
	200	0.2160	0.0404	1.108	2.491	0.000	10.01	1	32	68	0.007
	300	0.2083	0.0353	1.225	4.372	0.000	12.49	1	42	75	0.003
$p = 0.1$, $\delta = 1.5$	100	0.2501	0.0641	1.019	1.207	0.000	8.45	1	22	40	0.019
	200	0.2329	0.0510	1.182	3.390	0.000	12.21	1	36	73	0.015
	300	0.2215	0.0432	1.341	6.628	0.000	14.92	1	47	88	0.015
$p = 0.05$, $\delta = 1.5$	100	0.2355	0.0539	0.999	1.028	0.000	7.39	1	20	37	0.012
	200	0.2208	0.0433	1.124	2.715	0.000	10.61	1	33	72	0.008
	300	0.2110	0.0368	1.242	4.837	0.000	12.96	1	43	76	0.007
$p = 0.01$, $\delta = 1.5$	100	0.2086	0.0367	0.969	0.739	0.000	5.56	1	16	32	0.005
	200	0.1954	0.0297	1.041	1.533	0.000	7.76	1	26	60	0.002
	300	0.1870	0.0253	1.118	2.694	0.000	9.37	1	34	70	0.002

Notes: See notes to Table 91.

Table 293: MC findings for DGPV

$T = 300$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method						
$p = 0.1$, $\delta = 1$	100	0.4281	0.1411	1.040	2.020	0.001	17.27	7	29	45	0.077
	200	0.4010	0.1173	1.096	3.791	0.000	26.58	10	46	66	0.075
	300	0.3911	0.1088	1.173	6.424	0.000	35.75	13	63	86	0.087
$p = 0.05$, $\delta = 1$	100	0.4064	0.1196	1.028	1.677	0.001	15.12	6	26	43	0.041
	200	0.3830	0.0993	1.071	3.062	0.000	22.99	8	41	60	0.042
	300	0.3734	0.0923	1.131	5.047	0.000	30.77	10	56	85	0.045
$p = 0.01$, $\delta = 1$	100	0.3651	0.0817	1.013	1.183	0.000	11.29	4	21	37	0.011
	200	0.3483	0.0686	1.041	1.985	0.000	16.80	5	33	47	0.011
	300	0.3428	0.0637	1.072	3.031	0.000	22.19	6	44	74	0.013
$p = 0.1$, $\delta = 1.25$	100	0.3936	0.1070	1.022	1.506	0.001	13.86	5	25	40	0.030
	200	0.3690	0.0859	1.058	2.520	0.000	20.29	7	37	53	0.021
	300	0.3588	0.0777	1.098	3.949	0.000	26.41	8	50	82	0.022
$p = 0.05$, $\delta = 1.25$	100	0.3763	0.0909	1.016	1.293	0.001	12.23	4	22	37	0.016
	200	0.3541	0.0732	1.045	2.104	0.000	17.72	6	34	50	0.012
	300	0.3458	0.0663	1.076	3.196	0.000	22.97	7	46	77	0.015
$p = 0.01$, $\delta = 1.25$	100	0.3420	0.0631	1.006	0.976	0.000	9.37	3	18	33	0.004
	200	0.3250	0.0508	1.025	1.478	0.000	13.18	4	27	45	0.002
	300	0.3186	0.0459	1.043	2.120	0.000	16.77	4	36	62	0.002
$p = 0.1$, $\delta = 1.5$	100	0.3651	0.0817	1.013	1.183	0.000	11.29	4	21	37	0.011
	200	0.3417	0.0634	1.036	1.823	0.000	15.75	5	31	47	0.007
	300	0.3332	0.0561	1.058	2.601	0.000	19.88	6	41	68	0.007
$p = 0.05$, $\delta = 1.5$	100	0.3509	0.0698	1.008	1.055	0.000	10.07	3	19	34	0.006
	200	0.3292	0.0542	1.028	1.554	0.000	13.86	4	28	45	0.003
	300	0.3215	0.0478	1.046	2.213	0.000	17.35	4.5	37	65	0.002
$p = 0.01$, $\delta = 1.5$	100	0.3232	0.0487	1.001	0.828	0.000	7.89	3	15	29	0.001
	200	0.3055	0.0376	1.015	1.135	0.000	10.47	3	22	40	0.002
	300	0.2982	0.0337	1.025	1.559	0.000	13.02	3	29	55	0.002

Notes: See notes to Table 91.

Table 294: MC findings for DGPV

$T = 500$, $R^2 = 50\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.4804	0.1470	1.020	1.830	0.002	18.37	9	29	39	0.090
	200	0.4566	0.1257	1.045	3.385	0.001	28.77	14	45	64	0.071
	300	0.4393	0.1129	1.072	4.824	0.000	37.46	18	60	80	0.072
$p = 0.05$, $\delta = 1$	100	0.4605	0.1250	1.015	1.558	0.001	16.19	8	26	35	0.049
	200	0.4382	0.1070	1.037	2.819	0.001	25.04	12	41	61	0.044
	300	0.4220	0.0961	1.057	3.893	0.000	32.41	15	54	74	0.037
$p = 0.01$, $\delta = 1$	100	0.4197	0.0862	1.008	1.176	0.001	12.29	5	21	30	0.016
	200	0.4046	0.0746	1.023	1.962	0.000	18.54	8	32	52	0.012
	300	0.3915	0.0669	1.034	2.571	0.000	23.63	9	42	60	0.009
$p = 0.1$, $\delta = 1.25$	100	0.4478	0.1124	1.013	1.427	0.001	14.93	7	25	34	0.034
	200	0.4239	0.0927	1.030	2.387	0.000	22.18	10	37	58	0.022
	300	0.4070	0.0816	1.045	3.167	0.000	28.05	12	47	66	0.022
$p = 0.05$, $\delta = 1.25$	100	0.4306	0.0956	1.010	1.260	0.001	13.25	6	22	31	0.022
	200	0.4101	0.0794	1.024	2.074	0.000	19.51	8	33	55	0.016
	300	0.3949	0.0697	1.036	2.695	0.000	24.49	10	43	61	0.011
$p = 0.01$, $\delta = 1.25$	100	0.3963	0.0666	1.005	0.999	0.001	10.29	4	18	29	0.007
	200	0.3796	0.0552	1.015	1.513	0.000	14.61	6	26	45	0.004
	300	0.3663	0.0488	1.023	1.888	0.000	18.15	7	34	55	0.003
$p = 0.1$, $\delta = 1.5$	100	0.4197	0.0862	1.008	1.176	0.001	12.29	5	21	30	0.016
	200	0.3976	0.0688	1.020	1.802	0.000	17.37	7	30	51	0.009
	300	0.3810	0.0591	1.029	2.258	0.000	21.28	8	38	58	0.005
$p = 0.05$, $\delta = 1.5$	100	0.4046	0.0740	1.006	1.060	0.001	11.03	5	19	30	0.010
	200	0.3849	0.0588	1.016	1.594	0.000	15.36	6	27	46	0.007
	300	0.3692	0.0509	1.024	1.957	0.000	18.77	7	34	56	0.004
$p = 0.01$, $\delta = 1.5$	100	0.3772	0.0523	1.002	0.864	0.001	8.80	4	16	28	0.003
	200	0.3584	0.0414	1.010	1.226	0.000	11.77	4	22	40	0.001
	300	0.3466	0.0358	1.014	1.432	0.000	14.15	5	27	44	0.002

Notes: See notes to Table 91.

Table 295: MC findings for DGPV

$T = 100$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.2155	0.0582	1.014	1.263	0.000	7.55	1	22	43	0.072
	200	0.1962	0.0445	1.144	3.022	0.000	10.56	0	32	63	0.073
	300	0.1923	0.0412	1.388	10.618	0.001	14.02	0	46	259	0.090
$p = 0.05$, $\delta = 1$	100	0.1948	0.0454	0.985	0.922	0.000	6.18	0	19	38	0.038
	200	0.1790	0.0347	1.075	2.150	0.000	8.52	0	28	57	0.032
	300	0.1770	0.0322	1.287	10.504	0.000	11.25	0	40	89	0.043
$p = 0.01$, $\delta = 1$	100	0.1576	0.0260	0.952	0.588	0.000	4.05	0	14	31	0.006
	200	0.1464	0.0198	0.989	1.029	0.000	5.36	0	20	47	0.008
	300	0.1455	0.0189	1.080	2.759	0.000	7.07	0	28	73	0.018
$p = 0.1$, $\delta = 1.25$	100	0.1831	0.0388	0.974	0.777	0.000	5.46	0	18	34	0.027
	200	0.1654	0.0278	1.030	1.550	0.000	7.07	0	25	52	0.023
	300	0.1625	0.0252	1.164	4.386	0.000	9.08	0	34	83	0.029
$p = 0.05$, $\delta = 1.25$	100	0.1671	0.0304	0.957	0.643	0.000	4.54	0	15	32	0.010
	200	0.1517	0.0218	0.999	1.177	0.000	5.80	0	21	49	0.012
	300	0.1497	0.0201	1.091	2.997	0.000	7.44	0	29	75	0.020
$p = 0.01$, $\delta = 1.25$	100	0.1380	0.0179	0.945	0.468	0.000	3.11	0	11	29	0.002
	200	0.1247	0.0127	0.968	0.683	0.000	3.78	0	14	43	0.005
	300	0.1230	0.0120	1.014	1.418	0.000	4.82	0	20	65	0.004
$p = 0.1$, $\delta = 1.5$	100	0.1576	0.0260	0.952	0.588	0.000	4.05	0	14	31	0.006
	200	0.1402	0.0176	0.980	0.885	0.000	4.86	0	18	46	0.006
	300	0.1365	0.0158	1.045	2.050	0.000	6.08	0	25	71	0.013
$p = 0.05$, $\delta = 1.5$	100	0.1450	0.0207	0.948	0.528	0.000	3.44	0	12	29	0.003
	200	0.1293	0.0140	0.970	0.718	0.000	4.06	0	16	45	0.005
	300	0.1260	0.0127	1.021	1.505	0.000	5.06	0	21	66	0.005
$p = 0.01$, $\delta = 1.5$	100	0.1206	0.0124	0.940	0.407	0.000	2.43	0	9	26	0.000
	200	0.1073	0.0084	0.960	0.525	0.000	2.78	0	11	38	0.002
	300	0.1050	0.0078	0.989	0.999	0.000	3.40	0	14	55	0.001

Notes: See notes to Table 91.

Table 296: MC findings for DGPV

$T = 300$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.3375	0.0713	1.009	1.059	0.000	10.06	3	20	35	0.052
	200	0.3195	0.0585	1.034	1.846	0.000	14.57	4	32	52	0.050
	300	0.3104	0.0504	1.055	2.548	0.000	17.97	4	40	75	0.049
$p = 0.05$, $\delta = 1$	100	0.3189	0.0566	1.003	0.897	0.000	8.54	3	17	32	0.025
	200	0.3027	0.0469	1.023	1.468	0.000	12.19	3	28	48	0.025
	300	0.2949	0.0403	1.038	1.976	0.000	14.88	3	34	70	0.025
$p = 0.01$, $\delta = 1$	100	0.2819	0.0337	0.994	0.621	0.000	6.10	2	13	24	0.007
	200	0.2718	0.0285	1.007	0.971	0.000	8.37	2	20	41	0.007
	300	0.2646	0.0241	1.014	1.169	0.000	9.87	2	24	60	0.004
$p = 0.1$, $\delta = 1.25$	100	0.3068	0.0487	1.000	0.808	0.000	7.71	2	16	30	0.019
	200	0.2893	0.0385	1.016	1.234	0.000	10.46	2	25	45	0.015
	300	0.2798	0.0319	1.026	1.526	0.000	12.29	3	29	66	0.013
$p = 0.05$, $\delta = 1.25$	100	0.2910	0.0390	0.996	0.699	0.000	6.67	2	14	27	0.012
	200	0.2765	0.0310	1.010	1.025	0.000	8.90	2	21	43	0.010
	300	0.2670	0.0255	1.016	1.232	0.000	10.32	2	25	60	0.005
$p = 0.01$, $\delta = 1.25$	100	0.2608	0.0229	0.990	0.508	0.000	4.91	2	11	19	0.003
	200	0.2516	0.0190	1.000	0.738	0.000	6.36	2	16	32	0.003
	300	0.2452	0.0155	1.004	0.844	0.000	7.17	2	18	46	0.000
$p = 0.1$, $\delta = 1.5$	100	0.2819	0.0337	0.994	0.621	0.000	6.10	2	13	24	0.007
	200	0.2660	0.0255	1.005	0.890	0.000	7.74	2	18	38	0.006
	300	0.2568	0.0204	1.010	1.016	0.000	8.71	2	22	54	0.001
$p = 0.05$, $\delta = 1.5$	100	0.2689	0.0266	0.991	0.549	0.000	5.33	2	11	21	0.003
	200	0.2555	0.0206	1.001	0.772	0.000	6.70	2	16	32	0.003
	300	0.2475	0.0164	1.005	0.872	0.000	7.46	2	19	48	0.000
$p = 0.01$, $\delta = 1.5$	100	0.2425	0.0160	0.988	0.445	0.000	4.09	1	9	17	0.000
	200	0.2350	0.0127	0.995	0.603	0.000	4.99	1	12	31	0.001
	300	0.2289	0.0100	0.997	0.656	0.000	5.41	1	14	40	0.000

Notes: See notes to Table 91.

Table 297: MC findings for DGPV

$T = 500$, $R^2 = 30\%$, G-SC (Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.3896	0.0755	1.006	1.085	0.000	11.00	4.5	19	29	0.051
	200	0.3736	0.0605	1.019	1.683	0.001	15.55	6	29	58	0.053
	300	0.3613	0.0523	1.028	2.151	0.000	19.10	6	36	59	0.057
$p = 0.05$, $\delta = 1$	100	0.3694	0.0605	1.003	0.927	0.000	9.45	4	17	27	0.028
	200	0.3559	0.0482	1.013	1.377	0.001	13.03	4	25	50	0.023
	300	0.3457	0.0419	1.021	1.751	0.000	15.92	5	31	51	0.027
$p = 0.01$, $\delta = 1$	100	0.3349	0.0359	0.999	0.700	0.000	6.88	3	13	23	0.007
	200	0.3226	0.0286	1.005	0.956	0.001	8.95	3	19	38	0.006
	300	0.3165	0.0251	1.010	1.163	0.000	10.75	3	22	39	0.007
$p = 0.1$, $\delta = 1.25$	100	0.3585	0.0519	1.002	0.854	0.000	8.56	3	16	27	0.020
	200	0.3414	0.0395	1.010	1.193	0.001	11.22	4	22	46	0.012
	300	0.3320	0.0331	1.015	1.404	0.000	13.23	4	26	44	0.014
$p = 0.05$, $\delta = 1.25$	100	0.3440	0.0414	1.000	0.751	0.000	7.47	3	15	25	0.010
	200	0.3285	0.0314	1.006	1.015	0.001	9.54	3	20	39	0.007
	300	0.3200	0.0266	1.011	1.209	0.000	11.21	3	23	40	0.008
$p = 0.01$, $\delta = 1.25$	100	0.3125	0.0249	0.997	0.591	0.000	5.65	2	11	17	0.003
	200	0.3019	0.0190	1.001	0.767	0.001	6.92	2	15	27	0.001
	300	0.2955	0.0160	1.004	0.882	0.000	7.87	3	17	30	0.002
$p = 0.1$, $\delta = 1.5$	100	0.3349	0.0359	0.999	0.700	0.000	6.88	3	13	23	0.007
	200	0.3172	0.0257	1.004	0.902	0.001	8.35	3	18	35	0.003
	300	0.3078	0.0211	1.008	1.031	0.000	9.49	3	20	36	0.003
$p = 0.05$, $\delta = 1.5$	100	0.3219	0.0288	0.998	0.634	0.000	6.10	2	12	19	0.003
	200	0.3060	0.0208	1.002	0.810	0.001	7.30	2	15	30	0.002
	300	0.2983	0.0169	1.005	0.911	0.000	8.17	3	17	31	0.001
$p = 0.01$, $\delta = 1.5$	100	0.2984	0.0176	0.996	0.526	0.000	4.85	2	9	14	0.002
	200	0.2847	0.0129	0.999	0.649	0.000	5.56	2	11	27	0.000
	300	0.2792	0.0103	1.001	0.716	0.000	6.03	2	13	24	0.000

Notes: See notes to Table 91.

5 Findings for Experiments with Non-Gaussian Innovations and Serially Correlated Covariates (NG-SC)

We ordered and numbered individual tables as follows:

Summary table for experiments with non-Gaussian innovations and serially correlated covariates (NG-SC): List of experiments

Table No.	DGP	ω	R^2	T	Table No.	DGP	R^2	T	Table No.	DGP	R^2	T
298	I(a)	-	70%	100	343	II(a)	70%	100	388	V	70%	100
299	I(a)	-	70%	300	344	II(a)	70%	300	389	V	70%	300
300	I(a)	-	70%	500	345	II(a)	70%	500	390	V	70%	500
301	I(a)	-	50%	100	346	II(a)	50%	100	391	V	50%	100
302	I(a)	-	50%	300	347	II(a)	50%	300	392	V	50%	300
303	I(a)	-	50%	500	348	II(a)	50%	500	393	V	50%	500
304	I(a)	-	30%	100	349	II(a)	30%	100	394	V	30%	100
305	I(a)	-	30%	300	350	II(a)	30%	300	395	V	30%	300
306	I(a)	-	30%	500	351	II(a)	30%	500	396	V	30%	500
307	I(b)	-	70%	100	352	II(b)	70%	100				
308	I(b)	-	70%	300	353	II(b)	70%	300				
309	I(b)	-	70%	500	354	II(b)	70%	500				
310	I(b)	-	50%	100	355	II(b)	50%	100				
311	I(b)	-	50%	300	356	II(b)	50%	300				
312	I(b)	-	50%	500	357	II(b)	50%	500				
313	I(b)	-	30%	100	358	II(b)	30%	100				
314	I(b)	-	30%	300	359	II(b)	30%	300				
315	I(b)	-	30%	500	360	II(b)	30%	500				
316	I(c)	-	70%	100	361	III	70%	100				
317	I(c)	-	70%	300	362	III	70%	300				
318	I(c)	-	70%	500	363	III	70%	500				
319	I(c)	-	50%	100	364	III	50%	100				
320	I(c)	-	50%	300	365	III	50%	300				
321	I(c)	-	50%	500	366	III	50%	500				
322	I(c)	-	30%	100	367	III	30%	100				
323	I(c)	-	30%	300	368	III	30%	300				
324	I(c)	-	30%	500	369	III	30%	500				
325	I(d)	low	70%	100	370	IV(a)	70%	100				
326	I(d)	low	70%	300	371	IV(a)	70%	300				
327	I(d)	low	70%	500	372	IV(a)	70%	500				
328	I(d)	low	50%	100	373	IV(a)	50%	100				
329	I(d)	low	50%	300	374	IV(a)	50%	300				
330	I(d)	low	50%	500	375	IV(a)	50%	500				
331	I(d)	low	30%	100	376	IV(a)	30%	100				
332	I(d)	low	30%	300	377	IV(a)	30%	300				
333	I(d)	low	30%	500	378	IV(a)	30%	500				
334	I(d)	high	70%	100	379	IV(b)	70%	100				
335	I(d)	high	70%	300	380	IV(b)	70%	300				
336	I(d)	high	70%	500	381	IV(b)	70%	500				
337	I(d)	high	50%	100	382	IV(b)	50%	100				
338	I(d)	high	50%	300	383	IV(b)	50%	300				
339	I(d)	high	50%	500	384	IV(b)	50%	500				
340	I(d)	high	30%	100	385	IV(b)	30%	100				
341	I(d)	high	30%	300	386	IV(b)	30%	300				
342	I(d)	high	30%	500	387	IV(b)	30%	500				

Notes: ω is the average pair-wise correlation of the signal variables. The low value is $\omega = 0.2$ and the high value is $\omega = 0.8$. See section 5 of CKP for a full description of MC design.

5.1 Findings for designs with zero correlation between signal and noise variables

Table 298: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9995	0.0224	1.056	2.556	0.998	0.450	6.15	4	13	33	0.080
	200	0.9994	0.0146	1.086	3.895	0.998	0.429	6.86	4	17	52	0.087
	300	0.9988	0.0122	1.129	8.921	0.995	0.422	7.61	4	21	68	0.087
$p = 0.05$, $\delta = 1$	100	0.9991	0.0158	1.039	2.075	0.997	0.549	5.52	4	11	28	0.053
	200	0.9989	0.0103	1.060	3.039	0.996	0.520	6.02	4	14	45	0.054
	300	0.9984	0.0086	1.087	6.533	0.994	0.525	6.53	4	17	61	0.053
$p = 0.01$, $\delta = 1$	100	0.9975	0.0075	1.017	1.479	0.990	0.720	4.71	4	8	25	0.021
	200	0.9975	0.0045	1.024	1.746	0.990	0.709	4.87	4	9	31	0.013
	300	0.9963	0.0038	1.032	2.248	0.985	0.705	5.12	4	10	46	0.019
$p = 0.1$, $\delta = 1.25$	100	0.9988	0.0128	1.029	1.827	0.995	0.615	5.22	4	10	27	0.036
	200	0.9988	0.0075	1.042	2.381	0.995	0.594	5.46	4	11	35	0.034
	300	0.9975	0.0059	1.051	3.446	0.990	0.616	5.75	4	13	56	0.033
$p = 0.05$, $\delta = 1.25$	100	0.9981	0.0094	1.021	1.607	0.993	0.681	4.89	4	9	26	0.024
	200	0.9980	0.0052	1.029	1.899	0.992	0.678	5.02	4	9.5	33	0.018
	300	0.9966	0.0042	1.036	2.662	0.987	0.691	5.24	4	11	50	0.020
$p = 0.01$, $\delta = 1.25$	100	0.9956	0.0043	1.011	1.225	0.983	0.806	4.39	4	6	22	0.008
	200	0.9953	0.0024	1.014	1.352	0.983	0.801	4.46	4	7	26	0.008
	300	0.9941	0.0020	1.017	1.579	0.978	0.804	4.55	4	7	37	0.005
$p = 0.1$, $\delta = 1.5$	100	0.9975	0.0075	1.017	1.479	0.990	0.720	4.71	4	8	25	0.021
	200	0.9970	0.0038	1.021	1.650	0.989	0.738	4.74	4	8	31	0.013
	300	0.9955	0.0030	1.024	1.858	0.983	0.749	4.86	4	9	40	0.011
$p = 0.05$, $\delta = 1.5$	100	0.9965	0.0054	1.013	1.353	0.986	0.782	4.50	4	7	23	0.013
	200	0.9960	0.0028	1.015	1.422	0.985	0.789	4.52	4	7	27	0.008
	300	0.9948	0.0021	1.018	1.611	0.980	0.795	4.60	4	7	37	0.006
$p = 0.01$, $\delta = 1.5$	100	0.9938	0.0027	1.008	1.194	0.977	0.857	4.23	4	6	18	0.007
	200	0.9916	0.0014	1.010	1.281	0.970	0.851	4.23	4	6	19	0.009
	300	0.9891	0.0011	1.012	1.327	0.962	0.858	4.27	4	6	24	0.004

Notes: See notes to Table 1.

Table 299: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0240	1.011	1.919	1.000	0.271	6.31	4	11	21	0.070
	200	1.0000	0.0177	1.015	2.440	1.000	0.217	7.47	4	16	39	0.074
	300	1.0000	0.0137	1.017	2.661	1.000	0.207	8.05	4	17	37	0.075
$p = 0.05$, $\delta = 1$	100	1.0000	0.0167	1.008	1.634	1.000	0.388	5.60	4	10	18	0.039
	200	1.0000	0.0125	1.010	1.888	1.000	0.313	6.46	4	13	26	0.037
	300	1.0000	0.0098	1.012	2.128	1.000	0.301	6.89	4	14	32	0.044
$p = 0.01$, $\delta = 1$	100	1.0000	0.0073	1.004	1.245	1.000	0.626	4.70	4	7	14	0.009
	200	1.0000	0.0058	1.005	1.375	1.000	0.547	5.13	4	9	19	0.009
	300	1.0000	0.0045	1.005	1.446	1.000	0.522	5.34	4	10	24	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0132	1.006	1.474	1.000	0.457	5.27	4	9	16	0.026
	200	1.0000	0.0092	1.007	1.638	1.000	0.412	5.81	4	11	21	0.022
	300	1.0000	0.0069	1.008	1.756	1.000	0.403	6.03	4	12	27	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0093	1.004	1.333	1.000	0.559	4.90	4	8	16	0.014
	200	1.0000	0.0066	1.005	1.438	1.000	0.509	5.30	4	10	19	0.013
	300	1.0000	0.0049	1.005	1.490	1.000	0.500	5.46	4	10	25	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0040	1.002	1.148	1.000	0.757	4.39	4	6	12	0.004
	200	1.0000	0.0031	1.002	1.190	1.000	0.697	4.61	4	7	15	0.003
	300	1.0000	0.0023	1.002	1.200	1.000	0.683	4.68	4	7	22	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0073	1.004	1.245	1.000	0.626	4.70	4	7	14	0.009
	200	1.0000	0.0049	1.004	1.318	1.000	0.586	4.97	4	8	19	0.005
	300	1.0000	0.0034	1.004	1.332	1.000	0.587	5.02	4	9	23	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0052	1.003	1.171	1.000	0.710	4.50	4	6	12	0.006
	200	1.0000	0.0035	1.003	1.222	1.000	0.666	4.69	4	7	16	0.003
	300	1.0000	0.0025	1.003	1.242	1.000	0.664	4.73	4	8	22	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0025	1.001	1.107	1.000	0.844	4.24	4	5	11	0.002
	200	1.0000	0.0017	1.001	1.107	1.000	0.805	4.34	4	6	11	0.001
	300	1.0000	0.0012	1.001	1.099	1.000	0.804	4.35	4	6	18	0.001

Notes: See notes to Table 1.

Table 300: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0250	1.005	1.736	1.000	0.221	6.40	4	11	20	0.065
	200	1.0000	0.0178	1.008	2.061	1.000	0.135	7.48	4	14	32	0.078
	300	1.0000	0.0147	1.009	2.382	1.000	0.126	8.35	4	16	48	0.076
$p = 0.05$, $\delta = 1$	100	1.0000	0.0177	1.004	1.507	1.000	0.325	5.70	4	9	19	0.041
	200	1.0000	0.0127	1.005	1.716	1.000	0.234	6.49	4	12	27	0.038
	300	1.0000	0.0105	1.007	1.979	1.000	0.209	7.11	4	13	40	0.041
$p = 0.01$, $\delta = 1$	100	1.0000	0.0080	1.002	1.234	1.000	0.573	4.77	4	7	12	0.013
	200	1.0000	0.0057	1.003	1.327	1.000	0.473	5.13	4	8	16	0.008
	300	1.0000	0.0047	1.003	1.424	1.000	0.449	5.41	4	9	28	0.012
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0143	1.003	1.412	1.000	0.397	5.37	4	9	17	0.031
	200	1.0000	0.0093	1.004	1.525	1.000	0.330	5.82	4	10	23	0.022
	300	1.0000	0.0072	1.005	1.686	1.000	0.327	6.14	4	11	36	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0100	1.002	1.281	1.000	0.502	4.96	4	8	14	0.017
	200	1.0000	0.0066	1.003	1.362	1.000	0.432	5.29	4	9	16	0.011
	300	1.0000	0.0052	1.003	1.447	1.000	0.427	5.53	4	10	30	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0046	1.001	1.133	1.000	0.713	4.45	4	6	11	0.004
	200	1.0000	0.0030	1.002	1.179	1.000	0.659	4.59	4	7	13	0.004
	300	1.0000	0.0024	1.002	1.224	1.000	0.629	4.72	4	7	20	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0080	1.002	1.234	1.000	0.573	4.77	4	7	12	0.013
	200	1.0000	0.0049	1.002	1.287	1.000	0.527	4.96	4	8	15	0.008
	300	1.0000	0.0037	1.002	1.330	1.000	0.527	5.08	4	8	25	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0058	1.001	1.175	1.000	0.668	4.56	4	7	12	0.007
	200	1.0000	0.0035	1.002	1.203	1.000	0.622	4.68	4	7	13	0.005
	300	1.0000	0.0027	1.002	1.244	1.000	0.609	4.78	4	7	20	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0027	1.001	1.077	1.000	0.810	4.26	4	6	10	0.001
	200	1.0000	0.0017	1.001	1.103	1.000	0.781	4.33	4	6	12	0.002
	300	1.0000	0.0013	1.001	1.123	1.000	0.760	4.39	4	6	16	0.001

Notes: See notes to Table 1.

Table 301: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9866	0.0131	1.040	2.087	0.955	0.538	5.21	4	10	24	0.083
	200	0.9856	0.0088	1.056	2.920	0.951	0.530	5.66	4	13	36	0.073
	300	0.9816	0.0073	1.075	3.773	0.938	0.505	6.10	4	15	51	0.086
$p = 0.05$, $\delta = 1$	100	0.9820	0.0086	1.026	1.756	0.943	0.642	4.75	4	8	20	0.052
	200	0.9799	0.0059	1.043	2.317	0.933	0.610	5.07	4	10	30	0.053
	300	0.9768	0.0049	1.052	2.641	0.924	0.588	5.36	3	12	45	0.052
$p = 0.01$, $\delta = 1$	100	0.9680	0.0033	1.014	1.290	0.905	0.762	4.19	3	6	15	0.014
	200	0.9609	0.0024	1.021	1.463	0.881	0.717	4.32	3	7	23	0.013
	300	0.9584	0.0021	1.019	1.448	0.873	0.691	4.44	3	7	31	0.018
$p = 0.1$, $\delta = 1.25$	100	0.9785	0.0067	1.021	1.571	0.934	0.686	4.56	4	7	17	0.037
	200	0.9729	0.0041	1.032	1.822	0.915	0.668	4.70	3	9	27	0.029
	300	0.9698	0.0033	1.030	1.812	0.903	0.643	4.86	3	9	37	0.030
$p = 0.05$, $\delta = 1.25$	100	0.9728	0.0044	1.016	1.353	0.918	0.736	4.31	3	6	15	0.021
	200	0.9638	0.0029	1.024	1.587	0.890	0.699	4.42	3	7	25	0.017
	300	0.9605	0.0023	1.021	1.524	0.880	0.682	4.51	3	8	33	0.020
$p = 0.01$, $\delta = 1.25$	100	0.9533	0.0017	1.011	1.188	0.869	0.795	3.97	3	5	13	0.005
	200	0.9424	0.0012	1.015	1.311	0.838	0.745	4.00	3	5	16	0.005
	300	0.9350	0.0010	1.016	1.315	0.818	0.718	4.02	2	6	24	0.004
$p = 0.1$, $\delta = 1.5$	100	0.9680	0.0033	1.014	1.290	0.905	0.762	4.19	3	6	15	0.014
	200	0.9553	0.0020	1.018	1.415	0.867	0.729	4.21	3	6	22	0.012
	300	0.9500	0.0015	1.017	1.381	0.851	0.705	4.25	3	6	28	0.013
$p = 0.05$, $\delta = 1.5$	100	0.9593	0.0021	1.012	1.232	0.883	0.788	4.04	3	5	14	0.009
	200	0.9463	0.0014	1.016	1.348	0.847	0.741	4.06	3	6	18	0.007
	300	0.9375	0.0010	1.016	1.329	0.825	0.715	4.06	2	6	27	0.006
$p = 0.01$, $\delta = 1.5$	100	0.9358	0.0009	1.012	1.188	0.828	0.786	3.83	2	4	10	0.003
	200	0.9216	0.0006	1.015	1.292	0.788	0.736	3.81	2	5	14	0.003
	300	0.9089	0.0005	1.017	1.301	0.771	0.710	3.78	2	5	20	0.002

Notes: See notes to Table 1.

Table 302: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0152	1.009	1.645	1.000	0.404	5.46	4	9	22	0.054
	200	1.0000	0.0102	1.011	1.867	1.000	0.356	5.99	4	11	31	0.063
	300	1.0000	0.0080	1.014	2.181	1.000	0.338	6.37	4	13	35	0.077
$p = 0.05$, $\delta = 1$	100	1.0000	0.0102	1.006	1.454	1.000	0.533	4.98	4	8	20	0.032
	200	1.0000	0.0069	1.008	1.627	1.000	0.486	5.35	4	9	25	0.038
	300	1.0000	0.0054	1.010	1.759	1.000	0.451	5.61	4	10	28	0.041
$p = 0.01$, $\delta = 1$	100	1.0000	0.0040	1.003	1.211	1.000	0.755	4.39	4	6	12	0.008
	200	1.0000	0.0028	1.004	1.227	1.000	0.707	4.55	4	7	19	0.004
	300	1.0000	0.0022	1.004	1.335	1.000	0.686	4.64	4	7	21	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0079	1.005	1.377	1.000	0.607	4.75	4	7	19	0.024
	200	1.0000	0.0048	1.006	1.415	1.000	0.578	4.95	4	8	21	0.019
	300	1.0000	0.0035	1.006	1.500	1.000	0.564	5.04	4	8	24	0.024
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0053	1.004	1.293	1.000	0.704	4.51	4	7	16	0.019
	200	1.0000	0.0032	1.004	1.263	1.000	0.678	4.63	4	7	19	0.005
	300	1.0000	0.0024	1.004	1.374	1.000	0.665	4.71	4	7	22	0.015
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0021	1.002	1.121	1.000	0.856	4.20	4	5	10	0.002
	200	1.0000	0.0013	1.002	1.134	1.000	0.829	4.26	4	5	13	0.003
	300	1.0000	0.0010	1.002	1.191	1.000	0.818	4.30	4	6	17	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0040	1.003	1.211	1.000	0.755	4.39	4	6	12	0.008
	200	1.0000	0.0023	1.003	1.193	1.000	0.746	4.45	4	6	18	0.004
	300	1.0000	0.0016	1.003	1.271	1.000	0.746	4.47	4	7	20	0.007
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0028	1.002	1.153	1.000	0.816	4.27	4	6	12	0.004
	200	1.0000	0.0016	1.002	1.149	1.000	0.803	4.31	4	6	14	0.003
	300	1.0000	0.0011	1.002	1.199	1.000	0.808	4.33	4	6	17	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0011	1.001	1.075	1.000	0.921	4.10	4	5	9	0.000
	200	1.0000	0.0006	1.001	1.079	1.000	0.905	4.13	4	5	11	0.001
	300	1.0000	0.0005	1.001	1.098	1.000	0.900	4.14	4	5	12	0.001

Notes: See notes to Table 1.

Table 303: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0158	1.005	1.639	1.000	0.351	5.52	4	9	19	0.065
	200	1.0000	0.0108	1.006	1.884	1.000	0.264	6.12	4	11	20	0.069
	300	1.0000	0.0083	1.008	1.964	1.000	0.265	6.47	4	12	27	0.068
$p = 0.05$, $\delta = 1$	100	1.0000	0.0106	1.003	1.459	1.000	0.484	5.02	4	8	14	0.033
	200	1.0000	0.0072	1.004	1.623	1.000	0.404	5.40	4	9	16	0.037
	300	1.0000	0.0057	1.005	1.696	1.000	0.376	5.70	4	10	21	0.041
$p = 0.01$, $\delta = 1$	100	1.0000	0.0042	1.001	1.199	1.000	0.731	4.40	4	6	11	0.008
	200	1.0000	0.0029	1.002	1.300	1.000	0.667	4.56	4	7	12	0.011
	300	1.0000	0.0024	1.003	1.379	1.000	0.637	4.70	4	7	18	0.013
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0079	1.002	1.356	1.000	0.579	4.76	4	7	13	0.022
	200	1.0000	0.0051	1.003	1.478	1.000	0.516	4.99	4	8	14	0.027
	300	1.0000	0.0038	1.004	1.515	1.000	0.513	5.12	4	9	19	0.022
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0055	1.002	1.261	1.000	0.674	4.53	4	6	12	0.013
	200	1.0000	0.0034	1.002	1.334	1.000	0.628	4.66	4	7	12	0.013
	300	1.0000	0.0026	1.003	1.403	1.000	0.611	4.78	4	7	18	0.014
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0023	1.001	1.098	1.000	0.835	4.22	4	5	9	0.002
	200	1.0000	0.0014	1.001	1.170	1.000	0.799	4.28	4	6	10	0.003
	300	1.0000	0.0011	1.001	1.207	1.000	0.803	4.32	4	6	15	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0042	1.001	1.199	1.000	0.731	4.40	4	6	11	0.008
	200	1.0000	0.0024	1.002	1.248	1.000	0.707	4.47	4	6	12	0.006
	300	1.0000	0.0017	1.002	1.273	1.000	0.719	4.50	4	7	18	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0029	1.001	1.121	1.000	0.799	4.28	4	6	10	0.002
	200	1.0000	0.0017	1.001	1.188	1.000	0.777	4.32	4	6	10	0.003
	300	1.0000	0.0012	1.001	1.220	1.000	0.781	4.36	4	6	15	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0012	1.000	1.052	1.000	0.908	4.11	4	5	8	0.000
	200	1.0000	0.0007	1.001	1.102	1.000	0.888	4.14	4	5	8	0.001
	300	1.0000	0.0005	1.001	1.107	1.000	0.892	4.15	4	5	12	0.001

Notes: See notes to Table 1.

Table 304: Monte Carlo findings for DGPI(a)

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.8805	0.0075	1.029	1.605	0.709	0.478	4.24	2	8	21	0.058
	200	0.8454	0.0047	1.043	1.950	0.648	0.428	4.31	1	9	31	0.079
	300	0.8366	0.0039	1.053	2.610	0.638	0.411	4.49	1	9	50	0.074
$p = 0.05$, $\delta = 1$	100	0.8508	0.0047	1.022	1.344	0.654	0.503	3.86	1	6	18	0.038
	200	0.8079	0.0029	1.033	1.766	0.584	0.442	3.81	1	7	27	0.046
	300	0.8023	0.0024	1.040	1.923	0.586	0.438	3.91	1	7	43	0.040
$p = 0.01$, $\delta = 1$	100	0.7678	0.0016	1.020	1.104	0.515	0.457	3.23	0	5	13	0.007
	200	0.7183	0.0011	1.028	1.339	0.458	0.400	3.08	0	5	16	0.013
	300	0.7191	0.0009	1.031	1.292	0.467	0.411	3.14	0	5	28	0.011
$p = 0.1$, $\delta = 1.25$	100	0.8285	0.0035	1.021	1.273	0.615	0.501	3.65	1	6	14	0.029
	200	0.7740	0.0020	1.028	1.540	0.533	0.433	3.49	1	6	19	0.028
	300	0.7666	0.0015	1.032	1.515	0.536	0.437	3.52	0	6	34	0.023
$p = 0.05$, $\delta = 1.25$	100	0.7948	0.0022	1.020	1.165	0.559	0.481	3.39	1	5	13	0.016
	200	0.7339	0.0013	1.027	1.360	0.480	0.418	3.18	0	5	17	0.015
	300	0.7274	0.0010	1.030	1.309	0.481	0.418	3.21	0	5	29	0.012
$p = 0.01$, $\delta = 1.25$	100	0.7051	0.0008	1.026	1.108	0.443	0.413	2.90	0	4	10	0.004
	200	0.6466	0.0005	1.036	1.241	0.383	0.351	2.68	0	4	14	0.005
	300	0.6390	0.0004	1.034	1.184	0.378	0.352	2.67	0	4	22	0.002
$p = 0.1$, $\delta = 1.5$	100	0.7678	0.0016	1.020	1.104	0.515	0.457	3.23	0	5	13	0.007
	200	0.6983	0.0008	1.030	1.265	0.440	0.388	2.96	0	5	15	0.010
	300	0.6890	0.0006	1.032	1.245	0.434	0.393	2.95	0	5	26	0.006
$p = 0.05$, $\delta = 1.5$	100	0.7311	0.0010	1.023	1.088	0.473	0.435	3.02	0	4	10	0.004
	200	0.6611	0.0006	1.033	1.216	0.393	0.356	2.76	0	4	14	0.005
	300	0.6489	0.0004	1.033	1.183	0.388	0.360	2.72	0	4	23	0.002
$p = 0.01$, $\delta = 1.5$	100	0.6436	0.0004	1.031	1.134	0.371	0.356	2.61	0	4	9	0.001
	200	0.5726	0.0002	1.044	1.252	0.308	0.292	2.34	0	4	7	0.002
	300	0.5633	0.0002	1.043	1.202	0.297	0.285	2.30	0	4	16	0.000

Notes: See notes to Table 1.

Table 305: Monte Carlo findings for DGPI(a)

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9998	0.0078	1.007	1.519	0.999	0.582	4.75	4	7	13	0.058
	200	1.0000	0.0046	1.008	1.591	1.000	0.566	4.91	4	8	17	0.049
	300	0.9999	0.0036	1.009	1.717	1.000	0.540	5.07	4	9	23	0.064
$p = 0.05$, $\delta = 1$	100	0.9998	0.0048	1.005	1.357	0.999	0.703	4.46	4	6	12	0.033
	200	1.0000	0.0031	1.006	1.460	1.000	0.665	4.61	4	7	15	0.030
	300	0.9995	0.0022	1.006	1.520	0.998	0.666	4.65	4	7	18	0.040
$p = 0.01$, $\delta = 1$	100	0.9996	0.0016	1.002	1.139	0.999	0.882	4.15	4	5	9	0.006
	200	0.9996	0.0010	1.002	1.220	0.999	0.858	4.20	4	5	11	0.008
	300	0.9990	0.0007	1.003	1.234	0.996	0.859	4.21	4	5	13	0.011
$p = 0.1$, $\delta = 1.25$	100	0.9998	0.0036	1.004	1.283	0.999	0.767	4.34	4	6	12	0.026
	200	0.9999	0.0021	1.004	1.341	1.000	0.751	4.40	4	6	14	0.019
	300	0.9995	0.0013	1.004	1.338	0.998	0.769	4.39	4	6	15	0.020
$p = 0.05$, $\delta = 1.25$	100	0.9996	0.0022	1.002	1.188	0.999	0.846	4.21	4	5	10	0.009
	200	0.9998	0.0013	1.003	1.247	0.999	0.831	4.25	4	5	12	0.011
	300	0.9991	0.0008	1.003	1.253	0.997	0.842	4.25	4	6	14	0.012
$p = 0.01$, $\delta = 1.25$	100	0.9991	0.0008	1.001	1.073	0.997	0.933	4.07	4	5	8	0.001
	200	0.9991	0.0004	1.001	1.098	0.997	0.936	4.08	4	5	10	0.002
	300	0.9976	0.0003	1.001	1.109	0.991	0.933	4.07	4	5	10	0.003
$p = 0.1$, $\delta = 1.5$	100	0.9996	0.0016	1.002	1.139	0.999	0.882	4.15	4	5	9	0.006
	200	0.9996	0.0008	1.002	1.175	0.999	0.888	4.15	4	5	11	0.005
	300	0.9986	0.0005	1.002	1.166	0.995	0.896	4.14	4	5	13	0.005
$p = 0.05$, $\delta = 1.5$	100	0.9995	0.0010	1.001	1.094	0.998	0.918	4.10	4	5	9	0.003
	200	0.9994	0.0005	1.001	1.116	0.998	0.924	4.10	4	5	10	0.003
	300	0.9979	0.0003	1.001	1.113	0.992	0.927	4.09	4	5	10	0.003
$p = 0.01$, $\delta = 1.5$	100	0.9984	0.0003	1.000	1.032	0.994	0.968	4.02	4	4	7	0.000
	200	0.9985	0.0002	1.000	1.059	0.994	0.961	4.03	4	4	8	0.001
	300	0.9954	0.0001	1.001	1.073	0.983	0.953	4.02	4	4	7	0.001

Notes: See notes to Table 1.

Table 306: Monte Carlo findings for DGPI(a)

$T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0078	1.004	1.464	1.000	0.557	4.75	4	7	14	0.052
	200	1.0000	0.0046	1.005	1.625	1.000	0.512	4.91	4	7	13	0.056
	300	1.0000	0.0036	1.006	1.666	1.000	0.488	5.07	4	8	17	0.054
$p = 0.05$, $\delta = 1$	100	1.0000	0.0048	1.002	1.309	1.000	0.695	4.46	4	6	11	0.025
	200	1.0000	0.0029	1.003	1.459	1.000	0.652	4.56	4	6	12	0.034
	300	1.0000	0.0022	1.004	1.464	1.000	0.623	4.66	4	7	14	0.030
$p = 0.01$, $\delta = 1$	100	1.0000	0.0016	1.001	1.116	1.000	0.881	4.15	4	5	9	0.004
	200	1.0000	0.0009	1.001	1.216	1.000	0.859	4.18	4	5	10	0.009
	300	1.0000	0.0008	1.002	1.205	1.000	0.831	4.24	4	5	11	0.006
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0035	1.002	1.246	1.000	0.768	4.34	4	6	11	0.017
	200	1.0000	0.0019	1.003	1.355	1.000	0.739	4.38	4	6	11	0.021
	300	1.0000	0.0014	1.003	1.304	1.000	0.732	4.41	4	6	13	0.012
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0022	1.001	1.164	1.000	0.839	4.21	4	5	9	0.008
	200	1.0000	0.0012	1.002	1.254	1.000	0.824	4.23	4	5	10	0.011
	300	1.0000	0.0009	1.002	1.226	1.000	0.810	4.27	4	6	11	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0008	1.000	1.062	1.000	0.937	4.08	4	5	9	0.001
	200	1.0000	0.0004	1.001	1.109	1.000	0.937	4.07	4	5	8	0.004
	300	1.0000	0.0003	1.001	1.096	1.000	0.925	4.09	4	5	9	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0016	1.001	1.116	1.000	0.881	4.15	4	5	9	0.004
	200	1.0000	0.0007	1.001	1.189	1.000	0.882	4.14	4	5	9	0.008
	300	1.0000	0.0006	1.001	1.149	1.000	0.872	4.17	4	5	10	0.003
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0010	1.000	1.079	1.000	0.923	4.10	4	5	9	0.001
	200	1.0000	0.0004	1.001	1.122	1.000	0.924	4.09	4	5	8	0.004
	300	1.0000	0.0004	1.001	1.103	1.000	0.918	4.11	4	5	9	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.032	1.000	0.975	4.03	4	4	6	0.000
	200	1.0000	0.0002	1.000	1.063	1.000	0.969	4.03	4	4	7	0.001
	300	1.0000	0.0001	1.000	1.039	1.000	0.971	4.03	4	4	6	0.000

Notes: See notes to Table 1.

Table 307: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9996	0.0205	1.052	3.126	0.999	0.445	5.96	4	12	31	0.086
	200	0.9998	0.0144	1.083	4.543	0.999	0.439	6.83	4	17	50	0.081
	300	0.9980	0.0116	1.107	5.800	0.992	0.414	7.42	4	20	49	0.097
$p = 0.05$, $\delta = 1$	100	0.9996	0.0142	1.035	2.292	0.999	0.555	5.36	4	10	26	0.046
	200	0.9994	0.0101	1.055	3.053	0.998	0.547	5.98	4	14	45	0.047
	300	0.9978	0.0082	1.066	3.497	0.991	0.512	6.42	4	17	43	0.054
$p = 0.01$, $\delta = 1$	100	0.9984	0.0062	1.014	1.437	0.994	0.744	4.59	4	7	20	0.014
	200	0.9969	0.0046	1.025	1.897	0.988	0.707	4.89	4	9	37	0.017
	300	0.9961	0.0036	1.027	1.874	0.985	0.687	5.06	4	10	32	0.015
$p = 0.1$, $\delta = 1.25$	100	0.9994	0.0112	1.026	1.886	0.998	0.616	5.07	4	9	23	0.035
	200	0.9990	0.0074	1.039	2.467	0.996	0.628	5.44	4	12	42	0.032
	300	0.9971	0.0056	1.044	2.672	0.989	0.602	5.66	4	13	39	0.028
$p = 0.05$, $\delta = 1.25$	100	0.9990	0.0079	1.018	1.609	0.996	0.696	4.75	4	8	21	0.022
	200	0.9974	0.0052	1.027	1.972	0.990	0.688	5.02	4	10	39	0.019
	300	0.9963	0.0040	1.030	2.082	0.985	0.672	5.16	4	10	32	0.019
$p = 0.01$, $\delta = 1.25$	100	0.9974	0.0035	1.008	1.194	0.990	0.837	4.32	4	6	15	0.006
	200	0.9949	0.0025	1.014	1.407	0.980	0.805	4.46	4	7	30	0.007
	300	0.9943	0.0018	1.015	1.477	0.978	0.795	4.52	4	7	28	0.007
$p = 0.1$, $\delta = 1.5$	100	0.9984	0.0062	1.014	1.437	0.994	0.744	4.59	4	7	20	0.014
	200	0.9963	0.0039	1.022	1.753	0.985	0.738	4.75	4	8	35	0.014
	300	0.9955	0.0028	1.024	1.718	0.982	0.732	4.81	4	9	30	0.014
$p = 0.05$, $\delta = 1.5$	100	0.9979	0.0045	1.010	1.257	0.992	0.802	4.42	4	7	18	0.008
	200	0.9951	0.0029	1.017	1.618	0.981	0.786	4.54	4	7	30	0.009
	300	0.9948	0.0020	1.017	1.510	0.979	0.783	4.57	4	7	28	0.008
$p = 0.01$, $\delta = 1.5$	100	0.9950	0.0020	1.006	1.143	0.981	0.882	4.17	4	5	13	0.002
	200	0.9914	0.0013	1.009	1.257	0.968	0.859	4.23	4	6	24	0.004
	300	0.9903	0.0009	1.011	1.275	0.963	0.846	4.24	4	6	20	0.003

Notes: See notes to Table 1.

Table 308: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0249	1.011	1.973	1.000	0.272	6.39	4	12	26	0.079
	200	1.0000	0.0168	1.015	2.278	1.000	0.244	7.29	4	15	30	0.077
	300	1.0000	0.0141	1.017	2.577	1.000	0.192	8.16	4	18	40	0.059
$p = 0.05$, $\delta = 1$	100	1.0000	0.0176	1.008	1.651	1.000	0.378	5.69	4	10	23	0.043
	200	1.0000	0.0117	1.010	1.749	1.000	0.340	6.30	4	13	26	0.040
	300	1.0000	0.0099	1.012	2.097	1.000	0.294	6.94	4	14	34	0.030
$p = 0.01$, $\delta = 1$	100	1.0000	0.0078	1.003	1.239	1.000	0.612	4.75	4	7	18	0.009
	200	1.0000	0.0053	1.005	1.345	1.000	0.560	5.03	4	9	18	0.014
	300	1.0000	0.0045	1.005	1.432	1.000	0.524	5.34	4	10	23	0.006
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0140	1.006	1.471	1.000	0.448	5.35	4	9	20	0.028
	200	1.0000	0.0085	1.007	1.552	1.000	0.426	5.67	4	11	23	0.026
	300	1.0000	0.0069	1.008	1.713	1.000	0.404	6.04	4	12	28	0.017
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0099	1.004	1.316	1.000	0.542	4.95	4	8	20	0.016
	200	1.0000	0.0061	1.006	1.384	1.000	0.519	5.19	4	9	20	0.016
	300	1.0000	0.0050	1.006	1.491	1.000	0.500	5.47	4	10	24	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0046	1.002	1.127	1.000	0.741	4.44	4	6	17	0.002
	200	1.0000	0.0027	1.002	1.160	1.000	0.720	4.52	4	7	14	0.002
	300	1.0000	0.0023	1.003	1.222	1.000	0.684	4.69	4	8	17	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0078	1.003	1.239	1.000	0.612	4.75	4	7	18	0.009
	200	1.0000	0.0045	1.004	1.287	1.000	0.611	4.88	4	8	17	0.011
	300	1.0000	0.0035	1.004	1.326	1.000	0.597	5.02	4	9	21	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0057	1.002	1.156	1.000	0.690	4.54	4	7	18	0.003
	200	1.0000	0.0031	1.003	1.179	1.000	0.690	4.60	4	7	16	0.003
	300	1.0000	0.0025	1.003	1.234	1.000	0.667	4.75	4	8	17	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0026	1.001	1.076	1.000	0.835	4.25	4	5	14	0.001
	200	1.0000	0.0014	1.001	1.086	1.000	0.835	4.27	4	6	12	0.000
	300	1.0000	0.0013	1.002	1.128	1.000	0.797	4.37	4	6	13	0.000

Notes: See notes to Table 1.

Table 309: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0254	1.006	1.755	1.000	0.213	6.44	4	11	19	0.075
	200	1.0000	0.0176	1.008	2.088	1.000	0.153	7.44	4	14	25	0.070
	300	1.0000	0.0148	1.009	2.371	1.000	0.103	8.39	4	17	33	0.074
$p = 0.05$, $\delta = 1$	100	1.0000	0.0181	1.004	1.523	1.000	0.317	5.74	4	9	18	0.041
	200	1.0000	0.0124	1.006	1.794	1.000	0.242	6.44	4	12	23	0.041
	300	1.0000	0.0105	1.007	1.942	1.000	0.188	7.12	4	14	30	0.036
$p = 0.01$, $\delta = 1$	100	1.0000	0.0081	1.002	1.232	1.000	0.574	4.78	4	7	13	0.011
	200	1.0000	0.0055	1.003	1.390	1.000	0.488	5.08	4	8	17	0.011
	300	1.0000	0.0049	1.003	1.426	1.000	0.422	5.45	4	9	20	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0144	1.003	1.409	1.000	0.394	5.39	4	9	15	0.026
	200	1.0000	0.0091	1.004	1.595	1.000	0.343	5.79	4	10	20	0.024
	300	1.0000	0.0074	1.005	1.643	1.000	0.281	6.19	4	11	23	0.021
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0102	1.002	1.300	1.000	0.503	4.98	4	8	14	0.017
	200	1.0000	0.0064	1.003	1.443	1.000	0.450	5.25	4	8.5	18	0.012
	300	1.0000	0.0053	1.003	1.456	1.000	0.392	5.57	4	10	20	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0047	1.001	1.136	1.000	0.716	4.45	4	6	11	0.005
	200	1.0000	0.0029	1.002	1.185	1.000	0.667	4.57	4	7	15	0.001
	300	1.0000	0.0025	1.002	1.226	1.000	0.623	4.74	4	7	15	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0081	1.002	1.232	1.000	0.574	4.78	4	7	13	0.011
	200	1.0000	0.0046	1.002	1.323	1.000	0.537	4.91	4	8	16	0.009
	300	1.0000	0.0038	1.003	1.329	1.000	0.504	5.13	4	9	19	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0058	1.001	1.178	1.000	0.661	4.56	4	7	13	0.007
	200	1.0000	0.0033	1.002	1.218	1.000	0.635	4.65	4	7	16	0.003
	300	1.0000	0.0028	1.002	1.246	1.000	0.593	4.82	4	8	16	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0027	1.001	1.083	1.000	0.808	4.26	4	6	9	0.001
	200	1.0000	0.0016	1.001	1.108	1.000	0.782	4.32	4	6	10	0.000
	300	1.0000	0.0013	1.001	1.122	1.000	0.769	4.38	4	6	14	0.001

Notes: See notes to Table 1.

Table 310: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9899	0.0123	1.038	1.825	0.965	0.562	5.14	4	10	24	0.063
	200	0.9838	0.0081	1.052	2.118	0.943	0.513	5.52	4	11	31	0.079
	300	0.9798	0.0070	1.071	3.650	0.932	0.505	5.98	4	15	53	0.092
$p = 0.05$, $\delta = 1$	100	0.9854	0.0083	1.026	1.536	0.953	0.655	4.74	4	8	22	0.032
	200	0.9785	0.0054	1.036	1.789	0.928	0.593	4.97	4	9	30	0.056
	300	0.9749	0.0047	1.047	2.757	0.918	0.590	5.28	3	11	43	0.053
$p = 0.01$, $\delta = 1$	100	0.9734	0.0032	1.013	1.193	0.920	0.783	4.20	3	6	17	0.010
	200	0.9625	0.0021	1.018	1.335	0.887	0.726	4.26	3	6	25	0.013
	300	0.9558	0.0020	1.025	1.637	0.862	0.701	4.40	3	7	30	0.017
$p = 0.1$, $\delta = 1.25$	100	0.9834	0.0064	1.022	1.414	0.947	0.700	4.55	4	7.5	21	0.024
	200	0.9729	0.0037	1.028	1.562	0.912	0.659	4.62	3	8	28	0.036
	300	0.9676	0.0030	1.034	1.944	0.896	0.666	4.76	3	9	39	0.031
$p = 0.05$, $\delta = 1.25$	100	0.9781	0.0042	1.016	1.283	0.933	0.755	4.32	3	6	18	0.017
	200	0.9655	0.0025	1.020	1.411	0.893	0.706	4.35	3	7	26	0.022
	300	0.9581	0.0021	1.026	1.744	0.868	0.694	4.47	3	7	31	0.022
$p = 0.01$, $\delta = 1.25$	100	0.9584	0.0016	1.012	1.157	0.882	0.808	3.99	3	5	12	0.004
	200	0.9444	0.0010	1.013	1.209	0.843	0.759	3.97	3	5	14	0.007
	300	0.9354	0.0010	1.016	1.310	0.812	0.721	4.03	3	5	21	0.008
$p = 0.1$, $\delta = 1.5$	100	0.9734	0.0032	1.013	1.193	0.920	0.783	4.20	3	6	17	0.010
	200	0.9585	0.0017	1.016	1.289	0.879	0.744	4.16	3	6	22	0.011
	300	0.9478	0.0015	1.020	1.473	0.841	0.710	4.24	3	6	27	0.015
$p = 0.05$, $\delta = 1.5$	100	0.9649	0.0022	1.012	1.171	0.897	0.796	4.07	3	5	16	0.004
	200	0.9491	0.0011	1.014	1.216	0.854	0.757	4.01	3	5	15	0.007
	300	0.9381	0.0010	1.017	1.319	0.819	0.724	4.06	3	6	22	0.010
$p = 0.01$, $\delta = 1.5$	100	0.9411	0.0009	1.012	1.178	0.841	0.799	3.85	2.5	4	11	0.003
	200	0.9206	0.0005	1.015	1.222	0.790	0.745	3.77	2	4	12	0.005
	300	0.9080	0.0005	1.017	1.295	0.746	0.703	3.77	2	4	17	0.006

Notes: See notes to Table 1.

Table 311: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0153	1.009	1.627	1.000	0.401	5.47	4	9	17	0.066
	200	1.0000	0.0099	1.011	1.787	1.000	0.371	5.94	4	11	26	0.057
	300	1.0000	0.0078	1.012	2.045	1.000	0.334	6.30	4	13	34	0.053
$p = 0.05$, $\delta = 1$	100	1.0000	0.0100	1.007	1.439	1.000	0.525	4.96	4	8	15	0.039
	200	1.0000	0.0067	1.007	1.558	1.000	0.494	5.32	4	9.5	23	0.031
	300	1.0000	0.0051	1.009	1.720	1.000	0.459	5.52	4	10	30	0.028
$p = 0.01$, $\delta = 1$	100	1.0000	0.0040	1.003	1.190	1.000	0.753	4.38	4	6	11	0.013
	200	1.0000	0.0028	1.004	1.234	1.000	0.717	4.54	4	7	14	0.008
	300	1.0000	0.0021	1.004	1.311	1.000	0.700	4.63	4	7	21	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0076	1.005	1.338	1.000	0.603	4.73	4	7	12	0.027
	200	1.0000	0.0047	1.006	1.392	1.000	0.597	4.93	4	8	19	0.015
	300	1.0000	0.0034	1.007	1.527	1.000	0.583	5.00	4	8	26	0.017
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0053	1.004	1.236	1.000	0.695	4.50	4	6	12	0.016
	200	1.0000	0.0032	1.004	1.276	1.000	0.684	4.64	4	7	17	0.010
	300	1.0000	0.0023	1.005	1.332	1.000	0.681	4.69	4	7	21	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0021	1.002	1.107	1.000	0.853	4.20	4	5	8	0.005
	200	1.0000	0.0013	1.002	1.103	1.000	0.847	4.25	4	6	13	0.001
	300	1.0000	0.0010	1.002	1.158	1.000	0.826	4.29	4	6	16	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0040	1.003	1.190	1.000	0.753	4.38	4	6	11	0.013
	200	1.0000	0.0023	1.003	1.187	1.000	0.759	4.44	4	6	14	0.005
	300	1.0000	0.0016	1.003	1.242	1.000	0.754	4.47	4	6	19	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0028	1.002	1.133	1.000	0.816	4.27	4	6	9	0.008
	200	1.0000	0.0015	1.002	1.126	1.000	0.821	4.30	4	6	14	0.002
	300	1.0000	0.0011	1.002	1.171	1.000	0.812	4.32	4	6	16	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0011	1.001	1.059	1.000	0.913	4.11	4	5	7	0.002
	200	0.9999	0.0006	1.001	1.053	1.000	0.912	4.12	4	5	10	0.000
	300	1.0000	0.0005	1.001	1.085	1.000	0.906	4.14	4	5	16	0.001

Notes: See notes to Table 1.

Table 312: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0159	1.005	1.660	1.000	0.333	5.53	4	9	15	0.061
	200	1.0000	0.0103	1.007	1.807	1.000	0.295	6.02	4	10	31	0.063
	300	1.0000	0.0082	1.008	1.892	1.000	0.268	6.44	4	11	25	0.068
$p = 0.05$, $\delta = 1$	100	1.0000	0.0107	1.003	1.477	1.000	0.482	5.03	4	8	15	0.031
	200	1.0000	0.0068	1.005	1.537	1.000	0.420	5.34	4	9	23	0.033
	300	1.0000	0.0055	1.006	1.627	1.000	0.375	5.63	4	9	19	0.039
$p = 0.01$, $\delta = 1$	100	1.0000	0.0044	1.002	1.218	1.000	0.726	4.42	4	6	11	0.008
	200	1.0000	0.0027	1.002	1.240	1.000	0.693	4.54	4	7	17	0.008
	300	1.0000	0.0022	1.003	1.288	1.000	0.637	4.66	4	7	13	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0083	1.003	1.372	1.000	0.561	4.79	4	7	13	0.019
	200	1.0000	0.0047	1.003	1.380	1.000	0.544	4.93	4	8	20	0.018
	300	1.0000	0.0037	1.004	1.443	1.000	0.499	5.09	4	8	16	0.023
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0056	1.002	1.274	1.000	0.670	4.54	4	6	11	0.013
	200	1.0000	0.0032	1.002	1.279	1.000	0.658	4.63	4	7	18	0.013
	300	1.0000	0.0025	1.003	1.311	1.000	0.611	4.74	4	7	13	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0025	1.001	1.145	1.000	0.825	4.24	4	5	9	0.002
	200	1.0000	0.0013	1.001	1.128	1.000	0.821	4.26	4	6	13	0.002
	300	1.0000	0.0010	1.001	1.150	1.000	0.800	4.29	4	6	10	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0044	1.002	1.218	1.000	0.726	4.42	4	6	11	0.008
	200	1.0000	0.0023	1.002	1.206	1.000	0.732	4.44	4	6	16	0.006
	300	1.0000	0.0016	1.002	1.228	1.000	0.714	4.48	4	6	13	0.006
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0031	1.001	1.160	1.000	0.789	4.30	4	6	10	0.003
	200	1.0000	0.0015	1.001	1.143	1.000	0.795	4.30	4	6	14	0.002
	300	1.0000	0.0011	1.001	1.171	1.000	0.785	4.32	4	6	11	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0013	1.001	1.082	1.000	0.904	4.12	4	5	9	0.001
	200	1.0000	0.0006	1.001	1.071	1.000	0.900	4.13	4	5	10	0.001
	300	1.0000	0.0004	1.001	1.079	1.000	0.894	4.13	4	5	8	0.000

Notes: See notes to Table 1.

Table 313: Monte Carlo findings for DGPI(b)

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.8860	0.0075	1.032	1.591	0.721	0.479	4.26	2	7	22	0.071
	200	0.8561	0.0046	1.041	1.839	0.655	0.440	4.33	1	8	31	0.058
	300	0.8339	0.0034	1.047	2.875	0.634	0.406	4.34	1	9	60	0.070
$p = 0.05$, $\delta = 1$	100	0.8538	0.0047	1.023	1.394	0.660	0.495	3.86	1	6	16	0.043
	200	0.8224	0.0031	1.032	1.557	0.605	0.450	3.89	1	7	28	0.043
	300	0.7986	0.0021	1.035	1.841	0.567	0.415	3.83	1	7	48	0.038
$p = 0.01$, $\delta = 1$	100	0.7671	0.0017	1.021	1.168	0.516	0.456	3.23	0	5	11	0.014
	200	0.7394	0.0011	1.026	1.201	0.492	0.433	3.17	0	5	17	0.007
	300	0.7123	0.0008	1.029	1.356	0.446	0.388	3.09	0	5	42	0.012
$p = 0.1$, $\delta = 1.25$	100	0.8326	0.0033	1.021	1.311	0.621	0.502	3.65	1	6	16	0.029
	200	0.7919	0.0020	1.026	1.371	0.561	0.459	3.57	1	6	22	0.022
	300	0.7590	0.0013	1.030	1.473	0.511	0.415	3.43	0	6	44	0.025
$p = 0.05$, $\delta = 1.25$	100	0.7955	0.0022	1.019	1.184	0.559	0.481	3.39	1	5	13	0.018
	200	0.7554	0.0013	1.027	1.268	0.517	0.445	3.28	0	5	19	0.012
	300	0.7215	0.0009	1.029	1.378	0.458	0.395	3.15	0	5	43	0.016
$p = 0.01$, $\delta = 1.25$	100	0.7015	0.0007	1.025	1.147	0.429	0.403	2.88	0	4	9	0.006
	200	0.6675	0.0004	1.028	1.171	0.398	0.379	2.76	0	4	10	0.002
	300	0.6340	0.0004	1.035	1.262	0.355	0.330	2.64	0	4	33	0.005
$p = 0.1$, $\delta = 1.5$	100	0.7671	0.0017	1.021	1.168	0.516	0.456	3.23	0	5	11	0.014
	200	0.7209	0.0009	1.026	1.203	0.467	0.422	3.06	0	5	16	0.007
	300	0.6841	0.0006	1.030	1.322	0.412	0.369	2.91	0	5	38	0.011
$p = 0.05$, $\delta = 1.5$	100	0.7270	0.0010	1.023	1.134	0.461	0.427	3.00	0	4	10	0.006
	200	0.6843	0.0005	1.028	1.173	0.422	0.397	2.84	0	4	11	0.004
	300	0.6445	0.0004	1.034	1.278	0.364	0.338	2.70	0	4	34	0.007
$p = 0.01$, $\delta = 1.5$	100	0.6351	0.0004	1.031	1.175	0.346	0.334	2.58	0	4	7	0.003
	200	0.5891	0.0002	1.039	1.209	0.311	0.301	2.40	0	4	8	0.000
	300	0.5529	0.0002	1.045	1.280	0.272	0.262	2.26	0	4	27	0.003

Notes: See notes to Table 1.

Table 314: Monte Carlo findings for DGPI(b)

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9998	0.0075	1.007	1.510	0.999	0.593	4.72	4	7	14	0.055
	200	1.0000	0.0048	1.009	1.622	1.000	0.548	4.95	4	8	19	0.053
	300	0.9999	0.0038	1.010	1.760	1.000	0.535	5.13	4	9	24	0.053
$p = 0.05$, $\delta = 1$	100	0.9998	0.0046	1.004	1.346	0.999	0.711	4.44	4	6	13	0.031
	200	1.0000	0.0030	1.006	1.415	1.000	0.668	4.59	4	7	15	0.025
	300	0.9998	0.0024	1.007	1.511	0.999	0.651	4.72	4	8	21	0.030
$p = 0.01$, $\delta = 1$	100	0.9996	0.0015	1.002	1.149	0.999	0.881	4.15	4	5	10	0.008
	200	0.9993	0.0010	1.003	1.190	0.997	0.856	4.19	4	5	11	0.006
	300	0.9991	0.0009	1.003	1.238	0.997	0.831	4.25	4	6	14	0.008
$p = 0.1$, $\delta = 1.25$	100	0.9998	0.0034	1.003	1.273	0.999	0.774	4.32	4	6	11	0.021
	200	0.9999	0.0019	1.004	1.288	1.000	0.760	4.37	4	6	13	0.013
	300	0.9994	0.0016	1.005	1.374	0.998	0.741	4.46	4	6	18	0.021
$p = 0.05$, $\delta = 1.25$	100	0.9998	0.0021	1.002	1.191	0.999	0.845	4.20	4	5	10	0.013
	200	0.9995	0.0012	1.003	1.219	0.998	0.833	4.23	4	5	13	0.007
	300	0.9991	0.0010	1.004	1.251	0.997	0.817	4.28	4	6	15	0.009
$p = 0.01$, $\delta = 1.25$	100	0.9994	0.0007	1.001	1.084	0.998	0.942	4.07	4	5	9	0.002
	200	0.9985	0.0004	1.001	1.089	0.994	0.932	4.07	4	5	8	0.000
	300	0.9984	0.0004	1.002	1.122	0.994	0.914	4.10	4	5	12	0.002
$p = 0.1$, $\delta = 1.5$	100	0.9996	0.0015	1.002	1.149	0.999	0.881	4.15	4	5	10	0.008
	200	0.9991	0.0008	1.002	1.155	0.997	0.875	4.16	4	5	9	0.004
	300	0.9990	0.0006	1.002	1.173	0.996	0.877	4.18	4	5	14	0.004
$p = 0.05$, $\delta = 1.5$	100	0.9995	0.0009	1.001	1.093	0.998	0.927	4.09	4	5	9	0.003
	200	0.9988	0.0005	1.002	1.109	0.995	0.917	4.09	4	5	9	0.000
	300	0.9986	0.0004	1.002	1.127	0.995	0.908	4.12	4	5	12	0.002
$p = 0.01$, $\delta = 1.5$	100	0.9988	0.0004	1.000	1.036	0.995	0.966	4.03	4	4	8	0.000
	200	0.9969	0.0001	1.001	1.048	0.988	0.962	4.02	4	4	7	0.000
	300	0.9961	0.0002	1.001	1.093	0.987	0.948	4.03	4	4	8	0.001

Notes: See notes to Table 1.

Table 315: Monte Carlo findings for DGPI(b)

$T = 500$, $R^2 = 30\%$, NG-SU (non-Gaussian innovations with serially uncorrelated covariates).

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0080	1.004	1.483	1.000	0.557	4.76	4	7	15	0.045
	200	1.0000	0.0048	1.005	1.574	1.000	0.513	4.93	4	8	14	0.055
	300	1.0000	0.0038	1.006	1.721	1.000	0.467	5.12	4	8	21	0.049
$p = 0.05$, $\delta = 1$	100	1.0000	0.0049	1.003	1.328	1.000	0.680	4.47	4	6	10	0.025
	200	1.0000	0.0030	1.003	1.397	1.000	0.641	4.59	4	7	12	0.028
	300	1.0000	0.0023	1.004	1.497	1.000	0.605	4.69	4	7	15	0.022
$p = 0.01$, $\delta = 1$	100	1.0000	0.0016	1.001	1.134	1.000	0.870	4.16	4	5	8	0.006
	200	1.0000	0.0010	1.001	1.165	1.000	0.849	4.20	4	5	9	0.004
	300	1.0000	0.0008	1.002	1.227	1.000	0.825	4.23	4	5	10	0.006
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0035	1.002	1.242	1.000	0.756	4.34	4	6	8	0.014
	200	1.0000	0.0020	1.002	1.300	1.000	0.734	4.39	4	6	10	0.020
	300	1.0000	0.0015	1.003	1.353	1.000	0.717	4.43	4	6	13	0.012
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0023	1.001	1.172	1.000	0.826	4.22	4	5	8	0.008
	200	1.0000	0.0012	1.002	1.187	1.000	0.823	4.24	4	5	9	0.006
	300	1.0000	0.0009	1.002	1.247	1.000	0.808	4.26	4	5	10	0.007
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0007	1.000	1.074	1.000	0.935	4.07	4	5	7	0.003
	200	1.0000	0.0005	1.001	1.074	1.000	0.924	4.09	4	5	9	0.001
	300	1.0000	0.0003	1.001	1.099	1.000	0.920	4.09	4	5	7	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0016	1.001	1.134	1.000	0.870	4.16	4	5	8	0.006
	200	1.0000	0.0008	1.001	1.144	1.000	0.871	4.16	4	5	9	0.003
	300	1.0000	0.0005	1.001	1.165	1.000	0.877	4.15	4	5	8	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0011	1.001	1.091	1.000	0.908	4.10	4	5	8	0.003
	200	1.0000	0.0006	1.001	1.109	1.000	0.905	4.12	4	5	9	0.002
	300	1.0000	0.0003	1.001	1.104	1.000	0.913	4.10	4	5	7	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0004	1.000	1.048	1.000	0.970	4.03	4	4	7	0.001
	200	1.0000	0.0002	1.000	1.038	1.000	0.966	4.04	4	4	7	0.001
	300	1.0000	0.0001	1.000	1.045	1.000	0.966	4.04	4	4	6	0.001

Notes: See notes to Table 1.

Table 316: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9995	0.0226	1.106	89.143	0.998	0.581	6.17	4	14	77	0.070
	200	0.9995	0.0162	1.272	138.886	0.998	0.568	7.16	4	18	192	0.086
	300	0.9988	0.0178	1.478	219.666	0.995	0.528	9.27	4	23	274	0.159
$p = 0.05$, $\delta = 1$	100	0.9993	0.0163	1.073	64.697	0.997	0.665	5.56	4	11	74	0.041
	200	0.9993	0.0116	1.192	117.496	0.997	0.657	6.27	4	13	190	0.057
	300	0.9979	0.0127	1.305	130.993	0.992	0.612	7.74	4	17	274	0.091
$p = 0.01$, $\delta = 1$	100	0.9979	0.0078	1.038	49.962	0.992	0.808	4.74	4	7	71	0.017
	200	0.9979	0.0055	1.111	260.616	0.992	0.803	5.07	4	8	192	0.021
	300	0.9963	0.0063	1.209	138.793	0.985	0.759	5.84	4	9	261	0.033
$p = 0.1$, $\delta = 1.25$	100	0.9985	0.0133	1.058	51.469	0.995	0.710	5.27	4	9	72	0.031
	200	0.9989	0.0087	1.151	108.992	0.996	0.723	5.70	4	11	193	0.035
	300	0.9974	0.0095	1.251	150.486	0.990	0.683	6.79	4	13	268	0.063
$p = 0.05$, $\delta = 1.25$	100	0.9979	0.0095	1.042	46.578	0.992	0.774	4.90	4	8	72	0.020
	200	0.9985	0.0065	1.129	117.988	0.994	0.788	5.26	4	9	189	0.027
	300	0.9965	0.0069	1.164	133.134	0.986	0.744	6.04	4	10	262	0.040
$p = 0.01$, $\delta = 1.25$	100	0.9968	0.0047	1.022	21.640	0.988	0.873	4.44	4	6	65	0.008
	200	0.9956	0.0027	1.053	67.451	0.983	0.869	4.52	4	6	88	0.006
	300	0.9941	0.0031	1.109	90.440	0.978	0.842	4.91	4	6	261	0.013
$p = 0.1$, $\delta = 1.5$	100	0.9979	0.0078	1.038	49.962	0.992	0.808	4.74	4	7	71	0.017
	200	0.9975	0.0045	1.335	680.910	0.990	0.822	4.87	4	7	182	0.014
	300	0.9956	0.0047	1.137	87.383	0.983	0.797	5.37	4	8	261	0.021
$p = 0.05$, $\delta = 1.5$	100	0.9971	0.0057	1.025	23.892	0.989	0.853	4.53	4	6	66	0.009
	200	0.9961	0.0031	1.070	89.491	0.985	0.859	4.60	4	6	88	0.007
	300	0.9943	0.0034	1.103	91.489	0.978	0.833	4.98	4	6	269	0.015
$p = 0.01$, $\delta = 1.5$	100	0.9941	0.0031	1.014	17.180	0.978	0.901	4.27	4	5	62	0.007
	200	0.9923	0.0016	1.022	16.512	0.971	0.901	4.27	4	5	67	0.005
	300	0.9909	0.0020	1.105	102.410	0.966	0.878	4.54	4	5	268	0.015

Notes: See notes to Table 1.

Table 317: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0308	1.014	17.560	1.000	0.417	6.96	4	19	66	0.063
	200	1.0000	0.0224	1.028	47.048	1.000	0.388	8.40	4	28	126	0.059
	300	1.0000	0.0168	1.049	109.056	1.000	0.366	8.98	4	23	195	0.064
$p = 0.05$, $\delta = 1$	100	1.0000	0.0222	1.010	15.189	1.000	0.517	6.13	4	15	64	0.040
	200	1.0000	0.0162	1.019	33.793	1.000	0.489	7.18	4	20	114	0.032
	300	1.0000	0.0124	1.034	84.364	1.000	0.458	7.68	4	17	185	0.037
$p = 0.01$, $\delta = 1$	100	1.0000	0.0103	1.004	10.898	1.000	0.719	4.99	4	9	57	0.006
	200	1.0000	0.0078	1.009	17.118	1.000	0.680	5.54	4	11	97	0.005
	300	1.0000	0.0063	1.017	42.793	1.000	0.660	5.88	4	10	163	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0179	1.008	13.612	1.000	0.582	5.72	4	13	62	0.024
	200	1.0000	0.0121	1.013	24.537	1.000	0.575	6.36	4	15	108	0.015
	300	1.0000	0.0091	1.025	63.092	1.000	0.556	6.68	4	13	178	0.018
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0128	1.005	10.799	1.000	0.664	5.23	4	10	58	0.013
	200	1.0000	0.0089	1.009	18.707	1.000	0.649	5.74	4	11	101	0.005
	300	1.0000	0.0068	1.018	44.388	1.000	0.643	6.02	4	10	165	0.014
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0060	1.003	6.450	1.000	0.815	4.57	4	6	50	0.001
	200	1.0000	0.0042	1.004	10.193	1.000	0.799	4.83	4	7	82	0.002
	300	1.0000	0.0035	1.009	27.649	1.000	0.782	5.05	4	7	142	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0103	1.004	10.898	1.000	0.719	4.99	4	9	57	0.006
	200	1.0000	0.0067	1.008	15.009	1.000	0.717	5.31	4	9.5	93	0.003
	300	1.0000	0.0050	1.014	35.970	1.000	0.710	5.49	4	8	156	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0075	1.003	6.914	1.000	0.784	4.72	4	7	53	0.003
	200	1.0000	0.0048	1.005	10.962	1.000	0.774	4.94	4	8	84	0.003
	300	1.0000	0.0038	1.010	27.850	1.000	0.769	5.12	4	7	145	0.004
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0035	1.001	4.020	1.000	0.881	4.33	4	5	46	0.000
	200	1.0000	0.0024	1.002	4.694	1.000	0.869	4.46	4	6	62	0.000
	300	1.0000	0.0020	1.004	15.414	1.000	0.861	4.61	4	6	116	0.000

Notes: See notes to Table 1.

Table 318: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	$\text{rRMSE}_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0314	1.007	8.851	1.000	0.386	7.01	4	18	68	0.058
	200	1.0000	0.0243	1.013	28.646	1.000	0.328	8.76	4	25	126	0.084
	300	1.0000	0.0194	1.018	41.970	1.000	0.301	9.74	4	29	180	0.076
$p = 0.05$, $\delta = 1$	100	1.0000	0.0223	1.005	6.922	1.000	0.489	6.14	4	14	65	0.030
	200	1.0000	0.0176	1.009	21.328	1.000	0.425	7.45	4	19	115	0.042
	300	1.0000	0.0139	1.013	31.474	1.000	0.413	8.11	4	22	167	0.035
$p = 0.01$, $\delta = 1$	100	1.0000	0.0105	1.002	4.561	1.000	0.698	5.01	4	8	60	0.002
	200	1.0000	0.0086	1.004	11.764	1.000	0.629	5.69	4	10	103	0.011
	300	1.0000	0.0065	1.005	13.966	1.000	0.626	5.93	4	10	140	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0182	1.004	6.072	1.000	0.556	5.75	4	12	64	0.017
	200	1.0000	0.0133	1.006	18.165	1.000	0.516	6.60	4	15	114	0.019
	300	1.0000	0.0099	1.008	21.676	1.000	0.509	6.94	4	14	160	0.018
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0131	1.002	4.799	1.000	0.646	5.26	4	9	62	0.006
	200	1.0000	0.0098	1.005	13.532	1.000	0.601	5.92	4	11	107	0.013
	300	1.0000	0.0072	1.006	15.410	1.000	0.598	6.12	4	12	148	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0064	1.001	3.462	1.000	0.794	4.61	4	6	58	0.001
	200	1.0000	0.0048	1.002	6.033	1.000	0.760	4.94	4	7	86	0.003
	300	1.0000	0.0033	1.002	6.870	1.000	0.765	4.97	4	7	117	0.000
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0105	1.002	4.561	1.000	0.698	5.01	4	8	60	0.002
	200	1.0000	0.0074	1.004	9.105	1.000	0.665	5.45	4	9	99	0.005
	300	1.0000	0.0051	1.004	10.936	1.000	0.686	5.50	4	9	136	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0078	1.002	4.042	1.000	0.763	4.75	4	7	59	0.001
	200	1.0000	0.0055	1.003	7.100	1.000	0.735	5.08	4	8	89	0.003
	300	1.0000	0.0036	1.003	7.409	1.000	0.750	5.07	4	7	120	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0040	1.001	3.304	1.000	0.868	4.38	4	5	56	0.000
	200	1.0000	0.0027	1.001	3.283	1.000	0.851	4.54	4	6	68	0.001
	300	1.0000	0.0016	1.001	2.670	1.000	0.870	4.49	4	6	85	0.000

Notes: See notes to Table 1.

Table 319: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9901	0.0167	1.076	32.017	0.965	0.640	5.57	4	12	67	0.060
	200	0.9890	0.0116	1.261	158.170	0.962	0.635	6.23	4	13	188	0.084
	300	0.9816	0.0105	1.306	147.668	0.937	0.605	7.04	4	14	271	0.108
$p = 0.05$, $\delta = 1$	100	0.9849	0.0117	1.053	27.876	0.948	0.720	5.06	4	9	65	0.035
	200	0.9836	0.0078	1.140	118.377	0.946	0.702	5.45	4	10	187	0.047
	300	0.9746	0.0067	1.612	886.986	0.915	0.660	5.87	3	11	266	0.060
$p = 0.01$, $\delta = 1$	100	0.9713	0.0051	1.024	20.422	0.905	0.799	4.37	3	6	58	0.006
	200	0.9696	0.0035	1.084	54.377	0.906	0.780	4.57	3	6	183	0.019
	300	0.9574	0.0029	1.066	48.639	0.866	0.737	4.69	3	6	252	0.019
$p = 0.1$, $\delta = 1.25$	100	0.9815	0.0093	1.038	21.266	0.938	0.750	4.82	4	8	63	0.025
	200	0.9790	0.0055	1.153	186.511	0.933	0.743	5.00	3	8	178	0.030
	300	0.9679	0.0046	1.163	96.889	0.895	0.708	5.23	3	8	264	0.037
$p = 0.05$, $\delta = 1.25$	100	0.9764	0.0064	1.030	19.640	0.921	0.788	4.52	3	6.5	62	0.013
	200	0.9730	0.0040	1.101	57.965	0.915	0.774	4.68	3	7	183	0.022
	300	0.9604	0.0031	1.074	54.891	0.876	0.743	4.77	3	6.5	261	0.020
$p = 0.01$, $\delta = 1.25$	100	0.9608	0.0029	1.017	6.406	0.878	0.814	4.12	3	5	48	0.002
	200	0.9510	0.0019	1.077	43.359	0.852	0.785	4.18	3	5	184	0.009
	300	0.9364	0.0017	1.069	60.437	0.812	0.748	4.26	3	5	272	0.008
$p = 0.1$, $\delta = 1.5$	100	0.9713	0.0051	1.024	20.422	0.905	0.799	4.37	3	6	58	0.006
	200	0.9646	0.0029	1.061	58.686	0.891	0.779	4.43	3	6	185	0.014
	300	0.9505	0.0023	1.053	32.152	0.848	0.751	4.49	3	5	255	0.017
$p = 0.05$, $\delta = 1.5$	100	0.9653	0.0037	1.019	13.188	0.890	0.809	4.21	3	5	55	0.004
	200	0.9548	0.0021	1.061	52.219	0.863	0.783	4.24	3	5	183	0.012
	300	0.9399	0.0018	1.062	49.525	0.819	0.749	4.30	3	5	258	0.014
$p = 0.01$, $\delta = 1.5$	100	0.9425	0.0017	1.015	5.060	0.835	0.797	3.94	3	4	42	0.000
	200	0.9314	0.0011	1.066	44.385	0.805	0.767	3.95	2	4	178	0.006
	300	0.9121	0.0011	1.046	46.880	0.761	0.722	3.96	2	4	269	0.007

Notes: See notes to Table 1.

Table 320: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	1.0000	0.0197	1.010	8.106	1.000	0.549	5.89	4	13	57	0.061
	200	1.0000	0.0141	1.020	103.979	1.000	0.523	6.77	4	16	146	0.053
	300	1.0000	0.0110	1.030	66.412	1.000	0.498	7.25	4	17	175	0.055
$p = 0.05$, $\delta = 1$	100	1.0000	0.0133	1.007	5.704	1.000	0.654	5.27	4	10	51	0.031
	200	1.0000	0.0099	1.013	98.943	1.000	0.615	5.94	4	11	144	0.030
	300	1.0000	0.0076	1.019	45.439	1.000	0.618	6.25	4	13	162	0.028
$p = 0.01$, $\delta = 1$	100	1.0000	0.0053	1.003	2.637	1.000	0.825	4.51	4	6	35	0.008
	200	1.0000	0.0046	1.005	74.831	1.000	0.794	4.90	4	7	134	0.004
	300	1.0000	0.0033	1.008	19.918	1.000	0.794	4.98	4	7	129	0.006
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0103	1.005	4.357	1.000	0.710	4.98	4	8	45	0.018
	200	1.0000	0.0073	1.010	98.418	1.000	0.689	5.44	4	9	144	0.016
	300	1.0000	0.0052	1.012	30.973	1.000	0.704	5.53	4	9	146	0.014
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0070	1.003	3.550	1.000	0.784	4.67	4	7	40	0.009
	200	1.0000	0.0052	1.006	78.790	1.000	0.762	5.03	4	7	136	0.007
	300	1.0000	0.0036	1.009	22.431	1.000	0.775	5.08	4	8	134	0.007
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0028	1.001	1.525	1.000	0.890	4.26	4	5	31	0.004
	200	1.0000	0.0025	1.002	45.610	1.000	0.886	4.50	4	5.5	127	0.001
	300	1.0000	0.0017	1.003	6.664	1.000	0.885	4.50	4	5	105	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0053	1.003	2.637	1.000	0.825	4.51	4	6	35	0.008
	200	1.0000	0.0039	1.004	69.490	1.000	0.828	4.76	4	6	131	0.004
	300	1.0000	0.0026	1.005	13.396	1.000	0.827	4.76	4	6	120	0.003
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0036	1.002	2.794	1.000	0.866	4.34	4	6	31	0.006
	200	1.0000	0.0028	1.003	63.600	1.000	0.873	4.55	4	6	128	0.002
	300	1.0000	0.0018	1.003	8.181	1.000	0.875	4.54	4	5	109	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0015	1.001	1.263	1.000	0.930	4.14	4	5	22	0.001
	200	1.0000	0.0015	1.001	12.007	1.000	0.934	4.29	4	5	119	0.000
	300	1.0000	0.0008	1.001	3.656	1.000	0.939	4.25	4	5	81	0.001

Notes: See notes to Table 1.

Table 321: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0193	1.005	5.273	1.000	0.523	5.85	4	13	62	0.059
	200	1.0000	0.0135	1.009	18.826	1.000	0.502	6.65	4	15	121	0.061
	300	1.0000	0.0121	1.014	68.328	1.000	0.450	7.58	4	16	234	0.068
$p = 0.05$, $\delta = 1$	100	1.0000	0.0127	1.003	4.009	1.000	0.645	5.22	4	9.5	57	0.033
	200	1.0000	0.0092	1.006	13.087	1.000	0.616	5.81	4	10	109	0.034
	300	1.0000	0.0085	1.010	58.718	1.000	0.583	6.52	4	12	224	0.034
$p = 0.01$, $\delta = 1$	100	1.0000	0.0052	1.001	2.439	1.000	0.824	4.50	4	6	44	0.008
	200	1.0000	0.0039	1.002	6.545	1.000	0.792	4.76	4	7	88	0.009
	300	1.0000	0.0043	1.005	33.658	1.000	0.775	5.26	4	7	211	0.004
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0098	1.003	3.675	1.000	0.710	4.94	4	8	55	0.021
	200	1.0000	0.0065	1.004	10.471	1.000	0.697	5.28	4	8	102	0.022
	300	1.0000	0.0062	1.007	42.626	1.000	0.685	5.83	4	9	217	0.014
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0067	1.002	3.224	1.000	0.783	4.64	4	7	50	0.013
	200	1.0000	0.0045	1.002	7.416	1.000	0.763	4.89	4	7	93	0.013
	300	1.0000	0.0046	1.005	34.622	1.000	0.756	5.36	4	7	211	0.006
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0026	1.001	1.843	1.000	0.898	4.25	4	5	35	0.001
	200	1.0000	0.0018	1.001	3.274	1.000	0.879	4.36	4	5	67	0.002
	300	1.0000	0.0025	1.003	24.180	1.000	0.868	4.75	4	5.5	189	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0052	1.001	2.439	1.000	0.824	4.50	4	6	44	0.008
	200	1.0000	0.0032	1.002	5.776	1.000	0.819	4.63	4	6	82	0.005
	300	1.0000	0.0035	1.004	30.997	1.000	0.818	5.03	4	6	203	0.002
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0034	1.001	2.048	1.000	0.873	4.33	4	5	36	0.004
	200	1.0000	0.0022	1.001	3.650	1.000	0.859	4.42	4	5	72	0.003
	300	1.0000	0.0027	1.003	25.544	1.000	0.860	4.79	4	6	194	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0013	1.000	1.641	1.000	0.939	4.13	4	5	30	0.001
	200	1.0000	0.0009	1.001	1.563	1.000	0.934	4.17	4	5	48	0.000
	300	1.0000	0.0016	1.002	17.295	1.000	0.922	4.48	4	5	175	0.000

Notes: See notes to Table 1.

Table 322: Monte Carlo findings for DGPI(c)

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.8768	0.0097	1.046	21.106	0.690	0.527	4.44	2	8	64	0.047
	200	0.8580	0.0070	1.231	218.214	0.662	0.479	4.81	1	9	189	0.069
	300	0.8293	0.0033	1.048	8.909	0.613	0.455	4.28	1	8	73	0.045
$p = 0.05$, $\delta = 1$	100	0.8459	0.0062	1.030	10.652	0.637	0.525	3.98	1	6	57	0.030
	200	0.8234	0.0046	1.068	61.826	0.605	0.489	4.19	1	7	185	0.040
	300	0.7971	0.0020	1.036	6.249	0.559	0.450	3.80	1	7	59	0.029
$p = 0.01$, $\delta = 1$	100	0.7643	0.0024	1.021	3.659	0.522	0.480	3.29	0	4	44	0.008
	200	0.7394	0.0016	1.037	16.456	0.486	0.437	3.27	0	5	68	0.010
	300	0.7128	0.0007	1.026	1.576	0.443	0.402	3.05	0	5	34	0.007
$p = 0.1$, $\delta = 1.25$	100	0.8254	0.0046	1.026	7.935	0.601	0.518	3.75	1	5	54	0.019
	200	0.7920	0.0028	1.047	43.565	0.568	0.485	3.72	1	5.5	82	0.020
	300	0.7619	0.0012	1.027	2.806	0.512	0.439	3.41	0	5	45	0.016
$p = 0.05$, $\delta = 1.25$	100	0.7886	0.0031	1.022	5.167	0.557	0.502	3.46	1	5	49	0.012
	200	0.7548	0.0019	1.034	20.260	0.512	0.453	3.39	0	5	76	0.012
	300	0.7228	0.0008	1.026	1.730	0.459	0.412	3.12	0	5	36	0.009
$p = 0.01$, $\delta = 1.25$	100	0.6949	0.0013	1.025	2.090	0.421	0.401	2.90	0	4	37	0.002
	200	0.6689	0.0007	1.036	3.210	0.407	0.382	2.81	0	4	40	0.005
	300	0.6301	0.0003	1.033	1.227	0.359	0.342	2.60	0	4	22	0.003
$p = 0.1$, $\delta = 1.5$	100	0.7643	0.0024	1.021	3.659	0.522	0.480	3.29	0	4	44	0.008
	200	0.7224	0.0013	1.036	15.357	0.465	0.422	3.14	0	5	62	0.009
	300	0.6794	0.0005	1.028	1.356	0.406	0.378	2.85	0	4	27	0.004
$p = 0.05$, $\delta = 1.5$	100	0.7265	0.0016	1.022	2.472	0.465	0.439	3.06	0	4	39	0.005
	200	0.6848	0.0008	1.034	3.161	0.421	0.392	2.89	0	4	45	0.006
	300	0.6401	0.0003	1.032	1.233	0.367	0.348	2.65	0	4	22	0.003
$p = 0.01$, $\delta = 1.5$	100	0.6220	0.0007	1.032	1.591	0.340	0.330	2.56	0	4	31	0.001
	200	0.5936	0.0003	1.042	1.359	0.322	0.306	2.43	0	4	15	0.002
	300	0.5489	0.0001	1.045	1.235	0.282	0.273	2.23	0	4	14	0.002

Notes: See notes to Table 1.

Table 323: Monte Carlo findings for DGPI(c)

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.9998	0.0099	1.007	5.584	0.999	0.718	4.95	4	8	53	0.049
	200	0.9999	0.0054	1.008	8.498	1.000	0.707	5.05	4	8	92	0.049
	300	1.0000	0.0048	1.014	21.101	1.000	0.693	5.41	4	8	128	0.044
$p = 0.05$, $\delta = 1$	100	0.9996	0.0064	1.005	3.575	0.999	0.803	4.61	4	6	46	0.027
	200	0.9998	0.0033	1.005	5.383	0.999	0.790	4.64	4	6	79	0.026
	300	1.0000	0.0031	1.009	13.140	1.000	0.779	4.91	4	7	110	0.019
$p = 0.01$, $\delta = 1$	100	0.9995	0.0025	1.001	1.964	0.998	0.913	4.24	4	5	41	0.004
	200	0.9995	0.0012	1.002	2.166	0.998	0.911	4.23	4	5	54	0.004
	300	0.9998	0.0010	1.003	3.697	0.999	0.903	4.31	4	5	72	0.005
$p = 0.1$, $\delta = 1.25$	100	0.9995	0.0048	1.003	2.936	0.998	0.843	4.46	4	6	44	0.018
	200	0.9996	0.0022	1.003	3.640	0.999	0.848	4.43	4	6	70	0.015
	300	1.0000	0.0019	1.005	8.943	1.000	0.849	4.55	4	6	95	0.009
$p = 0.05$, $\delta = 1.25$	100	0.9995	0.0032	1.002	2.322	0.998	0.891	4.31	4	5	42	0.008
	200	0.9996	0.0014	1.003	2.473	0.999	0.892	4.28	4	5	58	0.012
	300	0.9998	0.0012	1.003	4.129	0.999	0.892	4.35	4	5	78	0.006
$p = 0.01$, $\delta = 1.25$	100	0.9985	0.0012	1.001	1.435	0.995	0.950	4.11	4	4	31	0.001
	200	0.9991	0.0005	1.001	1.320	0.997	0.958	4.09	4	4	32	0.001
	300	0.9986	0.0004	1.001	1.444	0.995	0.952	4.12	4	4	35	0.002
$p = 0.1$, $\delta = 1.5$	100	0.9995	0.0025	1.001	1.964	0.998	0.913	4.24	4	5	41	0.004
	200	0.9995	0.0010	1.002	2.016	0.998	0.925	4.19	4	5	46	0.003
	300	0.9996	0.0007	1.002	2.605	0.999	0.926	4.22	4	5	61	0.003
$p = 0.05$, $\delta = 1.5$	100	0.9990	0.0016	1.001	1.595	0.997	0.938	4.15	4	5	34	0.003
	200	0.9991	0.0006	1.001	1.449	0.997	0.952	4.11	4	4	36	0.001
	300	0.9988	0.0005	1.001	1.493	0.996	0.946	4.13	4	4	36	0.002
$p = 0.01$, $\delta = 1.5$	100	0.9979	0.0006	1.000	1.147	0.992	0.969	4.05	4	4	25	0.000
	200	0.9971	0.0002	1.000	1.075	0.990	0.972	4.02	4	4	14	0.000
	300	0.9968	0.0001	1.001	1.164	0.989	0.970	4.03	4	4	22	0.000

Notes: See notes to Table 1.

Table 324: Monte Carlo findings for DGPI(c)

$T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0100	1.003	3.706	1.000	0.713	4.96	4	8	48	0.046
	200	1.0000	0.0056	1.005	6.361	1.000	0.686	5.10	4	8	86	0.056
	300	1.0000	0.0051	1.006	19.937	1.000	0.672	5.51	4	9	150	0.055
$p = 0.05$, $\delta = 1$	100	1.0000	0.0064	1.002	2.564	1.000	0.792	4.61	4	7	44	0.025
	200	1.0000	0.0035	1.003	3.679	1.000	0.776	4.68	4	6	74	0.030
	300	1.0000	0.0033	1.004	11.794	1.000	0.760	4.97	4	7	129	0.027
$p = 0.01$, $\delta = 1$	100	1.0000	0.0022	1.001	1.449	1.000	0.917	4.21	4	5	34	0.004
	200	1.0000	0.0011	1.001	1.700	1.000	0.919	4.22	4	5	41	0.004
	300	1.0000	0.0011	1.001	4.953	1.000	0.910	4.33	4	5	85	0.003
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0046	1.002	2.176	1.000	0.845	4.44	4	6	40	0.020
	200	1.0000	0.0022	1.002	2.772	1.000	0.845	4.43	4	5	57	0.015
	300	1.0000	0.0020	1.002	7.869	1.000	0.840	4.59	4	6	107	0.012
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0029	1.001	1.670	1.000	0.894	4.28	4	5	37	0.006
	200	1.0000	0.0013	1.001	2.017	1.000	0.901	4.26	4	5	47	0.007
	300	1.0000	0.0013	1.001	5.892	1.000	0.899	4.38	4	5	91	0.004
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0009	1.000	1.144	1.000	0.959	4.09	4	4	19	0.001
	200	1.0000	0.0004	1.000	1.168	1.000	0.965	4.08	4	4	21	0.001
	300	1.0000	0.0005	1.000	1.869	1.000	0.959	4.14	4	4	52	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0022	1.001	1.449	1.000	0.917	4.21	4	5	34	0.004
	200	1.0000	0.0008	1.001	1.463	1.000	0.936	4.17	4	5	34	0.003
	300	1.0000	0.0008	1.001	2.981	1.000	0.931	4.25	4	5	72	0.001
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0012	1.000	1.185	1.000	0.948	4.12	4	5	20	0.001
	200	1.0000	0.0005	1.000	1.191	1.000	0.960	4.10	4	4	24	0.000
	300	1.0000	0.0005	1.001	1.930	1.000	0.954	4.15	4	4	53	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0004	1.000	1.063	1.000	0.979	4.04	4	4	11	0.000
	200	1.0000	0.0001	1.000	1.058	1.000	0.986	4.02	4	4	10	0.000
	300	1.0000	0.0002	1.000	1.216	1.000	0.978	4.06	4	4	33	0.000

Notes: See notes to Table 1.

Table 325: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.9811	0.0749	1.220	11.164	0.928	0.132	11.11	4	26	44	0.211
	200	0.9673	0.0591	1.470	40.144	0.880	0.096	15.45	4	41	82	0.232
	300	0.9646	0.0528	1.851	107.062	0.867	0.093	19.48	4	53	289	0.257
$p = 0.05$, $\delta = 1$	100	0.9760	0.0605	1.169	8.591	0.909	0.170	9.71	4	23	42	0.196
	200	0.9580	0.0478	1.348	22.706	0.847	0.127	13.21	4	36	75	0.204
	300	0.9564	0.0417	1.587	75.769	0.836	0.134	16.17	4	47	89	0.210
$p = 0.01$, $\delta = 1$	100	0.9558	0.0372	1.120	5.763	0.841	0.279	7.40	3	18	34	0.197
	200	0.9369	0.0297	1.218	11.909	0.783	0.207	9.57	3	26	62	0.217
	300	0.9338	0.0257	1.313	25.178	0.765	0.199	11.33	3.5	34	76	0.196
$p = 0.1$, $\delta = 1.25$	100	0.9708	0.0524	1.148	7.330	0.890	0.198	8.91	4	21	41	0.188
	200	0.9504	0.0396	1.281	18.500	0.824	0.159	11.57	4	32	67	0.206
	300	0.9465	0.0334	1.460	38.155	0.807	0.171	13.67	4	41	80	0.199
$p = 0.05$, $\delta = 1.25$	100	0.9616	0.0423	1.126	6.192	0.861	0.250	7.90	4	19	37	0.192
	200	0.9411	0.0322	1.229	14.046	0.797	0.201	10.08	4	28	64	0.207
	300	0.9368	0.0271	1.328	26.612	0.776	0.196	11.77	4	35	76	0.198
$p = 0.01$, $\delta = 1.25$	100	0.9381	0.0269	1.108	4.868	0.784	0.330	6.33	3	15	32	0.222
	200	0.9121	0.0203	1.183	8.678	0.715	0.260	7.63	3	21	57	0.226
	300	0.9094	0.0169	1.225	14.468	0.700	0.256	8.63	3	26	63	0.215
$p = 0.1$, $\delta = 1.5$	100	0.9558	0.0372	1.120	5.763	0.841	0.279	7.40	3	18	34	0.197
	200	0.9311	0.0270	1.202	10.940	0.767	0.219	9.01	3	25	62	0.221
	300	0.9234	0.0219	1.268	18.900	0.736	0.220	10.17	3	31	70	0.203
$p = 0.05$, $\delta = 1.5$	100	0.9443	0.0302	1.110	5.078	0.806	0.312	6.68	3	16	33	0.209
	200	0.9186	0.0221	1.187	9.262	0.733	0.255	8.01	3	23	58	0.224
	300	0.9109	0.0178	1.238	15.251	0.706	0.252	8.92	3	27	65	0.205
$p = 0.01$, $\delta = 1.5$	100	0.9161	0.0194	1.106	4.624	0.722	0.363	5.52	3	12	29	0.239
	200	0.8834	0.0140	1.165	7.011	0.636	0.303	6.28	2	17	52	0.240
	300	0.8764	0.0113	1.189	9.266	0.614	0.285	6.84	2	20	54	0.232

Notes: See notes to Table 1.

Table 326: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0919	1.033	5.653	1.000	0.022	12.83	5	23	35	0.081
	200	1.0000	0.0736	1.062	10.370	1.000	0.013	18.43	6	35	59	0.086
	300	1.0000	0.0660	1.092	15.904	1.000	0.009	23.53	7	49	73	0.076
$p = 0.05$, $\delta = 1$	100	1.0000	0.0747	1.025	4.517	1.000	0.039	11.17	5	20	31	0.042
	200	1.0000	0.0595	1.047	7.893	1.000	0.024	15.66	5	31	53	0.039
	300	1.0000	0.0540	1.070	11.867	1.000	0.017	19.99	6	42	67	0.037
$p = 0.01$, $\delta = 1$	100	1.0000	0.0467	1.015	3.021	1.000	0.115	8.49	4	16	27	0.013
	200	1.0000	0.0372	1.026	4.733	1.000	0.065	11.30	4	23	42	0.012
	300	1.0000	0.0339	1.037	6.779	1.000	0.057	14.02	4	32	55	0.006
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0653	1.021	3.949	1.000	0.061	10.26	4	19	31	0.026
	200	1.0000	0.0491	1.037	6.397	1.000	0.039	13.62	5	27	47	0.026
	300	1.0000	0.0436	1.051	8.814	1.000	0.028	16.89	5	37	59	0.014
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0533	1.017	3.322	1.000	0.095	9.12	4	17	27	0.013
	200	1.0000	0.0405	1.029	5.098	1.000	0.056	11.94	4	24	44	0.016
	300	1.0000	0.0356	1.040	7.169	1.000	0.051	14.53	4	32	55	0.008
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0337	1.011	2.359	1.000	0.191	7.23	4	13	22	0.006
	200	1.0000	0.0252	1.017	3.376	1.000	0.141	8.94	4	18	36	0.009
	300	1.0000	0.0228	1.023	4.606	1.000	0.124	10.75	4	25	43	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0467	1.015	3.021	1.000	0.115	8.49	4	16	27	0.013
	200	1.0000	0.0335	1.023	4.293	1.000	0.086	10.56	4	22	38	0.011
	300	1.0000	0.0291	1.030	5.854	1.000	0.082	12.61	4	29	52	0.002
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0382	1.012	2.588	1.000	0.157	7.66	4	14	22	0.008
	200	1.0000	0.0273	1.018	3.622	1.000	0.127	9.35	4	19	37	0.008
	300	1.0000	0.0240	1.024	4.844	1.000	0.113	11.09	4	25	46	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0241	1.008	1.991	1.000	0.291	6.32	4	12	20	0.006
	200	1.0000	0.0172	1.012	2.639	1.000	0.222	7.37	4	15	34	0.009
	300	1.0000	0.0155	1.015	3.319	1.000	0.207	8.59	4	19	37	0.004

Notes: See notes to Table 1.

Table 327: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0933	1.016	4.659	1.000	0.012	12.96	6	21	33	0.069
	200	1.0000	0.0761	1.029	7.462	1.000	0.004	18.92	8	33	53	0.074
	300	1.0000	0.0690	1.042	11.039	1.000	0.002	24.43	10	43	61	0.078
$p = 0.05$, $\delta = 1$	100	1.0000	0.0762	1.013	3.864	1.000	0.019	11.32	5	19	32	0.033
	200	1.0000	0.0620	1.022	5.977	1.000	0.007	16.14	7	29	50	0.040
	300	1.0000	0.0564	1.032	8.455	1.000	0.006	20.70	8	38	55	0.040
$p = 0.01$, $\delta = 1$	100	1.0000	0.0477	1.008	2.770	1.000	0.068	8.58	4	15	23	0.008
	200	1.0000	0.0387	1.014	3.775	1.000	0.034	11.59	5	21	41	0.007
	300	1.0000	0.0357	1.019	5.152	1.000	0.022	14.57	5.5	28	46	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0670	1.011	3.454	1.000	0.028	10.43	5	18	28	0.020
	200	1.0000	0.0514	1.018	4.894	1.000	0.015	14.07	6	26	48	0.019
	300	1.0000	0.0457	1.025	6.567	1.000	0.011	17.52	7	33	49	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0548	1.009	3.012	1.000	0.045	9.26	5	16	25	0.014
	200	1.0000	0.0419	1.015	3.999	1.000	0.026	12.21	5	22	42	0.012
	300	1.0000	0.0377	1.020	5.396	1.000	0.018	15.15	6	29	46	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0343	1.006	2.263	1.000	0.132	7.29	4	13	19	0.001
	200	1.0000	0.0267	1.009	2.882	1.000	0.079	9.22	4	17	36	0.003
	300	1.0000	0.0240	1.013	3.638	1.000	0.059	11.10	4	22	39	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0477	1.008	2.770	1.000	0.068	8.58	4	15	23	0.008
	200	1.0000	0.0351	1.012	3.490	1.000	0.046	10.87	5	20	41	0.005
	300	1.0000	0.0306	1.016	4.463	1.000	0.032	13.06	5	25	43	0.004
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0389	1.006	2.429	1.000	0.100	7.74	4	14	20	0.003
	200	1.0000	0.0289	1.010	3.065	1.000	0.071	9.66	4	18	37	0.003
	300	1.0000	0.0252	1.014	3.773	1.000	0.054	11.47	4	22	40	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0245	1.004	1.898	1.000	0.216	6.36	4	11	18	0.000
	200	1.0000	0.0183	1.006	2.261	1.000	0.153	7.59	4	14	32	0.001
	300	1.0000	0.0163	1.008	2.753	1.000	0.113	8.83	4	17	34	0.000

Notes: See notes to Table 1.

Table 328: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.8924	0.0477	1.156	6.788	0.659	0.138	8.15	3	20	39	0.211
	200	0.8626	0.0354	1.263	12.954	0.591	0.120	10.39	3	30	65	0.205
	300	0.8380	0.0313	1.441	58.161	0.534	0.086	12.60	2	39	275	0.227
$p = 0.05$, $\delta = 1$	100	0.8621	0.0366	1.129	5.634	0.588	0.173	6.97	2	18	37	0.169
	200	0.8343	0.0272	1.210	9.579	0.529	0.137	8.67	2	25	57	0.167
	300	0.8083	0.0239	1.338	61.841	0.478	0.102	10.30	2	33	246	0.172
$p = 0.01$, $\delta = 1$	100	0.7914	0.0203	1.112	3.934	0.444	0.196	5.11	1	13	27	0.124
	200	0.7623	0.0150	1.143	5.794	0.398	0.154	5.98	1	17	46	0.120
	300	0.7351	0.0131	1.195	12.909	0.362	0.128	6.81	1	22	80	0.114
$p = 0.1$, $\delta = 1.25$	100	0.8445	0.0310	1.121	4.983	0.555	0.196	6.35	2	16	31	0.161
	200	0.8054	0.0215	1.175	7.870	0.471	0.144	7.43	2	22	53	0.147
	300	0.7741	0.0180	1.242	28.379	0.423	0.120	8.42	2	28	90	0.140
$p = 0.05$, $\delta = 1.25$	100	0.8154	0.0240	1.115	4.302	0.493	0.197	5.57	2	14	28	0.145
	200	0.7759	0.0167	1.150	6.710	0.420	0.156	6.37	1	18	48	0.133
	300	0.7441	0.0140	1.205	17.626	0.376	0.125	7.12	1	23	84	0.121
$p = 0.01$, $\delta = 1.25$	100	0.7428	0.0135	1.115	3.747	0.363	0.188	4.27	1	10	25	0.103
	200	0.6985	0.0089	1.138	4.491	0.305	0.153	4.55	1	12	39	0.107
	300	0.6669	0.0080	1.166	7.271	0.264	0.115	5.04	1	16	70	0.090
$p = 0.1$, $\delta = 1.5$	100	0.7914	0.0203	1.112	3.934	0.444	0.196	5.11	1	13	27	0.124
	200	0.7478	0.0131	1.138	5.233	0.373	0.158	5.56	1	16	45	0.117
	300	0.7099	0.0108	1.177	9.373	0.315	0.122	6.05	1	19	77	0.106
$p = 0.05$, $\delta = 1.5$	100	0.7610	0.0158	1.111	3.741	0.392	0.187	4.56	1	11	25	0.110
	200	0.7121	0.0100	1.138	4.641	0.319	0.153	4.81	1	13	41	0.111
	300	0.6756	0.0085	1.168	7.890	0.280	0.121	5.23	1	17	71	0.097
$p = 0.01$, $\delta = 1.5$	100	0.6884	0.0092	1.125	3.715	0.295	0.165	3.63	0	9	19	0.091
	200	0.6379	0.0057	1.146	4.357	0.235	0.131	3.67	0	9	37	0.084
	300	0.6014	0.0049	1.166	5.234	0.196	0.107	3.84	0	12	54	0.074

Notes: See notes to Table 1.

Table 329: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9999	0.0561	1.020	3.621	1.000	0.079	9.38	4	17	30	0.062
	200	1.0000	0.0443	1.035	6.377	1.000	0.050	12.69	4.5	27	48	0.073
	300	0.9995	0.0378	1.049	7.449	0.998	0.040	15.19	5	33	64	0.075
$p = 0.05$, $\delta = 1$	100	0.9998	0.0435	1.016	2.889	0.999	0.124	8.17	4	15	29	0.039
	200	0.9999	0.0346	1.027	4.939	1.000	0.080	10.79	4	23	45	0.043
	300	0.9993	0.0296	1.036	5.681	0.998	0.075	12.76	4	28	53	0.042
$p = 0.01$, $\delta = 1$	100	0.9996	0.0243	1.009	2.053	0.999	0.274	6.33	4	12	20	0.019
	200	0.9989	0.0195	1.015	3.103	0.996	0.199	7.82	4	16	35	0.018
	300	0.9986	0.0169	1.021	3.387	0.995	0.173	8.99	4	20	42	0.018
$p = 0.1$, $\delta = 1.25$	100	0.9996	0.0368	1.013	2.597	0.999	0.163	7.53	4	14	26	0.031
	200	0.9998	0.0274	1.021	3.931	0.999	0.127	9.38	4	20	41	0.024
	300	0.9990	0.0228	1.027	4.427	0.997	0.111	10.75	4	24	47	0.026
$p = 0.05$, $\delta = 1.25$	100	0.9996	0.0286	1.010	2.246	0.999	0.229	6.74	4	12	23	0.021
	200	0.9991	0.0215	1.017	3.302	0.997	0.174	8.21	4	17	36	0.019
	300	0.9986	0.0180	1.022	3.537	0.995	0.163	9.31	4	21	43	0.017
$p = 0.01$, $\delta = 1.25$	100	0.9985	0.0161	1.006	1.839	0.994	0.407	5.54	4	10	19	0.017
	200	0.9976	0.0124	1.010	2.392	0.991	0.325	6.42	4	12	28	0.022
	300	0.9968	0.0102	1.014	2.580	0.988	0.296	7.00	4	15	35	0.023
$p = 0.1$, $\delta = 1.5$	100	0.9996	0.0243	1.009	2.053	0.999	0.274	6.33	4	12	20	0.019
	200	0.9989	0.0174	1.014	2.836	0.996	0.234	7.40	4	15	33	0.018
	300	0.9980	0.0139	1.017	2.959	0.993	0.220	8.10	4	18	38	0.016
$p = 0.05$, $\delta = 1.5$	100	0.9989	0.0189	1.007	1.897	0.996	0.357	5.81	4	10	19	0.015
	200	0.9981	0.0137	1.011	2.480	0.993	0.298	6.67	4	13	29	0.024
	300	0.9971	0.0109	1.014	2.635	0.989	0.272	7.20	4	16	36	0.023
$p = 0.01$, $\delta = 1.5$	100	0.9970	0.0105	1.005	1.741	0.988	0.521	5.00	4	8	14	0.018
	200	0.9953	0.0078	1.008	2.182	0.981	0.450	5.52	4	10	24	0.031
	300	0.9938	0.0063	1.010	2.266	0.977	0.419	5.83	4	12	32	0.027

Notes: See notes to Table 1.

Table 330: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0618	1.013	3.565	1.000	0.034	9.93	5	17	26	0.080
	200	1.0000	0.0468	1.018	4.796	1.000	0.014	13.17	6	24	39	0.063
	300	1.0000	0.0408	1.025	6.276	1.000	0.013	16.08	6	31	54	0.071
$p = 0.05$, $\delta = 1$	100	1.0000	0.0478	1.010	2.892	1.000	0.068	8.59	4	15	23	0.043
	200	1.0000	0.0366	1.014	3.917	1.000	0.037	11.18	5	20	35	0.031
	300	1.0000	0.0319	1.019	4.857	1.000	0.025	13.44	5	26	48	0.036
$p = 0.01$, $\delta = 1$	100	1.0000	0.0267	1.005	2.066	1.000	0.206	6.56	4	11	18	0.013
	200	1.0000	0.0209	1.008	2.632	1.000	0.123	8.09	4	15	28	0.007
	300	1.0000	0.0182	1.011	3.095	1.000	0.094	9.37	4	18	36	0.007
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0405	1.008	2.600	1.000	0.105	7.88	4	14	21	0.029
	200	1.0000	0.0293	1.011	3.248	1.000	0.064	9.74	4	18	31	0.017
	300	1.0000	0.0247	1.015	3.889	1.000	0.053	11.31	4	22	41	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0315	1.006	2.254	1.000	0.159	7.02	4	12	18	0.018
	200	1.0000	0.0230	1.009	2.767	1.000	0.099	8.50	4	16	29	0.009
	300	1.0000	0.0193	1.012	3.219	1.000	0.086	9.71	4	19	38	0.009
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0178	1.004	1.723	1.000	0.317	5.71	4	9	17	0.006
	200	1.0000	0.0131	1.006	2.084	1.000	0.243	6.56	4	12	24	0.001
	300	1.0000	0.0111	1.007	2.351	1.000	0.198	7.30	4	14	31	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0267	1.005	2.066	1.000	0.206	6.56	4	11	18	0.013
	200	1.0000	0.0184	1.008	2.461	1.000	0.148	7.61	4	14	27	0.005
	300	1.0000	0.0150	1.009	2.793	1.000	0.131	8.45	4	16	34	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0209	1.004	1.831	1.000	0.269	6.00	4	10	17	0.008
	200	1.0000	0.0145	1.006	2.184	1.000	0.212	6.84	4	12	25	0.002
	300	1.0000	0.0118	1.008	2.442	1.000	0.190	7.50	4	14	31	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0121	1.003	1.540	1.000	0.439	5.16	4	8	17	0.002
	200	1.0000	0.0084	1.004	1.741	1.000	0.375	5.64	4	10	19	0.000
	300	1.0000	0.0069	1.005	1.894	1.000	0.330	6.04	4	11	22	0.000

Notes: See notes to Table 1.

Table 331: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.6354	0.0233	1.101	3.565	0.241	0.068	4.77	0	13	29	0.150
	200	0.5991	0.0169	1.148	6.987	0.204	0.055	5.70	0	19	54	0.129
	300	0.5493	0.0132	1.179	9.776	0.159	0.040	6.11	0	22	55	0.142
$p = 0.05$, $\delta = 1$	100	0.5825	0.0163	1.091	3.012	0.195	0.065	3.90	0	11	26	0.114
	200	0.5455	0.0121	1.126	5.105	0.159	0.054	4.56	0	15	47	0.096
	300	0.5019	0.0096	1.146	6.227	0.128	0.040	4.84	0	18	49	0.102
$p = 0.01$, $\delta = 1$	100	0.4714	0.0075	1.090	2.589	0.113	0.053	2.60	0	7	21	0.056
	200	0.4276	0.0056	1.109	3.110	0.085	0.037	2.81	0	9	34	0.047
	300	0.3893	0.0044	1.125	3.756	0.073	0.030	2.86	0	11	34	0.050
$p = 0.1$, $\delta = 1.25$	100	0.5478	0.0130	1.089	2.848	0.166	0.060	3.44	0	9	26	0.092
	200	0.4971	0.0090	1.114	4.055	0.125	0.047	3.75	0	12	40	0.071
	300	0.4485	0.0067	1.133	4.755	0.098	0.035	3.77	0	14	44	0.080
$p = 0.05$, $\delta = 1.25$	100	0.5034	0.0094	1.089	2.658	0.130	0.056	2.92	0	8	24	0.065
	200	0.4451	0.0064	1.110	3.405	0.093	0.039	3.03	0	10	38	0.052
	300	0.4003	0.0048	1.126	3.986	0.077	0.031	3.02	0	11	37	0.053
$p = 0.01$, $\delta = 1.25$	100	0.3993	0.0045	1.096	2.575	0.071	0.039	2.02	0	5	20	0.032
	200	0.3456	0.0030	1.112	2.826	0.054	0.029	1.97	0	6	30	0.026
	300	0.3070	0.0023	1.125	3.185	0.041	0.018	1.90	0	6	26	0.017
$p = 0.1$, $\delta = 1.5$	100	0.4714	0.0075	1.090	2.589	0.113	0.053	2.60	0	7	21	0.056
	200	0.4048	0.0048	1.110	3.027	0.073	0.034	2.56	0	8	33	0.040
	300	0.3525	0.0035	1.126	3.465	0.059	0.021	2.43	0	9	31	0.034
$p = 0.05$, $\delta = 1.5$	100	0.4244	0.0054	1.093	2.573	0.085	0.044	2.22	0	6	21	0.042
	200	0.3641	0.0035	1.112	2.891	0.059	0.032	2.14	0	7	30	0.031
	300	0.3140	0.0025	1.125	3.263	0.044	0.018	1.98	0	7	27	0.022
$p = 0.01$, $\delta = 1.5$	100	0.3308	0.0026	1.107	2.597	0.047	0.031	1.57	0	4	14	0.018
	200	0.2805	0.0017	1.121	2.755	0.038	0.022	1.45	0	5	21	0.013
	300	0.2409	0.0011	1.129	3.061	0.027	0.014	1.30	0	4	21	0.009

Notes: See notes to Table 1.

Table 332: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9878	0.0274	1.014	2.687	0.955	0.219	6.58	4	12	30	0.063
	200	0.9799	0.0197	1.022	3.335	0.924	0.169	7.79	4	16	31	0.063
	300	0.9776	0.0163	1.026	4.275	0.918	0.138	8.74	4	20	50	0.074
$p = 0.05$, $\delta = 1$	100	0.9815	0.0198	1.012	2.399	0.933	0.319	5.83	4	11	28	0.042
	200	0.9736	0.0143	1.018	2.930	0.901	0.241	6.69	4	14	27	0.050
	300	0.9701	0.0117	1.021	3.457	0.893	0.198	7.34	4	16	40	0.047
$p = 0.01$, $\delta = 1$	100	0.9638	0.0093	1.010	2.133	0.869	0.481	4.75	3	8	17	0.023
	200	0.9508	0.0069	1.014	2.580	0.826	0.385	5.15	3	10	20	0.036
	300	0.9433	0.0056	1.016	2.847	0.806	0.352	5.42	3	11	31	0.032
$p = 0.1$, $\delta = 1.25$	100	0.9773	0.0163	1.011	2.248	0.916	0.365	5.47	4	10	25	0.036
	200	0.9651	0.0106	1.015	2.650	0.872	0.306	5.94	3	12	25	0.037
	300	0.9599	0.0084	1.018	3.039	0.859	0.272	6.32	3	14	37	0.035
$p = 0.05$, $\delta = 1.25$	100	0.9698	0.0116	1.010	2.156	0.891	0.448	4.99	3	9	22	0.030
	200	0.9563	0.0078	1.014	2.559	0.844	0.360	5.35	3	10	21	0.039
	300	0.9466	0.0060	1.016	2.895	0.817	0.336	5.58	3	11	32	0.031
$p = 0.01$, $\delta = 1.25$	100	0.9455	0.0055	1.010	2.278	0.811	0.551	4.31	3	7	15	0.017
	200	0.9223	0.0038	1.014	2.675	0.736	0.447	4.43	3	7	17	0.024
	300	0.9119	0.0030	1.017	3.003	0.720	0.419	4.52	2	8	19	0.025
$p = 0.1$, $\delta = 1.5$	100	0.9638	0.0093	1.010	2.133	0.869	0.481	4.75	3	8	17	0.023
	200	0.9444	0.0058	1.013	2.561	0.804	0.416	4.91	3	9	20	0.031
	300	0.9321	0.0044	1.015	2.814	0.773	0.383	5.02	3	10	27	0.027
$p = 0.05$, $\delta = 1.5$	100	0.9539	0.0067	1.010	2.176	0.837	0.532	4.46	3	7	17	0.020
	200	0.9291	0.0042	1.013	2.610	0.757	0.439	4.55	3	8	19	0.023
	300	0.9164	0.0032	1.016	2.945	0.733	0.414	4.61	3	8	20	0.024
$p = 0.01$, $\delta = 1.5$	100	0.9218	0.0031	1.012	2.562	0.743	0.588	3.99	3	6	12	0.018
	200	0.8919	0.0020	1.016	2.966	0.655	0.479	3.97	2	6	17	0.027
	300	0.8731	0.0016	1.020	3.447	0.630	0.448	3.95	2	6	16	0.022

Notes: See notes to Table 1.

Table 333: Monte Carlo findings for DGPI(d) with low (0.2) pair-wise collinearity of signal variables

$\omega = 0.2$, $T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9998	0.0282	1.008	2.592	0.999	0.164	6.71	4	12	19	0.059
	200	0.9998	0.0211	1.011	3.211	0.999	0.122	8.13	4	15	29	0.052
	300	0.9998	0.0167	1.012	3.556	0.999	0.092	8.93	4	18	35	0.048
$p = 0.05$, $\delta = 1$	100	0.9995	0.0203	1.006	2.204	0.998	0.279	5.94	4	10	17	0.032
	200	0.9991	0.0152	1.009	2.699	0.997	0.200	6.97	4	13	27	0.030
	300	0.9996	0.0120	1.009	2.980	0.999	0.164	7.54	4	15	29	0.026
$p = 0.01$, $\delta = 1$	100	0.9988	0.0095	1.004	1.699	0.995	0.519	4.91	4	8	14	0.006
	200	0.9985	0.0073	1.005	1.993	0.994	0.418	5.42	4	9	23	0.011
	300	0.9984	0.0057	1.005	2.153	0.994	0.382	5.67	4	10	22	0.007
$p = 0.1$, $\delta = 1.25$	100	0.9995	0.0164	1.005	2.002	0.998	0.348	5.57	4	9	16	0.021
	200	0.9989	0.0114	1.007	2.338	0.996	0.279	6.22	4	11	26	0.017
	300	0.9991	0.0085	1.007	2.565	0.997	0.260	6.52	4	12	26	0.018
$p = 0.05$, $\delta = 1.25$	100	0.9991	0.0119	1.004	1.794	0.997	0.457	5.14	4	8	15	0.011
	200	0.9986	0.0082	1.005	2.074	0.995	0.374	5.61	4	10	24	0.014
	300	0.9986	0.0062	1.006	2.215	0.995	0.360	5.82	4	11	23	0.009
$p = 0.01$, $\delta = 1.25$	100	0.9980	0.0058	1.002	1.512	0.992	0.654	4.55	4	6	14	0.004
	200	0.9961	0.0040	1.003	1.785	0.985	0.581	4.76	4	7	19	0.007
	300	0.9960	0.0029	1.003	1.863	0.985	0.573	4.84	4	8	19	0.002
$p = 0.1$, $\delta = 1.5$	100	0.9988	0.0095	1.004	1.699	0.995	0.519	4.91	4	8	14	0.006
	200	0.9979	0.0061	1.004	1.909	0.992	0.462	5.19	4	8	22	0.010
	300	0.9980	0.0044	1.004	2.009	0.992	0.455	5.29	4	9	20	0.007
$p = 0.05$, $\delta = 1.5$	100	0.9981	0.0070	1.003	1.579	0.993	0.607	4.67	4	7	14	0.004
	200	0.9964	0.0045	1.003	1.823	0.986	0.548	4.86	4	8	21	0.008
	300	0.9964	0.0032	1.004	1.890	0.987	0.552	4.92	4	8	19	0.004
$p = 0.01$, $\delta = 1.5$	100	0.9963	0.0033	1.002	1.466	0.985	0.766	4.31	4	6	11	0.003
	200	0.9930	0.0021	1.002	1.720	0.973	0.718	4.38	4	6	18	0.004
	300	0.9925	0.0016	1.003	1.809	0.971	0.704	4.43	4	6	13	0.002

Notes: See notes to Table 1.

Table 334: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0063	1.023	1.326	1.000	0.711	4.60	4	7	18	0.096
	200	1.0000	0.0037	1.028	1.308	1.000	0.694	4.72	4	7	25	0.091
	300	1.0000	0.0025	1.034	1.466	1.000	0.713	4.73	4	8	33	0.100
$p = 0.05$, $\delta = 1$	100	1.0000	0.0038	1.015	1.220	1.000	0.794	4.37	4	6	14	0.057
	200	1.0000	0.0022	1.016	1.160	1.000	0.796	4.43	4	6	22	0.049
	300	1.0000	0.0015	1.018	1.256	1.000	0.803	4.44	4	6	30	0.059
$p = 0.01$, $\delta = 1$	100	1.0000	0.0012	1.005	1.042	1.000	0.924	4.11	4	5	9	0.015
	200	1.0000	0.0007	1.007	1.047	1.000	0.918	4.14	4	5	14	0.016
	300	1.0000	0.0005	1.008	1.076	1.000	0.912	4.16	4	5	19	0.024
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0028	1.012	1.144	1.000	0.837	4.27	4	6	12	0.042
	200	1.0000	0.0014	1.012	1.115	1.000	0.852	4.27	4	5	19	0.033
	300	1.0000	0.0009	1.012	1.157	1.000	0.861	4.27	4	5	26	0.036
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0016	1.007	1.076	1.000	0.897	4.16	4	5	11	0.024
	200	1.0000	0.0009	1.008	1.061	1.000	0.901	4.17	4	5	17	0.020
	300	1.0000	0.0006	1.009	1.085	1.000	0.903	4.18	4	5	21	0.025
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0005	1.002	1.021	1.000	0.965	4.05	4	4	8	0.006
	200	1.0000	0.0003	1.002	1.014	1.000	0.963	4.05	4	4	10	0.004
	300	1.0000	0.0002	1.003	1.031	1.000	0.962	4.06	4	4	14	0.009
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0012	1.005	1.042	1.000	0.924	4.11	4	5	9	0.015
	200	1.0000	0.0005	1.005	1.033	1.000	0.933	4.10	4	5	13	0.012
	300	1.0000	0.0004	1.005	1.047	1.000	0.938	4.10	4	5	18	0.014
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0006	1.003	1.033	1.000	0.957	4.06	4	4	9	0.008
	200	1.0000	0.0003	1.003	1.025	1.000	0.953	4.07	4	4	10	0.007
	300	1.0000	0.0002	1.003	1.032	1.000	0.957	4.07	4	4	14	0.009
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0003	1.002	1.007	1.000	0.979	4.03	4	4	8	0.003
	200	1.0000	0.0001	1.001	1.009	1.000	0.985	4.02	4	4	7	0.001
	300	1.0000	0.0001	1.001	1.010	1.000	0.986	4.02	4	4	10	0.002

Notes: See notes to Table 1.

Table 335: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0056	1.005	1.153	1.000	0.661	4.54	4	6	12	0.074
	200	1.0000	0.0031	1.005	1.182	1.000	0.665	4.60	4	7	12	0.074
	300	1.0000	0.0025	1.006	1.216	1.000	0.622	4.73	4	7	13	0.084
$p = 0.05$, $\delta = 1$	100	1.0000	0.0034	1.003	1.100	1.000	0.774	4.33	4	6	12	0.043
	200	1.0000	0.0018	1.003	1.105	1.000	0.778	4.36	4	6	12	0.039
	300	1.0000	0.0015	1.004	1.123	1.000	0.735	4.43	4	6	12	0.051
$p = 0.01$, $\delta = 1$	100	1.0000	0.0010	1.001	1.030	1.000	0.922	4.10	4	5	8	0.011
	200	1.0000	0.0005	1.001	1.023	1.000	0.926	4.09	4	5	8	0.008
	300	1.0000	0.0004	1.001	1.046	1.000	0.895	4.13	4	5	9	0.018
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0023	1.002	1.077	1.000	0.832	4.22	4	5	11	0.025
	200	1.0000	0.0011	1.002	1.063	1.000	0.851	4.21	4	5	9	0.024
	300	1.0000	0.0008	1.002	1.073	1.000	0.829	4.25	4	5	11	0.030
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0014	1.002	1.044	1.000	0.893	4.13	4	5	10	0.014
	200	1.0000	0.0006	1.001	1.036	1.000	0.911	4.12	4	5	8	0.012
	300	1.0000	0.0005	1.002	1.051	1.000	0.885	4.15	4	5	9	0.020
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0004	1.001	1.018	1.000	0.960	4.04	4	4	7	0.004
	200	1.0000	0.0002	1.001	1.014	1.000	0.971	4.04	4	4	7	0.002
	300	1.0000	0.0001	1.001	1.019	1.000	0.962	4.04	4	4	7	0.006
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0010	1.001	1.030	1.000	0.922	4.10	4	5	8	0.011
	200	1.0000	0.0004	1.001	1.019	1.000	0.940	4.07	4	5	8	0.006
	300	1.0000	0.0003	1.001	1.034	1.000	0.928	4.09	4	5	8	0.012
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0006	1.001	1.021	1.000	0.951	4.06	4	4	8	0.005
	200	1.0000	0.0002	1.001	1.014	1.000	0.965	4.04	4	4	7	0.002
	300	1.0000	0.0002	1.001	1.021	1.000	0.957	4.05	4	4	7	0.006
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.007	1.000	0.985	4.02	4	4	5	0.001
	200	1.0000	0.0001	1.000	1.008	1.000	0.984	4.02	4	4	6	0.002
	300	1.0000	0.0001	1.000	1.008	1.000	0.985	4.02	4	4	6	0.002

Notes: See notes to Table 1.

Table 336: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0050	1.003	1.153	1.000	0.676	4.48	4	6	13	0.063
	200	1.0000	0.0034	1.003	1.182	1.000	0.604	4.67	4	7	17	0.091
	300	1.0000	0.0023	1.004	1.187	1.000	0.596	4.69	4	7	12	0.084
$p = 0.05$, $\delta = 1$	100	1.0000	0.0030	1.002	1.099	1.000	0.783	4.29	4	6	10	0.037
	200	1.0000	0.0021	1.002	1.114	1.000	0.732	4.41	4	6	14	0.051
	300	1.0000	0.0013	1.002	1.106	1.000	0.743	4.38	4	6	10	0.040
$p = 0.01$, $\delta = 1$	100	1.0000	0.0008	1.001	1.037	1.000	0.930	4.08	4	5	6	0.013
	200	1.0000	0.0006	1.001	1.037	1.000	0.900	4.13	4	5	10	0.013
	300	1.0000	0.0004	1.001	1.028	1.000	0.906	4.12	4	5	9	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0022	1.001	1.077	1.000	0.834	4.21	4	5	8	0.030
	200	1.0000	0.0013	1.001	1.068	1.000	0.824	4.25	4	5	13	0.027
	300	1.0000	0.0008	1.001	1.057	1.000	0.837	4.23	4	5	9	0.021
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0012	1.001	1.050	1.000	0.902	4.12	4	5	7	0.017
	200	1.0000	0.0008	1.001	1.043	1.000	0.878	4.15	4	5	11	0.016
	300	1.0000	0.0005	1.001	1.034	1.000	0.893	4.14	4	5	9	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0003	1.000	1.013	1.000	0.975	4.03	4	4	6	0.003
	200	1.0000	0.0002	1.000	1.012	1.000	0.967	4.04	4	4	8	0.003
	300	1.0000	0.0001	1.000	1.012	1.000	0.968	4.04	4	4	7	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0008	1.001	1.037	1.000	0.930	4.08	4	5	6	0.013
	200	1.0000	0.0005	1.000	1.028	1.000	0.922	4.09	4	5	9	0.007
	300	1.0000	0.0003	1.000	1.021	1.000	0.935	4.08	4	5	9	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0004	1.000	1.021	1.000	0.965	4.04	4	4	6	0.004
	200	1.0000	0.0003	1.000	1.014	1.000	0.957	4.05	4	4	9	0.004
	300	1.0000	0.0001	1.000	1.013	1.000	0.965	4.04	4	4	7	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.007	1.000	0.989	4.01	4	4	6	0.001
	200	1.0000	0.0001	1.000	1.004	1.000	0.985	4.02	4	4	6	0.001
	300	1.0000	0.0000	1.000	1.005	1.000	0.988	4.01	4	4	6	0.001

Notes: See notes to Table 1.

Table 337: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9996	0.0042	1.022	1.232	0.999	0.766	4.40	4	6	14	0.081
	200	0.9996	0.0026	1.026	1.348	0.999	0.744	4.51	4	7	34	0.080
	300	0.9996	0.0019	1.028	1.344	0.999	0.755	4.56	4	7	25	0.077
$p = 0.05$, $\delta = 1$	100	0.9993	0.0024	1.013	1.132	0.998	0.851	4.23	4	5	12	0.051
	200	0.9994	0.0015	1.017	1.270	0.998	0.830	4.29	4	6	31	0.056
	300	0.9996	0.0011	1.018	1.213	0.999	0.829	4.34	4	6	19	0.050
$p = 0.01$, $\delta = 1$	100	0.9976	0.0007	1.004	1.031	0.994	0.949	4.05	4	4	12	0.011
	200	0.9975	0.0005	1.007	1.177	0.994	0.935	4.08	4	5	18	0.015
	300	0.9988	0.0004	1.006	1.070	0.995	0.927	4.10	4	5	13	0.017
$p = 0.1$, $\delta = 1.25$	100	0.9991	0.0016	1.010	1.089	0.998	0.893	4.15	4	5	12	0.034
	200	0.9988	0.0009	1.011	1.106	0.996	0.890	4.18	4	5	29	0.031
	300	0.9994	0.0007	1.011	1.130	0.998	0.886	4.20	4	5	17	0.032
$p = 0.05$, $\delta = 1.25$	100	0.9983	0.0009	1.006	1.037	0.996	0.933	4.08	4	5	12	0.018
	200	0.9979	0.0006	1.007	1.030	0.994	0.926	4.10	4	5	22	0.016
	300	0.9989	0.0004	1.007	1.085	0.996	0.920	4.12	4	5	13	0.018
$p = 0.01$, $\delta = 1.25$	100	0.9963	0.0003	1.002	1.018	0.990	0.966	4.02	4	4	8	0.007
	200	0.9958	0.0002	1.003	1.002	0.990	0.965	4.02	4	4	14	0.005
	300	0.9963	0.0001	1.002	1.017	0.989	0.961	4.03	4	4	10	0.005
$p = 0.1$, $\delta = 1.5$	100	0.9976	0.0007	1.004	1.031	0.994	0.949	4.05	4	4	12	0.011
	200	0.9973	0.0004	1.005	1.033	0.993	0.945	4.06	4	4	16	0.012
	300	0.9979	0.0002	1.004	1.053	0.993	0.945	4.06	4	4	11	0.011
$p = 0.05$, $\delta = 1.5$	100	0.9969	0.0004	1.003	1.022	0.992	0.962	4.03	4	4	11	0.008
	200	0.9961	0.0002	1.003	1.012	0.990	0.963	4.03	4	4	16	0.005
	300	0.9965	0.0002	1.003	1.021	0.989	0.957	4.03	4	4	10	0.006
$p = 0.01$, $\delta = 1.5$	100	0.9949	0.0001	1.001	1.000	0.987	0.976	3.99	4	4	7	0.002
	200	0.9926	0.0001	1.001	0.980	0.981	0.972	3.98	4	4	8	0.001
	300	0.9920	0.0001	1.001	0.993	0.978	0.967	3.98	4	4	7	0.001

Notes: See notes to Table 1.

Table 338: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0042	1.005	1.142	1.000	0.728	4.40	4	6	12	0.075
	200	1.0000	0.0023	1.005	1.175	1.000	0.712	4.45	4	6	11	0.074
	300	1.0000	0.0018	1.006	1.167	1.000	0.702	4.52	4	7	17	0.073
$p = 0.05$, $\delta = 1$	100	1.0000	0.0025	1.003	1.100	1.000	0.826	4.24	4	5	10	0.044
	200	1.0000	0.0013	1.003	1.093	1.000	0.821	4.25	4	5	9	0.038
	300	1.0000	0.0010	1.004	1.085	1.000	0.805	4.30	4	6	14	0.041
$p = 0.01$, $\delta = 1$	100	1.0000	0.0007	1.001	1.033	1.000	0.940	4.07	4	5	8	0.013
	200	1.0000	0.0003	1.001	1.025	1.000	0.949	4.06	4	5	8	0.010
	300	1.0000	0.0003	1.001	1.016	1.000	0.931	4.09	4	5	9	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0018	1.002	1.068	1.000	0.868	4.17	4	5	9	0.030
	200	1.0000	0.0007	1.002	1.059	1.000	0.891	4.14	4	5	9	0.021
	300	1.0000	0.0006	1.003	1.064	1.000	0.872	4.18	4	5	11	0.024
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0010	1.002	1.043	1.000	0.917	4.10	4	5	8	0.018
	200	1.0000	0.0004	1.001	1.035	1.000	0.938	4.08	4	5	8	0.013
	300	1.0000	0.0003	1.001	1.026	1.000	0.920	4.10	4	5	9	0.013
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0003	1.001	1.021	1.000	0.972	4.03	4	4	6	0.005
	200	1.0000	0.0001	1.000	1.013	1.000	0.980	4.02	4	4	7	0.002
	300	1.0000	0.0001	1.000	1.002	1.000	0.972	4.03	4	4	7	0.001
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0007	1.001	1.033	1.000	0.940	4.07	4	5	8	0.013
	200	1.0000	0.0002	1.001	1.020	1.000	0.963	4.04	4	4	8	0.005
	300	1.0000	0.0002	1.001	1.010	1.000	0.949	4.06	4	5	9	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0004	1.001	1.024	1.000	0.962	4.04	4	4	6	0.007
	200	1.0000	0.0001	1.001	1.016	1.000	0.974	4.03	4	4	7	0.003
	300	1.0000	0.0001	1.001	1.002	1.000	0.970	4.04	4	4	7	0.001
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.010	1.000	0.988	4.01	4	4	6	0.001
	200	1.0000	0.0000	1.000	1.009	1.000	0.992	4.01	4	4	6	0.001
	300	1.0000	0.0000	1.000	0.997	1.000	0.989	4.01	4	4	6	0.000

Notes: See notes to Table 1.

Table 339: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0040	1.002	1.124	1.000	0.729	4.39	4	6	11	0.069
	200	1.0000	0.0023	1.003	1.161	1.000	0.692	4.46	4	6	14	0.067
	300	1.0000	0.0017	1.003	1.198	1.000	0.679	4.49	4	6	11	0.076
$p = 0.05$, $\delta = 1$	100	1.0000	0.0022	1.001	1.078	1.000	0.839	4.21	4	5	9	0.032
	200	1.0000	0.0013	1.002	1.098	1.000	0.804	4.26	4	5	11	0.037
	300	1.0000	0.0009	1.002	1.123	1.000	0.804	4.27	4	6	10	0.041
$p = 0.01$, $\delta = 1$	100	1.0000	0.0007	1.000	1.025	1.000	0.943	4.06	4	5	7	0.009
	200	1.0000	0.0003	1.001	1.030	1.000	0.941	4.07	4	5	8	0.011
	300	1.0000	0.0003	1.001	1.036	1.000	0.936	4.08	4	5	9	0.008
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0016	1.001	1.057	1.000	0.878	4.15	4	5	8	0.024
	200	1.0000	0.0008	1.001	1.069	1.000	0.875	4.15	4	5	9	0.023
	300	1.0000	0.0005	1.001	1.075	1.000	0.873	4.16	4	5	9	0.025
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0009	1.001	1.034	1.000	0.924	4.09	4	5	7	0.015
	200	1.0000	0.0004	1.001	1.041	1.000	0.930	4.08	4	5	9	0.014
	300	1.0000	0.0003	1.001	1.043	1.000	0.925	4.09	4	5	9	0.012
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0003	1.000	1.011	1.000	0.973	4.03	4	4	6	0.003
	200	1.0000	0.0001	1.000	1.010	1.000	0.979	4.02	4	4	7	0.003
	300	1.0000	0.0001	1.000	1.012	1.000	0.980	4.02	4	4	7	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0007	1.000	1.025	1.000	0.943	4.06	4	5	7	0.009
	200	1.0000	0.0003	1.000	1.024	1.000	0.955	4.05	4	4	8	0.008
	300	1.0000	0.0002	1.000	1.022	1.000	0.958	4.05	4	4	8	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0005	1.000	1.015	1.000	0.961	4.04	4	4	6	0.006
	200	1.0000	0.0001	1.000	1.014	1.000	0.975	4.03	4	4	7	0.004
	300	1.0000	0.0001	1.000	1.012	1.000	0.978	4.03	4	4	7	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.003	1.000	0.989	4.01	4	4	6	0.000
	200	1.0000	0.0000	1.000	1.005	1.000	0.993	4.01	4	4	5	0.001
	300	1.0000	0.0000	1.000	1.005	1.000	0.993	4.01	4	4	6	0.002

Notes: See notes to Table 1.

Table 340: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	0.9733	0.0032	1.017	1.109	0.936	0.761	4.20	3	6	16	0.061
	200	0.9554	0.0021	1.025	1.222	0.908	0.710	4.24	3	6	22	0.074
	300	0.9534	0.0015	1.026	1.234	0.895	0.695	4.26	3	6	26	0.078
$p = 0.05$, $\delta = 1$	100	0.9618	0.0018	1.010	1.036	0.915	0.807	4.02	3	5	14	0.032
	200	0.9426	0.0013	1.015	1.101	0.888	0.761	4.02	2	5	21	0.044
	300	0.9341	0.0009	1.018	1.109	0.861	0.727	3.99	2	5	23	0.046
$p = 0.01$, $\delta = 1$	100	0.9251	0.0004	1.004	0.933	0.850	0.822	3.74	2	4	10	0.007
	200	0.9030	0.0004	1.008	0.964	0.827	0.780	3.68	1	4	13	0.014
	300	0.8881	0.0003	1.011	0.992	0.791	0.745	3.63	1	4	14	0.020
$p = 0.1$, $\delta = 1.25$	100	0.9513	0.0012	1.008	1.022	0.896	0.818	3.92	3	5	11	0.022
	200	0.9290	0.0007	1.011	1.039	0.866	0.781	3.86	2	5	18	0.026
	300	0.9144	0.0005	1.013	1.073	0.831	0.748	3.81	1	5	19	0.032
$p = 0.05$, $\delta = 1.25$	100	0.9360	0.0007	1.006	0.971	0.868	0.822	3.81	2	4	10	0.014
	200	0.9115	0.0004	1.009	0.982	0.840	0.786	3.73	1	5	15	0.016
	300	0.8951	0.0003	1.011	1.011	0.800	0.745	3.67	1	5	15	0.023
$p = 0.01$, $\delta = 1.25$	100	0.8925	0.0002	1.004	0.893	0.800	0.785	3.59	1	4	7	0.003
	200	0.8613	0.0001	1.009	0.897	0.761	0.745	3.47	0	4	8	0.007
	300	0.8375	0.0001	1.011	0.856	0.724	0.710	3.38	0	4	9	0.005
$p = 0.1$, $\delta = 1.5$	100	0.9251	0.0004	1.004	0.933	0.850	0.822	3.74	2	4	10	0.007
	200	0.8911	0.0003	1.008	0.945	0.810	0.772	3.62	1	4	12	0.011
	300	0.8679	0.0002	1.011	0.926	0.765	0.734	3.52	0	4	12	0.013
$p = 0.05$, $\delta = 1.5$	100	0.9055	0.0003	1.003	0.901	0.818	0.799	3.65	1	4	8	0.004
	200	0.8710	0.0001	1.008	0.909	0.778	0.757	3.51	0	4	8	0.007
	300	0.8433	0.0001	1.011	0.861	0.731	0.714	3.40	0	4	10	0.005
$p = 0.01$, $\delta = 1.5$	100	0.8536	0.0001	1.006	0.860	0.738	0.732	3.42	0	4	6	0.001
	200	0.8100	0.0001	1.013	0.837	0.689	0.681	3.25	0	4	7	0.002
	300	0.7826	0.0000	1.015	0.807	0.650	0.645	3.14	0	4	8	0.002

Notes: See notes to Table 1.

Table 341: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method								
$p = 0.1$, $\delta = 1$	100	1.0000	0.0032	1.005	1.112	1.000	0.781	4.31	4	6	10	0.062
	200	1.0000	0.0017	1.005	1.156	1.000	0.785	4.33	4	6	10	0.059
	300	1.0000	0.0011	1.005	1.148	1.000	0.762	4.34	4	6	13	0.065
$p = 0.05$, $\delta = 1$	100	1.0000	0.0018	1.003	1.080	1.000	0.870	4.18	4	5	9	0.038
	200	1.0000	0.0009	1.003	1.092	1.000	0.869	4.18	4	5	9	0.034
	300	1.0000	0.0007	1.004	1.085	1.000	0.843	4.20	4	5	9	0.039
$p = 0.01$, $\delta = 1$	100	1.0000	0.0005	1.001	1.021	1.000	0.961	4.05	4	4	8	0.009
	200	1.0000	0.0002	1.001	1.031	1.000	0.961	4.05	4	4	8	0.009
	300	1.0000	0.0002	1.001	1.022	1.000	0.960	4.05	4	4	7	0.009
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0012	1.002	1.055	1.000	0.908	4.12	4	5	8	0.028
	200	1.0000	0.0006	1.002	1.069	1.000	0.914	4.11	4	5	9	0.023
	300	1.0000	0.0004	1.002	1.046	1.000	0.911	4.11	4	5	8	0.019
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0007	1.001	1.027	1.000	0.944	4.07	4	5	8	0.013
	200	1.0000	0.0003	1.001	1.033	1.000	0.952	4.06	4	4	9	0.012
	300	1.0000	0.0002	1.001	1.022	1.000	0.953	4.05	4	4	8	0.010
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0002	1.000	1.015	1.000	0.985	4.02	4	4	6	0.003
	200	1.0000	0.0001	1.000	1.012	1.000	0.987	4.01	4	4	7	0.003
	300	1.0000	0.0000	1.000	1.006	1.000	0.987	4.01	4	4	5	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0005	1.001	1.021	1.000	0.961	4.05	4	4	8	0.009
	200	1.0000	0.0002	1.001	1.025	1.000	0.972	4.03	4	4	7	0.004
	300	1.0000	0.0001	1.001	1.012	1.000	0.977	4.03	4	4	6	0.005
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0003	1.000	1.018	1.000	0.977	4.02	4	4	7	0.004
	200	1.0000	0.0001	1.000	1.017	1.000	0.983	4.02	4	4	7	0.003
	300	1.0000	0.0001	1.000	1.007	1.000	0.985	4.02	4	4	5	0.003
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0001	1.000	1.009	1.000	0.995	4.01	4	4	5	0.002
	200	0.9999	0.0000	1.000	1.004	1.000	0.996	4.00	4	4	6	0.001
	300	1.0000	0.0000	1.000	1.001	1.000	0.998	4.00	4	4	5	0.001

Notes: See notes to Table 1.

Table 342: Monte Carlo findings for DGPI(d) with high (0.8) pair-wise collinearity of signal variables

$\omega = 0.8$, $T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.0030	1.003	1.131	1.000	0.780	4.29	4	6	9	0.066
	200	1.0000	0.0016	1.003	1.147	1.000	0.770	4.32	4	6	9	0.059
	300	1.0000	0.0011	1.003	1.158	1.000	0.764	4.34	4	6	11	0.065
$p = 0.05$, $\delta = 1$	100	1.0000	0.0017	1.002	1.075	1.000	0.864	4.16	4	5	8	0.039
	200	1.0000	0.0009	1.002	1.102	1.000	0.860	4.18	4	5	8	0.041
	300	1.0000	0.0006	1.002	1.077	1.000	0.860	4.18	4	5	9	0.032
$p = 0.01$, $\delta = 1$	100	1.0000	0.0004	1.000	1.020	1.000	0.962	4.04	4	4	6	0.007
	200	1.0000	0.0002	1.000	1.025	1.000	0.961	4.05	4	4	6	0.006
	300	1.0000	0.0002	1.001	1.027	1.000	0.963	4.05	4	4	7	0.005
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0012	1.001	1.055	1.000	0.901	4.11	4	5	7	0.026
	200	1.0000	0.0005	1.001	1.074	1.000	0.913	4.11	4	5	7	0.026
	300	1.0000	0.0003	1.001	1.044	1.000	0.918	4.10	4	5	7	0.015
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0007	1.000	1.030	1.000	0.943	4.07	4	5	6	0.011
	200	1.0000	0.0003	1.001	1.040	1.000	0.952	4.06	4	4	7	0.010
	300	1.0000	0.0002	1.001	1.027	1.000	0.958	4.05	4	4	7	0.006
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0001	1.000	1.008	1.000	0.989	4.01	4	4	5	0.002
	200	1.0000	0.0001	1.000	1.014	1.000	0.990	4.01	4	4	6	0.003
	300	1.0000	0.0000	1.000	1.011	1.000	0.989	4.01	4	4	6	0.002
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0004	1.000	1.020	1.000	0.962	4.04	4	4	6	0.007
	200	1.0000	0.0002	1.000	1.022	1.000	0.972	4.03	4	4	6	0.004
	300	1.0000	0.0001	1.000	1.021	1.000	0.979	4.02	4	4	7	0.003
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0002	1.000	1.014	1.000	0.979	4.02	4	4	6	0.003
	200	1.0000	0.0001	1.000	1.014	1.000	0.988	4.01	4	4	6	0.003
	300	1.0000	0.0000	1.000	1.011	1.000	0.988	4.01	4	4	6	0.002
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0000	1.000	1.002	1.000	0.997	4.00	4	4	5	0.000
	200	1.0000	0.0000	1.000	1.006	1.000	0.997	4.00	4	4	6	0.001
	300	1.0000	0.0000	1.000	1.003	1.000	0.997	4.00	4	4	5	0.000

Notes: See notes to Table 1.

5.2 Findings for designs with non-zero correlations between signal and pseudo-signal variables

Table 343: MC findings for DGPII(a)

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1,$	100	0.9991	0.0398	1.083	3.650	0.997	0.001	0.947	0.447	7.81	6	14	30	0.082
$\delta = 1$	200	0.9991	0.0244	1.119	6.679	0.997	0.001	0.929	0.409	8.77	6	19	69	0.084
	300	0.9994	0.0181	1.174	11.941	0.998	0.001	0.925	0.400	9.35	6	22	77	0.099
$p = 0.05,$	100	0.9989	0.0334	1.062	3.111	0.996	0.003	0.932	0.549	7.20	6	12	25	0.047
$\delta = 1$	200	0.9988	0.0199	1.089	5.512	0.995	0.002	0.912	0.499	7.90	6	16	63	0.049
	300	0.9989	0.0147	1.128	8.844	0.996	0.002	0.907	0.476	8.34	6	18	70	0.067
$p = 0.01,$	100	0.9978	0.0256	1.041	2.462	0.991	0.009	0.895	0.683	6.45	5	9	20	0.014
$\delta = 1$	200	0.9968	0.0141	1.054	3.004	0.988	0.004	0.865	0.637	6.76	5	11	49	0.018
	300	0.9971	0.0100	1.063	3.959	0.989	0.006	0.856	0.606	6.96	5	12	51	0.021
$p = 0.1,$	100	0.9989	0.0307	1.054	2.893	0.996	0.004	0.927	0.589	6.94	6	11	24	0.034
$\delta = 1.25$	200	0.9984	0.0169	1.070	3.833	0.994	0.002	0.896	0.573	7.31	5	14	54	0.032
	300	0.9981	0.0121	1.090	5.868	0.993	0.004	0.886	0.541	7.58	5	15	57	0.039
$p = 0.05,$	100	0.9981	0.0274	1.046	2.675	0.993	0.006	0.909	0.645	6.63	5	10	21	0.021
$\delta = 1.25$	200	0.9971	0.0148	1.058	3.166	0.989	0.002	0.870	0.620	6.89	5	12	51	0.019
	300	0.9973	0.0104	1.069	4.114	0.989	0.005	0.862	0.589	7.08	5	13	52	0.023
$p = 0.01,$	100	0.9960	0.0226	1.036	2.305	0.984	0.010	0.852	0.722	6.15	5	8	19	0.007
$\delta = 1.25$	200	0.9950	0.0118	1.040	2.621	0.982	0.010	0.820	0.683	6.29	5	9	41	0.010
	300	0.9950	0.0081	1.046	2.962	0.981	0.013	0.800	0.656	6.36	5	9	39	0.013
$p = 0.1,$	100	0.9978	0.0256	1.041	2.462	0.991	0.009	0.895	0.683	6.45	5	9	20	0.014
$\delta = 1.5$	200	0.9963	0.0134	1.050	2.851	0.986	0.005	0.851	0.651	6.61	5	10	48	0.015
	300	0.9963	0.0091	1.054	3.323	0.985	0.008	0.836	0.633	6.69	5	11	48	0.016
$p = 0.05,$	100	0.9966	0.0235	1.038	2.350	0.987	0.010	0.870	0.711	6.25	5	8	19	0.010
$\delta = 1.5$	200	0.9950	0.0122	1.043	2.645	0.982	0.009	0.830	0.676	6.37	5	9	43	0.011
	300	0.9956	0.0082	1.046	3.049	0.983	0.013	0.807	0.652	6.42	5	10	41	0.013
$p = 0.01,$	100	0.9950	0.0207	1.032	2.198	0.981	0.013	0.812	0.727	5.96	5	7	17	0.003
$\delta = 1.5$	200	0.9919	0.0104	1.032	2.384	0.971	0.018	0.768	0.689	6.00	5	7	37	0.004
	300	0.9914	0.0069	1.035	2.273	0.968	0.019	0.739	0.653	6.02	5	7	33	0.006

Notes: See notes to Table 46.

Table 344: MC findings for DGPII(a)

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0452	1.016	2.856	1.000	0.000	1.000	0.277	8.34	6	14	24	0.077
$\delta = 1$	200	1.0000	0.0264	1.020	3.181	1.000	0.000	1.000	0.222	9.18	6	16	35	0.083
	300	1.0000	0.0210	1.024	3.797	1.000	0.000	1.000	0.185	10.21	6	20	38	0.090
$p = 0.05$,	100	1.0000	0.0381	1.013	2.522	1.000	0.000	1.000	0.391	7.66	6	12	21	0.043
$\delta = 1$	200	1.0000	0.0216	1.015	2.735	1.000	0.000	1.000	0.328	8.23	6	14	27	0.049
	300	1.0000	0.0168	1.018	3.144	1.000	0.000	1.000	0.282	8.98	6	17	32	0.044
$p = 0.01$,	100	1.0000	0.0286	1.008	2.183	1.000	0.000	0.999	0.627	6.75	6	9	18	0.014
$\delta = 1$	200	1.0000	0.0152	1.009	2.219	1.000	0.000	1.000	0.555	6.97	6	10	20	0.007
	300	1.0000	0.0114	1.010	2.462	1.000	0.000	1.000	0.502	7.37	6	12	26	0.013
$p = 0.1$,	100	1.0000	0.0346	1.011	2.391	1.000	0.000	1.000	0.457	7.33	6	11	20	0.031
$\delta = 1.25$	200	1.0000	0.0183	1.012	2.443	1.000	0.000	1.000	0.422	7.60	6	12	26	0.021
	300	1.0000	0.0138	1.013	2.734	1.000	0.000	1.000	0.386	8.09	6	14	30	0.023
$p = 0.05$,	100	1.0000	0.0306	1.009	2.250	1.000	0.000	1.000	0.566	6.94	6	10	18	0.019
$\delta = 1.25$	200	1.0000	0.0159	1.010	2.260	1.000	0.000	1.000	0.516	7.12	6	10	20	0.009
	300	1.0000	0.0118	1.011	2.493	1.000	0.000	1.000	0.475	7.50	6	12	27	0.015
$p = 0.01$,	100	1.0000	0.0254	1.007	2.089	1.000	0.000	0.999	0.757	6.43	6	8	16	0.005
$\delta = 1.25$	200	1.0000	0.0128	1.007	2.071	1.000	0.000	1.000	0.715	6.51	6	9	18	0.001
	300	1.0000	0.0091	1.008	2.184	1.000	0.000	1.000	0.674	6.68	6	9	21	0.003
$p = 0.1$,	100	1.0000	0.0286	1.008	2.183	1.000	0.000	0.999	0.627	6.75	6	9	18	0.014
$\delta = 1.5$	200	1.0000	0.0144	1.009	2.168	1.000	0.000	1.000	0.598	6.82	6	10	20	0.003
	300	1.0000	0.0103	1.009	2.322	1.000	0.000	1.000	0.569	7.06	6	11	23	0.008
$p = 0.05$,	100	1.0000	0.0265	1.008	2.123	1.000	0.000	0.999	0.704	6.54	6	9	17	0.008
$\delta = 1.5$	200	1.0000	0.0132	1.008	2.100	1.000	0.000	1.000	0.685	6.59	6	9	19	0.002
	300	1.0000	0.0093	1.008	2.212	1.000	0.000	1.000	0.654	6.75	6	10	21	0.004
$p = 0.01$,	100	1.0000	0.0234	1.006	2.012	1.000	0.000	0.999	0.837	6.25	6	7	15	0.002
$\delta = 1.5$	200	1.0000	0.0115	1.006	1.978	1.000	0.000	1.000	0.830	6.26	6	8	15	0.000
	300	1.0000	0.0079	1.007	2.088	1.000	0.000	1.000	0.795	6.35	6	8	17	0.000

Notes: See notes to Table 46.

Table 345: MC findings for DGPII(a)

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0470	1.009	2.787	1.000	0.000	1.000	0.209	8.51	6	13	21	0.082
$\delta = 1$	200	1.0000	0.0274	1.011	3.035	1.000	0.000	1.000	0.163	9.36	6	15	28	0.070
	300	1.0000	0.0211	1.013	3.191	1.000	0.000	1.000	0.125	10.25	6	18	34	0.085
$p = 0.05$,	100	1.0000	0.0391	1.007	2.482	1.000	0.000	1.000	0.320	7.75	6	12	18	0.034
$\delta = 1$	200	1.0000	0.0224	1.008	2.666	1.000	0.000	1.000	0.259	8.38	6	13	25	0.034
	300	1.0000	0.0169	1.009	2.752	1.000	0.000	1.000	0.205	9.00	6	16	29	0.042
$p = 0.01$,	100	1.0000	0.0292	1.005	2.183	1.000	0.000	1.000	0.566	6.80	6	9	15	0.007
$\delta = 1$	200	1.0000	0.0157	1.005	2.249	1.000	0.000	1.000	0.490	7.07	6	10	17	0.011
	300	1.0000	0.0114	1.006	2.255	1.000	0.000	1.000	0.437	7.38	6	11	21	0.008
$p = 0.1$,	100	1.0000	0.0354	1.006	2.374	1.000	0.000	1.000	0.395	7.40	6	11	17	0.023
$\delta = 1.25$	200	1.0000	0.0190	1.007	2.423	1.000	0.000	1.000	0.343	7.72	6	12	21	0.022
	300	1.0000	0.0139	1.008	2.489	1.000	0.000	1.000	0.315	8.13	6	13	25	0.025
$p = 0.05$,	100	1.0000	0.0314	1.005	2.255	1.000	0.000	1.000	0.495	7.02	6	10	16	0.013
$\delta = 1.25$	200	1.0000	0.0165	1.006	2.279	1.000	0.000	1.000	0.449	7.23	6	11	18	0.013
	300	1.0000	0.0119	1.006	2.293	1.000	0.000	1.000	0.411	7.51	6	12	21	0.012
$p = 0.01$,	100	1.0000	0.0254	1.004	2.086	1.000	0.000	1.000	0.713	6.44	6	8	14	0.001
$\delta = 1.25$	200	1.0000	0.0132	1.004	2.100	1.000	0.000	1.000	0.648	6.59	6	9	15	0.001
	300	1.0000	0.0092	1.004	2.059	1.000	0.000	1.000	0.631	6.71	6	9	17	0.001
$p = 0.1$,	100	1.0000	0.0292	1.005	2.183	1.000	0.000	1.000	0.566	6.80	6	9	15	0.007
$\delta = 1.5$	200	1.0000	0.0148	1.005	2.183	1.000	0.000	1.000	0.535	6.91	6	10	15	0.006
	300	1.0000	0.0103	1.005	2.152	1.000	0.000	1.000	0.516	7.06	6	10	19	0.004
$p = 0.05$,	100	1.0000	0.0268	1.004	2.120	1.000	0.000	1.000	0.654	6.57	6	8	14	0.003
$\delta = 1.5$	200	1.0000	0.0136	1.004	2.118	1.000	0.000	1.000	0.621	6.66	6	9	15	0.001
	300	1.0000	0.0093	1.004	2.072	1.000	0.000	1.000	0.612	6.77	6	9	17	0.001
$p = 0.01$,	100	1.0000	0.0236	1.003	2.040	1.000	0.000	1.000	0.812	6.26	6	8	14	0.001
$\delta = 1.5$	200	1.0000	0.0117	1.003	2.021	1.000	0.000	1.000	0.787	6.30	6	8	12	0.000
	300	1.0000	0.0080	1.003	1.953	1.000	0.000	1.000	0.766	6.36	6	8	15	0.000

Notes: See notes to Table 46.

Table 346: MC findings for DGPII(a)

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9896	0.0317	1.066	3.114	0.963	0.006	0.814	0.461	7.00	5	12	31	0.079
$\delta = 1$	200	0.9843	0.0176	1.084	3.701	0.949	0.010	0.772	0.410	7.38	5	14	44	0.080
	300	0.9843	0.0136	1.114	6.933	0.948	0.012	0.744	0.402	7.96	5	18	68	0.086
$p = 0.05$,	100	0.9858	0.0269	1.053	2.678	0.952	0.012	0.770	0.513	6.53	5	10	29	0.047
$\delta = 1$	200	0.9799	0.0145	1.063	3.072	0.938	0.015	0.728	0.457	6.76	4	12	41	0.049
	300	0.9786	0.0110	1.082	4.993	0.932	0.018	0.698	0.438	7.16	4	15	56	0.051
$p = 0.01$,	100	0.9756	0.0203	1.035	2.133	0.920	0.022	0.675	0.568	5.85	4	8	25	0.014
$\delta = 1$	200	0.9654	0.0103	1.036	2.238	0.896	0.041	0.629	0.506	5.89	4	8	28	0.012
	300	0.9640	0.0075	1.048	2.607	0.893	0.040	0.614	0.475	6.09	4	10	39	0.019
$p = 0.1$,	100	0.9829	0.0245	1.047	2.481	0.943	0.017	0.741	0.542	6.28	4	9	29	0.037
$\delta = 1.25$	200	0.9755	0.0125	1.047	2.521	0.927	0.024	0.693	0.488	6.35	4	10	37	0.025
	300	0.9716	0.0091	1.060	3.140	0.915	0.028	0.659	0.458	6.58	4	12	45	0.031
$p = 0.05$,	100	0.9789	0.0218	1.039	2.303	0.930	0.020	0.704	0.566	6.01	4	8	28	0.018
$\delta = 1.25$	200	0.9681	0.0109	1.039	2.321	0.905	0.035	0.650	0.501	6.01	4	9	31	0.015
	300	0.9660	0.0078	1.050	2.687	0.898	0.039	0.623	0.476	6.17	4	10	40	0.020
$p = 0.01$,	100	0.9616	0.0176	1.031	1.972	0.879	0.035	0.587	0.527	5.54	3	7	24	0.009
$\delta = 1.25$	200	0.9469	0.0085	1.030	1.984	0.847	0.050	0.537	0.468	5.46	3	7	19	0.004
	300	0.9428	0.0059	1.039	2.249	0.840	0.058	0.525	0.447	5.51	3	8	31	0.009
$p = 0.1$,	100	0.9756	0.0203	1.035	2.133	0.920	0.022	0.675	0.568	5.85	4	8	25	0.014
$\delta = 1.5$	200	0.9614	0.0097	1.033	2.166	0.886	0.047	0.602	0.501	5.75	4	8	24	0.008
	300	0.9559	0.0068	1.043	2.403	0.871	0.053	0.580	0.473	5.83	4	9	37	0.014
$p = 0.05$,	100	0.9681	0.0185	1.032	1.996	0.898	0.031	0.623	0.544	5.65	4	7	24	0.011
$\delta = 1.5$	200	0.9526	0.0089	1.031	2.029	0.864	0.051	0.557	0.479	5.55	3	7	22	0.005
	300	0.9461	0.0060	1.040	2.267	0.847	0.057	0.537	0.454	5.57	3	8	31	0.009
$p = 0.01$,	100	0.9468	0.0159	1.029	1.890	0.843	0.054	0.534	0.504	5.31	3	6	19	0.004
$\delta = 1.5$	200	0.9245	0.0073	1.028	1.865	0.791	0.064	0.458	0.426	5.14	3	6	14	0.001
	300	0.9194	0.0049	1.035	2.000	0.781	0.077	0.449	0.407	5.13	2	7	20	0.001

Notes: See notes to Table 46.

Table 347: MC findings for DGPII(a)

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1,$	100	1.0000	0.0355	1.013	2.623	1.000	0.000	1.000	0.412	7.41	6	11	20	0.057
$\delta = 1$	200	1.0000	0.0204	1.016	2.789	1.000	0.000	1.000	0.361	7.99	6	14	27	0.064
	300	1.0000	0.0147	1.018	3.042	1.000	0.000	0.998	0.348	8.35	6	15	36	0.062
$p = 0.05,$	100	1.0000	0.0307	1.010	2.340	1.000	0.000	1.000	0.542	6.95	6	10	17	0.029
$\delta = 1$	200	1.0000	0.0170	1.013	2.476	1.000	0.000	1.000	0.479	7.34	6	12	24	0.036
	300	1.0000	0.0121	1.014	2.677	1.000	0.000	0.997	0.464	7.58	6	13	28	0.032
$p = 0.01,$	100	1.0000	0.0248	1.007	2.122	1.000	0.000	0.999	0.766	6.38	6	8	14	0.012
$\delta = 1$	200	1.0000	0.0129	1.008	2.140	1.000	0.000	0.999	0.722	6.53	6	9	18	0.007
	300	1.0000	0.0089	1.009	2.233	1.000	0.000	0.995	0.684	6.65	6	9	21	0.005
$p = 0.1,$	100	1.0000	0.0286	1.009	2.257	1.000	0.000	1.000	0.614	6.74	6	9	17	0.023
$\delta = 1.25$	200	1.0000	0.0150	1.011	2.307	1.000	0.000	0.999	0.579	6.94	6	10	21	0.019
	300	1.0000	0.0103	1.011	2.389	1.000	0.000	0.995	0.576	7.04	6	10	27	0.015
$p = 0.05,$	100	1.0000	0.0260	1.008	2.159	1.000	0.000	0.999	0.711	6.50	6	8	15	0.014
$\delta = 1.25$	200	1.0000	0.0134	1.009	2.179	1.000	0.000	0.999	0.684	6.63	6	9	20	0.011
	300	1.0000	0.0092	1.009	2.273	1.000	0.000	0.995	0.662	6.72	6	9	23	0.007
$p = 0.01,$	100	1.0000	0.0229	1.006	2.030	1.000	0.000	0.998	0.859	6.20	6	7	12	0.004
$\delta = 1.25$	200	1.0000	0.0115	1.007	2.034	1.000	0.000	0.995	0.838	6.26	6	8	13	0.001
	300	1.0000	0.0077	1.007	2.042	1.000	0.000	0.989	0.828	6.27	6	8	16	0.000
$p = 0.1,$	100	1.0000	0.0248	1.007	2.122	1.000	0.000	0.999	0.766	6.38	6	8	14	0.012
$\delta = 1.5$	200	1.0000	0.0124	1.008	2.097	1.000	0.000	0.997	0.752	6.44	6	8	18	0.004
	300	1.0000	0.0083	1.008	2.169	1.000	0.000	0.992	0.749	6.47	6	8	18	0.004
$p = 0.05,$	100	1.0000	0.0235	1.007	2.060	1.000	0.000	0.998	0.825	6.26	6	8	13	0.006
$\delta = 1.5$	200	1.0000	0.0117	1.007	2.052	1.000	0.000	0.996	0.815	6.30	6	8	14	0.002
	300	1.0000	0.0078	1.007	2.095	1.000	0.000	0.990	0.814	6.30	6	8	16	0.001
$p = 0.01,$	100	1.0000	0.0219	1.005	1.996	1.000	0.000	0.996	0.913	6.10	6	7	11	0.002
$\delta = 1.5$	200	1.0000	0.0108	1.006	1.988	1.000	0.000	0.991	0.897	6.13	6	7	12	0.001
	300	1.0000	0.0072	1.006	2.016	1.000	0.000	0.986	0.895	6.12	6	7	12	0.000

Notes: See notes to Table 46.

Table 348: MC findings for DGPII(a)

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
						OCMT method								
$p = 0.1$,	100	1.0000	0.0371	1.008	2.500	1.000	0.000	1.000	0.349	7.57	6	11	18	0.070
$\delta = 1$	200	1.0000	0.0208	1.008	2.859	1.000	0.000	1.000	0.276	8.08	6	13	26	0.068
	300	1.0000	0.0150	1.010	2.816	1.000	0.000	1.000	0.258	8.44	6	14	32	0.064
$p = 0.05$,	100	1.0000	0.0318	1.006	2.299	1.000	0.000	1.000	0.477	7.05	6	10	16	0.042
$\delta = 1$	200	1.0000	0.0173	1.007	2.559	1.000	0.000	1.000	0.398	7.40	6	11	21	0.038
	300	1.0000	0.0122	1.008	2.480	1.000	0.000	1.000	0.381	7.61	6	12	31	0.025
$p = 0.01$,	100	1.0000	0.0254	1.004	2.042	1.000	0.000	1.000	0.718	6.44	6	8	12	0.011
$\delta = 1$	200	1.0000	0.0130	1.004	2.238	1.000	0.000	1.000	0.676	6.55	6	9	14	0.008
	300	1.0000	0.0089	1.005	2.183	1.000	0.000	1.000	0.646	6.64	6	9	23	0.007
$p = 0.1$,	100	1.0000	0.0292	1.005	2.170	1.000	0.000	1.000	0.555	6.81	6	9	15	0.027
$\delta = 1.25$	200	1.0000	0.0151	1.005	2.385	1.000	0.000	1.000	0.516	6.97	6	10	17	0.021
	300	1.0000	0.0103	1.006	2.315	1.000	0.000	1.000	0.510	7.05	6	10	29	0.015
$p = 0.05$,	100	1.0000	0.0265	1.004	2.078	1.000	0.000	1.000	0.661	6.55	6	8	13	0.014
$\delta = 1.25$	200	1.0000	0.0135	1.004	2.271	1.000	0.000	1.000	0.632	6.65	6	9	14	0.011
	300	1.0000	0.0091	1.005	2.206	1.000	0.000	1.000	0.624	6.70	6	9	23	0.007
$p = 0.01$,	100	1.0000	0.0234	1.003	1.967	1.000	0.000	1.000	0.825	6.24	6	7	11	0.004
$\delta = 1.25$	200	1.0000	0.0115	1.003	2.110	1.000	0.000	1.000	0.825	6.26	6	7	12	0.001
	300	1.0000	0.0078	1.004	2.011	1.000	0.000	1.000	0.790	6.31	6	8	21	0.003
$p = 0.1$,	100	1.0000	0.0254	1.004	2.042	1.000	0.000	1.000	0.718	6.44	6	8	12	0.011
$\delta = 1.5$	200	1.0000	0.0125	1.004	2.190	1.000	0.000	1.000	0.719	6.45	6	8	13	0.004
	300	1.0000	0.0084	1.004	2.077	1.000	0.000	1.000	0.712	6.48	6	8	22	0.005
$p = 0.05$,	100	1.0000	0.0239	1.004	1.989	1.000	0.000	1.000	0.789	6.30	6	8	11	0.005
$\delta = 1.5$	200	1.0000	0.0118	1.004	2.129	1.000	0.000	1.000	0.793	6.31	6	8	12	0.002
	300	1.0000	0.0079	1.004	2.022	1.000	0.000	1.000	0.776	6.33	6	8	21	0.003
$p = 0.01$,	100	1.0000	0.0222	1.003	1.918	1.000	0.000	1.000	0.896	6.13	6	7	9	0.002
$\delta = 1.5$	200	1.0000	0.0108	1.003	2.058	1.000	0.000	1.000	0.909	6.12	6	7	11	0.001
	300	1.0000	0.0072	1.003	1.944	1.000	0.000	1.000	0.896	6.14	6	7	15	0.000

Notes: See notes to Table 46.

Table 349: MC findings for DGPII(a)

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.8785	0.0208	1.049	2.330	0.710	0.032	0.444	0.296	5.51	2	9	20	0.066
$\delta = 1$	200	0.8563	0.0109	1.059	2.729	0.667	0.036	0.391	0.251	5.56	1	10	34	0.076
	300	0.8351	0.0077	1.070	4.273	0.631	0.039	0.365	0.228	5.62	1	10	71	0.077
$p = 0.05$,	100	0.8421	0.0170	1.039	1.983	0.645	0.037	0.382	0.289	5.00	1	8	19	0.042
$\delta = 1$	200	0.8193	0.0086	1.045	2.231	0.600	0.049	0.336	0.248	4.97	1	8	28	0.047
	300	0.8021	0.0061	1.056	2.951	0.575	0.044	0.309	0.219	5.01	1	8	63	0.048
$p = 0.01$,	100	0.7608	0.0116	1.032	1.639	0.521	0.054	0.254	0.226	4.16	0	6	12	0.010
$\delta = 1$	200	0.7331	0.0056	1.037	1.682	0.484	0.056	0.233	0.206	4.03	0	6	21	0.016
	300	0.7165	0.0039	1.041	1.849	0.455	0.057	0.217	0.186	4.01	0	6	51	0.010
$p = 0.1$,	100	0.8214	0.0152	1.036	1.882	0.616	0.044	0.351	0.280	4.75	1	7	18	0.029
$\delta = 1.25$	200	0.7879	0.0070	1.037	1.876	0.551	0.058	0.286	0.235	4.53	1	7	26	0.028
	300	0.7634	0.0049	1.046	2.425	0.523	0.053	0.261	0.208	4.51	0	7	57	0.026
$p = 0.05$,	100	0.7848	0.0129	1.033	1.737	0.556	0.049	0.291	0.249	4.38	0	7	13	0.016
$\delta = 1.25$	200	0.7503	0.0059	1.037	1.714	0.508	0.058	0.247	0.217	4.16	0	6	22	0.019
	300	0.7266	0.0040	1.041	1.907	0.469	0.055	0.227	0.195	4.10	0	7	51	0.012
$p = 0.01$,	100	0.6940	0.0092	1.033	1.506	0.428	0.060	0.189	0.176	3.66	0	6	11	0.003
$\delta = 1.25$	200	0.6575	0.0042	1.040	1.543	0.381	0.061	0.169	0.156	3.45	0	6	14	0.010
	300	0.6359	0.0028	1.043	1.500	0.363	0.060	0.154	0.141	3.38	0	6	41	0.005
$p = 0.1$,	100	0.7608	0.0116	1.032	1.639	0.521	0.054	0.254	0.226	4.16	0	6	12	0.010
$\delta = 1.5$	200	0.7143	0.0051	1.036	1.653	0.459	0.054	0.214	0.194	3.86	0	6	18	0.015
	300	0.6853	0.0034	1.040	1.661	0.419	0.057	0.193	0.173	3.76	0	6	48	0.007
$p = 0.05$,	100	0.7216	0.0101	1.032	1.559	0.460	0.053	0.210	0.192	3.86	0	6	11	0.005
$\delta = 1.5$	200	0.6736	0.0044	1.039	1.560	0.401	0.060	0.182	0.168	3.56	0	6	15	0.011
	300	0.6455	0.0030	1.042	1.523	0.375	0.060	0.160	0.145	3.46	0	6	42	0.006
$p = 0.01$,	100	0.6310	0.0074	1.040	1.436	0.360	0.067	0.141	0.137	3.23	0	6	10	0.002
$\delta = 1.5$	200	0.5806	0.0032	1.047	1.467	0.305	0.060	0.122	0.114	2.96	0	6	12	0.005
	300	0.5511	0.0021	1.052	1.439	0.284	0.058	0.106	0.100	2.83	0	6	38	0.002

Notes: See notes to Table 46.

Table 350: MC findings for DGPII(a)

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0282	1.012	2.461	1.000	0.001	0.984	0.597	6.71	6	9	16	0.056
$\delta = 1$	200	1.0000	0.0149	1.013	2.490	1.000	0.000	0.981	0.559	6.92	6	10	20	0.046
	300	0.9996	0.0105	1.014	2.616	0.999	0.001	0.971	0.522	7.10	6	11	22	0.056
$p = 0.05$,	100	0.9999	0.0251	1.010	2.312	1.000	0.001	0.974	0.703	6.41	6	8	13	0.031
$\delta = 1$	200	0.9999	0.0130	1.010	2.283	1.000	0.000	0.971	0.673	6.55	6	9	17	0.024
	300	0.9995	0.0090	1.011	2.348	0.999	0.001	0.961	0.623	6.67	6	9	21	0.033
$p = 0.01$,	100	0.9994	0.0218	1.007	2.089	0.998	0.002	0.949	0.838	6.09	6	7	10	0.007
$\delta = 1$	200	0.9994	0.0110	1.007	2.076	0.998	0.002	0.941	0.804	6.15	5	7	12	0.006
	300	0.9993	0.0073	1.007	2.079	0.998	0.005	0.919	0.775	6.15	5	7	13	0.008
$p = 0.1$,	100	0.9999	0.0239	1.009	2.262	1.000	0.001	0.967	0.752	6.29	6	8	12	0.025
$\delta = 1.25$	200	0.9999	0.0120	1.009	2.160	1.000	0.001	0.959	0.740	6.34	6	8	15	0.016
	300	0.9994	0.0081	1.008	2.229	0.998	0.003	0.947	0.710	6.39	6	8	18	0.022
$p = 0.05$,	100	0.9996	0.0224	1.007	2.136	0.999	0.002	0.955	0.812	6.15	6	7	10	0.013
$\delta = 1.25$	200	0.9995	0.0112	1.008	2.089	0.998	0.001	0.947	0.792	6.19	6	8	13	0.008
	300	0.9994	0.0074	1.007	2.112	0.998	0.005	0.925	0.764	6.18	5	8	14	0.012
$p = 0.01$,	100	0.9990	0.0206	1.006	1.985	0.997	0.005	0.916	0.860	5.97	5	7	8	0.003
$\delta = 1.25$	200	0.9984	0.0101	1.006	1.989	0.994	0.004	0.905	0.846	5.98	5	7	10	0.002
	300	0.9980	0.0066	1.005	1.960	0.993	0.007	0.872	0.811	5.95	5	7	12	0.003
$p = 0.1$,	100	0.9994	0.0218	1.007	2.089	0.998	0.002	0.949	0.838	6.09	6	7	10	0.007
$\delta = 1.5$	200	0.9993	0.0107	1.007	2.040	0.997	0.002	0.932	0.826	6.09	5	7	12	0.004
	300	0.9989	0.0070	1.006	2.024	0.996	0.005	0.901	0.801	6.05	5	7	12	0.006
$p = 0.05$,	100	0.9991	0.0211	1.006	2.036	0.998	0.003	0.930	0.856	6.02	5	7	9	0.005
$\delta = 1.5$	200	0.9988	0.0103	1.006	1.998	0.995	0.004	0.911	0.840	6.01	5	7	10	0.002
	300	0.9981	0.0067	1.006	1.968	0.993	0.005	0.881	0.810	5.98	5	7	12	0.003
$p = 0.01$,	100	0.9983	0.0197	1.005	1.945	0.995	0.011	0.872	0.846	5.89	5	6	8	0.001
$\delta = 1.5$	200	0.9974	0.0096	1.005	1.958	0.991	0.012	0.855	0.822	5.88	5	6	9	0.002
	300	0.9964	0.0062	1.005	1.887	0.988	0.014	0.821	0.798	5.82	5	6	9	0.001

Notes: See notes to Table 46.

Table 351: MC findings for DGPII(a)

$T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.0289	1.007	2.441	1.000	0.000	1.000	0.543	6.78	6	9	15	0.056
$\delta = 1$	200	1.0000	0.0150	1.007	2.488	1.000	0.000	1.000	0.511	6.94	6	10	17	0.045
	300	1.0000	0.0103	1.008	2.418	1.000	0.000	1.000	0.497	7.04	6	10	21	0.048
$p = 0.05$,	100	1.0000	0.0258	1.006	2.250	1.000	0.000	1.000	0.686	6.47	6	8	14	0.030
$\delta = 1$	200	1.0000	0.0131	1.006	2.309	1.000	0.000	1.000	0.647	6.56	6	9	14	0.027
	300	1.0000	0.0090	1.006	2.237	1.000	0.000	1.000	0.621	6.67	6	9	18	0.032
$p = 0.01$,	100	1.0000	0.0225	1.004	2.040	1.000	0.000	0.999	0.863	6.16	6	7	11	0.008
$\delta = 1$	200	1.0000	0.0111	1.004	2.080	1.000	0.000	0.999	0.858	6.17	6	7	11	0.004
	300	1.0000	0.0075	1.004	2.004	1.000	0.000	0.999	0.827	6.23	6	7	12	0.006
$p = 0.1$,	100	1.0000	0.0244	1.005	2.174	1.000	0.000	1.000	0.754	6.35	6	8	13	0.022
$\delta = 1.25$	200	1.0000	0.0120	1.005	2.192	1.000	0.000	1.000	0.750	6.36	6	8	13	0.013
	300	1.0000	0.0081	1.005	2.103	1.000	0.000	0.999	0.731	6.41	6	8	17	0.015
$p = 0.05$,	100	1.0000	0.0232	1.004	2.088	1.000	0.000	0.999	0.829	6.22	6	7	11	0.014
$\delta = 1.25$	200	1.0000	0.0113	1.004	2.099	1.000	0.000	0.999	0.833	6.21	6	7	11	0.005
	300	1.0000	0.0077	1.004	2.020	1.000	0.000	0.999	0.810	6.27	6	8	12	0.007
$p = 0.01$,	100	1.0000	0.0216	1.003	1.960	1.000	0.000	0.998	0.937	6.07	6	7	11	0.004
$\delta = 1.25$	200	1.0000	0.0106	1.003	2.005	1.000	0.000	0.999	0.933	6.07	6	7	9	0.001
	300	1.0000	0.0071	1.003	1.900	1.000	0.000	0.995	0.915	6.09	6	7	11	0.001
$p = 0.1$,	100	1.0000	0.0225	1.004	2.040	1.000	0.000	0.999	0.863	6.16	6	7	11	0.008
$\delta = 1.5$	200	1.0000	0.0109	1.004	2.048	1.000	0.000	0.999	0.882	6.14	6	7	9	0.002
	300	1.0000	0.0073	1.004	1.953	1.000	0.000	0.998	0.870	6.17	6	7	12	0.004
$p = 0.05$,	100	1.0000	0.0218	1.003	1.982	1.000	0.000	0.999	0.914	6.10	6	7	11	0.005
$\delta = 1.5$	200	1.0000	0.0106	1.003	2.011	1.000	0.000	0.999	0.925	6.09	6	7	9	0.001
	300	1.0000	0.0071	1.003	1.907	1.000	0.000	0.996	0.909	6.11	6	7	11	0.001
$p = 0.01$,	100	1.0000	0.0212	1.003	1.932	1.000	0.001	0.997	0.967	6.03	6	6	10	0.002
$\delta = 1.5$	200	1.0000	0.0103	1.003	1.966	1.000	0.000	0.996	0.968	6.03	6	6	8	0.000
	300	1.0000	0.0069	1.003	1.860	1.000	0.001	0.990	0.954	6.03	6	6	9	0.000

Notes: See notes to Table 46.

Table 352: MC findings for DGPII(b)

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9449	0.1886	1.601	17.990	0.799	0.005	21.88	6	39	51	0.169
	200	0.9251	0.1613	2.575	90.665	0.741	0.004	35.31	9	67	183	0.200
	300	0.9218	0.1815	5.261	1892.841	0.730	0.003	57.40	9	250	294	0.821
$p = 0.05$, $\delta = 1$	100	0.9331	0.1647	1.511	14.904	0.764	0.007	19.54	5	36	51	0.124
	200	0.9144	0.1410	2.267	62.331	0.710	0.005	31.29	7	62	186	0.141
	300	0.9104	0.1470	4.157	491.641	0.699	0.003	47.16	7	89	295	0.457
$p = 0.01$, $\delta = 1$	100	0.9075	0.1217	1.354	9.945	0.690	0.012	15.31	4	31	44	0.077
	200	0.8868	0.1040	1.833	30.859	0.635	0.006	23.93	5	51	81	0.072
	300	0.8833	0.0979	2.658	120.014	0.629	0.006	32.51	4	72	264	0.105
$p = 0.1$, $\delta = 1.25$	100	0.9258	0.1510	1.458	13.224	0.741	0.009	18.20	5	35	47	0.099
	200	0.9058	0.1250	2.053	45.337	0.684	0.005	28.13	6	57	91	0.104
	300	0.8969	0.1203	3.870	699.587	0.659	0.006	39.20	6	80	284	0.227
$p = 0.05$, $\delta = 1.25$	100	0.9146	0.1326	1.393	11.062	0.707	0.009	16.39	4	32	44	0.086
	200	0.8939	0.1096	1.889	34.310	0.652	0.006	25.05	5	53	83	0.081
	300	0.8858	0.1016	3.136	270.499	0.634	0.006	33.61	4.5	74	263	0.116
$p = 0.01$, $\delta = 1.25$	100	0.8858	0.0994	1.290	7.643	0.630	0.015	13.08	3	28	42	0.071
	200	0.8625	0.0819	1.607	20.806	0.580	0.011	19.49	3	44	70	0.046
	300	0.8565	0.0746	2.086	54.788	0.566	0.007	25.50	3	61	258	0.057
$p = 0.1$, $\delta = 1.5$	100	0.9075	0.1217	1.354	9.945	0.690	0.012	15.31	4	31	44	0.077
	200	0.8804	0.0976	1.768	27.966	0.624	0.009	22.66	4	49	79	0.064
	300	0.8724	0.0881	2.438	91.039	0.605	0.006	29.56	4	68	265	0.085
$p = 0.05$, $\delta = 1.5$	100	0.8960	0.1075	1.315	8.570	0.658	0.018	13.91	4	29	43	0.075
	200	0.8683	0.0861	1.640	22.278	0.596	0.011	20.34	4	46	73	0.056
	300	0.8610	0.0774	2.140	59.907	0.572	0.008	26.36	4	63	268	0.066
$p = 0.01$, $\delta = 1.5$	100	0.8665	0.0807	1.252	6.360	0.581	0.024	11.21	3	25	38	0.067
	200	0.8328	0.0646	1.481	15.143	0.515	0.012	15.98	3	38	63	0.044
	300	0.8285	0.0577	1.749	34.908	0.506	0.012	20.38	2	53	262	0.045

Notes: See notes to Table 55.

Table 353: MC findings for DGPII(b)

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	$\text{rRMSE}_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.2125	1.089	9.401	1.000	0.000	24.40	13	37	47	0.070
	200	0.9998	0.1838	1.206	20.771	0.999	0.000	40.02	21	60	81	0.083
	300	0.9998	0.1690	1.361	36.118	0.999	0.000	54.01	26	83	115	0.109
$p = 0.05$, $\delta = 1$	100	0.9998	0.1872	1.076	7.936	0.999	0.001	21.97	11	34	42	0.044
	200	0.9998	0.1621	1.170	16.951	0.999	0.000	35.78	18	55	77	0.043
	300	0.9994	0.1488	1.295	28.993	0.998	0.000	48.04	22	76	112	0.058
$p = 0.01$, $\delta = 1$	100	0.9996	0.1408	1.053	5.627	0.999	0.001	17.52	8	28	38	0.012
	200	0.9998	0.1217	1.112	11.072	0.999	0.001	27.84	12	46	66	0.013
	300	0.9991	0.1122	1.189	18.609	0.997	0.000	37.21	15	62	91	0.018
$p = 0.1$, $\delta = 1.25$	100	0.9998	0.1723	1.068	7.039	0.999	0.001	20.54	10	32	41	0.028
	200	0.9998	0.1446	1.144	14.331	0.999	0.000	32.34	15	51	69	0.030
	300	0.9993	0.1306	1.242	23.713	0.997	0.000	42.66	19	70	99	0.034
$p = 0.05$, $\delta = 1.25$	100	0.9998	0.1520	1.058	6.102	0.999	0.001	18.59	9	29	39	0.015
	200	0.9996	0.1279	1.120	11.944	0.999	0.001	29.06	13	47	67	0.013
	300	0.9991	0.1158	1.199	19.512	0.997	0.000	38.28	16	64	92	0.020
$p = 0.01$, $\delta = 1.25$	100	0.9996	0.1159	1.041	4.524	0.999	0.005	15.12	7	25	35	0.007
	200	0.9994	0.0972	1.083	8.378	0.998	0.001	23.06	10	39	63	0.008
	300	0.9988	0.0881	1.133	13.150	0.995	0.001	30.08	11	53	79	0.009
$p = 0.1$, $\delta = 1.5$	100	0.9996	0.1408	1.053	5.627	0.999	0.001	17.52	8	28	38	0.012
	200	0.9996	0.1148	1.104	10.315	0.999	0.001	26.50	12	44	65	0.010
	300	0.9991	0.1022	1.165	16.161	0.997	0.001	34.25	14	58	87	0.016
$p = 0.05$, $\delta = 1.5$	100	0.9999	0.1252	1.045	4.842	1.000	0.003	16.02	7	26	36	0.009
	200	0.9996	0.1021	1.088	8.854	0.999	0.001	24.02	10	41	63	0.008
	300	0.9988	0.0908	1.139	13.764	0.995	0.001	30.88	11	54	79	0.011
$p = 0.01$, $\delta = 1.5$	100	0.9998	0.0958	1.034	3.844	0.999	0.008	13.20	6	23	32	0.010
	200	0.9988	0.0777	1.063	6.533	0.995	0.004	19.22	8	34	53	0.006
	300	0.9989	0.0697	1.097	9.697	0.996	0.004	24.62	9	45	68	0.013

Notes: See notes to Table 55.

Table 354: MC findings for DGPII(b)

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.2172	1.040	7.248	1.000	0.000	24.85	15	36	45	0.065
	200	1.0000	0.1867	1.090	14.544	1.000	0.000	40.60	24	58	77	0.083
	300	1.0000	0.1730	1.142	24.339	1.000	0.000	55.21	33	79	102	0.085
$p = 0.05$, $\delta = 1$	100	1.0000	0.1919	1.034	6.258	1.000	0.000	22.42	13	33	42	0.035
	200	1.0000	0.1653	1.075	12.115	1.000	0.000	36.39	21	53	69	0.046
	300	1.0000	0.1526	1.117	20.024	1.000	0.000	49.16	28	72	96	0.042
$p = 0.01$, $\delta = 1$	100	1.0000	0.1453	1.024	4.619	1.000	0.001	17.94	10	28	37	0.005
	200	1.0000	0.1252	1.051	8.491	1.000	0.000	28.54	15	44	60	0.012
	300	1.0000	0.1153	1.080	13.160	1.000	0.000	38.13	20	58	78	0.014
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1773	1.031	5.737	1.000	0.000	21.02	12	31	42	0.023
	200	1.0000	0.1482	1.064	10.416	1.000	0.000	33.04	19	49	64	0.029
	300	1.0000	0.1342	1.097	16.435	1.000	0.000	43.72	24	65	86	0.026
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.1568	1.026	5.020	1.000	0.001	19.06	11	29	38	0.011
	200	1.0000	0.1314	1.054	8.965	1.000	0.000	29.76	16	45	61	0.013
	300	1.0000	0.1191	1.083	13.842	1.000	0.000	39.25	20	59	81	0.017
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.1201	1.019	3.891	1.000	0.001	15.53	8	25	34	0.003
	200	1.0000	0.1003	1.038	6.527	1.000	0.000	23.66	12	37	52	0.002
	300	1.0000	0.0909	1.058	9.671	1.000	0.000	30.92	15	49	67	0.005
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.1453	1.024	4.619	1.000	0.001	17.94	10	28	37	0.005
	200	1.0000	0.1181	1.047	7.832	1.000	0.000	27.14	14	42	59	0.007
	300	1.0000	0.1052	1.070	11.655	1.000	0.000	35.14	18	55	73	0.009
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.1296	1.021	4.145	1.000	0.001	16.44	9	26	37	0.005
	200	1.0000	0.1052	1.041	6.878	1.000	0.000	24.61	13	39	52	0.004
	300	1.0000	0.0937	1.060	10.067	1.000	0.000	31.74	15	51	68	0.005
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.1000	1.015	3.333	1.000	0.002	13.60	7	22	31	0.001
	200	1.0000	0.0802	1.030	5.164	1.000	0.000	19.73	10	32	46	0.001
	300	1.0000	0.0721	1.043	7.438	1.000	0.000	25.35	12	42	60	0.002

Notes: See notes to Table 55.

Table 355: MC findings for DGPII(b)

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.8474	0.1230	1.372	10.936	0.565	0.005	15.19	3	33	51	0.119
	200	0.8208	0.0996	1.849	39.681	0.507	0.004	22.81	3	54	89	0.132
	300	0.8198	0.0988	2.774	206.658	0.525	0.000	32.53	3	74	281	0.299
$p = 0.05$, $\delta = 1$	100	0.8238	0.1036	1.312	8.787	0.526	0.008	13.24	2	30	48	0.075
	200	0.7954	0.0839	1.683	29.108	0.465	0.005	19.62	2	49	84	0.080
	300	0.7934	0.0789	2.449	175.697	0.479	0.003	26.54	2	67	283	0.144
$p = 0.01$, $\delta = 1$	100	0.7705	0.0708	1.227	5.746	0.436	0.018	9.88	1	25	40	0.035
	200	0.7368	0.0567	1.422	14.287	0.379	0.007	14.05	1	39	73	0.038
	300	0.7348	0.0531	1.727	37.473	0.392	0.004	18.65	1	52	249	0.042
$p = 0.1$, $\delta = 1.25$	100	0.8101	0.0925	1.278	7.533	0.499	0.014	12.12	2	28	47	0.058
	200	0.7716	0.0718	1.549	20.494	0.433	0.005	17.16	2	45	78	0.054
	300	0.7650	0.0654	1.994	69.784	0.430	0.002	22.41	1	60	255	0.078
$p = 0.05$, $\delta = 1.25$	100	0.7861	0.0785	1.240	6.264	0.458	0.015	10.68	1	26	42	0.040
	200	0.7473	0.0605	1.452	15.721	0.394	0.007	14.85	1	41	74	0.042
	300	0.7413	0.0553	1.755	39.765	0.399	0.004	19.33	1	54	249	0.042
$p = 0.01$, $\delta = 1.25$	100	0.7264	0.0539	1.190	4.482	0.384	0.023	8.08	1	21	36	0.024
	200	0.6911	0.0418	1.323	9.345	0.323	0.009	10.96	0	33	65	0.022
	300	0.6833	0.0380	1.485	19.638	0.332	0.006	13.99	0	42	82	0.021
$p = 0.1$, $\delta = 1.5$	100	0.7705	0.0708	1.227	5.746	0.436	0.018	9.88	1	25	40	0.035
	200	0.7258	0.0524	1.399	12.713	0.364	0.008	13.17	1	38	72	0.032
	300	0.7183	0.0464	1.610	29.749	0.374	0.006	16.62	1	48	87	0.032
$p = 0.05$, $\delta = 1.5$	100	0.7421	0.0602	1.202	4.920	0.406	0.023	8.75	1	22	37	0.028
	200	0.7023	0.0448	1.338	10.063	0.337	0.007	11.59	1	34	66	0.024
	300	0.6913	0.0395	1.502	20.301	0.343	0.006	14.47	0	44	82	0.022
$p = 0.01$, $\delta = 1.5$	100	0.6830	0.0413	1.174	3.730	0.327	0.024	6.70	0	18	33	0.022
	200	0.6436	0.0312	1.263	6.918	0.274	0.014	8.70	0	28	62	0.016
	300	0.6286	0.0276	1.350	10.890	0.271	0.003	10.67	0	35	72	0.012

Notes: See notes to Table 55.

Table 356: MC findings for DGPII(b)

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9985	0.1483	1.058	6.119	0.994	0.002	18.23	8	29	42	0.073
	200	0.9978	0.1222	1.123	12.537	0.991	0.000	27.94	11	49	69	0.079
	300	0.9966	0.1129	1.201	19.691	0.987	0.000	37.41	14	64	102	0.089
$p = 0.05$, $\delta = 1$	100	0.9976	0.1264	1.048	5.099	0.991	0.005	16.12	7	27	41	0.041
	200	0.9970	0.1044	1.098	10.143	0.988	0.002	24.45	9	44	64	0.044
	300	0.9958	0.0965	1.159	15.512	0.983	0.001	32.55	12	58	95	0.045
$p = 0.01$, $\delta = 1$	100	0.9953	0.0884	1.032	3.602	0.981	0.020	12.47	6	22	34	0.012
	200	0.9949	0.0730	1.062	6.551	0.980	0.006	18.28	7	35	53	0.018
	300	0.9928	0.0673	1.100	9.684	0.971	0.003	23.88	8	45	84	0.015
$p = 0.1$, $\delta = 1.25$	100	0.9971	0.1141	1.042	4.578	0.989	0.007	14.94	6	25	39	0.025
	200	0.9963	0.0905	1.082	8.492	0.985	0.003	21.72	8	40	59	0.031
	300	0.9948	0.0818	1.126	12.137	0.979	0.002	28.20	10	51	90	0.021
$p = 0.05$, $\delta = 1.25$	100	0.9963	0.0980	1.036	3.939	0.985	0.014	13.39	6	23	36	0.017
	200	0.9956	0.0777	1.067	7.036	0.983	0.006	19.21	7	36	53	0.020
	300	0.9935	0.0700	1.105	10.129	0.974	0.003	24.70	8	47	86	0.017
$p = 0.01$, $\delta = 1.25$	100	0.9929	0.0690	1.025	3.099	0.972	0.032	10.60	5	19	28	0.008
	200	0.9921	0.0546	1.045	4.862	0.969	0.020	14.68	5	29	46	0.011
	300	0.9889	0.0493	1.069	6.789	0.956	0.010	18.56	6	36	73	0.008
$p = 0.1$, $\delta = 1.5$	100	0.9953	0.0884	1.032	3.602	0.981	0.020	12.47	6	22	34	0.012
	200	0.9940	0.0676	1.056	6.044	0.976	0.010	17.22	6	33	52	0.016
	300	0.9923	0.0597	1.087	8.376	0.969	0.005	21.65	7	42	78	0.009
$p = 0.05$, $\delta = 1.5$	100	0.9941	0.0763	1.028	3.280	0.977	0.026	11.30	5	20	31	0.011
	200	0.9924	0.0581	1.048	5.142	0.970	0.015	15.35	5	30	46	0.009
	300	0.9894	0.0513	1.072	7.118	0.958	0.010	19.15	6	37	76	0.008
$p = 0.01$, $\delta = 1.5$	100	0.9895	0.0546	1.021	2.713	0.959	0.058	9.20	4	17	26	0.009
	200	0.9889	0.0410	1.033	3.853	0.957	0.041	11.99	4	24	43	0.009
	300	0.9845	0.0365	1.051	5.123	0.939	0.026	14.73	5	30	62	0.005

Notes: See notes to Table 55.

Table 357: MC findings for DGPII(b)

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.1596	1.028	5.484	1.000	0.000	19.32	10	30	38	0.065
	200	1.0000	0.1285	1.055	9.819	1.000	0.000	29.18	14	46	64	0.058
	300	1.0000	0.1164	1.083	13.875	1.000	0.000	38.46	18	61	86	0.059
$p = 0.05$, $\delta = 1$	100	1.0000	0.1368	1.023	4.633	1.000	0.001	17.13	9	27	36	0.032
	200	1.0000	0.1096	1.045	8.007	1.000	0.000	25.49	12	41	57	0.034
	300	1.0000	0.0997	1.068	11.275	1.000	0.000	33.50	16	54	79	0.037
$p = 0.01$, $\delta = 1$	100	1.0000	0.0977	1.016	3.438	1.000	0.004	13.38	7	22	32	0.005
	200	1.0000	0.0774	1.030	5.569	1.000	0.001	19.17	8	33	49	0.008
	300	1.0000	0.0704	1.043	7.252	1.000	0.000	24.83	10	42	63	0.010
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1242	1.021	4.186	1.000	0.001	15.92	8	25	34	0.017
	200	1.0000	0.0952	1.038	6.880	1.000	0.000	22.66	10	38	54	0.016
	300	1.0000	0.0849	1.054	9.125	1.000	0.000	29.12	13	48	66	0.020
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.1075	1.018	3.725	1.000	0.002	14.32	7	23	33	0.008
	200	1.0000	0.0823	1.032	5.914	1.000	0.001	20.13	9	34	50	0.010
	300	1.0000	0.0731	1.045	7.602	1.000	0.000	25.65	11	43	65	0.011
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0777	1.013	2.920	1.000	0.011	11.46	6	19	29	0.002
	200	1.0000	0.0585	1.022	4.365	1.000	0.003	15.47	7	27	42	0.001
	300	0.9999	0.0519	1.030	5.267	1.000	0.003	19.37	8	34	53	0.003
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0977	1.016	3.438	1.000	0.004	13.38	7	22	32	0.005
	200	1.0000	0.0720	1.028	5.196	1.000	0.002	18.10	8	31	46	0.006
	300	1.0000	0.0625	1.037	6.363	1.000	0.002	22.50	10	39	61	0.003
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0851	1.014	3.108	1.000	0.007	12.17	6	20	30	0.003
	200	1.0000	0.0621	1.023	4.558	1.000	0.002	16.16	7	28	42	0.002
	300	0.9999	0.0540	1.031	5.457	1.000	0.002	19.98	8	36	54	0.002
$p = 0.01$, $\delta = 1.5$	100	0.9999	0.0622	1.010	2.531	1.000	0.025	9.97	5	17	24	0.001
	200	0.9998	0.0447	1.017	3.521	0.999	0.013	12.75	5.5	23	39	0.001
	300	0.9999	0.0385	1.022	4.026	1.000	0.009	15.40	6	28	42	0.000

Notes: See notes to Table 55.

Table 358: MC findings for DGPII(b)

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.6456	0.0639	1.201	5.459	0.297	0.009	8.71	0	24	41	0.082
	200	0.5856	0.0486	1.373	17.104	0.245	0.004	11.88	0	37	71	0.080
	300	0.5724	0.0418	1.663	76.946	0.224	0.002	14.67	0	49	264	0.113
$p = 0.05$, $\delta = 1$	100	0.6006	0.0506	1.159	4.039	0.258	0.011	7.26	0	21	39	0.045
	200	0.5451	0.0386	1.299	12.508	0.213	0.003	9.74	0	32	66	0.053
	300	0.5314	0.0332	1.449	33.028	0.196	0.003	11.94	0	43	254	0.067
$p = 0.01$, $\delta = 1$	100	0.5084	0.0299	1.125	2.693	0.184	0.012	4.91	0	16	33	0.016
	200	0.4586	0.0231	1.193	6.671	0.146	0.004	6.37	0	23	56	0.011
	300	0.4420	0.0194	1.272	19.784	0.137	0.002	7.52	0	31	91	0.016
$p = 0.1$, $\delta = 1.25$	100	0.5738	0.0436	1.144	3.608	0.236	0.011	6.48	0	19	39	0.032
	200	0.5079	0.0317	1.253	9.762	0.178	0.004	8.25	0	28	60	0.027
	300	0.4906	0.0261	1.335	15.056	0.169	0.002	9.69	0	37	261	0.039
$p = 0.05$, $\delta = 1.25$	100	0.5360	0.0349	1.130	2.998	0.207	0.011	5.49	0	17	36	0.023
	200	0.4729	0.0252	1.202	6.567	0.156	0.003	6.84	0	24	58	0.016
	300	0.4508	0.0207	1.304	24.742	0.142	0.001	7.92	0	32	92	0.021
$p = 0.01$, $\delta = 1.25$	100	0.4485	0.0205	1.115	2.159	0.149	0.013	3.76	0	13	29	0.008
	200	0.3974	0.0156	1.157	4.526	0.114	0.004	4.65	0	18	48	0.007
	300	0.3745	0.0125	1.181	6.363	0.104	0.003	5.21	0	23	78	0.007
$p = 0.1$, $\delta = 1.5$	100	0.5084	0.0299	1.125	2.693	0.184	0.012	4.91	0	16	33	0.016
	200	0.4425	0.0208	1.179	5.463	0.139	0.004	5.85	0	22	51	0.009
	300	0.4150	0.0164	1.221	8.191	0.127	0.002	6.51	0	27	84	0.011
$p = 0.05$, $\delta = 1.5$	100	0.4743	0.0239	1.116	2.339	0.166	0.014	4.19	0	14	32	0.011
	200	0.4108	0.0170	1.163	4.839	0.121	0.003	4.98	0	19	48	0.007
	300	0.3831	0.0133	1.194	6.727	0.109	0.002	5.47	0	24	79	0.009
$p = 0.01$, $\delta = 1.5$	100	0.3940	0.0145	1.111	1.893	0.118	0.014	2.97	0	11	27	0.003
	200	0.3389	0.0104	1.139	3.043	0.082	0.003	3.40	0	14	44	0.002
	300	0.3111	0.0081	1.156	4.040	0.071	0.004	3.65	0	17	68	0.001

Notes: See notes to Table 55.

Table 359: MC findings for DGPII(b)

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9803	0.0786	1.034	3.758	0.926	0.024	11.47	5	21	30	0.053
	200	0.9743	0.0625	1.061	6.424	0.902	0.012	16.15	5	34	57	0.060
	300	0.9703	0.0544	1.084	8.985	0.891	0.005	19.98	6	42	79	0.052
$p = 0.05$, $\delta = 1$	100	0.9749	0.0630	1.028	3.167	0.908	0.044	9.95	4	19	29	0.028
	200	0.9664	0.0502	1.048	5.161	0.875	0.020	13.71	4	29	52	0.027
	300	0.9640	0.0438	1.067	7.068	0.872	0.013	16.81	5	37	69	0.031
$p = 0.01$, $\delta = 1$	100	0.9578	0.0387	1.020	2.448	0.855	0.101	7.54	3	15	26	0.014
	200	0.9509	0.0308	1.031	3.526	0.824	0.056	9.84	3	21	42	0.007
	300	0.9419	0.0268	1.043	4.483	0.808	0.039	11.71	3	27	57	0.008
$p = 0.1$, $\delta = 1.25$	100	0.9706	0.0545	1.025	2.907	0.894	0.057	9.11	4	17	28	0.023
	200	0.9604	0.0414	1.040	4.331	0.854	0.030	11.96	4	26	46	0.018
	300	0.9548	0.0350	1.055	5.622	0.845	0.023	14.19	4	32	65	0.018
$p = 0.05$, $\delta = 1.25$	100	0.9641	0.0442	1.022	2.601	0.873	0.079	8.10	4	16	26	0.016
	200	0.9531	0.0336	1.033	3.717	0.831	0.044	10.40	4	23	45	0.006
	300	0.9446	0.0285	1.046	4.745	0.816	0.034	12.20	3	28	60	0.011
$p = 0.01$, $\delta = 1.25$	100	0.9451	0.0277	1.016	2.171	0.815	0.155	6.44	3	12	21	0.008
	200	0.9328	0.0207	1.024	2.887	0.777	0.098	7.79	3	17	36	0.006
	300	0.9186	0.0175	1.031	3.409	0.740	0.078	8.85	3	21	47	0.004
$p = 0.1$, $\delta = 1.5$	100	0.9578	0.0387	1.020	2.448	0.855	0.101	7.54	3	15	26	0.014
	200	0.9461	0.0278	1.029	3.321	0.812	0.066	9.23	3	20	41	0.007
	300	0.9361	0.0227	1.037	3.962	0.791	0.057	10.47	3	24	54	0.004
$p = 0.05$, $\delta = 1.5$	100	0.9508	0.0317	1.018	2.254	0.833	0.133	6.84	3	13	22	0.010
	200	0.9360	0.0226	1.025	3.005	0.786	0.085	8.18	3	18	37	0.005
	300	0.9224	0.0185	1.032	3.509	0.750	0.070	9.17	3	21	49	0.005
$p = 0.01$, $\delta = 1.5$	100	0.9275	0.0198	1.014	2.106	0.763	0.195	5.61	3	10	19	0.005
	200	0.9104	0.0140	1.020	2.610	0.716	0.150	6.38	3	14	31	0.004
	300	0.8919	0.0115	1.026	2.911	0.676	0.117	6.97	2	16	38	0.003

Notes: See notes to Table 55.

Table 360: MC findings for DGPII(b)

$T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9994	0.0847	1.018	3.389	0.998	0.012	12.13	6	21	33	0.050
	200	0.9989	0.0663	1.028	4.992	0.996	0.007	17.00	7	30	52	0.052
	300	0.9990	0.0558	1.040	6.434	0.996	0.003	20.51	8	38	70	0.051
$p = 0.05$, $\delta = 1$	100	0.9993	0.0685	1.014	2.881	0.997	0.025	10.57	5	18	31	0.024
	200	0.9984	0.0535	1.023	4.138	0.994	0.015	14.48	6	26	48	0.027
	300	0.9985	0.0450	1.031	5.185	0.994	0.007	17.31	7	33	66	0.024
$p = 0.01$, $\delta = 1$	100	0.9980	0.0426	1.009	2.180	0.992	0.080	8.08	4	14	26	0.006
	200	0.9959	0.0330	1.014	2.990	0.984	0.037	10.45	5	20	35	0.007
	300	0.9964	0.0276	1.020	3.536	0.986	0.029	12.15	5	24	52	0.006
$p = 0.1$, $\delta = 1.25$	100	0.9990	0.0597	1.012	2.639	0.996	0.032	9.73	5	17	29	0.016
	200	0.9980	0.0440	1.019	3.551	0.992	0.021	12.62	5	23	43	0.014
	300	0.9974	0.0360	1.025	4.263	0.990	0.014	14.66	6	29	59	0.011
$p = 0.05$, $\delta = 1.25$	100	0.9986	0.0485	1.010	2.317	0.995	0.059	8.65	4	15	26	0.010
	200	0.9966	0.0359	1.015	3.117	0.987	0.030	11.02	5	20	37	0.010
	300	0.9966	0.0291	1.021	3.661	0.987	0.024	12.60	5	25	53	0.007
$p = 0.01$, $\delta = 1.25$	100	0.9966	0.0309	1.007	1.899	0.987	0.143	6.95	4	12	23	0.001
	200	0.9928	0.0222	1.011	2.459	0.972	0.088	8.33	4	15	30	0.001
	300	0.9935	0.0180	1.014	2.758	0.974	0.080	9.30	4	18	42	0.001
$p = 0.1$, $\delta = 1.5$	100	0.9980	0.0426	1.009	2.180	0.992	0.080	8.08	4	14	26	0.006
	200	0.9956	0.0297	1.013	2.814	0.983	0.049	9.81	4	18	33	0.005
	300	0.9956	0.0234	1.017	3.191	0.983	0.046	10.90	4	21	44	0.006
$p = 0.05$, $\delta = 1.5$	100	0.9973	0.0351	1.008	1.983	0.989	0.116	7.36	4	12	24	0.002
	200	0.9941	0.0242	1.011	2.534	0.977	0.077	8.72	4	16	30	0.002
	300	0.9943	0.0190	1.014	2.840	0.977	0.071	9.60	4	19	42	0.001
$p = 0.01$, $\delta = 1.5$	100	0.9941	0.0227	1.005	1.735	0.977	0.214	6.16	4	10	20	0.001
	200	0.9900	0.0156	1.008	2.149	0.961	0.161	7.01	4	13	25	0.001
	300	0.9888	0.0120	1.010	2.293	0.956	0.148	7.50	4	15	33	0.001

Notes: See notes to Table 55.

5.3 Findings for designs with zero net signal effects

Table 361: MC findings for DGPIII

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9253	0.1221	1.468	16.503	0.759	0.035	15.42	5	31	51	0.759
	200	0.8621	0.0982	1.992	47.874	0.565	0.029	22.70	5	51	83	0.607
	300	0.8256	0.0948	2.911	247.098	0.447	0.016	31.37	5	69	279	0.608
$p = 0.05$, $\delta = 1$	100	0.9175	0.1023	1.403	14.381	0.744	0.050	13.49	4	28	48	0.750
	200	0.8513	0.0825	1.804	36.317	0.546	0.042	19.58	4	46	79	0.568
	300	0.8166	0.0785	2.421	105.328	0.438	0.026	26.50	5	62	264	0.525
$p = 0.01$, $\delta = 1$	100	0.8868	0.0688	1.323	11.880	0.685	0.093	10.16	4	22	46	0.728
	200	0.8274	0.0553	1.566	21.621	0.521	0.075	14.15	4	36	62	0.548
	300	0.7898	0.0517	1.905	58.965	0.421	0.064	18.45	4	48	98	0.463
$p = 0.1$, $\delta = 1.25$	100	0.9104	0.0914	1.378	13.642	0.727	0.059	12.42	4	26	48	0.751
	200	0.8429	0.0702	1.676	29.315	0.540	0.049	17.14	4	42	73	0.561
	300	0.8069	0.0645	2.123	76.487	0.433	0.042	22.33	4	56	267	0.479
$p = 0.05$, $\delta = 1.25$	100	0.8981	0.0768	1.339	12.286	0.706	0.082	10.97	4	24	46	0.740
	200	0.8328	0.0593	1.593	24.601	0.529	0.069	14.95	4	38	64	0.558
	300	0.7931	0.0539	1.947	65.022	0.422	0.061	19.14	4	50	98	0.461
$p = 0.01$, $\delta = 1.25$	100	0.8633	0.0522	1.296	10.907	0.643	0.146	8.46	3	19	37	0.711
	200	0.7983	0.0404	1.479	17.250	0.476	0.098	11.11	3	30	56	0.531
	300	0.7608	0.0369	1.671	29.717	0.389	0.088	13.96	3	39	84	0.444
$p = 0.1$, $\delta = 1.5$	100	0.8868	0.0688	1.323	11.880	0.685	0.093	10.16	4	22	46	0.728
	200	0.8200	0.0511	1.545	20.686	0.509	0.083	13.29	4	35	60	0.546
	300	0.7790	0.0454	1.769	46.666	0.410	0.074	16.56	3	45	98	0.455
$p = 0.05$, $\delta = 1.5$	100	0.8745	0.0585	1.304	11.178	0.666	0.129	9.11	4	21	38	0.717
	200	0.8043	0.0431	1.492	18.070	0.479	0.095	11.67	3	31	57	0.529
	300	0.7644	0.0386	1.689	30.909	0.395	0.085	14.48	3	41	85	0.446
$p = 0.01$, $\delta = 1.5$	100	0.8356	0.0402	1.295	10.801	0.594	0.186	7.20	2	16	36	0.676
	200	0.7673	0.0297	1.432	15.142	0.440	0.126	8.89	2	24	50	0.510
	300	0.7265	0.0266	1.545	21.149	0.361	0.108	10.79	2	32	81	0.428

Notes: See notes to Table 64.

Table 362: MC findings for DGPIII

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.1557	1.069	7.336	1.000	0.002	18.95	9	30	40	0.894
	200	1.0000	0.1242	1.131	14.049	1.000	0.001	28.34	12	47	68	0.910
	300	0.9999	0.1106	1.204	22.418	1.000	0.000	36.74	14	63	87	0.935
$p = 0.05$, $\delta = 1$	100	1.0000	0.1313	1.055	5.972	1.000	0.004	16.60	8	27	36	0.898
	200	1.0000	0.1057	1.106	11.383	1.000	0.001	24.71	10	42	63	0.915
	300	0.9999	0.0938	1.159	17.022	1.000	0.002	31.77	12	56	84	0.926
$p = 0.01$, $\delta = 1$	100	1.0000	0.0896	1.035	4.054	1.000	0.014	12.60	6	21	30	0.920
	200	1.0000	0.0731	1.066	7.273	1.000	0.005	18.33	7	33	54	0.927
	300	0.9999	0.0643	1.095	10.299	1.000	0.007	23.03	8	44	65	0.938
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1176	1.050	5.332	1.000	0.006	15.29	7	25	34	0.899
	200	1.0000	0.0917	1.090	9.517	1.000	0.001	21.97	9	39	57	0.915
	300	1.0000	0.0788	1.125	13.238	1.000	0.004	27.32	10	50	74	0.929
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0997	1.040	4.502	1.000	0.011	13.57	6	23	31	0.907
	200	1.0000	0.0780	1.072	7.889	1.000	0.003	19.30	8	35	55	0.920
	300	0.9998	0.0671	1.100	10.873	0.999	0.005	23.85	8	45	66	0.934
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0689	1.026	3.266	1.000	0.028	10.61	5	18	26	0.938
	200	1.0000	0.0543	1.046	5.344	1.000	0.013	14.64	6	28	49	0.939
	300	1.0000	0.0469	1.060	6.810	1.000	0.012	17.89	6	35	54	0.951
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0896	1.035	4.054	1.000	0.014	12.60	6	21	30	0.920
	200	1.0000	0.0675	1.059	6.701	1.000	0.006	17.23	7	32	53	0.930
	300	1.0000	0.0568	1.079	8.650	1.000	0.008	20.82	7	41	59	0.940
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0766	1.030	3.518	1.000	0.022	11.36	5	20	27	0.933
	200	1.0000	0.0578	1.049	5.665	1.000	0.011	15.32	6	29	52	0.936
	300	1.0000	0.0488	1.064	7.079	1.000	0.011	18.43	6	36	56	0.948
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0533	1.020	2.671	1.000	0.057	9.12	4	16	24	0.951
	200	1.0000	0.0405	1.033	4.023	1.000	0.033	11.94	5	23	39	0.953
	300	1.0000	0.0344	1.042	4.959	1.000	0.028	14.17	5	29	47	0.964

Notes: See notes to Table 64.

Table 363: MC findings for DGPIII

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.1668	1.034	6.544	1.000	0.000	20.02	11	30	44	0.899
	200	1.0000	0.1339	1.066	11.443	1.000	0.000	30.25	16	46	65	0.926
	300	1.0000	0.1174	1.096	16.148	1.000	0.000	38.75	19	60	78	0.936
$p = 0.05$, $\delta = 1$	100	1.0000	0.1409	1.028	5.422	1.000	0.000	17.53	10	27	41	0.896
	200	1.0000	0.1135	1.052	9.159	1.000	0.000	26.24	13	41	57	0.916
	300	1.0000	0.1000	1.077	12.897	1.000	0.000	33.59	16	54	72	0.921
$p = 0.01$, $\delta = 1$	100	1.0000	0.0971	1.019	3.885	1.000	0.004	13.32	7	21	32	0.916
	200	1.0000	0.0783	1.034	6.157	1.000	0.001	19.35	9	32	47	0.922
	300	1.0000	0.0689	1.048	8.083	1.000	0.001	24.39	11	42	60	0.934
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1264	1.025	4.870	1.000	0.001	16.13	9	25	39	0.898
	200	1.0000	0.0977	1.044	7.772	1.000	0.000	23.15	11	37	56	0.917
	300	1.0000	0.0842	1.062	10.280	1.000	0.000	28.93	13	48	69	0.920
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.1081	1.021	4.231	1.000	0.002	14.37	7	23	33	0.908
	200	1.0000	0.0835	1.036	6.578	1.000	0.001	20.36	10	33	50	0.919
	300	1.0000	0.0719	1.051	8.519	1.000	0.000	25.28	11	43	62	0.932
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0744	1.014	3.170	1.000	0.011	11.14	6	18	29	0.930
	200	1.0000	0.0583	1.025	4.542	1.000	0.004	15.42	7	26	43	0.940
	300	1.0000	0.0501	1.033	5.725	1.000	0.003	18.84	8	34	49	0.953
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0971	1.019	3.885	1.000	0.004	13.32	7	21	32	0.916
	200	1.0000	0.0725	1.031	5.626	1.000	0.002	18.20	8	30	47	0.925
	300	1.0000	0.0611	1.042	7.101	1.000	0.001	22.10	9	38	55	0.944
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0825	1.016	3.433	1.000	0.007	11.92	6	20	31	0.924
	200	1.0000	0.0622	1.026	4.857	1.000	0.002	16.19	7	27	44	0.937
	300	1.0000	0.0524	1.035	6.010	1.000	0.003	19.51	8	35	50	0.950
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0578	1.011	2.678	1.000	0.024	9.55	5	16	27	0.945
	200	1.0000	0.0436	1.017	3.559	1.000	0.014	12.55	6	22	39	0.955
	300	1.0000	0.0368	1.024	4.322	1.000	0.007	14.91	6	27	41	0.966

Notes: See notes to Table 64.

Table 364: MC findings for DGPIII

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.7686	0.0772	1.329	10.065	0.372	0.056	10.49	3	24	46	0.467
	200	0.7080	0.0599	1.578	25.887	0.226	0.039	14.57	2	40	77	0.347
	300	0.6844	0.0560	1.901	64.122	0.183	0.036	19.33	3	53	260	0.328
$p = 0.05$, $\delta = 1$	100	0.7401	0.0617	1.295	8.756	0.338	0.069	8.88	2	22	40	0.399
	200	0.6801	0.0482	1.499	17.908	0.209	0.049	12.17	2	36	72	0.291
	300	0.6621	0.0452	1.722	66.719	0.177	0.045	16.02	2	46	268	0.277
$p = 0.01$, $\delta = 1$	100	0.6769	0.0375	1.255	7.352	0.266	0.097	6.31	1	16	34	0.326
	200	0.6138	0.0294	1.353	10.953	0.161	0.063	8.21	1	26	65	0.227
	300	0.5990	0.0271	1.460	37.107	0.129	0.051	10.43	1	34	86	0.177
$p = 0.1$, $\delta = 1.25$	100	0.7240	0.0534	1.275	8.228	0.319	0.085	8.02	2	20	39	0.380
	200	0.6533	0.0396	1.435	15.596	0.184	0.055	10.37	2	31	70	0.263
	300	0.6350	0.0355	1.586	38.965	0.154	0.051	13.04	2	40	259	0.221
$p = 0.05$, $\delta = 1.25$	100	0.6965	0.0431	1.260	7.586	0.286	0.094	6.93	1	18	36	0.350
	200	0.6228	0.0320	1.376	11.939	0.165	0.058	8.77	1	27	66	0.236
	300	0.6051	0.0287	1.479	37.116	0.134	0.051	10.91	1	35	89	0.188
$p = 0.01$, $\delta = 1.25$	100	0.6328	0.0265	1.243	7.044	0.219	0.105	5.08	1	13	29	0.282
	200	0.5620	0.0199	1.306	8.993	0.131	0.067	6.15	0	20	58	0.195
	300	0.5431	0.0179	1.354	12.950	0.103	0.056	7.46	0	25	74	0.141
$p = 0.1$, $\delta = 1.5$	100	0.6769	0.0375	1.255	7.352	0.266	0.097	6.31	1	16	34	0.326
	200	0.5998	0.0265	1.335	10.329	0.154	0.063	7.59	1	24	62	0.218
	300	0.5778	0.0230	1.405	17.382	0.117	0.054	9.13	1	30	80	0.160
$p = 0.05$, $\delta = 1.5$	100	0.6516	0.0304	1.245	7.227	0.238	0.107	5.53	1	14	31	0.302
	200	0.5721	0.0216	1.314	9.353	0.137	0.068	6.53	0.5	21	59	0.203
	300	0.5503	0.0189	1.367	15.021	0.109	0.057	7.78	1	27	76	0.148
$p = 0.01$, $\delta = 1.5$	100	0.5883	0.0191	1.242	6.837	0.180	0.105	4.18	0	11	27	0.246
	200	0.5016	0.0136	1.292	8.205	0.106	0.064	4.67	0	15	51	0.160
	300	0.4836	0.0119	1.313	9.542	0.078	0.048	5.45	0	19	64	0.117

Notes: See notes to Table 64.

Table 365: MC findings for DGPIII

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9999	0.0972	1.039	4.853	1.000	0.011	13.33	6	23	40	0.935
	200	0.9965	0.0786	1.081	8.930	0.988	0.004	19.40	7	37	63	0.934
	300	0.9925	0.0679	1.115	12.998	0.970	0.002	24.08	8	47	82	0.943
$p = 0.05$, $\delta = 1$	100	0.9998	0.0789	1.031	4.025	0.999	0.023	11.58	5	21	34	0.939
	200	0.9963	0.0638	1.063	7.434	0.987	0.014	16.50	6	33	57	0.932
	300	0.9926	0.0555	1.088	10.657	0.971	0.004	20.40	7	41	78	0.936
$p = 0.01$, $\delta = 1$	100	0.9994	0.0484	1.019	2.904	0.998	0.088	8.65	4	16	27	0.954
	200	0.9965	0.0399	1.038	5.147	0.988	0.056	11.81	4	24	47	0.954
	300	0.9931	0.0351	1.053	7.419	0.973	0.026	14.37	5	30	66	0.950
$p = 0.1$, $\delta = 1.25$	100	0.9998	0.0683	1.027	3.531	0.999	0.033	10.56	5	19	31	0.939
	200	0.9966	0.0531	1.051	6.211	0.989	0.025	14.40	5	29	52	0.944
	300	0.9931	0.0450	1.070	8.801	0.973	0.014	17.29	6	35	74	0.944
$p = 0.05$, $\delta = 1.25$	100	0.9995	0.0555	1.022	3.111	0.999	0.064	9.33	4	17	29	0.950
	200	0.9963	0.0434	1.042	5.524	0.987	0.044	12.50	5	26	47	0.950
	300	0.9928	0.0370	1.056	7.713	0.971	0.025	14.91	5	31	66	0.944
$p = 0.01$, $\delta = 1.25$	100	0.9986	0.0347	1.014	2.695	0.996	0.152	7.33	4	13	23	0.969
	200	0.9958	0.0274	1.027	4.249	0.987	0.112	9.35	4	19	40	0.971
	300	0.9940	0.0234	1.035	5.671	0.977	0.077	10.92	4	24	52	0.965
$p = 0.1$, $\delta = 1.5$	100	0.9994	0.0484	1.019	2.904	0.998	0.088	8.65	4	16	27	0.954
	200	0.9961	0.0362	1.035	4.916	0.987	0.068	11.07	4	23	44	0.959
	300	0.9934	0.0301	1.045	6.615	0.974	0.040	12.88	5	28	59	0.957
$p = 0.05$, $\delta = 1.5$	100	0.9991	0.0397	1.016	2.720	0.997	0.125	7.81	4	15	24	0.963
	200	0.9950	0.0297	1.030	4.649	0.985	0.101	9.81	4	20	41	0.965
	300	0.9939	0.0248	1.037	5.769	0.977	0.069	11.32	4	24	55	0.963
$p = 0.01$, $\delta = 1.5$	100	0.9969	0.0254	1.011	2.738	0.990	0.238	6.43	4	12	20	0.980
	200	0.9944	0.0190	1.020	3.932	0.984	0.184	7.70	4	16	37	0.976
	300	0.9929	0.0159	1.025	5.025	0.976	0.153	8.68	4	19	42	0.979

Notes: See notes to Table 64.

Table 366: MC findings for DGPIII

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.1053	1.023	4.478	1.000	0.005	14.11	7	23	39	0.953
	200	1.0000	0.0819	1.038	6.825	1.000	0.001	20.06	9	34	52	0.958
	300	1.0000	0.0712	1.053	8.760	1.000	0.001	25.08	10	45	62	0.964
$p = 0.05$, $\delta = 1$	100	1.0000	0.0854	1.018	3.652	1.000	0.008	12.19	6	20	38	0.954
	200	1.0000	0.0665	1.030	5.433	1.000	0.003	17.04	8	29	49	0.959
	300	1.0000	0.0581	1.041	6.964	1.000	0.003	21.20	8	39	55	0.963
$p = 0.01$, $\delta = 1$	100	1.0000	0.0530	1.011	2.648	1.000	0.040	9.09	5	16	32	0.960
	200	1.0000	0.0420	1.019	3.680	1.000	0.020	12.23	5	22	39	0.968
	300	1.0000	0.0365	1.025	4.561	1.000	0.017	14.81	6	29	45	0.968
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.0743	1.015	3.294	1.000	0.013	11.13	6	19	37	0.955
	200	1.0000	0.0555	1.026	4.657	1.000	0.008	14.87	6	26	46	0.963
	300	1.0000	0.0469	1.033	5.659	1.000	0.006	17.89	7	34	50	0.962
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.0608	1.013	2.888	1.000	0.026	9.84	5	17	34	0.958
	200	1.0000	0.0456	1.021	3.930	1.000	0.014	12.94	6	23	42	0.967
	300	1.0000	0.0384	1.026	4.748	1.000	0.016	15.36	6	29	45	0.965
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.0386	1.008	2.216	1.000	0.089	7.70	4	13	30	0.970
	200	1.0000	0.0286	1.013	2.827	1.000	0.053	9.61	4	18	31	0.973
	300	0.9999	0.0248	1.017	3.381	1.000	0.045	11.35	5	22	36	0.977
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.0530	1.011	2.648	1.000	0.040	9.09	5	16	32	0.960
	200	1.0000	0.0379	1.018	3.416	1.000	0.027	11.43	5	21	35	0.968
	300	1.0000	0.0315	1.021	3.995	1.000	0.025	13.31	5	26	39	0.972
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.0438	1.009	2.378	1.000	0.067	8.20	4	14	31	0.968
	200	1.0000	0.0311	1.015	2.999	1.000	0.043	10.09	5	19	32	0.970
	300	0.9999	0.0262	1.018	3.499	1.000	0.037	11.74	5	23	36	0.977
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.0280	1.006	1.902	1.000	0.162	6.69	4	11	20	0.977
	200	1.0000	0.0197	1.009	2.277	1.000	0.111	7.86	4	14	28	0.983
	300	0.9999	0.0168	1.012	2.623	1.000	0.091	8.96	4	18	30	0.985

Notes: See notes to Table 64.

Table 367: MC findings for DGPIII

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.5073	0.0366	1.177	5.008	0.099	0.039	5.54	0	16	36	0.173
	200	0.4453	0.0265	1.245	7.879	0.045	0.017	6.98	0	24	55	0.141
	300	0.4321	0.0239	1.345	17.812	0.041	0.014	8.81	0	32	74	0.137
$p = 0.05$, $\delta = 1$	100	0.4655	0.0273	1.158	4.419	0.079	0.042	4.48	0	13	33	0.135
	200	0.4036	0.0198	1.208	6.140	0.037	0.017	5.50	0	19	51	0.107
	300	0.3933	0.0181	1.273	10.741	0.033	0.016	6.93	0	26	66	0.100
$p = 0.01$, $\delta = 1$	100	0.3651	0.0144	1.147	3.845	0.042	0.029	2.84	0	9	26	0.076
	200	0.3220	0.0104	1.168	4.388	0.022	0.014	3.32	0	12	44	0.049
	300	0.3085	0.0096	1.197	5.802	0.020	0.015	4.08	0	16	49	0.055
$p = 0.1$, $\delta = 1.25$	100	0.4355	0.0227	1.154	4.178	0.065	0.036	3.92	0	12	30	0.116
	200	0.3714	0.0153	1.189	5.318	0.031	0.018	4.49	0	16	46	0.077
	300	0.3549	0.0134	1.228	8.702	0.027	0.018	5.40	0	21	59	0.071
$p = 0.05$, $\delta = 1.25$	100	0.3924	0.0170	1.150	3.891	0.050	0.030	3.20	0	10	27	0.092
	200	0.3350	0.0116	1.174	4.550	0.023	0.015	3.61	0	13	44	0.054
	300	0.3199	0.0103	1.198	5.980	0.021	0.015	4.34	0	17	50	0.058
$p = 0.01$, $\delta = 1.25$	100	0.3058	0.0093	1.145	3.738	0.029	0.021	2.12	0	7	20	0.051
	200	0.2589	0.0062	1.158	4.006	0.013	0.011	2.25	0	9	37	0.031
	300	0.2470	0.0056	1.168	4.415	0.010	0.008	2.63	0	11	38	0.025
$p = 0.1$, $\delta = 1.5$	100	0.3651	0.0144	1.147	3.845	0.042	0.029	2.84	0	9	26	0.076
	200	0.3063	0.0090	1.164	4.224	0.020	0.013	2.99	0	11	42	0.044
	300	0.2851	0.0078	1.180	4.974	0.016	0.014	3.44	0	14	45	0.043
$p = 0.05$, $\delta = 1.5$	100	0.3283	0.0112	1.146	3.766	0.033	0.024	2.38	0	8	22	0.062
	200	0.2723	0.0069	1.160	4.074	0.015	0.012	2.44	0	9	38	0.034
	300	0.2563	0.0060	1.169	4.508	0.010	0.008	2.79	0	11	39	0.028
$p = 0.01$, $\delta = 1.5$	100	0.2548	0.0061	1.144	3.675	0.018	0.015	1.60	0	5	19	0.040
	200	0.2071	0.0038	1.157	3.845	0.007	0.005	1.58	0	6	29	0.019
	300	0.1954	0.0032	1.158	4.060	0.006	0.005	1.73	0	7	31	0.014

Notes: See notes to Table 64.

Table 368: MC findings for DGPIII

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9771	0.0482	1.030	4.617	0.918	0.096	8.54	4	16	32	0.934
	200	0.9434	0.0350	1.053	7.124	0.796	0.062	10.63	4	23	41	0.819
	300	0.9121	0.0293	1.072	9.512	0.682	0.052	12.34	4	29	48	0.722
$p = 0.05$, $\delta = 1$	100	0.9721	0.0365	1.026	4.375	0.904	0.156	7.39	4	14	26	0.921
	200	0.9389	0.0265	1.045	6.597	0.787	0.100	8.95	4	19	38	0.817
	300	0.9114	0.0224	1.060	8.550	0.686	0.081	10.27	4	24	42	0.718
$p = 0.01$, $\delta = 1$	100	0.9540	0.0195	1.022	4.526	0.850	0.299	5.69	3	10	23	0.904
	200	0.9235	0.0141	1.035	6.076	0.757	0.221	6.46	3	13	28	0.815
	300	0.8953	0.0121	1.050	7.812	0.663	0.186	7.16	3	16	32	0.716
$p = 0.1$, $\delta = 1.25$	100	0.9671	0.0303	1.025	4.429	0.886	0.194	6.78	4	12	24	0.914
	200	0.9346	0.0207	1.039	6.279	0.780	0.144	7.79	4	17	33	0.817
	300	0.9044	0.0168	1.054	8.151	0.675	0.120	8.59	4	20	35	0.709
$p = 0.05$, $\delta = 1.25$	100	0.9606	0.0232	1.022	4.467	0.869	0.264	6.07	4	11	24	0.908
	200	0.9278	0.0158	1.036	6.084	0.767	0.201	6.82	4	14	29	0.820
	300	0.8974	0.0129	1.050	7.846	0.669	0.174	7.41	3	17	33	0.717
$p = 0.01$, $\delta = 1.25$	100	0.9393	0.0124	1.020	4.707	0.813	0.397	4.95	3	8	18	0.890
	200	0.9005	0.0085	1.033	6.094	0.707	0.318	5.27	3	10	22	0.795
	300	0.8770	0.0070	1.044	7.457	0.646	0.276	5.59	2	12	24	0.726
$p = 0.1$, $\delta = 1.5$	100	0.9540	0.0195	1.022	4.526	0.850	0.299	5.69	3	10	23	0.904
	200	0.9191	0.0123	1.034	6.037	0.752	0.246	6.09	3	12	25	0.814
	300	0.8886	0.0098	1.047	7.699	0.661	0.228	6.47	3	14	30	0.720
$p = 0.05$, $\delta = 1.5$	100	0.9458	0.0147	1.020	4.646	0.829	0.365	5.19	3	9	20	0.894
	200	0.9069	0.0094	1.033	6.035	0.722	0.299	5.47	3	11	22	0.803
	300	0.8809	0.0075	1.044	7.429	0.655	0.267	5.74	3	12	25	0.731
$p = 0.01$, $\delta = 1.5$	100	0.9098	0.0080	1.023	5.385	0.737	0.446	4.41	2	7	16	0.855
	200	0.8706	0.0052	1.035	6.349	0.645	0.370	4.49	2	8	17	0.774
	300	0.8434	0.0042	1.045	7.745	0.591	0.339	4.61	2	9	19	0.685

Notes: See notes to Table 64.

Table 369: MC findings for DGPIII

$T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9998	0.0495	1.013	2.738	1.000	0.063	8.75	4	15	27	0.975
	200	0.9990	0.0356	1.020	3.932	0.996	0.028	10.97	5	21	36	0.996
	300	0.9966	0.0309	1.027	5.484	0.987	0.021	13.14	5	26	47	0.985
$p = 0.05$, $\delta = 1$	100	0.9998	0.0374	1.010	2.379	1.000	0.111	7.59	4	13	24	0.975
	200	0.9991	0.0271	1.015	3.298	0.997	0.054	9.31	4	18	32	0.992
	300	0.9973	0.0235	1.021	4.493	0.989	0.046	10.95	5	21	40	0.986
$p = 0.01$, $\delta = 1$	100	0.9995	0.0199	1.006	1.893	0.999	0.282	5.91	4	10	20	0.987
	200	0.9988	0.0144	1.009	2.523	0.995	0.196	6.81	4	13	24	0.991
	300	0.9974	0.0128	1.012	3.227	0.990	0.140	7.78	4	15	33	0.993
$p = 0.1$, $\delta = 1.25$	100	0.9998	0.0309	1.008	2.201	1.000	0.159	6.96	4	12	23	0.981
	200	0.9990	0.0210	1.012	2.959	0.996	0.099	8.12	4	15	30	0.987
	300	0.9975	0.0178	1.017	3.764	0.990	0.081	9.25	4	18	38	0.992
$p = 0.05$, $\delta = 1.25$	100	0.9995	0.0236	1.007	2.003	0.999	0.235	6.27	4	11	22	0.985
	200	0.9989	0.0160	1.010	2.614	0.996	0.165	7.13	4	13	26	0.989
	300	0.9973	0.0137	1.013	3.353	0.989	0.128	8.05	4	16	34	0.992
$p = 0.01$, $\delta = 1.25$	100	0.9996	0.0129	1.004	1.583	0.999	0.415	5.23	4	8	16	0.993
	200	0.9979	0.0085	1.006	2.180	0.992	0.349	5.67	4	10	22	0.995
	300	0.9960	0.0073	1.008	2.857	0.986	0.288	6.14	4	11	25	0.990
$p = 0.1$, $\delta = 1.5$	100	0.9995	0.0199	1.006	1.893	0.999	0.282	5.91	4	10	20	0.987
	200	0.9985	0.0125	1.008	2.438	0.994	0.229	6.45	4	12	24	0.992
	300	0.9971	0.0103	1.010	2.899	0.989	0.194	7.04	4	13	29	0.992
$p = 0.05$, $\delta = 1.5$	100	0.9998	0.0154	1.005	1.677	0.999	0.363	5.48	4	9	19	0.993
	200	0.9983	0.0096	1.006	2.214	0.993	0.311	5.87	4	11	22	0.994
	300	0.9966	0.0078	1.008	2.718	0.988	0.269	6.30	4	12	25	0.990
$p = 0.01$, $\delta = 1.5$	100	0.9986	0.0081	1.003	1.492	0.995	0.556	4.78	4	7	11	0.994
	200	0.9961	0.0051	1.004	2.109	0.985	0.514	4.99	4	8	19	0.996
	300	0.9935	0.0042	1.005	2.782	0.978	0.449	5.22	4	9	20	0.991

Notes: See notes to Table 64.

5.4 Findings for designs with zero net signal effects and pseudo-signals

Table 370: MC findings for DGPIV(a)

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9220	0.1358	1.480	19.650	0.752	0.002	0.531	0.024	16.72	6	33	51	0.779
$\delta = 1$	200	0.8563	0.1061	2.041	58.564	0.543	0.000	0.374	0.018	24.22	7	53	82	0.591
	300	0.8154	0.0980	3.123	523.959	0.414	0.002	0.274	0.021	32.28	7	71	273	0.583
$p = 0.05$,	100	0.9123	0.1151	1.414	17.173	0.729	0.004	0.488	0.035	14.70	6	29	47	0.766
$\delta = 1$	200	0.8421	0.0897	1.857	40.458	0.515	0.001	0.337	0.026	20.95	6	48	78	0.554
	300	0.8029	0.0811	2.552	182.681	0.403	0.002	0.259	0.028	27.20	6	64	276	0.493
$p = 0.01$,	100	0.8809	0.0809	1.341	14.440	0.664	0.007	0.397	0.061	11.29	5	24	41	0.724
$\delta = 1$	200	0.8161	0.0624	1.620	26.300	0.489	0.007	0.283	0.043	15.49	5	38	67	0.538
	300	0.7779	0.0546	1.929	52.391	0.382	0.004	0.214	0.035	19.28	5	50	286	0.434
$p = 0.1$,	100	0.9023	0.1039	1.389	16.470	0.709	0.005	0.461	0.042	13.58	5	28	46	0.757
$\delta = 1.25$	200	0.8348	0.0777	1.739	32.638	0.512	0.004	0.319	0.031	18.56	6	44	72	0.551
	300	0.7911	0.0666	2.134	75.701	0.392	0.002	0.240	0.031	22.87	5	57	258	0.444
$p = 0.05$,	100	0.8874	0.0890	1.359	14.932	0.677	0.007	0.418	0.051	12.10	5	25	42	0.724
$\delta = 1.25$	200	0.8206	0.0666	1.648	27.783	0.495	0.006	0.298	0.041	16.33	5	40	69	0.543
	300	0.7800	0.0570	1.961	53.762	0.382	0.004	0.217	0.033	19.99	5	51	256	0.444
$p = 0.01$,	100	0.8551	0.0644	1.313	12.993	0.616	0.015	0.338	0.078	9.60	4	21	39	0.706
$\delta = 1.25$	200	0.7833	0.0469	1.528	20.619	0.438	0.013	0.238	0.058	12.34	4	32	60	0.506
	300	0.7476	0.0396	1.707	35.489	0.348	0.009	0.173	0.044	14.71	3	40	87	0.409
$p = 0.1$,	100	0.8809	0.0809	1.341	14.440	0.664	0.007	0.397	0.061	11.29	5	24	41	0.724
$\delta = 1.5$	200	0.8065	0.0579	1.589	24.401	0.472	0.009	0.267	0.046	14.57	4	36	67	0.521
	300	0.7673	0.0484	1.824	42.763	0.371	0.004	0.199	0.044	17.39	4	46	259	0.430
$p = 0.05$,	100	0.8626	0.0700	1.322	13.590	0.631	0.012	0.355	0.070	10.17	4	22	40	0.703
$\delta = 1.5$	200	0.7905	0.0500	1.548	21.789	0.448	0.010	0.241	0.051	12.97	4	33	63	0.513
	300	0.7521	0.0412	1.735	48.181	0.353	0.008	0.178	0.044	15.19	4	41	89	0.415
$p = 0.01$,	100	0.8280	0.0517	1.307	12.607	0.572	0.019	0.293	0.091	8.27	3	18	35	0.682
$\delta = 1.5$	200	0.7524	0.0361	1.488	18.291	0.400	0.017	0.194	0.060	10.08	3	26	56	0.488
	300	0.7164	0.0293	1.585	24.348	0.317	0.016	0.143	0.056	11.54	2	32	76	0.398

Notes: See notes to Table 46.

Table 371: MC findings for DGPIV(a)

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method														
$p = 0.1$,	100	1.0000	0.1722	1.076	9.606	1.000	0.000	0.980	0.001	20.53	11	32	43	0.902
$\delta = 1$	200	1.0000	0.1335	1.145	16.079	1.000	0.000	0.977	0.001	30.16	14	49	70	0.925
	300	0.9996	0.1138	1.213	23.245	0.999	0.000	0.967	0.000	37.67	16	64	91	0.934
$p = 0.05$,	100	1.0000	0.1490	1.062	7.837	1.000	0.000	0.976	0.003	18.30	9	29	40	0.899
$\delta = 1$	200	1.0000	0.1148	1.115	12.660	1.000	0.000	0.973	0.002	26.51	12	44	65	0.915
	300	0.9995	0.0977	1.169	18.499	0.998	0.000	0.959	0.001	32.91	14	57	82	0.937
$p = 0.01$,	100	1.0000	0.1074	1.041	5.501	1.000	0.000	0.962	0.016	14.31	8	24	33	0.916
$\delta = 1$	200	0.9999	0.0819	1.071	8.338	1.000	0.000	0.956	0.005	20.06	9	35	53	0.925
	300	0.9998	0.0693	1.101	11.442	0.999	0.000	0.940	0.003	24.50	10	44	67	0.946
$p = 0.1$,	100	1.0000	0.1347	1.055	7.008	1.000	0.000	0.974	0.005	16.93	9	27	38	0.901
$\delta = 1.25$	200	1.0000	0.1004	1.095	10.699	1.000	0.000	0.965	0.003	23.67	10	41	59	0.916
	300	0.9996	0.0833	1.131	14.777	0.999	0.000	0.953	0.002	28.66	12	51	74	0.935
$p = 0.05$,	100	1.0000	0.1174	1.046	5.955	1.000	0.000	0.967	0.012	15.27	8	25	35	0.911
$\delta = 1.25$	200	0.9999	0.0866	1.077	8.930	1.000	0.000	0.959	0.004	20.97	9	37	54	0.920
	300	0.9998	0.0719	1.107	12.078	0.999	0.000	0.943	0.003	25.27	10	46	67	0.941
$p = 0.01$,	100	1.0000	0.0868	1.031	4.508	1.000	0.000	0.952	0.036	12.33	7	20	32	0.929
$\delta = 1.25$	200	0.9999	0.0634	1.051	6.333	1.000	0.000	0.939	0.015	16.42	7	30	47	0.942
	300	0.9996	0.0518	1.069	8.135	0.999	0.000	0.925	0.009	19.34	8	37	58	0.957
$p = 0.1$,	100	1.0000	0.1074	1.041	5.501	1.000	0.000	0.962	0.016	14.31	8	24	33	0.916
$\delta = 1.5$	200	0.9999	0.0765	1.065	7.745	1.000	0.000	0.951	0.008	18.99	8	34	50	0.930
	300	0.9996	0.0618	1.085	9.945	0.999	0.000	0.935	0.005	22.28	9	41	62	0.950
$p = 0.05$,	100	1.0000	0.0943	1.034	4.866	1.000	0.000	0.956	0.027	13.05	7	21	32	0.928
$\delta = 1.5$	200	0.9999	0.0669	1.054	6.701	1.000	0.000	0.942	0.012	17.12	8	31	47	0.938
	300	0.9998	0.0538	1.072	8.410	1.000	0.000	0.928	0.008	19.94	8	38	58	0.958
$p = 0.01$,	100	1.0000	0.0717	1.025	3.907	1.000	0.000	0.940	0.061	10.88	6	18	29	0.942
$\delta = 1.5$	200	0.9999	0.0498	1.038	5.024	1.000	0.000	0.922	0.032	13.76	7	25	41	0.958
	300	0.9993	0.0391	1.048	6.457	0.998	0.000	0.905	0.026	15.56	7	30	49	0.969

Notes: See notes to Table 46.

Table 372: MC findings for DGPIV(a)

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.1825	1.036	7.737	1.000	0.000	0.999	0.001	21.52	13	32	45	0.894
$\delta = 1$	200	1.0000	0.1429	1.070	13.133	1.000	0.000	1.000	0.000	32.00	18	48	66	0.918
	300	1.0000	0.1242	1.101	18.081	1.000	0.000	0.999	0.000	40.76	22	62	85	0.931
$p = 0.05$,	100	1.0000	0.1577	1.029	6.350	1.000	0.000	0.998	0.002	19.14	11	28	38	0.898
$\delta = 1$	200	1.0000	0.1235	1.058	10.825	1.000	0.000	1.000	0.000	28.21	16	43	58	0.917
	300	1.0000	0.1065	1.082	14.595	1.000	0.000	0.998	0.000	35.51	18	55	79	0.929
$p = 0.01$,	100	1.0000	0.1140	1.020	4.747	1.000	0.000	0.998	0.007	14.95	9	23	33	0.922
$\delta = 1$	200	1.0000	0.0882	1.038	7.474	1.000	0.000	0.996	0.000	21.29	11	34	49	0.930
	300	1.0000	0.0757	1.052	9.487	1.000	0.000	0.996	0.000	26.42	13	43	61	0.942
$p = 0.1$,	100	1.0000	0.1435	1.026	5.792	1.000	0.000	0.998	0.003	17.78	10	27	37	0.909
$\delta = 1.25$	200	1.0000	0.1078	1.049	9.138	1.000	0.000	0.998	0.000	25.14	13	39	55	0.920
	300	1.0000	0.0907	1.065	11.755	1.000	0.000	0.997	0.000	30.84	15	49	70	0.929
$p = 0.05$,	100	1.0000	0.1249	1.022	5.093	1.000	0.000	0.998	0.004	15.99	9	24	37	0.914
$\delta = 1.25$	200	1.0000	0.0933	1.041	7.815	1.000	0.000	0.997	0.000	22.29	12	36	51	0.926
	300	1.0000	0.0787	1.055	9.885	1.000	0.000	0.997	0.000	27.31	13	44	63	0.939
$p = 0.01$,	100	1.0000	0.0926	1.015	3.943	1.000	0.000	0.997	0.014	12.89	7	20	31	0.942
$\delta = 1.25$	200	1.0000	0.0684	1.029	5.802	1.000	0.000	0.994	0.006	17.41	9	29	43	0.946
	300	1.0000	0.0570	1.036	6.923	1.000	0.000	0.995	0.002	20.87	10	35	53	0.953
$p = 0.1$,	100	1.0000	0.1140	1.020	4.747	1.000	0.000	0.998	0.007	14.95	9	23	33	0.922
$\delta = 1.5$	200	1.0000	0.0826	1.035	6.942	1.000	0.000	0.996	0.001	20.19	11	33	48	0.936
	300	1.0000	0.0677	1.045	8.259	1.000	0.000	0.996	0.001	24.05	12	40	57	0.946
$p = 0.05$,	100	1.0000	0.1004	1.017	4.217	1.000	0.000	0.997	0.012	13.63	8	21	33	0.938
$\delta = 1.5$	200	1.0000	0.0723	1.031	6.078	1.000	0.000	0.995	0.005	18.17	10	30	45	0.943
	300	1.0000	0.0592	1.038	7.196	1.000	0.000	0.995	0.002	21.53	10	36	54	0.952
$p = 0.01$,	100	1.0000	0.0766	1.012	3.472	1.000	0.000	0.994	0.030	11.35	7	17	29	0.958
$\delta = 1.5$	200	1.0000	0.0539	1.022	4.821	1.000	0.000	0.993	0.013	14.56	8	25	39	0.956
	300	1.0000	0.0435	1.026	5.431	1.000	0.000	0.994	0.008	16.88	8	29	48	0.963

Notes: See notes to Table 46.

Table 373: MC findings for DGPIV(a)

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.7679	0.0856	1.348	11.419	0.365	0.003	0.216	0.031	11.29	3	25	39	0.460
$\delta = 1$	200	0.7023	0.0648	1.571	22.741	0.224	0.002	0.140	0.021	15.51	3	40	79	0.326
	300	0.6724	0.0584	1.995	119.792	0.164	0.003	0.093	0.013	19.96	3	54	273	0.309
$p = 0.05$,	100	0.7354	0.0700	1.307	10.069	0.323	0.004	0.183	0.039	9.66	3	22	35	0.402
$\delta = 1$	200	0.6753	0.0528	1.481	17.245	0.201	0.003	0.116	0.031	13.06	3	36	73	0.290
	300	0.6445	0.0465	1.782	54.304	0.139	0.003	0.077	0.015	16.35	2	48	92	0.222
$p = 0.01$,	100	0.6758	0.0452	1.260	7.902	0.263	0.009	0.125	0.047	7.04	1	17	28	0.335
$\delta = 1$	200	0.6130	0.0337	1.359	11.545	0.161	0.010	0.074	0.033	9.06	1	26	65	0.215
	300	0.5880	0.0296	1.488	17.889	0.108	0.005	0.051	0.022	11.11	1	35	74	0.161
$p = 0.1$,	100	0.7179	0.0614	1.289	9.133	0.296	0.005	0.163	0.042	8.76	2	20	33	0.381
$\delta = 1.25$	200	0.6520	0.0439	1.419	14.418	0.182	0.006	0.095	0.031	11.22	2	31	70	0.257
	300	0.6213	0.0376	1.601	28.802	0.130	0.006	0.066	0.021	13.60	2	42	82	0.191
$p = 0.05$,	100	0.6946	0.0510	1.268	8.357	0.280	0.011	0.139	0.043	7.67	2	18	29	0.356
$\delta = 1.25$	200	0.6264	0.0365	1.375	12.390	0.170	0.010	0.082	0.036	9.66	1	28	66	0.233
	300	0.5950	0.0312	1.510	20.158	0.114	0.005	0.055	0.022	11.61	1	36	77	0.167
$p = 0.01$,	100	0.6259	0.0338	1.251	7.445	0.218	0.015	0.091	0.040	5.75	1	14	25	0.291
$\delta = 1.25$	200	0.5553	0.0239	1.314	9.482	0.120	0.012	0.049	0.029	6.90	0	21	54	0.173
	300	0.5339	0.0203	1.380	11.738	0.087	0.010	0.034	0.020	8.14	0	27	63	0.132
$p = 0.1$,	100	0.6758	0.0452	1.260	7.902	0.263	0.009	0.125	0.047	7.04	1	17	28	0.335
$\delta = 1.5$	200	0.5983	0.0309	1.346	11.011	0.148	0.012	0.065	0.031	8.45	1	25	62	0.206
	300	0.5653	0.0256	1.441	15.051	0.097	0.009	0.043	0.020	9.83	1	32	70	0.142
$p = 0.05$,	100	0.6458	0.0382	1.254	7.605	0.238	0.015	0.103	0.043	6.25	1	15	26	0.308
$\delta = 1.5$	200	0.5683	0.0258	1.321	9.834	0.129	0.011	0.056	0.032	7.32	0	22	56	0.185
	300	0.5404	0.0213	1.390	12.049	0.089	0.011	0.036	0.021	8.47	0	28	66	0.135
$p = 0.01$,	100	0.5693	0.0257	1.250	7.325	0.166	0.014	0.063	0.034	4.74	0	12	20	0.240
$\delta = 1.5$	200	0.5041	0.0171	1.293	8.539	0.096	0.013	0.037	0.024	5.37	0	16	45	0.156
	300	0.4760	0.0140	1.339	9.514	0.067	0.010	0.021	0.015	6.06	0	20	52	0.103

Notes: See notes to Table 46.

Table 374: MC findings for DGPIV(a)

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9994	0.1128	1.047	5.987	0.998	0.000	0.947	0.017	14.82	8	24	36	0.943
$\delta = 1$	200	0.9960	0.0858	1.085	10.485	0.984	0.000	0.915	0.007	20.80	9	38	64	0.950
	300	0.9911	0.0719	1.129	15.103	0.965	0.000	0.895	0.004	25.24	9	47	81	0.945
$p = 0.05$,	100	0.9991	0.0951	1.038	5.141	0.997	0.000	0.933	0.025	13.13	7	22	35	0.947
$\delta = 1$	200	0.9958	0.0715	1.068	8.856	0.984	0.000	0.895	0.014	18.01	8	34	61	0.946
	300	0.9915	0.0596	1.099	12.182	0.967	0.000	0.880	0.011	21.60	8	42	75	0.934
$p = 0.01$,	100	0.9991	0.0657	1.025	3.740	0.997	0.001	0.887	0.076	10.30	6	17	26	0.956
$\delta = 1$	200	0.9953	0.0482	1.043	6.569	0.983	0.001	0.852	0.050	13.43	6	26	51	0.955
	300	0.9915	0.0395	1.060	8.471	0.969	0.000	0.839	0.036	15.64	7	32	62	0.936
$p = 0.1$,	100	0.9989	0.0853	1.034	4.788	0.996	0.000	0.920	0.034	12.19	7	20	31	0.949
$\delta = 1.25$	200	0.9956	0.0611	1.057	7.674	0.984	0.000	0.876	0.025	15.96	7	30	56	0.947
	300	0.9916	0.0492	1.078	10.035	0.967	0.000	0.865	0.022	18.52	7	36	67	0.926
$p = 0.05$,	100	0.9991	0.0727	1.029	4.118	0.997	0.000	0.900	0.058	10.98	6	18	28	0.950
$\delta = 1.25$	200	0.9959	0.0517	1.047	6.678	0.985	0.000	0.861	0.043	14.11	6	27	52	0.955
	300	0.9911	0.0413	1.064	8.887	0.966	0.000	0.844	0.032	16.19	7	32	62	0.933
$p = 0.01$,	100	0.9980	0.0522	1.020	3.626	0.993	0.001	0.852	0.131	9.00	6	15	25	0.972
$\delta = 1.25$	200	0.9936	0.0357	1.032	5.715	0.978	0.001	0.813	0.097	10.98	6	21	38	0.962
	300	0.9910	0.0283	1.044	7.057	0.968	0.001	0.806	0.070	12.35	6	25	53	0.953
$p = 0.1$,	100	0.9991	0.0657	1.025	3.740	0.997	0.001	0.887	0.076	10.30	6	17	26	0.956
$\delta = 1.5$	200	0.9953	0.0444	1.039	6.056	0.983	0.001	0.845	0.061	12.69	6	24	46	0.961
	300	0.9913	0.0345	1.052	7.776	0.968	0.001	0.825	0.046	14.19	6	29	59	0.942
$p = 0.05$,	100	0.9985	0.0571	1.022	3.592	0.995	0.001	0.869	0.105	9.47	6	15	25	0.966
$\delta = 1.5$	200	0.9940	0.0381	1.034	5.823	0.979	0.001	0.823	0.087	11.44	6	22	39	0.963
	300	0.9915	0.0295	1.045	7.126	0.970	0.001	0.812	0.064	12.70	6	26	54	0.953
$p = 0.01$,	100	0.9969	0.0426	1.017	3.427	0.990	0.004	0.809	0.200	8.08	5	13	20	0.983
$\delta = 1.5$	200	0.9923	0.0274	1.025	5.106	0.975	0.003	0.765	0.153	9.34	6	17	29	0.977
	300	0.9886	0.0210	1.033	6.462	0.961	0.002	0.755	0.126	10.17	6	20	41	0.961

Notes: See notes to Table 46.

Table 375: MC findings for DGPIV(a)

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	1.0000	0.1236	1.025	5.351	1.000	0.000	0.999	0.003	15.87	9	25	36	0.946
$\delta = 1$	200	1.0000	0.0907	1.042	7.760	1.000	0.000	0.996	0.001	21.78	11	36	50	0.955
	300	1.0000	0.0768	1.055	10.808	1.000	0.000	0.993	0.001	26.74	12	45	69	0.976
$p = 0.05$,	100	1.0000	0.1044	1.020	4.615	1.000	0.000	0.997	0.008	14.03	8	22	34	0.945
$\delta = 1$	200	1.0000	0.0758	1.034	6.528	1.000	0.000	0.994	0.004	18.86	9	31	46	0.954
	300	1.0000	0.0636	1.044	8.698	1.000	0.000	0.991	0.001	22.83	11	39	62	0.972
$p = 0.01$,	100	1.0000	0.0725	1.013	3.428	1.000	0.000	0.994	0.034	10.96	7	17	28	0.957
$\delta = 1$	200	1.0000	0.0514	1.022	4.625	1.000	0.000	0.986	0.019	14.07	7	24	39	0.962
	300	1.0000	0.0424	1.027	5.873	1.000	0.000	0.986	0.009	16.55	8	30	47	0.976
$p = 0.1$,	100	1.0000	0.0935	1.018	4.248	1.000	0.000	0.997	0.012	12.98	8	20	33	0.950
$\delta = 1.25$	200	1.0000	0.0649	1.028	5.682	1.000	0.000	0.991	0.007	16.71	8	28	43	0.955
	300	1.0000	0.0526	1.035	7.163	1.000	0.000	0.990	0.004	19.58	9	35	55	0.971
$p = 0.05$,	100	1.0000	0.0798	1.015	3.696	1.000	0.000	0.995	0.024	11.66	7	18	28	0.955
$\delta = 1.25$	200	1.0000	0.0548	1.024	4.893	1.000	0.000	0.987	0.013	14.73	8	25	40	0.957
	300	1.0000	0.0443	1.029	6.127	1.000	0.000	0.987	0.007	17.12	8	31	48	0.975
$p = 0.01$,	100	1.0000	0.0581	1.010	3.000	1.000	0.000	0.990	0.085	9.58	6	15	23	0.968
$\delta = 1.25$	200	1.0000	0.0385	1.017	3.729	1.000	0.000	0.982	0.055	11.55	6	19	32	0.970
	300	1.0000	0.0305	1.018	4.517	1.000	0.000	0.977	0.030	13.04	7	24	37	0.979
$p = 0.1$,	100	1.0000	0.0725	1.013	3.428	1.000	0.000	0.994	0.034	10.96	7	17	28	0.957
$\delta = 1.5$	200	1.0000	0.0474	1.020	4.342	1.000	0.000	0.985	0.026	13.29	7	22	34	0.963
	300	1.0000	0.0373	1.023	5.307	1.000	0.000	0.984	0.017	15.04	7	27	45	0.977
$p = 0.05$,	100	1.0000	0.0632	1.011	3.134	1.000	0.000	0.991	0.059	10.06	6	15	23	0.962
$\delta = 1.5$	200	1.0000	0.0408	1.018	3.909	1.000	0.000	0.983	0.042	12.00	7	20	32	0.965
	300	1.0000	0.0318	1.019	4.623	1.000	0.000	0.979	0.025	13.40	7	24	39	0.979
$p = 0.01$,	100	1.0000	0.0476	1.008	2.672	1.000	0.000	0.984	0.175	8.57	6	13	22	0.974
$\delta = 1.5$	200	1.0000	0.0297	1.012	3.147	1.000	0.000	0.971	0.114	9.81	6	16	28	0.980
	300	1.0000	0.0228	1.014	3.675	1.000	0.000	0.963	0.080	10.76	6	20	33	0.984

Notes: See notes to Table 46.

Table 376: MC findings for DGPIV(a)

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.5086	0.0453	1.194	5.669	0.092	0.006	0.051	0.021	6.38	0	18	36	0.172
$\delta = 1$	200	0.4495	0.0308	1.259	8.630	0.046	0.005	0.018	0.008	7.83	0	26	53	0.125
	300	0.4336	0.0242	1.322	15.390	0.036	0.001	0.016	0.006	8.91	0	31	85	0.128
$p = 0.05$,	100	0.4684	0.0351	1.172	4.965	0.070	0.006	0.032	0.016	5.25	0	15	33	0.137
$\delta = 1$	200	0.4079	0.0238	1.217	6.856	0.038	0.003	0.014	0.008	6.30	0	22	50	0.088
	300	0.3966	0.0184	1.258	8.982	0.029	0.002	0.014	0.007	7.02	0	26	77	0.093
$p = 0.01$,	100	0.3719	0.0197	1.148	4.159	0.036	0.006	0.013	0.010	3.38	0	10	27	0.069
$\delta = 1$	200	0.3189	0.0133	1.186	5.020	0.017	0.001	0.005	0.003	3.89	0	14	37	0.054
	300	0.3165	0.0100	1.193	5.279	0.016	0.003	0.007	0.005	4.21	0	16	59	0.040
$p = 0.1$,	100	0.4419	0.0297	1.163	4.655	0.058	0.008	0.025	0.017	4.62	0	13	31	0.117
$\delta = 1.25$	200	0.3726	0.0190	1.199	6.030	0.030	0.003	0.010	0.006	5.21	0	19	43	0.074
	300	0.3583	0.0138	1.217	6.362	0.022	0.003	0.009	0.006	5.51	0	21	64	0.064
$p = 0.05$,	100	0.3990	0.0232	1.152	4.307	0.046	0.007	0.017	0.011	3.83	0	11	28	0.086
$\delta = 1.25$	200	0.3354	0.0148	1.190	5.146	0.020	0.002	0.007	0.004	4.23	0	16	37	0.061
	300	0.3250	0.0107	1.195	5.453	0.017	0.003	0.007	0.005	4.47	0	17	59	0.047
$p = 0.01$,	100	0.3099	0.0137	1.146	3.951	0.020	0.004	0.007	0.005	2.55	0	8	22	0.042
$\delta = 1.25$	200	0.2555	0.0086	1.172	4.321	0.011	0.002	0.004	0.004	2.70	0	10	30	0.034
	300	0.2508	0.0060	1.176	4.449	0.008	0.002	0.003	0.002	2.77	0	10	49	0.022
$p = 0.1$,	100	0.3719	0.0197	1.148	4.159	0.036	0.006	0.013	0.010	3.38	0	10	27	0.069
$\delta = 1.5$	200	0.3025	0.0119	1.180	4.767	0.015	0.002	0.005	0.004	3.54	0	13	36	0.049
	300	0.2900	0.0081	1.183	4.745	0.014	0.003	0.004	0.003	3.56	0	13	52	0.037
$p = 0.05$,	100	0.3339	0.0157	1.146	3.986	0.026	0.006	0.008	0.005	2.85	0	8.5	26	0.054
$\delta = 1.5$	200	0.2680	0.0094	1.174	4.430	0.013	0.003	0.004	0.004	2.91	0	11	31	0.041
	300	0.2576	0.0064	1.176	4.470	0.008	0.002	0.003	0.002	2.91	0	11	50	0.022
$p = 0.01$,	100	0.2595	0.0096	1.146	3.857	0.013	0.004	0.003	0.002	1.96	0	6	20	0.035
$\delta = 1.5$	200	0.2056	0.0054	1.166	3.999	0.008	0.001	0.003	0.003	1.89	0	7	22	0.018
	300	0.1966	0.0037	1.166	4.030	0.005	0.001	0.001	0.001	1.87	0	7	38	0.012

Notes: See notes to Table 46.

Table 377: MC findings for DGPIV(a)

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1,$	100	0.9799	0.0633	1.034	5.263	0.923	0.004	0.738	0.079	9.99	6	17	29	0.935
$\delta = 1$	200	0.9429	0.0435	1.059	7.955	0.794	0.001	0.606	0.043	12.30	6	24	37	0.827
	300	0.9088	0.0359	1.081	10.978	0.672	0.002	0.507	0.034	14.26	6	30	55	0.713
$p = 0.05,$	100	0.9735	0.0516	1.029	5.091	0.901	0.006	0.687	0.111	8.84	5	15	24	0.918
$\delta = 1$	200	0.9396	0.0348	1.050	7.328	0.789	0.004	0.570	0.072	10.57	5	21	33	0.822
	300	0.9031	0.0287	1.069	9.923	0.663	0.003	0.477	0.052	12.11	5	26	49	0.700
$p = 0.01,$	100	0.9565	0.0347	1.025	5.034	0.853	0.019	0.573	0.189	7.16	4	12	22	0.900
$\delta = 1$	200	0.9214	0.0219	1.039	6.761	0.748	0.014	0.481	0.138	7.99	4	15	26	0.807
	300	0.8914	0.0178	1.055	8.683	0.645	0.014	0.409	0.093	8.83	4	18	39	0.704
$p = 0.1,$	100	0.9710	0.0457	1.027	4.913	0.895	0.011	0.654	0.139	8.27	5	14	24	0.917
$\delta = 1.25$	200	0.9344	0.0287	1.044	7.031	0.777	0.007	0.535	0.100	9.36	5	18	31	0.819
	300	0.8991	0.0228	1.061	9.165	0.655	0.007	0.451	0.078	10.36	5	22	43	0.701
$p = 0.05,$	100	0.9621	0.0385	1.026	5.024	0.869	0.015	0.601	0.169	7.54	5	12	23	0.906
$\delta = 1.25$	200	0.9236	0.0237	1.040	6.815	0.752	0.010	0.488	0.128	8.33	4	16	27	0.809
	300	0.8936	0.0187	1.055	8.743	0.650	0.013	0.419	0.089	9.12	4	19	39	0.704
$p = 0.01,$	100	0.9365	0.0270	1.024	5.403	0.802	0.031	0.495	0.229	6.34	4	10	18	0.877
$\delta = 1.25$	200	0.9013	0.0159	1.038	6.721	0.710	0.028	0.422	0.179	6.71	3	12	22	0.798
	300	0.8721	0.0120	1.048	8.356	0.614	0.025	0.330	0.124	7.05	3	14	33	0.698
$p = 0.1,$	100	0.9565	0.0347	1.025	5.034	0.853	0.019	0.573	0.189	7.16	4	12	22	0.900
$\delta = 1.5$	200	0.9170	0.0200	1.039	6.760	0.739	0.020	0.463	0.153	7.59	4	14	25	0.805
	300	0.8835	0.0152	1.051	8.485	0.634	0.020	0.378	0.110	8.03	4	16	37	0.703
$p = 0.05,$	100	0.9458	0.0297	1.023	5.200	0.823	0.026	0.520	0.214	6.63	4	11	19	0.891
$\delta = 1.5$	200	0.9060	0.0169	1.038	6.708	0.717	0.027	0.434	0.171	6.94	3	13	23	0.801
	300	0.8756	0.0126	1.048	8.350	0.622	0.024	0.339	0.122	7.25	3	14	34	0.701
$p = 0.01,$	100	0.9088	0.0216	1.027	5.998	0.734	0.039	0.397	0.233	5.71	3	9	15	0.831
$\delta = 1.5$	200	0.8726	0.0118	1.039	6.995	0.655	0.042	0.354	0.192	5.81	3	10	19	0.761
	300	0.8405	0.0085	1.046	8.458	0.569	0.040	0.273	0.141	5.87	2	11	28	0.673

Notes: See notes to Table 46.

Table 378: MC findings for DGPIV(a)

$T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\hat{\pi}_{k+k^*}$	$\hat{\pi}^*$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method									
$p = 0.1$,	100	0.9999	0.0697	1.016	3.811	1.000	0.000	0.967	0.059	10.69	6	17	26	0.976
$\delta = 1$	200	0.9993	0.0477	1.023	4.758	0.997	0.000	0.961	0.027	13.34	7	23	37	0.994
	300	0.9961	0.0379	1.029	6.663	0.985	0.000	0.935	0.026	15.20	7	28	50	0.983
$p = 0.05$,	100	0.9999	0.0578	1.013	3.387	1.000	0.000	0.957	0.107	9.55	6	15	23	0.978
$\delta = 1$	200	0.9993	0.0384	1.018	4.125	0.997	0.000	0.951	0.055	11.52	6	20	33	0.983
	300	0.9960	0.0303	1.023	5.739	0.985	0.000	0.919	0.041	12.96	6	24	45	0.981
$p = 0.01$,	100	0.9999	0.0398	1.008	2.666	1.000	0.000	0.927	0.254	7.82	6	12	19	0.984
$\delta = 1$	200	0.9989	0.0248	1.011	3.121	0.996	0.001	0.908	0.171	8.85	6	15	24	0.991
	300	0.9964	0.0192	1.014	4.371	0.986	0.002	0.875	0.124	9.66	6	17	33	0.982
$p = 0.1$,	100	0.9999	0.0516	1.011	3.107	1.000	0.000	0.952	0.139	8.95	6	14	22	0.981
$\delta = 1.25$	200	0.9994	0.0320	1.015	3.621	0.998	0.001	0.941	0.096	10.27	6	18	30	0.988
	300	0.9964	0.0244	1.018	5.078	0.986	0.001	0.902	0.074	11.20	6	20	39	0.979
$p = 0.05$,	100	0.9999	0.0438	1.009	2.825	1.000	0.000	0.936	0.209	8.20	6	12	19	0.981
$\delta = 1.25$	200	0.9990	0.0266	1.012	3.272	0.996	0.001	0.918	0.145	9.20	6	15	27	0.988
	300	0.9958	0.0201	1.015	4.669	0.984	0.002	0.882	0.114	9.94	6	17	33	0.977
$p = 0.01$,	100	0.9998	0.0322	1.007	2.405	0.999	0.002	0.895	0.371	7.09	6	10	15	0.988
$\delta = 1.25$	200	0.9978	0.0186	1.009	2.840	0.992	0.003	0.860	0.288	7.63	5	12	21	0.993
	300	0.9956	0.0136	1.010	3.688	0.984	0.005	0.830	0.235	8.00	5	13	27	0.991
$p = 0.1$,	100	0.9999	0.0398	1.008	2.666	1.000	0.000	0.927	0.254	7.82	6	12	19	0.984
$\delta = 1.5$	200	0.9986	0.0228	1.011	3.031	0.995	0.002	0.893	0.201	8.46	6	14	23	0.989
	300	0.9965	0.0167	1.012	3.997	0.987	0.003	0.858	0.166	8.93	6	16	32	0.987
$p = 0.05$,	100	0.9998	0.0348	1.007	2.494	0.999	0.001	0.908	0.324	7.34	6	11	17	0.988
$\delta = 1.5$	200	0.9983	0.0196	1.009	2.854	0.993	0.002	0.870	0.268	7.83	6	13	21	0.991
	300	0.9963	0.0142	1.010	3.713	0.986	0.004	0.838	0.223	8.18	5	14	28	0.990
$p = 0.01$,	100	0.9993	0.0271	1.005	2.249	0.997	0.003	0.869	0.483	6.60	5	9	14	0.993
$\delta = 1.5$	200	0.9961	0.0144	1.007	2.756	0.986	0.014	0.800	0.412	6.81	5	10	16	0.996
	300	0.9938	0.0104	1.008	3.424	0.977	0.012	0.779	0.341	7.07	5	11	22	0.991

Notes: See notes to Table 46.

Table 379: MC findings for DGPIV(b)

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.7900	0.1858	1.667	20.327	0.322	0.003	21.00	6	38	57	0.342
	200	0.7485	0.1616	2.644	101.742	0.194	0.000	34.66	8	66	183	0.276
	300	0.7365	0.1749	4.588	429.213	0.174	0.002	54.72	9	98	288	0.781
$p = 0.05$, $\delta = 1$	100	0.7720	0.1616	1.573	16.801	0.286	0.003	18.60	5	35	55	0.283
	200	0.7333	0.1404	2.327	67.609	0.166	0.001	30.44	6	61	91	0.209
	300	0.7189	0.1428	4.013	664.078	0.144	0.001	45.14	7	84	285	0.430
$p = 0.01$, $\delta = 1$	100	0.7319	0.1185	1.445	12.515	0.217	0.005	14.31	3	30	50	0.211
	200	0.7001	0.1036	1.913	35.830	0.120	0.002	23.10	3	50	76	0.124
	300	0.6878	0.0979	2.833	190.677	0.102	0.002	31.74	4	69	275	0.152
$p = 0.1$, $\delta = 1.25$	100	0.7609	0.1477	1.524	15.157	0.268	0.003	17.22	4	34	53	0.262
	200	0.7210	0.1240	2.122	49.471	0.153	0.001	27.19	5	56	82	0.153
	300	0.7049	0.1182	4.918	5694.021	0.122	0.001	37.80	5	76	290	0.258
$p = 0.05$, $\delta = 1.25$	100	0.7451	0.1292	1.467	13.281	0.241	0.004	15.39	4	32	51	0.234
	200	0.7060	0.1091	1.963	38.394	0.128	0.002	24.21	4	51	77	0.129
	300	0.6914	0.1014	2.818	124.385	0.106	0.002	32.77	4	71	277	0.150
$p = 0.01$, $\delta = 1.25$	100	0.7044	0.0965	1.398	10.681	0.170	0.005	12.08	2.5	27	47	0.172
	200	0.6728	0.0813	1.697	23.630	0.090	0.003	18.63	2	43	69	0.093
	300	0.6574	0.0749	2.125	60.055	0.077	0.002	24.81	3	59	268	0.084
$p = 0.1$, $\delta = 1.5$	100	0.7319	0.1185	1.445	12.515	0.217	0.005	14.31	3	30	50	0.211
	200	0.6939	0.0970	1.849	31.344	0.115	0.001	21.79	3	48	74	0.115
	300	0.6768	0.0878	2.467	114.355	0.093	0.002	28.71	3	65	266	0.105
$p = 0.05$, $\delta = 1.5$	100	0.7150	0.1045	1.415	11.257	0.187	0.005	12.89	3	28	49	0.190
	200	0.6780	0.0855	1.748	25.906	0.095	0.002	19.46	3	44	71	0.096
	300	0.6610	0.0772	2.177	66.975	0.079	0.001	25.50	3	60	253	0.088
$p = 0.01$, $\delta = 1.5$	100	0.6809	0.0783	1.363	9.445	0.141	0.008	10.24	2	24	44	0.137
	200	0.6500	0.0644	1.574	18.111	0.075	0.004	15.22	2	37	66	0.082
	300	0.6295	0.0581	1.876	50.560	0.053	0.002	19.72	2	50	255	0.065

Notes: See notes to Table 55.

Table 380: MC findings for DGPIV(b)

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9980	0.2216	1.104	10.626	0.993	0.000	25.27	15	37	49	0.831
	200	0.9779	0.1878	1.238	25.083	0.914	0.000	40.72	22	61	81	0.779
	300	0.9510	0.1719	1.399	46.142	0.806	0.000	54.69	28	83	109	0.699
$p = 0.05$, $\delta = 1$	100	0.9966	0.1942	1.085	9.152	0.988	0.000	22.63	12	34	46	0.826
	200	0.9780	0.1657	1.201	21.122	0.915	0.000	36.39	19	56	76	0.778
	300	0.9515	0.1517	1.330	38.397	0.808	0.000	48.72	24	75	107	0.696
$p = 0.01$, $\delta = 1$	100	0.9940	0.1460	1.062	7.109	0.978	0.000	17.99	9	28	42	0.845
	200	0.9756	0.1249	1.139	15.303	0.911	0.000	28.37	13	46	67	0.800
	300	0.9530	0.1142	1.226	26.479	0.815	0.000	37.61	16	62	91	0.716
$p = 0.1$, $\delta = 1.25$	100	0.9956	0.1790	1.078	8.428	0.984	0.000	21.17	11	32	44	0.834
	200	0.9771	0.1482	1.171	18.372	0.913	0.000	32.96	16	52	73	0.785
	300	0.9534	0.1332	1.276	32.071	0.816	0.000	43.24	20	69	98	0.703
$p = 0.05$, $\delta = 1.25$	100	0.9951	0.1581	1.068	7.412	0.983	0.000	19.16	10	30	42	0.845
	200	0.9768	0.1312	1.149	16.107	0.912	0.000	29.62	14	48	67	0.797
	300	0.9534	0.1179	1.235	27.386	0.816	0.000	38.71	17	63	93	0.712
$p = 0.01$, $\delta = 1.25$	100	0.9935	0.1196	1.050	6.112	0.977	0.004	15.46	8	25	37	0.874
	200	0.9726	0.0994	1.108	12.803	0.901	0.000	23.38	10	40	59	0.808
	300	0.9543	0.0896	1.171	20.695	0.823	0.000	30.33	12	52	82	0.736
$p = 0.1$, $\delta = 1.5$	100	0.9940	0.1460	1.062	7.109	0.978	0.000	17.99	9	28	42	0.845
	200	0.9748	0.1175	1.128	14.378	0.909	0.000	26.92	12	44	66	0.799
	300	0.9539	0.1039	1.201	23.695	0.818	0.000	34.58	15	58	86	0.716
$p = 0.05$, $\delta = 1.5$	100	0.9943	0.1293	1.053	6.302	0.979	0.003	16.39	8	26	41	0.865
	200	0.9745	0.1043	1.113	13.044	0.906	0.000	24.34	11	41	61	0.808
	300	0.9541	0.0923	1.174	21.186	0.821	0.000	31.15	13	53	82	0.729
$p = 0.01$, $\delta = 1.5$	100	0.9918	0.0986	1.041	5.654	0.971	0.007	13.44	6	22	35	0.889
	200	0.9714	0.0798	1.087	11.129	0.898	0.003	19.53	8	35	52	0.831
	300	0.9514	0.0707	1.134	17.311	0.818	0.002	24.75	9	45	73	0.751

Notes: See notes to Table 55.

Table 381: MC findings for DGPIV(b)

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	1.0000	0.2327	1.049	8.538	1.000	0.000	26.34	16	37	50	0.818
	200	1.0000	0.1941	1.099	17.131	1.000	0.000	42.05	26	59	74	0.837
	300	0.9993	0.1776	1.161	27.193	0.997	0.000	56.57	34	80	105	0.879
$p = 0.05$, $\delta = 1$	100	1.0000	0.2053	1.041	7.282	1.000	0.000	23.71	14	34	50	0.831
	200	1.0000	0.1711	1.082	14.219	1.000	0.000	37.53	22	54	70	0.839
	300	0.9998	0.1572	1.133	22.231	0.999	0.000	50.52	29	73	96	0.877
$p = 0.01$, $\delta = 1$	100	1.0000	0.1552	1.028	5.223	1.000	0.000	18.90	10	28	43	0.866
	200	1.0000	0.1295	1.056	9.949	1.000	0.000	29.38	16	45	64	0.870
	300	0.9995	0.1192	1.088	14.740	0.998	0.000	39.28	21	60	79	0.892
$p = 0.1$, $\delta = 1.25$	100	1.0000	0.1893	1.037	6.566	1.000	0.000	22.17	13	32	48	0.840
	200	1.0000	0.1529	1.069	12.221	1.000	0.000	33.97	20	50	67	0.850
	300	0.9996	0.1382	1.109	18.157	0.999	0.000	44.90	25	67	90	0.880
$p = 0.05$, $\delta = 1.25$	100	1.0000	0.1679	1.031	5.729	1.000	0.000	20.11	11	30	45	0.853
	200	0.9999	0.1359	1.059	10.609	1.000	0.000	30.64	17	46	64	0.865
	300	0.9995	0.1231	1.092	15.359	0.998	0.000	40.42	22	61	80	0.888
$p = 0.01$, $\delta = 1.25$	100	1.0000	0.1276	1.023	4.315	1.000	0.002	16.25	9	25	39	0.892
	200	1.0000	0.1042	1.042	7.550	1.000	0.000	24.43	13	39	60	0.896
	300	0.9999	0.0937	1.064	10.439	1.000	0.000	31.73	16	50	69	0.921
$p = 0.1$, $\delta = 1.5$	100	1.0000	0.1552	1.028	5.223	1.000	0.000	18.90	10	28	43	0.866
	200	1.0000	0.1223	1.051	9.173	1.000	0.000	27.97	15	43	63	0.877
	300	0.9996	0.1083	1.078	12.806	0.999	0.000	36.06	18	56	77	0.903
$p = 0.05$, $\delta = 1.5$	100	1.0000	0.1379	1.025	4.651	1.000	0.001	17.24	9	26	41	0.879
	200	1.0000	0.1093	1.045	7.998	1.000	0.000	25.41	13	40	61	0.891
	300	0.9999	0.0966	1.066	10.829	1.000	0.000	32.59	16	52	69	0.919
$p = 0.01$, $\delta = 1.5$	100	1.0000	0.1061	1.018	3.661	1.000	0.002	14.18	7	22	34	0.910
	200	0.9999	0.0844	1.032	5.980	1.000	0.001	20.54	10	33	55	0.916
	300	0.9998	0.0743	1.047	7.981	0.999	0.001	25.98	12	43	60	0.940

Notes: See notes to Table 55.

Table 382: MC findings for DGPIV(b)

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.6691	0.1243	1.411	12.845	0.114	0.002	14.60	2	32	51	0.183
	200	0.6515	0.1034	1.888	39.688	0.085	0.001	22.88	3	55	83	0.168
	300	0.6404	0.0962	3.479	2217.238	0.078	0.000	31.05	2	71	290	0.304
$p = 0.05$, $\delta = 1$	100	0.6480	0.1046	1.358	10.978	0.098	0.003	12.63	2	29	48	0.134
	200	0.6298	0.0870	1.698	28.228	0.070	0.001	19.57	2	49	79	0.117
	300	0.6186	0.0778	2.368	118.668	0.061	0.000	25.51	2	65	273	0.146
$p = 0.01$, $\delta = 1$	100	0.6021	0.0704	1.267	7.595	0.062	0.002	9.16	1	23	42	0.073
	200	0.5824	0.0589	1.441	14.662	0.046	0.001	13.86	1	39	73	0.054
	300	0.5670	0.0517	1.694	40.943	0.036	0.001	17.57	1	51	258	0.050
$p = 0.1$, $\delta = 1.25$	100	0.6345	0.0931	1.326	9.896	0.087	0.003	11.47	1	27	47	0.112
	200	0.6120	0.0742	1.580	22.259	0.060	0.001	17.00	2	45	76	0.083
	300	0.5931	0.0644	1.993	61.950	0.049	0.000	21.45	1	57	274	0.092
$p = 0.05$, $\delta = 1.25$	100	0.6150	0.0786	1.286	8.318	0.068	0.003	10.01	1	25	43	0.088
	200	0.5900	0.0628	1.478	16.854	0.049	0.001	14.67	1	41	75	0.060
	300	0.5718	0.0540	1.725	47.516	0.039	0.001	18.26	1	52	258	0.052
$p = 0.01$, $\delta = 1.25$	100	0.5693	0.0538	1.229	6.107	0.043	0.004	7.44	0	20	39	0.046
	200	0.5443	0.0431	1.337	9.791	0.040	0.001	10.62	0	32	66	0.034
	300	0.5261	0.0363	1.498	24.694	0.025	0.001	12.84	0	42	88	0.019
$p = 0.1$, $\delta = 1.5$	100	0.6021	0.0704	1.267	7.595	0.062	0.002	9.16	1	23	42	0.073
	200	0.5731	0.0541	1.401	12.945	0.045	0.001	12.89	1	38	73	0.049
	300	0.5504	0.0445	1.656	65.958	0.030	0.001	15.39	1	47	91	0.031
$p = 0.05$, $\delta = 1.5$	100	0.5828	0.0597	1.240	6.624	0.052	0.004	8.07	1	21	40	0.060
	200	0.5524	0.0458	1.350	10.723	0.041	0.001	11.19	1	33	68	0.037
	300	0.5319	0.0378	1.520	27.040	0.028	0.001	13.32	0	43	88	0.022
$p = 0.01$, $\delta = 1.5$	100	0.5374	0.0417	1.210	5.213	0.029	0.001	6.15	0	17	37	0.032
	200	0.5041	0.0321	1.283	7.853	0.026	0.000	8.32	0	28	61	0.018
	300	0.4908	0.0263	1.378	13.840	0.018	0.000	9.74	0	33	78	0.014

Notes: See notes to Table 55.

Table 383: MC findings for DGPIV(b)

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9481	0.1556	1.082	9.034	0.797	0.001	18.73	9	30	44	0.725
	200	0.9075	0.1249	1.160	15.891	0.641	0.000	28.11	11	49	67	0.592
	300	0.8714	0.1109	1.232	24.071	0.496	0.002	36.32	13	64	99	0.463
$p = 0.05$, $\delta = 1$	100	0.9428	0.1325	1.070	8.096	0.778	0.003	16.50	8	28	44	0.700
	200	0.8990	0.1068	1.136	13.691	0.611	0.001	24.53	10	44	61	0.552
	300	0.8628	0.0946	1.197	19.969	0.470	0.002	31.46	11	57	91	0.418
$p = 0.01$, $\delta = 1$	100	0.9250	0.0927	1.056	7.026	0.722	0.009	12.60	5	22	38	0.669
	200	0.8798	0.0745	1.101	10.609	0.551	0.004	18.12	6	35	54	0.504
	300	0.8480	0.0660	1.140	14.309	0.425	0.005	22.93	7	45	73	0.382
$p = 0.1$, $\delta = 1.25$	100	0.9373	0.1196	1.066	7.766	0.761	0.003	15.23	7	26	42	0.689
	200	0.8896	0.0927	1.120	12.289	0.580	0.002	21.73	8	40	59	0.526
	300	0.8564	0.0801	1.164	17.077	0.450	0.002	27.13	9	51	81	0.395
$p = 0.05$, $\delta = 1.25$	100	0.9293	0.1027	1.059	7.258	0.734	0.007	13.58	6	24	39	0.673
	200	0.8831	0.0794	1.105	11.050	0.562	0.002	19.09	7	37	57	0.515
	300	0.8490	0.0688	1.144	14.822	0.427	0.005	23.77	8	46	74	0.385
$p = 0.01$, $\delta = 1.25$	100	0.9094	0.0724	1.050	6.741	0.669	0.021	10.58	4	19	31	0.627
	200	0.8664	0.0558	1.084	9.301	0.511	0.012	14.40	5	29	48	0.474
	300	0.8328	0.0484	1.113	11.742	0.383	0.010	17.67	5	37	58	0.351
$p = 0.1$, $\delta = 1.5$	100	0.9250	0.0927	1.056	7.026	0.722	0.009	12.60	5	22	38	0.669
	200	0.8765	0.0690	1.096	10.143	0.542	0.006	17.04	6	33	52	0.495
	300	0.8438	0.0584	1.128	13.087	0.415	0.007	20.67	6	42	68	0.371
$p = 0.05$, $\delta = 1.5$	100	0.9154	0.0797	1.052	6.787	0.688	0.017	11.31	5	20	34	0.647
	200	0.8691	0.0592	1.087	9.533	0.519	0.009	15.09	5	30	51	0.480
	300	0.8345	0.0504	1.116	12.028	0.388	0.010	18.25	5	38	60	0.357
$p = 0.01$, $\delta = 1.5$	100	0.8934	0.0571	1.049	6.742	0.618	0.039	9.06	4	17	30	0.585
	200	0.8489	0.0421	1.077	8.718	0.461	0.026	11.65	4	24	41	0.431
	300	0.8181	0.0357	1.095	10.278	0.343	0.016	13.85	4	30	50	0.317

Notes: See notes to Table 55.

Table 384: MC findings for DGPIV(b)

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9986	0.1606	1.033	5.940	0.995	0.000	19.41	11	30	41	0.894
	200	0.9909	0.1320	1.065	10.990	0.964	0.001	29.83	15	46	70	0.859
	300	0.9798	0.1189	1.097	17.337	0.919	0.000	39.12	19	62	83	0.816
$p = 0.05$, $\delta = 1$	100	0.9983	0.1375	1.028	5.151	0.993	0.000	17.20	9	27	39	0.899
	200	0.9900	0.1131	1.053	9.346	0.960	0.001	26.12	12	41	61	0.860
	300	0.9785	0.1017	1.079	14.427	0.914	0.000	34.01	16	55	76	0.813
$p = 0.01$, $\delta = 1$	100	0.9960	0.0973	1.020	4.055	0.985	0.003	13.33	7	22	34	0.906
	200	0.9881	0.0794	1.034	6.884	0.954	0.001	19.52	8.5	32	49	0.876
	300	0.9781	0.0717	1.052	10.367	0.913	0.001	25.13	11	43	64	0.836
$p = 0.1$, $\delta = 1.25$	100	0.9985	0.1245	1.025	4.634	0.994	0.001	15.94	8	26	37	0.900
	200	0.9899	0.0981	1.043	7.931	0.960	0.001	23.18	10	38	58	0.869
	300	0.9788	0.0865	1.064	12.196	0.915	0.000	29.51	13	49	69	0.826
$p = 0.05$, $\delta = 1.25$	100	0.9968	0.1071	1.021	4.186	0.988	0.002	14.27	7	23	34	0.902
	200	0.9886	0.0845	1.036	7.123	0.956	0.001	20.51	9	34	53	0.875
	300	0.9790	0.0746	1.054	10.636	0.916	0.001	26.01	11	44	64	0.839
$p = 0.01$, $\delta = 1.25$	100	0.9948	0.0768	1.015	3.671	0.980	0.009	11.35	6	19	31	0.920
	200	0.9865	0.0602	1.026	5.835	0.948	0.004	15.74	7	27	41	0.889
	300	0.9749	0.0531	1.040	8.658	0.901	0.003	19.61	8	35	53	0.844
$p = 0.1$, $\delta = 1.5$	100	0.9960	0.0973	1.020	4.055	0.985	0.003	13.33	7	22	34	0.906
	200	0.9880	0.0739	1.031	6.485	0.954	0.001	18.43	8	31	46	0.881
	300	0.9779	0.0638	1.047	9.511	0.913	0.001	22.78	10	40	60	0.845
$p = 0.05$, $\delta = 1.5$	100	0.9953	0.0844	1.017	3.737	0.982	0.004	12.09	6	20	32	0.917
	200	0.9874	0.0639	1.027	5.936	0.951	0.003	16.47	7	28	41	0.886
	300	0.9743	0.0551	1.042	8.963	0.899	0.002	20.22	8	36	55	0.841
$p = 0.01$, $\delta = 1.5$	100	0.9920	0.0611	1.013	3.572	0.970	0.020	9.83	5	17	29	0.927
	200	0.9823	0.0462	1.021	5.541	0.932	0.011	12.98	6	23	34	0.889
	300	0.9715	0.0397	1.032	7.689	0.888	0.010	15.65	6	29	48	0.840

Notes: See notes to Table 55.

Table 385: MC findings for DGPIV(b)

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method												
$p = 0.1$, $\delta = 1$	100	0.5079	0.0639	1.199	5.546	0.044	0.000	8.16	0	23	44	0.087
	200	0.4666	0.0486	1.386	15.425	0.034	0.000	11.39	0	36	68	0.094
	300	0.4526	0.0421	1.649	47.343	0.037	0.000	14.27	0	48	250	0.113
$p = 0.05$, $\delta = 1$	100	0.4694	0.0505	1.167	4.443	0.034	0.001	6.72	0	20	42	0.055
	200	0.4380	0.0385	1.294	9.641	0.026	0.001	9.30	0	31	62	0.054
	300	0.4170	0.0333	1.468	25.804	0.026	0.000	11.53	0	41	257	0.069
$p = 0.01$, $\delta = 1$	100	0.3989	0.0296	1.125	2.999	0.020	0.001	4.43	0	15	35	0.017
	200	0.3646	0.0229	1.190	5.325	0.015	0.000	5.95	0	23	56	0.014
	300	0.3479	0.0197	1.258	10.296	0.012	0.001	7.22	0	30	78	0.017
$p = 0.1$, $\delta = 1.25$	100	0.4476	0.0429	1.149	3.806	0.032	0.001	5.91	0	18	40	0.040
	200	0.4108	0.0313	1.236	7.442	0.020	0.000	7.77	0	27	61	0.026
	300	0.3840	0.0264	1.361	19.521	0.017	0.000	9.34	0	36	247	0.032
$p = 0.05$, $\delta = 1.25$	100	0.4165	0.0341	1.132	3.309	0.023	0.001	4.94	0	16	38	0.026
	200	0.3768	0.0251	1.200	5.764	0.017	0.000	6.42	0	24	56	0.015
	300	0.3543	0.0209	1.270	10.633	0.012	0.001	7.60	0	31	82	0.018
$p = 0.01$, $\delta = 1.25$	100	0.3555	0.0205	1.117	2.645	0.015	0.001	3.39	0	12	27	0.009
	200	0.3140	0.0153	1.160	3.728	0.010	0.000	4.25	0	17	49	0.004
	300	0.2973	0.0126	1.192	5.853	0.008	0.000	4.92	0	22	68	0.006
$p = 0.1$, $\delta = 1.5$	100	0.3989	0.0296	1.125	2.999	0.020	0.001	4.43	0	15	35	0.017
	200	0.3508	0.0205	1.179	4.720	0.013	0.000	5.43	0	21	53	0.010
	300	0.3280	0.0166	1.225	7.530	0.009	0.001	6.23	0	26	74	0.008
$p = 0.05$, $\delta = 1.5$	100	0.3726	0.0237	1.118	2.751	0.017	0.000	3.76	0	13	29	0.014
	200	0.3248	0.0166	1.165	3.990	0.011	0.000	4.55	0	18	50	0.005
	300	0.3025	0.0133	1.198	6.191	0.008	0.000	5.15	0	23	68	0.006
$p = 0.01$, $\delta = 1.5$	100	0.3111	0.0142	1.113	2.452	0.011	0.001	2.61	0	10	24	0.006
	200	0.2696	0.0102	1.142	2.990	0.006	0.000	3.07	0	13	42	0.004
	300	0.2516	0.0083	1.164	3.592	0.005	0.000	3.47	0	16	56	0.003

Notes: See notes to Table 55.

Table 386: MC findings for DGPIV(b)

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.8396	0.0811	1.054	5.987	0.412	0.008	11.14	4	21	37	0.411
	200	0.7881	0.0640	1.087	8.358	0.245	0.004	15.71	5	32	69	0.273
	300	0.7653	0.0531	1.109	10.770	0.167	0.002	18.77	5	41	68	0.205
$p = 0.05$, $\delta = 1$	100	0.8223	0.0653	1.049	5.491	0.363	0.016	9.56	3	18	35	0.348
	200	0.7744	0.0516	1.072	7.033	0.214	0.007	13.20	4	28	66	0.209
	300	0.7533	0.0427	1.093	9.087	0.144	0.004	15.66	4	35	62	0.165
$p = 0.01$, $\delta = 1$	100	0.7819	0.0403	1.042	4.954	0.256	0.023	7.00	3	14	28	0.248
	200	0.7428	0.0317	1.056	5.691	0.152	0.015	9.18	3	20	53	0.143
	300	0.7275	0.0260	1.068	6.908	0.098	0.005	10.62	3	25	50	0.106
$p = 0.1$, $\delta = 1.25$	100	0.8126	0.0565	1.046	5.237	0.336	0.018	8.67	3	17	33	0.322
	200	0.7610	0.0425	1.065	6.367	0.187	0.007	11.37	3	25	60	0.179
	300	0.7426	0.0340	1.079	7.834	0.120	0.004	13.02	3	30	56	0.132
$p = 0.05$, $\delta = 1.25$	100	0.7938	0.0462	1.043	5.026	0.287	0.021	7.61	3	15	29	0.275
	200	0.7489	0.0345	1.059	5.844	0.164	0.012	9.75	3	22	53	0.156
	300	0.7303	0.0275	1.070	7.058	0.099	0.005	11.07	3	26	51	0.108
$p = 0.01$, $\delta = 1.25$	100	0.7516	0.0289	1.039	4.770	0.185	0.027	5.78	2	12	24	0.176
	200	0.7178	0.0215	1.048	5.132	0.112	0.015	7.09	2	16	41	0.104
	300	0.7029	0.0169	1.058	5.962	0.072	0.010	7.82	2	19	42	0.074
$p = 0.1$, $\delta = 1.5$	100	0.7819	0.0403	1.042	4.954	0.256	0.023	7.00	3	14	28	0.248
	200	0.7360	0.0287	1.054	5.516	0.141	0.012	8.58	3	20	50	0.136
	300	0.7200	0.0220	1.064	6.464	0.092	0.006	9.39	2	23	46	0.096
$p = 0.05$, $\delta = 1.5$	100	0.7628	0.0329	1.040	4.821	0.208	0.021	6.21	2	13	26	0.199
	200	0.7230	0.0234	1.050	5.234	0.117	0.012	7.48	2	17	45	0.111
	300	0.7063	0.0178	1.059	6.045	0.076	0.010	8.08	2	20	43	0.079
$p = 0.01$, $\delta = 1.5$	100	0.7250	0.0214	1.039	4.760	0.138	0.031	4.96	2	10	22	0.133
	200	0.6935	0.0148	1.044	4.886	0.075	0.014	5.67	2	13	38	0.066
	300	0.6761	0.0112	1.052	5.503	0.052	0.011	6.01	2	14	32	0.052

Notes: See notes to Table 55.

Table 387: MC findings for DGPIV(b)

$T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	N	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_k$	$\hat{\pi}$	$\overline{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
					OCMT method							
$p = 0.1$, $\delta = 1$	100	0.9541	0.0888	1.025	5.227	0.818	0.005	12.34	6	21	29	0.779
	200	0.9150	0.0659	1.040	7.538	0.666	0.003	16.58	7	30	46	0.645
	300	0.8869	0.0591	1.055	9.774	0.555	0.004	21.03	8	38	61	0.539
$p = 0.05$, $\delta = 1$	100	0.9495	0.0720	1.021	4.800	0.800	0.014	10.71	5	18	28	0.757
	200	0.9068	0.0531	1.035	6.812	0.636	0.008	14.04	6	26	42	0.608
	300	0.8800	0.0477	1.047	8.655	0.532	0.006	17.65	6	33	56	0.504
$p = 0.01$, $\delta = 1$	100	0.9253	0.0458	1.019	4.663	0.709	0.045	8.10	4	14	26	0.678
	200	0.8865	0.0329	1.028	6.025	0.562	0.029	10.00	4	19	34	0.534
	300	0.8638	0.0295	1.036	7.224	0.474	0.016	12.18	4	24	44	0.455
$p = 0.1$, $\delta = 1.25$	100	0.9431	0.0636	1.020	4.730	0.775	0.021	9.88	5	17	27	0.742
	200	0.9001	0.0440	1.032	6.390	0.612	0.014	12.22	5	23	39	0.583
	300	0.8723	0.0382	1.042	7.861	0.505	0.009	14.81	5	28	50	0.473
$p = 0.05$, $\delta = 1.25$	100	0.9328	0.0520	1.019	4.676	0.736	0.034	8.73	4	15	27	0.707
	200	0.8909	0.0359	1.029	6.114	0.578	0.022	10.59	4	20	36	0.552
	300	0.8643	0.0310	1.037	7.399	0.476	0.016	12.65	5	25	47	0.456
$p = 0.01$, $\delta = 1.25$	100	0.9048	0.0337	1.018	4.774	0.633	0.072	6.85	4	12	22	0.616
	200	0.8689	0.0226	1.025	5.742	0.502	0.052	7.91	3	15	30	0.482
	300	0.8465	0.0197	1.031	6.632	0.419	0.035	9.22	4	18	35	0.403
$p = 0.1$, $\delta = 1.5$	100	0.9253	0.0458	1.019	4.663	0.709	0.045	8.10	4	14	26	0.678
	200	0.8815	0.0300	1.027	5.932	0.544	0.035	9.40	4	18	34	0.519
	300	0.8558	0.0253	1.034	6.965	0.447	0.019	10.91	4	21	39	0.427
$p = 0.05$, $\delta = 1.5$	100	0.9139	0.0379	1.018	4.697	0.667	0.063	7.29	4	13	22	0.646
	200	0.8724	0.0245	1.026	5.800	0.512	0.050	8.30	4	16	32	0.493
	300	0.8489	0.0209	1.032	6.676	0.427	0.032	9.57	4	19	36	0.410
$p = 0.01$, $\delta = 1.5$	100	0.8849	0.0248	1.018	4.945	0.565	0.115	5.92	3	10	18	0.557
	200	0.8455	0.0159	1.025	5.766	0.424	0.083	6.49	3	12	22	0.412
	300	0.8246	0.0132	1.029	6.442	0.350	0.050	7.21	3	14	27	0.341

Notes: See notes to Table 55.

5.5 Findings for designs with nonzero slopes (all variables are signals)

Table 388: MC findings for DGPV

$T = 100$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.3953	0.1832	1.364	4.027	0.002	20.65	6	38	56	0.131
	200	0.3719	0.1566	2.179	17.843	0.000	33.69	6	65	98	0.146
	300	0.3720	0.1748	10.594	22060.899	0.016	54.61	7	243	296	0.719
$p = 0.05$, $\delta = 1$	100	0.3726	0.1593	1.283	3.290	0.002	18.28	4	35	54	0.083
	200	0.3520	0.1366	1.928	12.957	0.000	29.69	5	60	89	0.087
	300	0.3460	0.1435	3.247	81.539	0.010	45.27	5	85	284	0.411
$p = 0.01$, $\delta = 1$	100	0.3301	0.1159	1.146	2.050	0.001	13.95	3	29	47	0.035
	200	0.3127	0.1005	1.540	6.558	0.000	22.43	3	50	72	0.036
	300	0.3008	0.0967	2.230	28.475	0.002	31.25	3	70	270	0.092
$p = 0.1$, $\delta = 1.25$	100	0.3600	0.1452	1.234	2.770	0.002	16.89	4	33	51	0.067
	200	0.3340	0.1208	1.739	9.338	0.000	26.50	4	56	81	0.052
	300	0.3229	0.1169	2.794	69.297	0.004	37.34	4	77	291	0.185
$p = 0.05$, $\delta = 1.25$	100	0.3411	0.1267	1.174	2.296	0.002	15.03	3	30	49	0.045
	200	0.3183	0.1058	1.591	7.230	0.000	23.51	3	52	73	0.037
	300	0.3044	0.1003	2.266	34.189	0.002	32.34	3	71	270	0.104
$p = 0.01$, $\delta = 1.25$	100	0.3040	0.0937	1.087	1.551	0.001	11.68	2	26	46	0.023
	200	0.2870	0.0785	1.349	4.341	0.000	17.98	2	43	66	0.017
	300	0.2745	0.0732	1.767	14.954	0.000	24.16	2	59	266	0.030
$p = 0.1$, $\delta = 1.5$	100	0.3301	0.1159	1.146	2.050	0.001	13.95	3	29	47	0.035
	200	0.3051	0.0941	1.479	5.816	0.000	21.14	3	48	71	0.031
	300	0.2909	0.0863	2.061	24.935	0.001	28.13	3	66	263	0.057
$p = 0.05$, $\delta = 1.5$	100	0.3136	0.1019	1.107	1.693	0.001	12.52	2	27	46	0.024
	200	0.2920	0.0826	1.383	4.550	0.000	18.82	2	45	67	0.019
	300	0.2788	0.0756	1.839	17.139	0.001	24.93	2	60	251	0.030
$p = 0.01$, $\delta = 1.5$	100	0.2818	0.0760	1.048	1.221	0.000	9.87	2	23	45	0.015
	200	0.2669	0.0619	1.232	3.026	0.000	14.64	2	37	60	0.011
	300	0.2545	0.0567	1.489	8.217	0.000	19.19	2	50	84	0.010

Notes: See notes to Table 91.

Table 389: MC findings for DGPV

$T = 300$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.4871	0.2049	1.076	2.990	0.003	23.60	13	36	52	0.108
	200	0.4677	0.1800	1.186	6.643	0.001	39.16	19	59	77	0.104
	300	0.4567	0.1658	1.318	11.799	0.002	52.93	26	83	108	0.112
$p = 0.05$, $\delta = 1$	100	0.4656	0.1799	1.063	2.560	0.002	21.13	11	33	50	0.074
	200	0.4492	0.1587	1.151	5.475	0.000	34.94	16	55	74	0.061
	300	0.4390	0.1457	1.258	9.436	0.001	46.94	21	75	105	0.070
$p = 0.01$, $\delta = 1$	100	0.4237	0.1336	1.038	1.822	0.001	16.55	7	28	44	0.028
	200	0.4132	0.1192	1.095	3.658	0.000	27.07	11	45	64	0.020
	300	0.4020	0.1094	1.160	5.923	0.001	36.05	14	61	82	0.027
$p = 0.1$, $\delta = 1.25$	100	0.4529	0.1654	1.053	2.296	0.002	19.71	9	31	49	0.050
	200	0.4342	0.1416	1.124	4.631	0.000	31.54	14	50	71	0.041
	300	0.4212	0.1277	1.207	7.631	0.001	41.53	18	68	92	0.040
$p = 0.05$, $\delta = 1.25$	100	0.4345	0.1455	1.044	2.005	0.002	17.73	8	29	46	0.039
	200	0.4185	0.1253	1.103	3.917	0.000	28.28	12	47	68	0.027
	300	0.4064	0.1130	1.169	6.260	0.001	37.14	15	63	84	0.030
$p = 0.01$, $\delta = 1.25$	100	0.4004	0.1092	1.028	1.544	0.001	14.12	6	24	41	0.019
	200	0.3865	0.0945	1.069	2.741	0.000	22.11	8	39	56	0.010
	300	0.3755	0.0854	1.111	4.236	0.001	28.81	10	52	75	0.011
$p = 0.1$, $\delta = 1.5$	100	0.4237	0.1336	1.038	1.822	0.001	16.55	7	28	44	0.028
	200	0.4058	0.1121	1.088	3.388	0.000	25.66	10	43	62	0.018
	300	0.3918	0.0995	1.139	5.197	0.001	33.07	13	58	77	0.019
$p = 0.05$, $\delta = 1.5$	100	0.4091	0.1183	1.032	1.640	0.001	15.03	6	25	43	0.020
	200	0.3914	0.0992	1.074	2.886	0.000	23.06	9	40	58	0.012
	300	0.3784	0.0883	1.116	4.411	0.001	29.68	11	53	75	0.013
$p = 0.01$, $\delta = 1.5$	100	0.3799	0.0894	1.021	1.323	0.001	12.13	5	22	38	0.014
	200	0.3652	0.0749	1.050	2.126	0.000	18.17	6	33	50	0.008
	300	0.3545	0.0670	1.078	3.131	0.001	23.27	7	44	67	0.005

Notes: See notes to Table 91.

Table 390: MC findings for DGPV

$T = 500$, $R^2 = 70\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.5395	0.2071	1.034	2.672	0.003	24.37	15	35	50	0.120
	200	0.5136	0.1827	1.081	5.188	0.003	40.19	24	57	75	0.104
	300	0.4986	0.1674	1.133	8.269	0.001	53.85	32	77	104	0.101
$p = 0.05$, $\delta = 1$	100	0.5188	0.1818	1.027	2.323	0.002	21.88	13	32	47	0.080
	200	0.4940	0.1609	1.067	4.307	0.001	35.84	20	52	69	0.066
	300	0.4806	0.1472	1.109	6.785	0.001	47.83	27	71	99	0.060
$p = 0.01$, $\delta = 1$	100	0.4780	0.1361	1.018	1.747	0.001	17.38	9	27	40	0.033
	200	0.4578	0.1202	1.044	3.008	0.001	27.75	14	42	63	0.019
	300	0.4462	0.1106	1.071	4.573	0.001	36.87	18	58	83	0.021
$p = 0.1$, $\delta = 1.25$	100	0.5050	0.1672	1.025	2.134	0.002	20.44	11	30	44	0.059
	200	0.4787	0.1434	1.056	3.709	0.001	32.37	18	47	67	0.041
	300	0.4639	0.1292	1.089	5.637	0.001	42.45	23	64	88	0.032
$p = 0.05$, $\delta = 1.25$	100	0.4880	0.1476	1.020	1.888	0.001	18.51	10	28	41	0.043
	200	0.4635	0.1263	1.047	3.184	0.001	28.96	15	43	65	0.021
	300	0.4499	0.1142	1.074	4.776	0.001	37.95	19	59	83	0.022
$p = 0.01$, $\delta = 1.25$	100	0.4544	0.1110	1.014	1.495	0.001	14.88	7	24	34	0.023
	200	0.4346	0.0953	1.032	2.354	0.001	22.80	11	36	53	0.012
	300	0.4210	0.0862	1.051	3.377	0.000	29.55	14	48	69	0.007
$p = 0.1$, $\delta = 1.5$	100	0.4780	0.1361	1.018	1.747	0.001	17.38	9	27	40	0.033
	200	0.4511	0.1129	1.040	2.794	0.001	26.30	13	40	59	0.015
	300	0.4356	0.1002	1.062	4.034	0.001	33.75	17	54	74	0.012
$p = 0.05$, $\delta = 1.5$	100	0.4637	0.1204	1.015	1.573	0.001	15.82	8	25	38	0.024
	200	0.4390	0.1002	1.035	2.472	0.001	23.77	12	37	54	0.013
	300	0.4239	0.0889	1.053	3.496	0.000	30.35	15	50	70	0.008
$p = 0.01$, $\delta = 1.5$	100	0.4343	0.0904	1.010	1.289	0.001	12.83	6	21	33	0.014
	200	0.4120	0.0761	1.024	1.920	0.001	18.91	8	31	45	0.008
	300	0.3999	0.0675	1.039	2.632	0.000	23.92	10	41	57	0.004

Notes: See notes to Table 91.

Table 391: MC findings for DGPV

$T = 100$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.3188	0.1229	1.174	2.381	0.000	14.44	2	31	47	0.105
	200	0.2972	0.1028	1.615	8.718	0.001	22.69	2	53	81	0.127
	300	0.2854	0.0952	2.747	245.473	0.004	30.67	3	72	270	0.234
$p = 0.05$, $\delta = 1$	100	0.2971	0.1027	1.113	1.864	0.000	12.40	2	28	44	0.058
	200	0.2785	0.0862	1.451	5.949	0.001	19.36	2	48	77	0.075
	300	0.2650	0.0783	1.969	24.081	0.004	25.55	2	65	275	0.140
$p = 0.01$, $\delta = 1$	100	0.2578	0.0692	1.030	1.163	0.000	8.99	1	23	40	0.017
	200	0.2450	0.0588	1.216	3.334	0.001	13.80	1	38	68	0.028
	300	0.2301	0.0514	1.559	20.018	0.000	17.39	1	49	253	0.026
$p = 0.1$, $\delta = 1.25$	100	0.2855	0.0916	1.084	1.631	0.000	11.30	2	27	43	0.048
	200	0.2633	0.0739	1.342	4.574	0.001	16.87	1	44	74	0.049
	300	0.2462	0.0636	1.732	20.876	0.001	21.09	2	57	257	0.064
$p = 0.05$, $\delta = 1.25$	100	0.2675	0.0772	1.048	1.309	0.000	9.82	1	24	40	0.026
	200	0.2499	0.0628	1.246	3.611	0.001	14.61	1	40	70	0.034
	300	0.2330	0.0534	2.168	107.397	0.000	17.98	1	51	98	0.029
$p = 0.01$, $\delta = 1.25$	100	0.2336	0.0528	0.994	0.852	0.000	7.27	1	20	34	0.014
	200	0.2218	0.0431	1.116	2.178	0.001	10.58	1	31	60	0.014
	300	0.2069	0.0366	1.258	4.871	0.000	12.85	1	41	84	0.008
$p = 0.1$, $\delta = 1.5$	100	0.2578	0.0692	1.030	1.163	0.000	8.99	1	23	40	0.017
	200	0.2381	0.0543	1.182	2.905	0.001	12.88	1	36	67	0.020
	300	0.2200	0.0449	1.413	15.930	0.000	15.39	1	46	92	0.016
$p = 0.05$, $\delta = 1.5$	100	0.2429	0.0586	1.005	0.951	0.000	7.89	1	21	36	0.014
	200	0.2261	0.0462	1.133	2.382	0.001	11.21	1	32	63	0.014
	300	0.2097	0.0382	1.281	5.966	0.000	13.34	1	42	88	0.008
$p = 0.01$, $\delta = 1.5$	100	0.2134	0.0402	0.972	0.697	0.000	5.93	1	17	30	0.005
	200	0.2005	0.0319	1.047	1.448	0.000	8.24	1	26	51	0.005
	300	0.1872	0.0266	1.139	2.666	0.000	9.74	1	33	75	0.005

Notes: See notes to Table 91.

Table 392: MC findings for DGPV

$T = 300$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.4222	0.1406	1.039	1.946	0.001	17.15	7	29	46	0.077
	200	0.4074	0.1201	1.098	3.955	0.002	27.18	10	48	65	0.087
	300	0.3981	0.1079	1.167	6.485	0.001	35.56	12	65	103	0.092
$p = 0.05$, $\delta = 1$	100	0.4024	0.1192	1.029	1.574	0.001	15.04	6	26	42	0.044
	200	0.3870	0.1020	1.076	3.159	0.001	23.54	8	44	59	0.045
	300	0.3813	0.0918	1.129	5.184	0.001	30.72	10	57	96	0.050
$p = 0.01$, $\delta = 1$	100	0.3627	0.0820	1.013	1.107	0.000	11.29	4	21	34	0.017
	200	0.3524	0.0701	1.042	2.035	0.000	17.12	5	34	49	0.012
	300	0.3458	0.0640	1.073	3.196	0.000	22.31	6	45	77	0.010
$p = 0.1$, $\delta = 1.25$	100	0.3903	0.1067	1.023	1.414	0.001	13.79	5	25	40	0.033
	200	0.3718	0.0879	1.061	2.644	0.001	20.69	7	39	56	0.026
	300	0.3638	0.0780	1.098	4.155	0.001	26.55	7	51	88	0.022
$p = 0.05$, $\delta = 1.25$	100	0.3726	0.0910	1.016	1.199	0.000	12.20	4	23	37	0.018
	200	0.3580	0.0748	1.047	2.195	0.000	18.07	6	35	50	0.016
	300	0.3492	0.0667	1.078	3.361	0.001	23.13	6	46	78	0.012
$p = 0.01$, $\delta = 1.25$	100	0.3418	0.0634	1.007	0.890	0.000	9.40	3	18	32	0.006
	200	0.3297	0.0521	1.026	1.517	0.000	13.47	4	28	41	0.006
	300	0.3221	0.0468	1.045	2.170	0.000	17.06	4	37	68	0.004
$p = 0.1$, $\delta = 1.5$	100	0.3627	0.0820	1.013	1.107	0.000	11.29	4	21	34	0.017
	200	0.3457	0.0649	1.038	1.888	0.000	16.08	5	32	49	0.011
	300	0.3359	0.0568	1.061	2.742	0.000	20.12	5	42	75	0.008
$p = 0.05$, $\delta = 1.5$	100	0.3499	0.0701	1.008	0.952	0.000	10.09	3	20	32	0.009
	200	0.3346	0.0555	1.028	1.621	0.000	14.18	4	29	45	0.007
	300	0.3245	0.0487	1.047	2.244	0.000	17.64	4	38	69	0.004
$p = 0.01$, $\delta = 1.5$	100	0.3232	0.0487	1.002	0.754	0.000	7.89	3	16	28	0.004
	200	0.3085	0.0389	1.016	1.184	0.000	10.74	3	24	37	0.004
	300	0.3014	0.0343	1.028	1.610	0.000	13.22	3	30	59	0.002

Notes: See notes to Table 91.

Table 393: MC findings for DGPV

$T = 500$, $R^2 = 50\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.4790	0.1480	1.021	1.864	0.003	18.44	9	29	39	0.088
	200	0.4524	0.1237	1.045	3.304	0.000	28.35	14	46	63	0.082
	300	0.4432	0.1124	1.071	4.910	0.001	37.35	18	59	86	0.083
$p = 0.05$, $\delta = 1$	100	0.4582	0.1255	1.016	1.586	0.002	16.21	8	26	35	0.053
	200	0.4330	0.1053	1.036	2.724	0.000	24.67	11	40	58	0.048
	300	0.4270	0.0958	1.055	3.908	0.001	32.38	14	53	78	0.040
$p = 0.01$, $\delta = 1$	100	0.4188	0.0872	1.009	1.171	0.000	12.37	5	21	30	0.015
	200	0.3970	0.0733	1.023	1.880	0.000	18.23	7	32	51	0.013
	300	0.3936	0.0666	1.034	2.591	0.000	23.57	9	41	63	0.011
$p = 0.1$, $\delta = 1.25$	100	0.4453	0.1128	1.014	1.433	0.002	14.94	7	24	33	0.040
	200	0.4178	0.0913	1.029	2.305	0.000	21.85	9	37	55	0.026
	300	0.4107	0.0810	1.045	3.192	0.000	27.93	12	47	71	0.021
$p = 0.05$, $\delta = 1.25$	100	0.4304	0.0965	1.010	1.261	0.001	13.32	6	22	31	0.025
	200	0.4022	0.0781	1.024	1.996	0.000	19.18	8	33	53	0.017
	300	0.3970	0.0694	1.036	2.703	0.000	24.42	10	42	63	0.013
$p = 0.01$, $\delta = 1.25$	100	0.3955	0.0671	1.005	0.997	0.000	10.32	4	18	29	0.010
	200	0.3760	0.0546	1.015	1.465	0.000	14.46	5	26	42	0.007
	300	0.3710	0.0485	1.023	1.914	0.000	18.09	7	33	53	0.003
$p = 0.1$, $\delta = 1.5$	100	0.4188	0.0872	1.009	1.171	0.000	12.37	5	21	30	0.015
	200	0.3906	0.0679	1.020	1.761	0.000	17.13	7	30	47	0.011
	300	0.3842	0.0590	1.029	2.286	0.000	21.27	8	38	58	0.008
$p = 0.05$, $\delta = 1.5$	100	0.4041	0.0747	1.007	1.066	0.000	11.10	5	19	29	0.013
	200	0.3803	0.0583	1.016	1.553	0.000	15.20	6	27	45	0.009
	300	0.3733	0.0505	1.025	1.980	0.000	18.69	7	34	53	0.003
$p = 0.01$, $\delta = 1.5$	100	0.3745	0.0522	1.003	0.856	0.000	8.77	4	16	26	0.003
	200	0.3554	0.0407	1.010	1.185	0.000	11.61	4	22	36	0.003
	300	0.3505	0.0355	1.016	1.489	0.000	14.13	5	27	46	0.001

Notes: See notes to Table 91.

Table 394: MC findings for DGPV

$T = 100$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.2180	0.0612	1.018	1.118	0.000	7.84	0	23	40	0.064
	200	0.2002	0.0468	1.164	3.177	0.000	11.05	0	34	72	0.087
	300	0.1898	0.0401	1.327	7.163	0.000	13.67	0	45	251	0.088
$p = 0.05$, $\delta = 1$	100	0.1985	0.0483	0.988	0.878	0.000	6.48	0	20	39	0.038
	200	0.1837	0.0370	1.094	2.160	0.000	9.02	0	30	68	0.048
	300	0.1744	0.0314	1.202	4.295	0.000	10.99	0	39	81	0.045
$p = 0.01$, $\delta = 1$	100	0.1615	0.0282	0.954	0.524	0.000	4.29	0	14	33	0.012
	200	0.1502	0.0219	1.008	1.083	0.000	5.78	0	21	56	0.008
	300	0.1422	0.0183	1.050	1.569	0.000	6.85	0	27	70	0.012
$p = 0.1$, $\delta = 1.25$	100	0.1860	0.0413	0.975	0.756	0.000	5.72	0	18	37	0.026
	200	0.1684	0.0299	1.052	1.562	0.000	7.51	0	26	64	0.023
	300	0.1584	0.0244	1.111	2.741	0.000	8.78	0	33	74	0.021
$p = 0.05$, $\delta = 1.25$	100	0.1705	0.0328	0.958	0.596	0.000	4.79	0	16	34	0.014
	200	0.1553	0.0239	1.015	1.166	0.000	6.22	0	22	59	0.009
	300	0.1451	0.0195	1.060	1.876	0.000	7.22	0	29	71	0.015
$p = 0.01$, $\delta = 1.25$	100	0.1425	0.0197	0.944	0.430	0.000	3.32	0	11	30	0.003
	200	0.1278	0.0142	0.979	0.732	0.000	4.09	0	16	49	0.003
	300	0.1209	0.0116	1.003	0.928	0.000	4.68	0	20	56	0.003
$p = 0.1$, $\delta = 1.5$	100	0.1615	0.0282	0.954	0.524	0.000	4.29	0	14	33	0.012
	200	0.1441	0.0195	0.998	0.993	0.000	5.27	0	19	56	0.007
	300	0.1339	0.0153	1.025	1.248	0.000	5.90	0	24	64	0.010
$p = 0.05$, $\delta = 1.5$	100	0.1495	0.0227	0.947	0.460	0.000	3.66	0	13	32	0.005
	200	0.1319	0.0156	0.985	0.798	0.000	4.40	0	17	50	0.005
	300	0.1238	0.0123	1.006	0.974	0.000	4.92	0	20	58	0.005
$p = 0.01$, $\delta = 1.5$	100	0.1253	0.0139	0.940	0.371	0.000	2.62	0	9	27	0.001
	200	0.1107	0.0093	0.966	0.547	0.000	2.98	0	12	41	0.001
	300	0.1025	0.0074	0.978	0.626	0.000	3.26	0	14	42	0.001

Notes: See notes to Table 91.

Table 395: MC findings for DGPV

$T = 300$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
				OCMT method							
$p = 0.1$, $\delta = 1$	100	0.3425	0.0739	1.011	1.092	0.000	10.34	3	21	36	0.055
	200	0.3255	0.0597	1.031	1.750	0.001	14.86	4	31	65	0.055
	300	0.3118	0.0522	1.056	2.614	0.000	18.51	4	41	74	0.065
$p = 0.05$, $\delta = 1$	100	0.3233	0.0592	1.005	0.883	0.000	8.82	3	18	34	0.025
	200	0.3070	0.0478	1.021	1.406	0.001	12.41	3	26	59	0.037
	300	0.2964	0.0416	1.038	2.006	0.000	15.29	3	36	68	0.030
$p = 0.01$, $\delta = 1$	100	0.2845	0.0351	0.995	0.602	0.000	6.25	2	14	27	0.005
	200	0.2739	0.0284	1.004	0.889	0.000	8.37	2	19	45	0.007
	300	0.2660	0.0250	1.014	1.209	0.000	10.16	2	25	51	0.007
$p = 0.1$, $\delta = 1.25$	100	0.3113	0.0510	1.001	0.779	0.000	7.96	2	16	32	0.017
	200	0.2930	0.0387	1.013	1.146	0.000	10.53	2	24	49	0.019
	300	0.2817	0.0329	1.024	1.551	0.000	12.59	3	30	60	0.014
$p = 0.05$, $\delta = 1.25$	100	0.2941	0.0405	0.997	0.655	0.000	6.84	2	15	31	0.007
	200	0.2790	0.0311	1.006	0.953	0.000	8.94	2	21	45	0.012
	300	0.2684	0.0265	1.016	1.259	0.000	10.62	2	26	52	0.008
$p = 0.01$, $\delta = 1.25$	100	0.2634	0.0245	0.991	0.514	0.000	5.07	2	11	23	0.002
	200	0.2526	0.0189	0.998	0.674	0.000	6.35	2	15	34	0.003
	300	0.2462	0.0162	1.004	0.871	0.000	7.40	2	19	45	0.002
$p = 0.1$, $\delta = 1.5$	100	0.2845	0.0351	0.995	0.602	0.000	6.25	2	14	27	0.005
	200	0.2684	0.0255	1.002	0.823	0.000	7.77	2	18	42	0.006
	300	0.2576	0.0211	1.010	1.044	0.000	8.95	2	22	49	0.002
$p = 0.05$, $\delta = 1.5$	100	0.2718	0.0280	0.992	0.537	0.000	5.48	2	12	24	0.004
	200	0.2573	0.0208	0.999	0.715	0.000	6.75	2	16	38	0.004
	300	0.2478	0.0171	1.005	0.902	0.000	7.67	2	20	46	0.002
$p = 0.01$, $\delta = 1.5$	100	0.2477	0.0171	0.989	0.440	0.000	4.25	1	9	22	0.000
	200	0.2354	0.0124	0.992	0.552	0.000	4.94	1	12	27	0.001
	300	0.2265	0.0106	0.997	0.678	0.000	5.55	1	15	40	0.001

Notes: See notes to Table 91.

Table 396: MC findings for DGPV

$T = 500$, $R^2 = 30\%$, NG-SC (non-Gaussian innovations with serially correlated covariates)

	n	TPR	FPR	rRMSFE	rRMSE$_{\tilde{\beta}}$	$\hat{\pi}_{11}$	$\bar{\hat{\kappa}}$	$\hat{\kappa}_5$	$\hat{\kappa}_{95}$	$\hat{\kappa}_{\max}$	r
OCMT method											
$p = 0.1$, $\delta = 1$	100	0.3880	0.0770	1.008	1.172	0.000	11.12	4	20	31	0.061
	200	0.3645	0.0602	1.019	1.590	0.000	15.39	6	29	46	0.061
	300	0.3567	0.0538	1.029	2.229	0.000	19.46	7	38	65	0.050
$p = 0.05$, $\delta = 1$	100	0.3707	0.0610	1.005	0.984	0.000	9.51	4	18	28	0.033
	200	0.3474	0.0483	1.014	1.316	0.000	12.95	4	25	45	0.028
	300	0.3415	0.0432	1.022	1.790	0.000	16.24	5	32	58	0.025
$p = 0.01$, $\delta = 1$	100	0.3345	0.0360	1.000	0.732	0.000	6.88	3	14	23	0.011
	200	0.3181	0.0286	1.005	0.922	0.000	8.91	3	18	33	0.007
	300	0.3125	0.0261	1.010	1.182	0.000	10.97	3	24	41	0.008
$p = 0.1$, $\delta = 1.25$	100	0.3593	0.0525	1.003	0.895	0.000	8.62	3	16	28	0.025
	200	0.3349	0.0394	1.009	1.128	0.000	11.12	4	22	38	0.016
	300	0.3271	0.0343	1.016	1.465	0.000	13.50	4	28	48	0.017
$p = 0.05$, $\delta = 1.25$	100	0.3434	0.0418	1.002	0.794	0.000	7.50	3	15	24	0.015
	200	0.3232	0.0314	1.006	0.968	0.000	9.49	3	20	34	0.008
	300	0.3155	0.0276	1.011	1.233	0.000	11.44	3	24	41	0.010
$p = 0.01$, $\delta = 1.25$	100	0.3148	0.0250	0.998	0.630	0.000	5.69	2	11	21	0.004
	200	0.2979	0.0189	1.001	0.747	0.000	6.86	2	14	29	0.003
	300	0.2926	0.0169	1.005	0.911	0.000	8.11	2	18	34	0.002
$p = 0.1$, $\delta = 1.5$	100	0.3345	0.0360	1.000	0.732	0.000	6.88	3	14	23	0.011
	200	0.3123	0.0257	1.004	0.870	0.000	8.29	3	17	31	0.005
	300	0.3045	0.0220	1.008	1.061	0.000	9.72	3	21	38	0.003
$p = 0.05$, $\delta = 1.5$	100	0.3231	0.0288	0.999	0.660	0.000	6.12	2	12	22	0.005
	200	0.3022	0.0207	1.002	0.778	0.000	7.23	2	15	30	0.003
	300	0.2946	0.0179	1.005	0.942	0.000	8.42	3	19	35	0.003
$p = 0.01$, $\delta = 1.5$	100	0.2984	0.0171	0.997	0.554	0.000	4.80	2	9	17	0.003
	200	0.2810	0.0123	0.999	0.625	0.000	5.42	2	11	23	0.001
	300	0.2754	0.0109	1.001	0.732	0.000	6.19	2	14	30	0.000

Notes: See notes to Table 91.

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