The Collection of Simulation Results, Response Surfaces and Graphics[1]

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[1]This report gives the full set of simulation results, response surfaces estimated from the simulation results and graphics derived from the response surfaces belonging to the paper "Bootstrap Unit Root Tests: Comparison and Extensions".

Contents

Chapter 1

Simulation Output

1.1 No deterministic components

Table 1.1: Simulation Results - No deterministics - part I

n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	1	0	0	0.01	0.0028	0.0030	0.0062	0.0060	0.0034	0.0106	0.0086	0.0130
50	1	0	0	0.05	0.0270	0.0268	0.0390	0.0374	0.0404	0.0542	0.0424	0.0564
50	1	0	0	0.1	0.0704	0.0716	0.0830	0.0814	0.0872	0.1126	0.0932	0.1120
50	1	-0.8	0	0.01	0.0016	0.0004	0.0262	0.0280	0.0094	0.0166	0.0124	0.0160
50	1	-0.8	0	0.05	0.0242	0.0216	0.0762	0.0772	0.0510	0.0644	0.0520	0.0584
50	1	-0.8	0	0.1	0.0718	0.0678	0.1262	0.1274	0.1040	0.1250	0.1038	0.1186
50	1	-0.4	0	0.01	0.0018	0.0018	0.0130	0.0146	0.0098	0.0128	0.0144	0.0130
50	1	-0.4	0	0.05	0.0314	0.0294	0.0564	0.0562	0.0450	0.0602	0.0528	0.0576
50	1	-0.4	0	0.1	0.0728	0.0712	0.1038	0.1012	0.0984	0.1154	0.1028	0.1088
50	1	0.4	0	0.01	0.0028	0.0030	0.0038	0.0044	0.0050	0.0124	0.0090	0.0126
50	1	0.4	0	0.05	0.0240	0.0258	0.0258	0.0242	0.0420	0.0622	0.0406	0.0582
50	1	0.4	0	0.1	0.0640	0.0668	0.0654	0.0664	0.0954	0.1206	0.0926	0.1114
50	1	0.8	0	0.01	0.0010	0.0020	0.0036	0.0040	0.0018	0.0132	0.0060	0.0162
50	1	0.8	0	0.05	0.0218	0.0234	0.0300	0.0306	0.0290	0.0670	0.0432	0.0674
50	1	0.8	0	0.1	0.0648	0.0682	0.0696	0.0736	0.0810	0.1246	0.0914	0.1206
50	1	0	-0.8	0.01	0.0236	0.0232	0.1506	0.1566	0.0608	0.0588	0.0958	0.0540
50	1	0	-0.8	0.05	0.1290	0.1306	0.2540	0.2672	0.1638	0.1530	0.1740	0.1260
50	1	0	-0.8	0.1	0.2400	0.2420	0.3286	0.3450	0.2544	0.2414	0.2522	0.2058
50	1	0	-0.4	0.01	0.0044	0.0038	0.0302	0.0302	0.0140	0.0224	0.0224	0.0218
50	1	0	-0.4	0.05	0.0480	0.0492	0.0870	0.0870	0.0664	0.0814	0.0738	0.0696
50	1	0	-0.4	0.1	0.1054	0.1016	0.1410	0.1446	0.1276	0.1380	0.1356	0.1318
50	1	0	0.4	0.01	0.0028	0.0036	0.0050	0.0056	0.0052	0.0114	0.0064	0.0116
50	1	0	0.4	0.05	0.0328	0.0324	0.0360	0.0358	0.0428	0.0620	0.0466	0.0576
50	1	0	0.4	0.1	0.0812	0.0820	0.0802	0.0810	0.0968	0.1224	0.0950	0.1150

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	1	0	0.8	0.01	0.0000	0.0002	0.0050	0.0052	0.0028	0.0064	0.0104	0.0084
50	1	0	0.8	0.05	0.0116	0.0124	0.0398	0.0404	0.0296	0.0536	0.0454	0.0518
50	1	0	0.8	0.1	0.0478	0.0542	0.0850	0.0836	0.0796	0.1122	0.0920	0.1082
50	1	0.4	0.4	0.01	0.0004	0.0002	0.0060	0.0058	0.0056	0.0182	0.0114	0.0164
50	1	0.4	0.4	0.05	0.0230	0.0238	0.0404	0.0408	0.0414	0.0656	0.0514	0.0636
50	1	0.4	0.4	0.1	0.0664	0.0702	0.0854	0.0872	0.0926	0.1292	0.1030	0.1224
50	1	-0.4	-0.4	0.01	0.0048	0.0038	0.0424	0.0426	0.0174	0.0244	0.0306	0.0198
50	1	-0.4	-0.4	0.05	0.0510	0.0498	0.1130	0.1146	0.0750	0.0866	0.0802	0.0758
50	1	-0.4	-0.4	0.1	0.1158	0.1142	0.1824	0.1828	0.1342	0.1540	0.1364	0.1408
100	1	0	0	0.01	0.0066	0.0066	0.0078	0.0096	0.0074	0.0120	0.0080	0.0096
100	1	0	0	0.05	0.0394	0.0376	0.0434	0.0440	0.0462	0.0570	0.0488	0.0562
100	1	0	0	0.1	0.0838	0.0840	0.0868	0.0842	0.0966	0.1124	0.0954	0.1100
100	1	-0.8	0	0.01	0.0032	0.0020	0.0194	0.0208	0.0060	0.0104	0.0072	0.0080
100	1	-0.8	0	0.05	0.0346	0.0340	0.0696	0.0690	0.0460	0.0546	0.0452	0.0504
100	1	-0.8	0	0.1	0.0812	0.0804	0.1172	0.1182	0.0958	0.1066	0.0938	0.1030
100	1	-0.4	0	0.01	0.0032	0.0030	0.0094	0.0102	0.0086	0.0128	0.0104	0.0124
100	1	-0.4	0	0.05	0.0334	0.0326	0.0456	0.0440	0.0506	0.0588	0.0542	0.0574
100	1	-0.4	0	0.1	0.0812	0.0818	0.0978	0.0964	0.0966	0.1114	0.1002	0.1090
100	1	0.4	0	0.01	0.0038	0.0032	0.0056	0.0052	0.0088	0.0140	0.0116	0.0124
100	1	0.4	0	0.05	0.0350	0.0358	0.0360	0.0374	0.0472	0.0606	0.0502	0.0596
100	1	0.4	0	0.1	0.0794	0.0812	0.0832	0.0848	0.0980	0.1128	0.1008	0.1118
100	1	0.8	0	0.01	0.0036	0.0040	0.0050	0.0052	0.0048	0.0142	0.0074	0.0148
100	1	0.8	0	0.05	0.0344	0.0374	0.0366	0.0384	0.0388	0.0598	0.0446	0.0576
100	1	0.8	0	0.1	0.0760	0.0840	0.0808	0.0850	0.0888	0.1130	0.0922	0.1096
100	1	0	-0.8	0.01	0.0252	0.0230	0.1162	0.1206	0.0416	0.0408	0.0572	0.0278
100	1	0	-0.8	0.05	0.1290	0.1294	0.2082	0.2142	0.1342	0.1272	0.1366	0.1044
100	1	0	-0.8	0.1	0.2260	0.2288	0.2778	0.2852	0.2240	0.2138	0.2198	0.1928
100	1	0	-0.4	0.01	0.0086	0.0088	0.0220	0.0214	0.0136	0.0194	0.0182	0.0180
100	1	0	-0.4	0.05	0.0532	0.0528	0.0720	0.0698	0.0684	0.0734	0.0694	0.0682
100	1	0	-0.4	0.1	0.1122	0.1112	0.1292	0.1296	0.1206	0.1312	0.1228	0.1280
100	1	0	0.4	0.01	0.0034	0.0034	0.0082	0.0072	0.0104	0.0136	0.0120	0.0130
100	1	0	0.4	0.05	0.0386	0.0412	0.0452	0.0458	0.0480	0.0592	0.0508	0.0550
100	1	0	0.4	0.1	0.0886	0.0868	0.0966	0.0960	0.0982	0.1130	0.0992	0.1092
100	1	0	0.8	0.01	0.0010	0.0010	0.0082	0.0090	0.0036	0.0096	0.0106	0.0098
100	1	0	0.8	0.05	0.0214	0.0216	0.0426	0.0414	0.0414	0.0592	0.0552	0.0540
100	1	0	0.8	0.1	0.0624	0.0668	0.0918	0.0922	0.0912	0.1132	0.1066	0.1106
100	1	0.4	0.4	0.01	0.0012	0.0016	0.0072	0.0066	0.0060	0.0112	0.0092	0.0098
100	1	0.4	0.4	0.05	0.0304	0.0308	0.0424	0.0420	0.0400	0.0576	0.0482	0.0538
100	1	0.4	0.4	0.1	0.0744	0.0790	0.0858	0.0880	0.0912	0.1050	0.0962	0.1032
100	1	-0.4	-0.4	0.01	0.0046	0.0050	0.0276	0.0286	0.0108	0.0164	0.0174	0.0144
100	1	-0.4	-0.4	0.05	0.0522	0.0516	0.0870	0.0876	0.0688	0.0760	0.0736	0.0684
100	1	-0.4	-0.4	0.1	0.1072	0.1058	0.1422	0.1420	0.1272	0.1376	0.1276	0.1292

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
250	1	0	0	0.01	0.0070	0.0072	0.0086	0.0086	0.0104	0.0108	0.0092	0.0102
250	1	0	0	0.05	0.0448	0.0454	0.0470	0.0468	0.0560	0.0596	0.0552	0.0582
250	1	0	0	0.1	0.0994	0.1016	0.0980	0.1014	0.1070	0.1134	0.1050	0.1134
250	1	-0.8	0	0.01	0.0058	0.0050	0.0122	0.0122	0.0106	0.0124	0.0110	0.0120
250	1	-0.8	0	0.05	0.0394	0.0384	0.0540	0.0542	0.0458	0.0512	0.0456	0.0504
250	1	-0.8	0	0.1	0.0888	0.0906	0.1076	0.1098	0.0984	0.1050	0.0982	0.1028
250	1	-0.4	0	0.01	0.0052	0.0050	0.0062	0.0060	0.0092	0.0104	0.0078	0.0086
250	1	-0.4	0	0.05	0.0402	0.0404	0.0482	0.0482	0.0452	0.0502	0.0484	0.0502
250	1	-0.4	0	0.1	0.0994	0.0988	0.1032	0.1050	0.0930	0.0982	0.0942	0.0970
250	1	0.4	0	0.01	0.0064	0.0066	0.0072	0.0080	0.0066	0.0098	0.0072	0.0086
250	1	0.4	0	0.05	0.0416	0.0412	0.0432	0.0426	0.0510	0.0578	0.0490	0.0540
250	1	0.4	0	0.1	0.0926	0.0934	0.0960	0.0966	0.1028	0.1076	0.1036	0.1074
250	1	0.8	0	0.01	0.0074	0.0078	0.0074	0.0064	0.0096	0.0128	0.0102	0.0130
250	1	0.8	0	0.05	0.0460	0.0452	0.0472	0.0480	0.0458	0.0570	0.0486	0.0552
250	1	0.8	0	0.1	0.0936	0.0946	0.0954	0.0962	0.0964	0.1068	0.0970	0.1038
250	1	0	-0.8	0.01	0.0280	0.0290	0.0690	0.0702	0.0330	0.0284	0.0386	0.0260
250	1	0	-0.8	0.05	0.1092	0.1096	0.1502	0.1544	0.1146	0.1124	0.1164	0.1006
250	1	0	-0.8	0.1	0.1858	0.1878	0.2200	0.2256	0.1988	0.1904	0.1960	0.1794
250	1	0	-0.4	0.01	0.0100	0.0098	0.0140	0.0136	0.0114	0.0112	0.0122	0.0106
250	1	0	-0.4	0.05	0.0562	0.0564	0.0666	0.0658	0.0602	0.0656	0.0636	0.0628
250	1	0	-0.4	0.1	0.1154	0.1154	0.1218	0.1234	0.1182	0.1216	0.1158	0.1184
250	1	0	0.4	0.01	0.0048	0.0050	0.0074	0.0070	0.0090	0.0116	0.0100	0.0090
250	1	0	0.4	0.05	0.0402	0.0418	0.0464	0.0482	0.0474	0.0528	0.0508	0.0514
250	1	0	0.4	0.1	0.0908	0.0916	0.0966	0.0946	0.0998	0.1064	0.1016	0.1054
250	1	0	0.8	0.01	0.0038	0.0044	0.0100	0.0102	0.0070	0.0108	0.0112	0.0090
250	1	0	0.8	0.05	0.0344	0.0362	0.0544	0.0540	0.0414	0.0454	0.0488	0.0438
250	1	0	0.8	0.1	0.0786	0.0804	0.1006	0.1008	0.0866	0.0970	0.0956	0.0940
250	1	0.4	0.4	0.01	0.0050	0.0040	0.0070	0.0072	0.0070	0.0108	0.0104	0.0110
250	1	0.4	0.4	0.05	0.0398	0.0412	0.0444	0.0444	0.0424	0.0460	0.0462	0.0488
250	1	0.4	0.4	0.1	0.0926	0.0926	0.0980	0.0984	0.0930	0.0998	0.0970	0.0974
250	1	-0.4	-0.4	0.01	0.0118	0.0104	0.0240	0.0244	0.0134	0.0162	0.0166	0.0154
250	1	-0.4	-0.4	0.05	0.0574	0.0584	0.0728	0.0726	0.0596	0.0636	0.0628	0.0620
250	1	-0.4	-0.4	0.1	0.1168	0.1190	0.1308	0.1320	0.1176	0.1250	0.1202	0.1218
50	0.99	0	0	0.01	0.0036	0.0034	0.0096	0.0102	0.0052	0.0106	0.0088	0.0144
50	0.99	0	0	0.05	0.0354	0.0354	0.0488	0.0480	0.0512	0.0736	0.0590	0.0766
50	0.99	0	0	0.1	0.0912	0.0936	0.1034	0.1020	0.1160	0.1432	0.1196	0.1428
50	0.99	-0.8	0	0.01	0.0010	0.0008	0.0346	0.0358	0.0112	0.0176	0.0152	0.0182
50	0.99	-0.8	0	0.05	0.0340	0.0306	0.1040	0.1084	0.0622	0.0812	0.0604	0.0744
50	0.99	-0.8	0	0.1	0.0938	0.0898	0.1748	0.1748	0.1266	0.1566	0.1236	0.1492
50	0.99	-0.4	0	0.01	0.0020	0.0020	0.0190	0.0186	0.0096	0.0172	0.0172	0.0168
50	0.99	-0.4	0	0.05	0.0372	0.0348	0.0718	0.0730	0.0590	0.0776	0.0728	0.0782
50	0.99	-0.4	0	0.1	0.0944	0.0936	0.1338	0.1348	0.1210	0.1478	0.1300	0.1406

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	0.99	0.4	0	0.01	0.0026	0.0026	0.0046	0.0048	0.0044	0.0160	0.0076	0.0144
50	0.99	0.4	0	0.05	0.0306	0.0306	0.0334	0.0346	0.0526	0.0770	0.0540	0.0710
50	0.99	0.4	0	0.1	0.0842	0.0890	0.0854	0.0902	0.1158	0.1484	0.1148	0.1400
50	0.99	0.8	0	0.01	0.0012	0.0010	0.0046	0.0046	0.0030	0.0200	0.0074	0.0188
50	0.99	0.8	0	0.05	0.0302	0.0340	0.0384	0.0414	0.0404	0.0840	0.0538	0.0812
50	0.99	0.8	0	0.1	0.0864	0.0924	0.0980	0.1014	0.0968	0.1522	0.1080	0.1478
50	0.99	0	-0.8	0.01	0.0274	0.0286	0.1972	0.2006	0.0702	0.0706	0.1192	0.0594
50	0.99	0	-0.8	0.05	0.1566	0.1534	0.3134	0.3272	0.2086	0.2014	0.2178	0.1578
50	0.99	0	-0.8	0.1	0.2872	0.2898	0.4060	0.4236	0.3212	0.3192	0.3102	0.2708
50	0.99	0	-0.4	0.01	0.0050	0.0064	0.0298	0.0306	0.0188	0.0268	0.0302	0.0246
50	0.99	0	-0.4	0.05	0.0528	0.0522	0.1044	0.1050	0.0880	0.1090	0.0986	0.0980
50	0.99	0	-0.4	0.1	0.1298	0.1268	0.1856	0.1840	0.1672	0.1892	0.1774	0.1762
50	0.99	0	0.4	0.01	0.0032	0.0032	0.0052	0.0054	0.0058	0.0112	0.0082	0.0110
50	0.99	0	0.4	0.05	0.0360	0.0406	0.0414	0.0436	0.0546	0.0748	0.0538	0.0688
50	0.99	0	0.4	0.1	0.1020	0.1028	0.1030	0.1034	0.1216	0.1546	0.1232	0.1436
50	0.99	0	0.8	0.01	0.0002	0.0006	0.0092	0.0094	0.0034	0.0116	0.0112	0.0104
50	0.99	0	0.8	0.05	0.0188	0.0184	0.0480	0.0468	0.0424	0.0740	0.0598	0.0664
50	0.99	0	0.8	0.1	0.0596	0.0650	0.1012	0.1030	0.1034	0.1424	0.1224	0.1358
50	0.99	0.4	0.4	0.01	0.0022	0.0016	0.0130	0.0122	0.0070	0.0186	0.0130	0.0168
50	0.99	0.4	0.4	0.05	0.0316	0.0334	0.0536	0.0570	0.0496	0.0840	0.0632	0.0772
50	0.99	0.4	0.4	0.1	0.0858	0.0900	0.1140	0.1120	0.1174	0.1502	0.1318	0.1446
50	0.99	-0.4	-0.4	0.01	0.0074	0.0058	0.0594	0.0592	0.0170	0.0264	0.0280	0.0228
50	0.99	-0.4	-0.4	0.05	0.0632	0.0600	0.1404	0.1430	0.0848	0.1072	0.0962	0.0930
50	0.99	-0.4	-0.4	0.1	0.1436	0.1404	0.2152	0.2220	0.1670	0.1866	0.1706	0.1726
100	0.99	0	0	0.01	0.0062	0.0064	0.0096	0.0104	0.0128	0.0200	0.0132	0.0202
100	0.99	0	0	0.05	0.0550	0.0576	0.0606	0.0610	0.0788	0.0974	0.0798	0.0964
100	0.99	0	0	0.1	0.1268	0.1296	0.1374	0.1436	0.1594	0.1808	0.1630	0.1792
100	0.99	-0.8	0	0.01	0.0044	0.0036	0.0340	0.0340	0.0116	0.0178	0.0152	0.0174
100	0.99	-0.8	0	0.05	0.0576	0.0548	0.1094	0.1100	0.0726	0.0934	0.0756	0.0886
100	0.99	-0.8	0	0.1	0.1334	0.1314	0.1858	0.1876	0.1510	0.1736	0.1494	0.1698
100	0.99	-0.4	0	0.01	0.0082	0.0086	0.0172	0.0174	0.0144	0.0208	0.0196	0.0202
100	0.99	-0.4	0	0.05	0.0592	0.0606	0.0764	0.0768	0.0730	0.0892	0.0792	0.0866
100	0.99	-0.4	0	0.1	0.1274	0.1280	0.1494	0.1488	0.1486	0.1646	0.1468	0.1566
100	0.99	0.4	0	0.01	0.0068	0.0064	0.0112	0.0108	0.0114	0.0196	0.0144	0.0186
100	0.99	0.4	0	0.05	0.0570	0.0570	0.0644	0.0640	0.0750	0.0916	0.0762	0.0876
100	0.99	0.4	0	0.1	0.1266	0.1312	0.1330	0.1408	0.1462	0.1718	0.1508	0.1666
100	0.99	0.8	0	0.01	0.0050	0.0060	0.0088	0.0094	0.0050	0.0184	0.0108	0.0210
100	0.99	0.8	0	0.05	0.0482	0.0510	0.0540	0.0570	0.0606	0.0990	0.0704	0.0950
100	0.99	0.8	0	0.1	0.1186	0.1226	0.1236	0.1266	0.1348	0.1790	0.1436	0.1758
100	0.99	0	-0.8	0.01	0.0388	0.0372	0.1852	0.1954	0.0780	0.0810	0.1054	0.0624
100	0.99	0	-0.8	0.05	0.1960	0.1990	0.3154	0.3300	0.2276	0.2182	0.2366	0.1922
100	0.99	0	-0.8	0.1	0.3290	0.3410	0.4168	0.4332	0.3588	0.3466	0.3490	0.3172

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	0.99	0	-0.4	0.01	0.0152	0.0140	0.0322	0.0316	0.0204	0.0256	0.0268	0.0226
100	0.99	0	-0.4	0.05	0.0858	0.0862	0.1120	0.1136	0.1024	0.1176	0.1102	0.1090
100	0.99	0	-0.4	0.1	0.1770	0.1742	0.2004	0.1972	0.1972	0.2104	0.1974	0.2014
100	0.99	0	0.4	0.01	0.0072	0.0072	0.0126	0.0122	0.0088	0.0196	0.0162	0.0170
100	0.99	0	0.4	0.05	0.0544	0.0586	0.0702	0.0686	0.0714	0.0900	0.0764	0.0874
100	0.99	0	0.4	0.1	0.1290	0.1294	0.1398	0.1420	0.1470	0.1700	0.1534	0.1648
100	0.99	0	0.8	0.01	0.0022	0.0020	0.0142	0.0144	0.0066	0.0162	0.0156	0.0136
100	0.99	0	0.8	0.05	0.0358	0.0370	0.0724	0.0732	0.0522	0.0792	0.0738	0.0754
100	0.99	0	0.8	0.1	0.1074	0.1066	0.1480	0.1460	0.1334	0.1654	0.1510	0.1580
100	0.99	0.4	0.4	0.01	0.0032	0.0038	0.0098	0.0102	0.0100	0.0222	0.0188	0.0214
100	0.99	0.4	0.4	0.05	0.0442	0.0494	0.0640	0.0648	0.0648	0.0884	0.0738	0.0830
100	0.99	0.4	0.4	0.1	0.1162	0.1200	0.1386	0.1398	0.1318	0.1618	0.1434	0.1532
100	0.99	-0.4	-0.4	0.01	0.0114	0.0108	0.0438	0.0440	0.0232	0.0284	0.0312	0.0248
100	0.99	-0.4	-0.4	0.05	0.0736	0.0744	0.1246	0.1256	0.1056	0.1172	0.1096	0.1104
100	0.99	-0.4	-0.4	0.1	0.1560	0.1564	0.2078	0.2118	0.1914	0.2002	0.1898	0.1906
250	0.99	0	0	0.01	0.0230	0.0224	0.0228	0.0250	0.0280	0.0390	0.0302	0.0354
250	0.99	0	0	0.05	0.1224	0.1262	0.1302	0.1316	0.1404	0.1498	0.1384	0.1472
250	0.99	0	0	0.1	0.2490	0.2536	0.2492	0.2522	0.2626	0.2816	0.2652	0.2796
250	0.99	-0.8	0	0.01	0.0198	0.0198	0.0432	0.0416	0.0268	0.0326	0.0284	0.0334
250	0.99	-0.8	0	0.05	0.1156	0.1154	0.1568	0.1556	0.1400	0.1544	0.1390	0.1484
250	0.99	-0.8	0	0.1	0.2404	0.2408	0.2834	0.2856	0.2672	0.2890	0.2708	0.2834
250	0.99	-0.4	0	0.01	0.0186	0.0200	0.0244	0.0246	0.0252	0.0296	0.0290	0.0300
250	0.99	-0.4	0	0.05	0.1256	0.1294	0.1398	0.1414	0.1332	0.1480	0.1384	0.1438
250	0.99	-0.4	0	0.1	0.2420	0.2446	0.2520	0.2552	0.2650	0.2814	0.2624	0.2792
250	0.99	0.4	0	0.01	0.0208	0.0230	0.0228	0.0240	0.0230	0.0302	0.0274	0.0316
250	0.99	0.4	0	0.05	0.1292	0.1330	0.1322	0.1364	0.1292	0.1470	0.1284	0.1426
250	0.99	0.4	0	0.1	0.2662	0.2636	0.2678	0.2660	0.2558	0.2786	0.2584	0.2716
250	0.99	0.8	0	0.01	0.0200	0.0206	0.0222	0.0228	0.0224	0.0362	0.0248	0.0346
250	0.99	0.8	0	0.05	0.1172	0.1174	0.1184	0.1210	0.1198	0.1500	0.1270	0.1458
250	0.99	0.8	0	0.1	0.2416	0.2388	0.2408	0.2382	0.2532	0.2848	0.2566	0.2798
250	0.99	0	-0.8	0.01	0.0800	0.0810	0.1932	0.2036	0.0882	0.0878	0.1052	0.0740
250	0.99	0	-0.8	0.05	0.2810	0.2862	0.3892	0.3974	0.2894	0.2754	0.2952	0.2554
250	0.99	0	-0.8	0.1	0.4498	0.4604	0.5274	0.5330	0.4540	0.4376	0.4510	0.4142
250	0.99	0	-0.4	0.01	0.0294	0.0302	0.0474	0.0460	0.0390	0.0458	0.0434	0.0414
250	0.99	0	-0.4	0.05	0.1474	0.1476	0.1688	0.1718	0.1650	0.1746	0.1700	0.1660
250	0.99	0	-0.4	0.1	0.2914	0.2916	0.3106	0.3116	0.2968	0.3082	0.2982	0.3016
250	0.99	0	0.4	0.01	0.0200	0.0194	0.0254	0.0264	0.0246	0.0306	0.0276	0.0310
250	0.99	0	0.4	0.05	0.1166	0.1194	0.1290	0.1326	0.1318	0.1482	0.1372	0.1438
250	0.99	0	0.4	0.1	0.2468	0.2482	0.2524	0.2566	0.2592	0.2746	0.2552	0.2704
250	0.99	0	0.8	0.01	0.0070	0.0076	0.0246	0.0258	0.0194	0.0304	0.0292	0.0256
250	0.99	0	0.8	0.05	0.0892	0.0926	0.1366	0.1390	0.1242	0.1448	0.1472	0.1424
250	0.99	0	0.8	0.1	0.2054	0.2128	0.2630	0.2666	0.2474	0.2730	0.2660	0.2658

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
250	0.99	0.4	0.4	0.01	0.0148	0.0168	0.0234	0.0228	0.0220	0.0288	0.0262	0.0270
250	0.99	0.4	0.4	0.05	0.1068	0.1100	0.1186	0.1206	0.1268	0.1448	0.1306	0.1414
250	0.99	0.4	0.4	0.1	0.2336	0.2330	0.2498	0.2460	0.2498	0.2708	0.2570	0.2702
250	0.99	-0.4	-0.4	0.01	0.0326	0.0316	0.0636	0.0638	0.0348	0.0420	0.0406	0.0422
250	0.99	-0.4	-0.4	0.05	0.1530	0.1548	0.1916	0.1930	0.1592	0.1706	0.1644	0.1652
250	0.99	-0.4	-0.4	0.1	0.2890	0.2932	0.3244	0.3256	0.3022	0.3138	0.3074	0.3028
50	0.95	0	0	0.01	0.0066	0.0072	0.0178	0.0178	0.0178	0.0348	0.0288	0.0438
50	0.95	0	0	0.05	0.0746	0.0728	0.1034	0.1052	0.1222	0.1722	0.1314	0.1726
50	0.95	0	0	0.1	0.1898	0.1932	0.2192	0.2238	0.2506	0.3064	0.2552	0.2992
50	0.95	-0.8	0	0.01	0.0052	0.0038	0.0944	0.0968	0.0264	0.0478	0.0384	0.0448
50	0.95	-0.8	0	0.05	0.0834	0.0758	0.2368	0.2430	0.1426	0.1782	0.1446	0.1674
50	0.95	-0.8	0	0.1	0.2092	0.2016	0.3676	0.3728	0.2704	0.3180	0.2682	0.3016
50	0.95	-0.4	0	0.01	0.0054	0.0050	0.0412	0.0416	0.0230	0.0368	0.0404	0.0360
50	0.95	-0.4	0	0.05	0.0782	0.0786	0.1502	0.1552	0.1360	0.1746	0.1550	0.1630
50	0.95	-0.4	0	0.1	0.1910	0.1934	0.2700	0.2754	0.2578	0.3038	0.2720	0.2910
50	0.95	0.4	0	0.01	0.0044	0.0046	0.0066	0.0086	0.0128	0.0314	0.0192	0.0292
50	0.95	0.4	0	0.05	0.0708	0.0710	0.0722	0.0748	0.1100	0.1482	0.1040	0.1378
50	0.95	0.4	0	0.1	0.1762	0.1810	0.1786	0.1812	0.2288	0.2874	0.2152	0.2702
50	0.95	0.8	0	0.01	0.0022	0.0028	0.0078	0.0090	0.0072	0.0376	0.0170	0.0404
50	0.95	0.8	0	0.05	0.0586	0.0624	0.0780	0.0806	0.0744	0.1610	0.0970	0.1558
50	0.95	0.8	0	0.1	0.1536	0.1670	0.1736	0.1844	0.1842	0.2780	0.2050	0.2710
50	0.95	0	-0.8	0.01	0.0598	0.0572	0.4236	0.4426	0.1640	0.1662	0.2630	0.1438
50	0.95	0	-0.8	0.05	0.3190	0.3122	0.6134	0.6346	0.4170	0.4036	0.4422	0.3238
50	0.95	0	-0.8	0.1	0.5256	0.5274	0.7254	0.7492	0.5926	0.5644	0.5880	0.4838
50	0.95	0	-0.4	0.01	0.0174	0.0176	0.0808	0.0816	0.0410	0.0624	0.0668	0.0592
50	0.95	0	-0.4	0.05	0.1270	0.1276	0.2328	0.2348	0.1864	0.2134	0.2060	0.1956
50	0.95	0	-0.4	0.1	0.2744	0.2784	0.3648	0.3658	0.3228	0.3556	0.3356	0.3364
50	0.95	0	0.4	0.01	0.0072	0.0066	0.0096	0.0096	0.0118	0.0306	0.0202	0.0298
50	0.95	0	0.4	0.05	0.0768	0.0814	0.0834	0.0832	0.1134	0.1592	0.1070	0.1418
50	0.95	0	0.4	0.1	0.1866	0.1950	0.1916	0.1940	0.2318	0.2852	0.2226	0.2672
50	0.95	0	0.8	0.01	0.0008	0.0010	0.0174	0.0178	0.0092	0.0244	0.0264	0.0296
50	0.95	0	0.8	0.05	0.0374	0.0388	0.1026	0.1044	0.0874	0.1342	0.1202	0.1270
50	0.95	0	0.8	0.1	0.1300	0.1410	0.2190	0.2186	0.1952	0.2548	0.2230	0.2434
50	0.95	0.4	0.4	0.01	0.0032	0.0032	0.0164	0.0160	0.0126	0.0392	0.0276	0.0390
50	0.95	0.4	0.4	0.05	0.0604	0.0648	0.1062	0.1098	0.1030	0.1618	0.1238	0.1498
50	0.95	0.4	0.4	0.1	0.1696	0.1736	0.2232	0.2266	0.2232	0.2918	0.2400	0.2772
50	0.95	-0.4	-0.4	0.01	0.0150	0.0142	0.1288	0.1322	0.0482	0.0664	0.0724	0.0564
50	0.95	-0.4	-0.4	0.05	0.1382	0.1326	0.2970	0.3076	0.2046	0.2374	0.2186	0.2082
50	0.95	-0.4	-0.4	0.1	0.2988	0.3004	0.4336	0.4430	0.3552	0.3822	0.3586	0.3498
100	0.95	0	0	0.01	0.0336	0.0354	0.0526	0.0552	0.0566	0.0862	0.0726	0.0916
100	0.95	0	0	0.05	0.2202	0.2280	0.2564	0.2588	0.2708	0.3276	0.2850	0.3262
100	0.95	0	0	0.1	0.4332	0.4304	0.4456	0.4566	0.4810	0.5366	0.4860	0.5232

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	0.95	-0.8	0	0.01	0.0286	0.0276	0.1372	0.1386	0.0650	0.0924	0.0776	0.0900
100	0.95	-0.8	0	0.05	0.2092	0.2032	0.3782	0.3798	0.2942	0.3448	0.2978	0.3270
100	0.95	-0.8	0	0.1	0.4366	0.4292	0.5724	0.5772	0.5088	0.5476	0.5044	0.5270
100	0.95	-0.4	0	0.01	0.0374	0.0394	0.0900	0.0902	0.0614	0.0842	0.0758	0.0834
100	0.95	-0.4	0	0.05	0.2298	0.2324	0.2982	0.3036	0.2890	0.3334	0.3002	0.3214
100	0.95	-0.4	0	0.1	0.4400	0.4446	0.4942	0.5056	0.5002	0.5368	0.5038	0.5220
100	0.95	0.4	0	0.01	0.0334	0.0338	0.0510	0.0512	0.0548	0.0898	0.0648	0.0838
100	0.95	0.4	0	0.05	0.2130	0.2158	0.2364	0.2394	0.2588	0.3144	0.2682	0.2960
100	0.95	0.4	0	0.1	0.4168	0.4212	0.4380	0.4394	0.4606	0.5066	0.4588	0.4946
100	0.95	0.8	0	0.01	0.0198	0.0220	0.0298	0.0292	0.0266	0.0692	0.0386	0.0688
100	0.95	0.8	0	0.05	0.1642	0.1680	0.1798	0.1826	0.1770	0.2654	0.1978	0.2578
100	0.95	0.8	0	0.1	0.3236	0.3216	0.3396	0.3316	0.3620	0.4410	0.3776	0.4318
100	0.95	0	-0.8	0.01	0.1444	0.1370	0.5924	0.6114	0.2638	0.2480	0.3496	0.1814
100	0.95	0	-0.8	0.05	0.5248	0.5214	0.7934	0.8104	0.6134	0.5704	0.6298	0.4844
100	0.95	0	-0.8	0.1	0.7372	0.7426	0.8846	0.8982	0.7934	0.7420	0.7846	0.6896
100	0.95	0	-0.4	0.01	0.0608	0.0622	0.1376	0.1390	0.1070	0.1254	0.1300	0.1120
100	0.95	0	-0.4	0.05	0.3032	0.3030	0.3938	0.4008	0.3532	0.3794	0.3668	0.3512
100	0.95	0	-0.4	0.1	0.5206	0.5228	0.5848	0.5970	0.5550	0.5766	0.5618	0.5506
100	0.95	0	0.4	0.01	0.0316	0.0336	0.0576	0.0606	0.0570	0.0854	0.0744	0.0836
100	0.95	0	0.4	0.05	0.2260	0.2322	0.2744	0.2776	0.2598	0.3160	0.2752	0.3008
100	0.95	0	0.4	0.1	0.4340	0.4330	0.4704	0.4678	0.4652	0.5090	0.4720	0.4944
100	0.95	0	0.8	0.01	0.0080	0.0092	0.0662	0.0646	0.0262	0.0590	0.0638	0.0552
100	0.95	0	0.8	0.05	0.1338	0.1410	0.2598	0.2616	0.2170	0.2848	0.2692	0.2678
100	0.95	0	0.8	0.1	0.3236	0.3348	0.4462	0.4428	0.4128	0.4622	0.4492	0.4446
100	0.95	0.4	0.4	0.01	0.0184	0.0220	0.0556	0.0562	0.0378	0.0690	0.0610	0.0660
100	0.95	0.4	0.4	0.05	0.1792	0.1860	0.2368	0.2402	0.2244	0.2790	0.2486	0.2660
100	0.95	0.4	0.4	0.1	0.3626	0.3636	0.4212	0.4198	0.4062	0.4576	0.4208	0.4430
100	0.95	-0.4	-0.4	0.01	0.0532	0.0502	0.1970	0.2022	0.1002	0.1198	0.1274	0.1074
100	0.95	-0.4	-0.4	0.05	0.2916	0.2896	0.4398	0.4484	0.3610	0.3824	0.3738	0.3540
100	0.95	-0.4	-0.4	0.1	0.5110	0.5094	0.6222	0.6306	0.5706	0.5774	0.5654	0.5502
250	0.95	0	0	0.01	0.3464	0.3524	0.4004	0.4064	0.3976	0.4562	0.4220	0.4508
250	0.95	0	0	0.05	0.8070	0.8094	0.8376	0.8352	0.8344	0.8458	0.8368	0.8364
250	0.95	0	0	0.1	0.9392	0.9360	0.9492	0.9458	0.9504	0.9470	0.9530	0.9424
250	0.95	-0.8	0	0.01	0.3272	0.3274	0.5488	0.5558	0.4266	0.4554	0.4310	0.4354
250	0.95	-0.8	0	0.05	0.8128	0.8150	0.8888	0.8914	0.8462	0.8434	0.8370	0.8242
250	0.95	-0.8	0	0.1	0.9446	0.9472	0.9676	0.9706	0.9592	0.9482	0.9542	0.9408
250	0.95	-0.4	0	0.01	0.3390	0.3422	0.4298	0.4384	0.4198	0.4532	0.4326	0.4446
250	0.95	-0.4	0	0.05	0.8100	0.8148	0.8468	0.8510	0.8404	0.8438	0.8432	0.8310
250	0.95	-0.4	0	0.1	0.9440	0.9464	0.9548	0.9568	0.9470	0.9428	0.9466	0.9362
250	0.95	0.4	0	0.01	0.3068	0.3090	0.3566	0.3510	0.3718	0.4256	0.3948	0.4166
250	0.95	0.4	0	0.05	0.7660	0.7528	0.7878	0.7702	0.8112	0.8238	0.8102	0.8110
250	0.95	0.4	0	0.1	0.9210	0.9014	0.9296	0.9086	0.9402	0.9358	0.9396	0.9276

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
250	0.95	0.8	0	0.01	0.2182	0.2096	0.2372	0.2290	0.2394	0.3124	0.2578	0.3026
250	0.95	0.8	0	0.05	0.6064	0.5702	0.6204	0.5772	0.6756	0.7092	0.6724	0.6934
250	0.95	0.8	0	0.1	0.7708	0.7178	0.7772	0.7212	0.8722	0.8758	0.8714	0.8682
250	0.95	0	-0.8	0.01	0.5566	0.5418	0.9102	0.9182	0.6966	0.6626	0.7710	0.5958
250	0.95	0	-0.8	0.05	0.9204	0.9166	0.9856	0.9866	0.9560	0.9352	0.9616	0.9162
250	0.95	0	-0.8	0.1	0.9824	0.9836	0.9966	0.9968	0.9908	0.9830	0.9922	0.9784
250	0.95	0	-0.4	0.01	0.3586	0.3604	0.5046	0.5094	0.4456	0.4596	0.4796	0.4386
250	0.95	0	-0.4	0.05	0.8060	0.8094	0.8638	0.8672	0.8350	0.8322	0.8432	0.8124
250	0.95	0	-0.4	0.1	0.9412	0.9432	0.9602	0.9618	0.9446	0.9342	0.9426	0.9260
250	0.95	0	0.4	0.01	0.2822	0.2844	0.3646	0.3626	0.3414	0.3874	0.3776	0.3754
250	0.95	0	0.4	0.05	0.7586	0.7572	0.8002	0.7940	0.7916	0.8074	0.8038	0.7962
250	0.95	0	0.4	0.1	0.9168	0.9028	0.9290	0.9202	0.9336	0.9286	0.9310	0.9214
250	0.95	0	0.8	0.01	0.1502	0.1516	0.3674	0.3640	0.2602	0.3218	0.3602	0.3054
250	0.95	0	0.8	0.05	0.6258	0.6172	0.7680	0.7510	0.7006	0.7270	0.7484	0.7138
250	0.95	0	0.8	0.1	0.8468	0.8326	0.9046	0.8928	0.8838	0.8848	0.8974	0.8764
250	0.95	0.4	0.4	0.01	0.2370	0.2416	0.3232	0.3138	0.2904	0.3466	0.3278	0.3348
250	0.95	0.4	0.4	0.05	0.6938	0.6758	0.7400	0.7166	0.7404	0.7618	0.7544	0.7486
250	0.95	0.4	0.4	0.1	0.8718	0.8454	0.8928	0.8662	0.9112	0.9038	0.9106	0.8970
250	0.95	-0.4	-0.4	0.01	0.3628	0.3600	0.5716	0.5746	0.4600	0.4698	0.4876	0.4322
250	0.95	-0.4	-0.4	0.05	0.8102	0.8116	0.8904	0.8918	0.8604	0.8436	0.8574	0.8162
250	0.95	-0.4	-0.4	0.1	0.9452	0.9448	0.9638	0.9656	0.9536	0.9384	0.9502	0.9300
50	0.9	0	0	0.1	0.3646	0.3726	0.4226	0.4290	0.0380	0.0758	0.0678	0.0992
50	0.9	0	0	0.05	0.1648	0.1658	0.2296	0.2370	0.2426	0.3184	0.2684	0.3286
50	0.9	0	0	0.01	0.0164	0.0182	0.0528	0.0512	0.4406	0.5204	0.4610	0.5176
50	0.9	-0.8	0	0.1	0.4104	0.3964	0.6194	0.6274	0.0628	0.1020	0.0876	0.0990
50	0.9	-0.8	0	0.05	0.1850	0.1694	0.4574	0.4624	0.3004	0.3560	0.2956	0.3322
50	0.9	-0.8	0	0.01	0.0128	0.0116	0.2110	0.2146	0.5082	0.5524	0.4992	0.5262
50	0.9	-0.4	0	0.1	0.3758	0.3824	0.5052	0.5084	0.0578	0.0958	0.0970	0.0896
50	0.9	-0.4	0	0.05	0.1772	0.1784	0.3166	0.3208	0.2722	0.3350	0.3020	0.3142
50	0.9	-0.4	0	0.01	0.0190	0.0186	0.1068	0.1086	0.4672	0.5136	0.4828	0.4950
50	0.9	0.4	0	0.1	0.3384	0.3390	0.2986	0.3078	0.0270	0.0622	0.0364	0.0570
50	0.9	0.4	0	0.05	0.1526	0.1532	0.1348	0.1376	0.1998	0.2612	0.1782	0.2386
50	0.9	0.4	0	0.01	0.0152	0.0150	0.0144	0.0152	0.3954	0.4460	0.3560	0.4140
50	0.9	0.8	0	0.1	0.2328	0.2392	0.2618	0.2628	0.0144	0.0608	0.0294	0.0648
50	0.9	0.8	0	0.05	0.0968	0.1068	0.1296	0.1344	0.1234	0.2298	0.1564	0.2268
50	0.9	0.8	0	0.01	0.0060	0.0060	0.0170	0.0178	0.2742	0.3920	0.3040	0.3812
50	0.9	0	-0.8	0.1	0.7312	0.7096	0.9290	0.9410	0.3110	0.2964	0.5070	0.2914
50	0.9	0	-0.8	0.05	0.4834	0.4590	0.8764	0.8898	0.6724	0.5972	0.7098	0.4878
50	0.9	0	-0.8	0.01	0.1114	0.1062	0.7174	0.7342	0.8242	0.7468	0.8254	0.6398
50	0.9	0	-0.4	0.1	0.4666	0.4682	0.5958	0.6004	0.0954	0.1248	0.1606	0.1170
50	0.9	0	-0.4	0.05	0.2548	0.2568	0.4198	0.4260	0.3462	0.3746	0.3796	0.3368
50	0.9	0	-0.4	0.01	0.0336	0.0324	0.1728	0.1734	0.5444	0.5582	0.5540	0.5146

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	0.9	0	0.4	0.1	0.3542	0.3568	0.3580	0.3630	0.0312	0.0564	0.0410	0.0524
50	0.9	0	0.4	0.05	0.1646	0.1628	0.1746	0.1776	0.2330	0.2864	0.2134	0.2592
50	0.9	0	0.4	0.01	0.0150	0.0148	0.0228	0.0240	0.4244	0.4818	0.4124	0.4534
50	0.9	0	0.8	0.1	0.2252	0.2356	0.3660	0.3688	0.0192	0.0458	0.0588	0.0576
50	0.9	0	0.8	0.05	0.0770	0.0822	0.2020	0.2034	0.1610	0.2344	0.2172	0.2232
50	0.9	0	0.8	0.01	0.0018	0.0024	0.0428	0.0450	0.3366	0.4082	0.3674	0.3838
50	0.9	0.4	0.4	0.1	0.2920	0.2968	0.3802	0.3742	0.0372	0.0818	0.0660	0.0812
50	0.9	0.4	0.4	0.05	0.1218	0.1302	0.2134	0.2082	0.2054	0.2840	0.2452	0.2704
50	0.9	0.4	0.4	0.01	0.0086	0.0094	0.0454	0.0486	0.3792	0.4534	0.4100	0.4364
50	0.9	-0.4	-0.4	0.1	0.4912	0.4808	0.6728	0.6882	0.1100	0.1410	0.1666	0.1204
50	0.9	-0.4	-0.4	0.05	0.2734	0.2582	0.5214	0.5382	0.3792	0.3996	0.4030	0.3582
50	0.9	-0.4	-0.4	0.01	0.0372	0.0334	0.2762	0.2864	0.5762	0.5734	0.5712	0.5274
100	0.9	0	0	0.1	0.7756	0.7794	0.8368	0.8348	0.1978	0.2802	0.2460	0.2920
100	0.9	0	0	0.05	0.5456	0.5488	0.6252	0.6322	0.6150	0.6696	0.6430	0.6588
100	0.9	0	0	0.01	0.1306	0.1360	0.2164	0.2212	0.8280	0.8340	0.8350	0.8212
100	0.9	-0.8	0	0.1	0.8118	0.8080	0.9110	0.9142	0.2524	0.3050	0.2830	0.2844
100	0.9	-0.8	0	0.05	0.5710	0.5578	0.7972	0.7982	0.6860	0.6874	0.6682	0.6540
100	0.9	-0.8	0	0.01	0.1128	0.1040	0.4554	0.4588	0.8616	0.8444	0.8466	0.8160
100	0.9	-0.4	0	0.1	0.7916	0.7952	0.8484	0.8536	0.2328	0.2928	0.2802	0.2768
100	0.9	-0.4	0	0.05	0.5478	0.5590	0.6732	0.6808	0.6366	0.6636	0.6536	0.6408
100	0.9	-0.4	0	0.01	0.1362	0.1368	0.2920	0.2932	0.8300	0.8280	0.8296	0.8034
100	0.9	0.4	0	0.1	0.7316	0.7216	0.7506	0.7372	0.1808	0.2510	0.2116	0.2380
100	0.9	0.4	0	0.05	0.4964	0.4938	0.5324	0.5342	0.5772	0.6198	0.5728	0.5946
100	0.9	0.4	0	0.01	0.1108	0.1160	0.1562	0.1580	0.7876	0.8008	0.7760	0.7822
100	0.9	0.8	0	0.1	0.5524	0.5310	0.5750	0.5462	0.0754	0.1694	0.1082	0.1678
100	0.9	0.8	0	0.05	0.3414	0.3330	0.3818	0.3668	0.3746	0.4666	0.4028	0.4608
100	0.9	0.8	0	0.01	0.0564	0.0614	0.0890	0.0926	0.6042	0.6630	0.6244	0.6528
100	0.9	0	-0.8	0.01	0.3076	0.2770	0.9328	0.9398	0.5806	0.5138	0.7248	0.3940
100	0.9	0	-0.8	0.05	0.7910	0.7620	0.9822	0.9848	0.8894	0.8296	0.9116	0.7318
100	0.9	0	-0.8	0.1	0.9366	0.9302	0.9938	0.9952	0.9656	0.9278	0.9716	0.8972
100	0.9	0	-0.4	0.01	0.1930	0.1932	0.4210	0.4244	0.2862	0.3184	0.3536	0.2882
100	0.9	0	-0.4	0.05	0.6060	0.6106	0.7492	0.7548	0.6754	0.6726	0.6906	0.6290
100	0.9	0	-0.4	0.1	0.8228	0.8256	0.8776	0.8832	0.8452	0.8252	0.8396	0.7910
100	0.9	0	0.4	0.01	0.1080	0.1138	0.1902	0.1914	0.1788	0.2358	0.2168	0.2260
100	0.9	0	0.4	0.05	0.4924	0.4942	0.5706	0.5704	0.5726	0.6090	0.5912	0.5888
100	0.9	0	0.4	0.1	0.7332	0.7272	0.7748	0.7700	0.7774	0.7860	0.7804	0.7674
100	0.9	0	0.8	0.01	0.0220	0.0248	0.1872	0.1870	0.0946	0.1630	0.1954	0.1594
100	0.9	0	0.8	0.05	0.3112	0.3208	0.5330	0.5256	0.4584	0.5080	0.5244	0.4952
100	0.9	0	0.8	0.1	0.5836	0.5804	0.7418	0.7286	0.6782	0.7142	0.7222	0.6950
100	0.9	0.4	0.4	0.01	0.0652	0.0694	0.1700	0.1672	0.1238	0.2050	0.1872	0.1924
100	0.9	0.4	0.4	0.05	0.3910	0.3864	0.5210	0.5122	0.4964	0.5574	0.5298	0.5328
100	0.9	0.4	0.4	0.1	0.6614	0.6406	0.7324	0.7092	0.7218	0.7436	0.7338	0.7228

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	0.9	-0.4	-0.4	0.01	0.1744	0.1674	0.5320	0.5430	0.3098	0.3272	0.3684	0.2824
100	0.9	-0.4	-0.4	0.05	0.6154	0.6062	0.8106	0.8212	0.7022	0.6696	0.7028	0.6106
100	0.9	-0.4	-0.4	0.1	0.8334	0.8260	0.9246	0.9284	0.8656	0.8266	0.8562	0.7826
250	0.9	0	0	0.01	0.8006	0.8056	0.8998	0.8986	0.8572	0.8516	0.8916	0.8310
250	0.9	0	0	0.05	0.9750	0.9742	0.9906	0.9904	0.9848	0.9754	0.9872	0.9620
250	0.9	0	0	0.1	0.9964	0.9962	0.9984	0.9978	0.9964	0.9948	0.9962	0.9902
250	0.9	-0.8	0	0.01	0.7830	0.7732	0.9588	0.9600	0.8874	0.8450	0.8924	0.7996
250	0.9	-0.8	0	0.05	0.9804	0.9782	0.9960	0.9962	0.9886	0.9776	0.9846	0.9568
250	0.9	-0.8	0	0.1	0.9962	0.9960	0.9994	0.9994	0.9980	0.9928	0.9970	0.9888
250	0.9	-0.4	0	0.01	0.8036	0.8048	0.9188	0.9194	0.8728	0.8600	0.8938	0.8222
250	0.9	-0.4	0	0.05	0.9766	0.9766	0.9924	0.9926	0.9882	0.9792	0.9878	0.9670
250	0.9	-0.4	0	0.1	0.9966	0.9968	0.9984	0.9982	0.9974	0.9940	0.9968	0.9906
250	0.9	0.4	0	0.01	0.7702	0.7614	0.8534	0.8474	0.8204	0.8194	0.8472	0.7942
250	0.9	0.4	0	0.05	0.9704	0.9666	0.9858	0.9814	0.9778	0.9706	0.9776	0.9566
250	0.9	0.4	0	0.1	0.9946	0.9916	0.9970	0.9950	0.9952	0.9922	0.9960	0.9876
250	0.9	0.8	0	0.01	0.5396	0.5100	0.6064	0.5684	0.6266	0.6724	0.6510	0.6572
250	0.9	0.8	0	0.05	0.8688	0.8202	0.8932	0.8404	0.9374	0.9306	0.9366	0.9198
250	0.9	0.8	0	0.1	0.9378	0.8972	0.9438	0.9070	0.9840	0.9802	0.9826	0.9744
250	0.9	0	-0.8	0.01	0.8920	0.8738	0.9998	1.0000	0.9694	0.9546	0.9892	0.9334
250	0.9	0	-0.8	0.05	0.9976	0.9974	1.0000	1.0000	0.9996	0.9974	0.9998	0.9972
250	0.9	0	-0.8	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	0.9994	1.0000	0.9990
250	0.9	0	-0.4	0.01	0.7900	0.7892	0.9322	0.9350	0.8606	0.8368	0.8932	0.7852
250	0.9	0	-0.4	0.05	0.9774	0.9788	0.9948	0.9952	0.9866	0.9774	0.9868	0.9626
250	0.9	0	-0.4	0.1	0.9964	0.9966	0.9992	0.9992	0.9972	0.9940	0.9966	0.9892
250	0.9	0	0.4	0.01	0.7420	0.7388	0.8746	0.8668	0.8190	0.8212	0.8532	0.8008
250	0.9	0	0.4	0.05	0.9774	0.9738	0.9886	0.9868	0.9802	0.9740	0.9842	0.9624
250	0.9	0	0.4	0.1	0.9958	0.9952	0.9970	0.9966	0.9944	0.9924	0.9958	0.9884
250	0.9	0	0.8	0.01	0.4818	0.4838	0.8246	0.8182	0.6780	0.7302	0.7956	0.7124
250	0.9	0	0.8	0.05	0.9274	0.9160	0.9782	0.9732	0.9594	0.9536	0.9730	0.9460
250	0.9	0	0.8	0.1	0.9864	0.9826	0.9974	0.9952	0.9928	0.9876	0.9954	0.9864
250	0.9	0.4	0.4	0.01	0.6690	0.6536	0.8038	0.7874	0.7556	0.7802	0.8120	0.7606
250	0.9	0.4	0.4	0.05	0.9538	0.9406	0.9768	0.9656	0.9758	0.9690	0.9780	0.9578
250	0.9	0.4	0.4	0.1	0.9896	0.9816	0.9946	0.9900	0.9950	0.9912	0.9946	0.9880
250	0.9	-0.4	-0.4	0.01	0.7980	0.7854	0.9642	0.9648	0.8664	0.8252	0.8892	0.7650
250	0.9	-0.4	-0.4	0.05	0.9858	0.9832	0.9970	0.9972	0.9868	0.9774	0.9894	0.9586
250	0.9	-0.4	-0.4	0.1	0.9968	0.9976	0.9992	0.9992	0.9984	0.9940	0.9980	0.9918
50	0.8	0	0	0.01	0.0616	0.0652	0.2252	0.2248	0.1510	0.2514	0.2678	0.3198
50	0.8	0	0	0.05	0.4052	0.4084	0.6042	0.6058	0.5622	0.6252	0.6348	0.6326
50	0.8	0	0	0.1	0.6652	0.6672	0.7930	0.7900	0.7736	0.7850	0.7958	0.7696
50	0.8	-0.8	0	0.01	0.0622	0.0508	0.5758	0.5910	0.2250	0.2762	0.3048	0.2826
50	0.8	-0.8	0	0.05	0.4772	0.4438	0.8326	0.8406	0.6348	0.5992	0.6264	0.5636
50	0.8	-0.8	0	0.1	0.7622	0.7286	0.9192	0.9222	0.8102	0.7458	0.7788	0.6974

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	0.8	-0.4	0	0.01	0.0744	0.0696	0.3610	0.3578	0.1868	0.2458	0.2900	0.2404
50	0.8	-0.4	0	0.05	0.4552	0.4468	0.6936	0.6948	0.5902	0.5998	0.6226	0.5616
50	0.8	-0.4	0	0.1	0.7210	0.7126	0.8444	0.8454	0.7866	0.7650	0.7848	0.7274
50	0.8	0.4	0	0.01	0.0484	0.0498	0.0464	0.0494	0.0732	0.1168	0.0760	0.1050
50	0.8	0.4	0	0.05	0.3484	0.3486	0.2762	0.2778	0.4170	0.4404	0.3340	0.4028
50	0.8	0.4	0	0.1	0.6068	0.5960	0.5226	0.5270	0.6534	0.6614	0.5780	0.6240
50	0.8	0.8	0	0.01	0.0080	0.0106	0.0398	0.0418	0.0358	0.1246	0.0708	0.1322
50	0.8	0.8	0	0.05	0.1658	0.1786	0.2268	0.2298	0.2400	0.3816	0.2840	0.3762
50	0.8	0.8	0	0.1	0.3628	0.3694	0.4174	0.4150	0.4540	0.5640	0.4832	0.5504
50	0.8	0	-0.8	0.01	0.1778	0.1522	0.9730	0.9752	0.5784	0.4980	0.8520	0.5706
50	0.8	0	-0.8	0.05	0.6500	0.5854	0.9932	0.9938	0.8960	0.7996	0.9340	0.7030
50	0.8	0	-0.8	0.1	0.8784	0.8324	0.9976	0.9974	0.9620	0.9012	0.9678	0.8038
50	0.8	0	-0.4	0.01	0.1034	0.1012	0.4780	0.4786	0.2750	0.3142	0.4100	0.3018
50	0.8	0	-0.4	0.05	0.4794	0.4700	0.7572	0.7606	0.6466	0.6236	0.6820	0.5614
50	0.8	0	-0.4	0.1	0.7244	0.7140	0.8762	0.8782	0.8114	0.7710	0.8094	0.7054
50	0.8	0	0.4	0.01	0.0526	0.0560	0.0604	0.0626	0.0888	0.1266	0.1138	0.1412
50	0.8	0	0.4	0.05	0.3468	0.3460	0.3696	0.3772	0.4652	0.4980	0.4320	0.4676
50	0.8	0	0.4	0.1	0.6064	0.6068	0.6378	0.6350	0.6954	0.7146	0.6756	0.6862
50	0.8	0	0.8	0.01	0.0072	0.0082	0.1280	0.1304	0.0512	0.0902	0.1386	0.1110
50	0.8	0	0.8	0.05	0.1768	0.1876	0.4318	0.4276	0.3456	0.4102	0.4308	0.3992
50	0.8	0	0.8	0.1	0.4372	0.4320	0.6434	0.6316	0.5840	0.6242	0.6298	0.6004
50	0.8	0.4	0.4	0.01	0.0258	0.0312	0.1270	0.1268	0.0870	0.1570	0.1630	0.1578
50	0.8	0.4	0.4	0.05	0.2636	0.2666	0.4282	0.4186	0.3886	0.4526	0.4340	0.4420
50	0.8	0.4	0.4	0.1	0.5036	0.5002	0.6252	0.6192	0.6090	0.6400	0.6330	0.6140
50	0.8	-0.4	-0.4	0.01	0.0950	0.0808	0.6550	0.6642	0.2956	0.3116	0.4362	0.2678
50	0.8	-0.4	-0.4	0.05	0.5042	0.4676	0.8624	0.8708	0.6692	0.6024	0.6848	0.5412
50	0.8	-0.4	-0.4	0.1	0.7618	0.7340	0.9312	0.9366	0.8274	0.7472	0.8148	0.6804
100	0.8	0	0	0.01	0.4134	0.4098	0.6982	0.6992	0.5826	0.6308	0.6994	0.6442
100	0.8	0	0	0.05	0.8282	0.8252	0.9296	0.9300	0.8878	0.8600	0.8974	0.8264
100	0.8	0	0	0.1	0.9354	0.9326	0.9738	0.9732	0.9554	0.9320	0.9560	0.9044
100	0.8	-0.8	0	0.01	0.4330	0.3962	0.9108	0.9190	0.6432	0.5890	0.6852	0.5554
100	0.8	-0.8	0	0.05	0.8586	0.8326	0.9816	0.9832	0.9134	0.8358	0.9022	0.7714
100	0.8	-0.8	0	0.1	0.9606	0.9486	0.9938	0.9940	0.9686	0.9266	0.9594	0.8802
100	0.8	-0.4	0	0.01	0.4494	0.4416	0.7972	0.7976	0.6096	0.6152	0.6976	0.5964
100	0.8	-0.4	0	0.05	0.8510	0.8458	0.9564	0.9588	0.8932	0.8528	0.9032	0.8062
100	0.8	-0.4	0	0.1	0.9510	0.9468	0.9836	0.9828	0.9596	0.9304	0.9586	0.8986
100	0.8	0.4	0	0.01	0.3644	0.3666	0.3854	0.3864	0.4412	0.4686	0.4350	0.4564
100	0.8	0.4	0	0.05	0.8036	0.7942	0.8470	0.8396	0.8490	0.8416	0.8436	0.8118
100	0.8	0.4	0	0.1	0.9270	0.9188	0.9490	0.9410	0.9466	0.9284	0.9422	0.9102
100	0.8	0.8	0	0.01	0.1522	0.1600	0.2422	0.2358	0.2094	0.3394	0.2760	0.3366
100	0.8	0.8	0	0.05	0.5756	0.5572	0.6380	0.6114	0.6414	0.6928	0.6662	0.6802
100	0.8	0.8	0	0.1	0.7728	0.7344	0.8062	0.7690	0.8292	0.8364	0.8324	0.8176

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	0.8	0	-0.8	0.01	0.4250	0.3706	0.9998	1.0000	0.8840	0.8106	0.9712	0.6938
100	0.8	0	-0.8	0.05	0.9348	0.8902	1.0000	1.0000	0.9930	0.9720	0.9972	0.9122
100	0.8	0	-0.8	0.1	0.9942	0.9874	1.0000	1.0000	0.9988	0.9916	0.9992	0.9876
100	0.8	0	-0.4	0.01	0.4212	0.4154	0.8428	0.8458	0.6236	0.5950	0.7302	0.5388
100	0.8	0	-0.4	0.05	0.8382	0.8328	0.9622	0.9646	0.9030	0.8432	0.9078	0.7770
100	0.8	0	-0.4	0.1	0.9502	0.9452	0.9878	0.9882	0.9646	0.9300	0.9638	0.8850
100	0.8	0	0.4	0.01	0.3494	0.3548	0.5296	0.5330	0.4776	0.5268	0.5460	0.5266
100	0.8	0	0.4	0.05	0.8056	0.8024	0.8976	0.8910	0.8554	0.8310	0.8738	0.8092
100	0.8	0	0.4	0.1	0.9260	0.9222	0.9638	0.9622	0.9454	0.9186	0.9508	0.8958
100	0.8	0	0.8	0.01	0.0976	0.1020	0.5360	0.5258	0.2946	0.3948	0.5014	0.3948
100	0.8	0	0.8	0.05	0.6060	0.5970	0.8660	0.8584	0.7532	0.7744	0.8280	0.7516
100	0.8	0	0.8	0.1	0.8480	0.8392	0.9522	0.9458	0.9074	0.8910	0.9260	0.8784
100	0.8	0.4	0.4	0.01	0.2222	0.2326	0.5024	0.4946	0.3794	0.4786	0.5036	0.4604
100	0.8	0.4	0.4	0.05	0.7132	0.7014	0.8470	0.8306	0.8060	0.8112	0.8380	0.7824
100	0.8	0.4	0.4	0.1	0.8890	0.8682	0.9424	0.9294	0.9326	0.9138	0.9362	0.8936
100	0.8	-0.4	-0.4	0.01	0.3928	0.3660	0.9306	0.9344	0.6512	0.5876	0.7486	0.5100
100	0.8	-0.4	-0.4	0.05	0.8622	0.8372	0.9872	0.9874	0.9260	0.8606	0.9270	0.7806
100	0.8	-0.4	-0.4	0.1	0.9692	0.9610	0.9956	0.9956	0.9760	0.9414	0.9734	0.9040
250	0.8	0	0	0.01	0.9226	0.9208	0.9972	0.9968	0.9710	0.9576	0.9866	0.8976
250	0.8	0	0	0.05	0.9982	0.9978	1.0000	0.9998	0.9986	0.9966	0.9994	0.9928
250	0.8	0	0	0.1	0.9998	1.0000	1.0000	1.0000	1.0000	0.9998	1.0000	0.9994
250	0.8	-0.8	0	0.01	0.9174	0.8934	1.0000	1.0000	0.9794	0.9618	0.9916	0.8966
250	0.8	-0.8	0	0.05	0.9994	0.9986	1.0000	1.0000	0.9998	0.9986	1.0000	0.9974
250	0.8	-0.8	0	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	1.0000	0.9998
250	0.8	-0.4	0	0.01	0.9334	0.9284	0.9994	0.9994	0.9738	0.9634	0.9922	0.9022
250	0.8	-0.4	0	0.05	0.9990	0.9982	1.0000	1.0000	0.9994	0.9980	0.9998	0.9954
250	0.8	-0.4	0	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998
250	0.8	0.4	0	0.01	0.9060	0.9004	0.9922	0.9916	0.9572	0.9406	0.9778	0.8988
250	0.8	0.4	0	0.05	0.9966	0.9954	0.9992	0.9990	0.9978	0.9944	0.9978	0.9890
250	0.8	0.4	0	0.1	0.9994	0.9994	0.9998	1.0000	0.9996	0.9988	0.9998	0.9978
250	0.8	0.8	0	0.01	0.8080	0.7750	0.8982	0.8688	0.8712	0.8636	0.8988	0.8362
250	0.8	0.8	0	0.05	0.9728	0.9480	0.9872	0.9716	0.9870	0.9786	0.9880	0.9678
250	0.8	0.8	0	0.1	0.9930	0.9820	0.9956	0.9882	0.9984	0.9952	0.9980	0.9912
250	0.8	0	-0.8	0.01	0.9898	0.9794	1.0000	1.0000	0.9998	0.9992	1.0000	0.9964
250	0.8	0	-0.8	0.05	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998
250	0.8	0	-0.8	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998
250	0.8	0	-0.4	0.01	0.9392	0.9340	0.9996	0.9996	0.9750	0.9612	0.9906	0.9144
250	0.8	0	-0.4	0.05	0.9998	0.9998	1.0000	1.0000	0.9996	0.9986	0.9998	0.9960
250	0.8	0	-0.4	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	0.9996	1.0000	0.9996
250	0.8	0	0.4	0.01	0.9202	0.9232	0.9948	0.9936	0.9626	0.9480	0.9830	0.9106
250	0.8	0	0.4	0.05	0.9968	0.9964	0.9998	0.9998	0.9988	0.9960	0.9992	0.9920
250	0.8	0	0.4	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	0.9996	1.0000	0.9986

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
250	0.8	0	0.8	0.01	0.8378	0.8350	0.9914	0.9906	0.9338	0.9290	0.9760	0.9166
250	0.8	0	0.8	0.05	0.9942	0.9938	0.9998	0.9998	0.9968	0.9936	0.9986	0.9912
250	0.8	0	0.8	0.1	1.0000	0.9998	1.0000	1.0000	1.0000	0.9992	1.0000	0.9980
250	0.8	0.4	0.4	0.01	0.8978	0.8872	0.9858	0.9816	0.9490	0.9352	0.9742	0.9016
250	0.8	0.4	0.4	0.05	0.9950	0.9928	0.9998	0.9994	0.9978	0.9942	0.9982	0.9894
250	0.8	0.4	0.4	0.1	0.9998	0.9998	0.9998	0.9998	0.9996	0.9996	0.9998	0.9982
250	0.8	-0.4	-0.4	0.01	0.9456	0.9332	0.9998	1.0000	0.9828	0.9702	0.9954	0.9396
250	0.8	-0.4	-0.4	0.05	0.9996	0.9996	1.0000	1.0000	0.9998	0.9982	0.9998	0.9980
250	0.8	-0.4	-0.4	0.1	1.0000	1.0000	1.0000	1.0000	0.9998	0.9998	0.9998	0.9998

Table 1.2: Simulation Results - No deterministics - part II

n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
50	1	0	0	0.01	0.0182	0.0030	0.0112	0.0028	0.0014	0.0012	0.0194	0.0246
50	1	0	0	0.05	0.0694	0.0342	0.0544	0.0284	0.0230	0.0206	0.0702	0.0830
50	1	0	0	0.1	0.1232	0.0794	0.1136	0.0776	0.0670	0.0664	0.1284	0.1412
50	1	-0.8	0	0.01	0.4688	0.0804	0.0094	0.0014	0.0410	0.0134	0.5016	0.5610
50	1	-0.8	0	0.05	0.6292	0.1992	0.0296	0.0110	0.1324	0.1040	0.6556	0.6924
50	1	-0.8	0	0.1	0.7080	0.3028	0.0568	0.0250	0.2278	0.2046	0.7330	0.7570
50	1	-0.4	0	0.01	0.0884	0.0096	0.0172	0.0034	0.0046	0.0030	0.0986	0.1208
50	1	-0.4	0	0.05	0.1880	0.0624	0.0548	0.0204	0.0450	0.0390	0.2108	0.2342
50	1	-0.4	0	0.1	0.2726	0.1198	0.0928	0.0458	0.1044	0.1002	0.2926	0.3228
50	1	0.4	0	0.01	0.0030	0.0018	0.0062	0.0044	0.0004	0.0006	0.0022	0.0030
50	1	0.4	0	0.05	0.0212	0.0162	0.0470	0.0412	0.0112	0.0130	0.0178	0.0224
50	1	0.4	0	0.1	0.0564	0.0454	0.1038	0.0948	0.0342	0.0402	0.0492	0.0608
50	1	0.8	0	0.01	0.0000	0.0000	0.0008	0.0006	0.0000	0.0000	0.0000	0.0002
50	1	0.8	0	0.05	0.0026	0.0030	0.0074	0.0070	0.0018	0.0020	0.0020	0.0028
50	1	0.8	0	0.1	0.0100	0.0098	0.0238	0.0238	0.0092	0.0130	0.0098	0.0140
50	1	0	-0.8	0.01	0.7562	0.2846	0.1504	0.0488	0.1922	0.1086	0.7734	0.8644
50	1	0	-0.8	0.05	0.8870	0.5016	0.2554	0.1090	0.4162	0.3818	0.8980	0.9416
50	1	0	-0.8	0.1	0.9358	0.6200	0.3396	0.1684	0.5458	0.5336	0.9458	0.9686
50	1	0	-0.4	0.01	0.1398	0.0228	0.0286	0.0056	0.0106	0.0050	0.1548	0.1884
50	1	0	-0.4	0.05	0.2752	0.0954	0.0824	0.0296	0.0750	0.0626	0.3010	0.3394
50	1	0	-0.4	0.1	0.3682	0.1674	0.1352	0.0678	0.1448	0.1372	0.3966	0.4306
50	1	0	0.4	0.01	0.0044	0.0026	0.0076	0.0054	0.0010	0.0008	0.0034	0.0044
50	1	0	0.4	0.05	0.0344	0.0258	0.0554	0.0486	0.0174	0.0188	0.0296	0.0410
50	1	0	0.4	0.1	0.0830	0.0666	0.1204	0.1066	0.0532	0.0566	0.0784	0.0874
50	1	0	0.8	0.01	0.0030	0.0014	0.0074	0.0070	0.0004	0.0004	0.0018	0.0030
50	1	0	0.8	0.05	0.0300	0.0216	0.0404	0.0402	0.0126	0.0134	0.0230	0.0302
50	1	0	0.8	0.1	0.0726	0.0604	0.0936	0.0956	0.0478	0.0550	0.0650	0.0774
50	1	0.4	0.4	0.01	0.0004	0.0002	0.0054	0.0044	0.0000	0.0000	0.0002	0.0002
50	1	0.4	0.4	0.05	0.0192	0.0152	0.0344	0.0366	0.0072	0.0098	0.0130	0.0166
50	1	0.4	0.4	0.1	0.0506	0.0470	0.0792	0.0828	0.0358	0.0388	0.0402	0.0514
50	1	-0.4	-0.4	0.01	0.4824	0.0880	0.0342	0.0052	0.0506	0.0214	0.5166	0.5848
50	1	-0.4	-0.4	0.05	0.6320	0.2352	0.0794	0.0250	0.1784	0.1498	0.6666	0.7076
50	1	-0.4	-0.4	0.1	0.7188	0.3288	0.1210	0.0524	0.2850	0.2676	0.7444	0.7712
100	1	0	0	0.01	0.0174	0.0036	0.0136	0.0028	0.0018	0.0010	0.0180	0.0222
100	1	0	0	0.05	0.0680	0.0362	0.0604	0.0372	0.0258	0.0246	0.0708	0.0748
100	1	0	0	0.1	0.1196	0.0808	0.1178	0.0824	0.0660	0.0664	0.1268	0.1296
100	1	-0.8	0	0.01	0.4880	0.0388	0.0026	0.0000	0.0216	0.0090	0.5378	0.5574
100	1	-0.8	0	0.05	0.6308	0.1202	0.0114	0.0018	0.0930	0.0746	0.6802	0.6948
100	1	-0.8	0	0.1	0.7120	0.2042	0.0304	0.0054	0.1778	0.1644	0.7560	0.7600
100	1	-0.4	0	0.01	0.0846	0.0068	0.0092	0.0006	0.0028	0.0014	0.1006	0.1104

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
100	1	-0.4	0	0.05	0.1882	0.0446	0.0404	0.0084	0.0340	0.0294	0.2158	0.2298
100	1	-0.4	0	0.1	0.2718	0.1046	0.0792	0.0300	0.0916	0.0888	0.3042	0.3138
100	1	0.4	0	0.01	0.0028	0.0016	0.0132	0.0096	0.0006	0.0010	0.0020	0.0022
100	1	0.4	0	0.05	0.0282	0.0206	0.0604	0.0540	0.0146	0.0154	0.0212	0.0248
100	1	0.4	0	0.1	0.0662	0.0588	0.1190	0.1108	0.0426	0.0504	0.0596	0.0664
100	1	0.8	0	0.01	0.0004	0.0004	0.0000	0.0000	0.0000	0.0000	0.0004	0.0002
100	1	0.8	0	0.05	0.0068	0.0066	0.0060	0.0052	0.0048	0.0068	0.0052	0.0076
100	1	0.8	0	0.1	0.0248	0.0218	0.0262	0.0226	0.0202	0.0288	0.0216	0.0312
100	1	0	-0.8	0.01	0.8726	0.2652	0.1040	0.0154	0.1862	0.1360	0.8996	0.9280
100	1	0	-0.8	0.05	0.9546	0.4580	0.1916	0.0504	0.3790	0.3600	0.9690	0.9760
100	1	0	-0.8	0.1	0.9790	0.5702	0.2682	0.0858	0.5024	0.4946	0.9874	0.9882
100	1	0	-0.4	0.01	0.1414	0.0138	0.0190	0.0022	0.0070	0.0034	0.1672	0.1820
100	1	0	-0.4	0.05	0.2698	0.0734	0.0586	0.0170	0.0554	0.0520	0.3066	0.3238
100	1	0	-0.4	0.1	0.3610	0.1420	0.1034	0.0392	0.1198	0.1146	0.3976	0.4106
100	1	0	0.4	0.01	0.0044	0.0020	0.0174	0.0144	0.0004	0.0004	0.0038	0.0058
100	1	0	0.4	0.05	0.0390	0.0294	0.0722	0.0656	0.0210	0.0226	0.0354	0.0406
100	1	0	0.4	0.1	0.0868	0.0704	0.1352	0.1266	0.0580	0.0604	0.0816	0.0866
100	1	0	0.8	0.01	0.0030	0.0016	0.0090	0.0090	0.0010	0.0004	0.0018	0.0026
100	1	0	0.8	0.05	0.0306	0.0234	0.0572	0.0604	0.0154	0.0172	0.0252	0.0284
100	1	0	0.8	0.1	0.0786	0.0670	0.1172	0.1220	0.0512	0.0580	0.0706	0.0796
100	1	0.4	0.4	0.01	0.0008	0.0008	0.0060	0.0052	0.0002	0.0004	0.0002	0.0004
100	1	0.4	0.4	0.05	0.0242	0.0220	0.0370	0.0366	0.0150	0.0152	0.0180	0.0208
100	1	0.4	0.4	0.1	0.0640	0.0576	0.0854	0.0848	0.0472	0.0512	0.0542	0.0594
100	1	-0.4	-0.4	0.01	0.5146	0.0506	0.0120	0.0000	0.0274	0.0144	0.5530	0.5850
100	1	-0.4	-0.4	0.05	0.6544	0.1520	0.0444	0.0048	0.1184	0.1044	0.6992	0.7150
100	1	-0.4	-0.4	0.1	0.7296	0.2458	0.0776	0.0136	0.2096	0.2004	0.7680	0.7738
250	1	0	0	0.01	0.0136	0.0034	0.0150	0.0072	0.0022	0.0022	0.0146	0.0152
250	1	0	0	0.05	0.0696	0.0380	0.0728	0.0450	0.0252	0.0256	0.0722	0.0744
250	1	0	0	0.1	0.1290	0.0874	0.1264	0.0970	0.0696	0.0704	0.1332	0.1388
250	1	-0.8	0	0.01	0.4812	0.0164	0.0018	0.0000	0.0074	0.0044	0.5264	0.5286
250	1	-0.8	0	0.05	0.6082	0.0848	0.0116	0.0002	0.0646	0.0580	0.6694	0.6704
250	1	-0.8	0	0.1	0.6854	0.1550	0.0244	0.0026	0.1276	0.1254	0.7388	0.7368
250	1	-0.4	0	0.01	0.0774	0.0038	0.0044	0.0002	0.0022	0.0020	0.0952	0.0990
250	1	-0.4	0	0.05	0.1756	0.0400	0.0256	0.0046	0.0288	0.0280	0.2078	0.2146
250	1	-0.4	0	0.1	0.2508	0.0958	0.0562	0.0170	0.0844	0.0840	0.2870	0.2898
250	1	0.4	0	0.01	0.0032	0.0022	0.0128	0.0092	0.0006	0.0006	0.0016	0.0020
250	1	0.4	0	0.05	0.0334	0.0270	0.0688	0.0586	0.0206	0.0234	0.0268	0.0296
250	1	0.4	0	0.1	0.0792	0.0716	0.1272	0.1170	0.0602	0.0638	0.0712	0.0748
250	1	0.8	0	0.01	0.0014	0.0014	0.0004	0.0004	0.0008	0.0012	0.0004	0.0014
250	1	0.8	0	0.05	0.0160	0.0158	0.0096	0.0074	0.0132	0.0162	0.0138	0.0168
250	1	0.8	0	0.1	0.0520	0.0496	0.0336	0.0276	0.0460	0.0534	0.0462	0.0538
250	1	0	-0.8	0.01	0.9316	0.1876	0.0500	0.0016	0.1372	0.1244	0.9512	0.9548

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
250	1	0	-0.8	0.05	0.9698	0.3526	0.1156	0.0072	0.2976	0.2916	0.9828	0.9838
250	1	0	-0.8	0.1	0.9836	0.4598	0.1728	0.0230	0.4152	0.4098	0.9914	0.9910
250	1	0	-0.4	0.01	0.1378	0.0090	0.0080	0.0002	0.0056	0.0042	0.1698	0.1748
250	1	0	-0.4	0.05	0.2532	0.0572	0.0412	0.0066	0.0450	0.0440	0.2990	0.3074
250	1	0	-0.4	0.1	0.3464	0.1174	0.0768	0.0214	0.1062	0.1044	0.3952	0.3954
250	1	0	0.4	0.01	0.0052	0.0036	0.0198	0.0158	0.0012	0.0016	0.0038	0.0046
250	1	0	0.4	0.05	0.0440	0.0326	0.0856	0.0760	0.0222	0.0228	0.0378	0.0416
250	1	0	0.4	0.1	0.0918	0.0778	0.1506	0.1438	0.0660	0.0682	0.0862	0.0914
250	1	0	0.8	0.01	0.0048	0.0036	0.0120	0.0100	0.0018	0.0012	0.0030	0.0034
250	1	0	0.8	0.05	0.0390	0.0314	0.0606	0.0616	0.0224	0.0236	0.0328	0.0352
250	1	0	0.8	0.1	0.0866	0.0796	0.1200	0.1272	0.0666	0.0716	0.0822	0.0868
250	1	0.4	0.4	0.01	0.0030	0.0022	0.0072	0.0048	0.0008	0.0014	0.0016	0.0016
250	1	0.4	0.4	0.05	0.0344	0.0302	0.0380	0.0342	0.0214	0.0238	0.0252	0.0284
250	1	0.4	0.4	0.1	0.0788	0.0760	0.0890	0.0822	0.0616	0.0682	0.0682	0.0750
250	1	-0.4	-0.4	0.01	0.5078	0.0302	0.0048	0.0000	0.0182	0.0134	0.5624	0.5666
250	1	-0.4	-0.4	0.05	0.6444	0.1070	0.0254	0.0006	0.0830	0.0776	0.7020	0.7056
250	1	-0.4	-0.4	0.1	0.7178	0.1838	0.0472	0.0030	0.1598	0.1586	0.7670	0.7664
50	0.99	0	0	0.01	0.0220	0.0038	0.0134	0.0042	0.0014	0.0006	0.0208	0.0270
50	0.99	0	0	0.05	0.0822	0.0408	0.0744	0.0392	0.0294	0.0258	0.0818	0.1012
50	0.99	0	0	0.1	0.1548	0.0992	0.1442	0.0996	0.0792	0.0822	0.1590	0.1776
50	0.99	-0.8	0	0.01	0.5632	0.1074	0.0100	0.0022	0.0486	0.0178	0.5914	0.6526
50	0.99	-0.8	0	0.05	0.7228	0.2622	0.0360	0.0110	0.1830	0.1416	0.7516	0.7870
50	0.99	-0.8	0	0.1	0.7970	0.3726	0.0742	0.0308	0.2974	0.2730	0.8202	0.8408
50	0.99	-0.4	0	0.01	0.1168	0.0142	0.0182	0.0046	0.0078	0.0042	0.1290	0.1588
50	0.99	-0.4	0	0.05	0.2496	0.0854	0.0662	0.0250	0.0638	0.0562	0.2786	0.3136
50	0.99	-0.4	0	0.1	0.3560	0.1612	0.1196	0.0552	0.1352	0.1286	0.3840	0.4136
50	0.99	0.4	0	0.01	0.0028	0.0018	0.0060	0.0048	0.0004	0.0008	0.0014	0.0036
50	0.99	0.4	0	0.05	0.0252	0.0190	0.0582	0.0502	0.0114	0.0132	0.0202	0.0274
50	0.99	0.4	0	0.1	0.0716	0.0606	0.1266	0.1164	0.0442	0.0500	0.0628	0.0758
50	0.99	0.8	0	0.01	0.0000	0.0000	0.0006	0.0004	0.0000	0.0000	0.0000	0.0000
50	0.99	0.8	0	0.05	0.0030	0.0030	0.0068	0.0080	0.0018	0.0022	0.0020	0.0022
50	0.99	0.8	0	0.1	0.0158	0.0142	0.0272	0.0274	0.0108	0.0198	0.0124	0.0224
50	0.99	0	-0.8	0.01	0.8682	0.3600	0.1920	0.0600	0.2418	0.1448	0.8800	0.9504
50	0.99	0	-0.8	0.05	0.9578	0.6080	0.3286	0.1428	0.5092	0.4722	0.9622	0.9874
50	0.99	0	-0.8	0.1	0.9842	0.7324	0.4246	0.2188	0.6610	0.6494	0.9862	0.9938
50	0.99	0	-0.4	0.01	0.1782	0.0242	0.0382	0.0092	0.0130	0.0060	0.1956	0.2448
50	0.99	0	-0.4	0.05	0.3370	0.1178	0.1102	0.0434	0.0876	0.0756	0.3674	0.4084
50	0.99	0	-0.4	0.1	0.4480	0.2166	0.1744	0.0882	0.1818	0.1736	0.4778	0.5152
50	0.99	0	0.4	0.01	0.0046	0.0018	0.0086	0.0066	0.0006	0.0006	0.0032	0.0078
50	0.99	0	0.4	0.05	0.0458	0.0328	0.0696	0.0566	0.0222	0.0226	0.0406	0.0514
50	0.99	0	0.4	0.1	0.1082	0.0856	0.1534	0.1400	0.0660	0.0736	0.0988	0.1146
50	0.99	0	0.8	0.01	0.0044	0.0020	0.0090	0.0080	0.0004	0.0004	0.0030	0.0050

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
50	0.99	0	0.8	0.05	0.0368	0.0302	0.0560	0.0580	0.0198	0.0204	0.0316	0.0392
50	0.99	0	0.8	0.1	0.0900	0.0790	0.1220	0.1270	0.0612	0.0684	0.0816	0.0966
50	0.99	0.4	0.4	0.01	0.0024	0.0008	0.0078	0.0074	0.0002	0.0002	0.0004	0.0012
50	0.99	0.4	0.4	0.05	0.0250	0.0190	0.0430	0.0454	0.0118	0.0156	0.0172	0.0230
50	0.99	0.4	0.4	0.1	0.0680	0.0644	0.1004	0.1048	0.0488	0.0532	0.0548	0.0672
50	0.99	-0.4	-0.4	0.01	0.5614	0.1042	0.0340	0.0054	0.0644	0.0270	0.5988	0.6666
50	0.99	-0.4	-0.4	0.05	0.7310	0.2658	0.0900	0.0278	0.2120	0.1802	0.7614	0.8010
50	0.99	-0.4	-0.4	0.1	0.8080	0.3826	0.1456	0.0538	0.3234	0.3052	0.8384	0.8638
100	0.99	0	0	0.01	0.0230	0.0040	0.0230	0.0088	0.0018	0.0014	0.0218	0.0282
100	0.99	0	0	0.05	0.1046	0.0480	0.1052	0.0630	0.0334	0.0342	0.1100	0.1206
100	0.99	0	0	0.1	0.2016	0.1234	0.1906	0.1424	0.1018	0.1052	0.2096	0.2210
100	0.99	-0.8	0	0.01	0.6810	0.0604	0.0030	0.0002	0.0342	0.0122	0.7232	0.7446
100	0.99	-0.8	0	0.05	0.8122	0.1992	0.0240	0.0018	0.1574	0.1268	0.8536	0.8622
100	0.99	-0.8	0	0.1	0.8732	0.3170	0.0536	0.0084	0.2708	0.2530	0.9056	0.9100
100	0.99	-0.4	0	0.01	0.1334	0.0110	0.0146	0.0010	0.0054	0.0026	0.1574	0.1716
100	0.99	-0.4	0	0.05	0.2822	0.0770	0.0568	0.0162	0.0574	0.0512	0.3230	0.3372
100	0.99	-0.4	0	0.1	0.3956	0.1632	0.1118	0.0426	0.1340	0.1318	0.4376	0.4566
100	0.99	0.4	0	0.01	0.0054	0.0034	0.0176	0.0126	0.0014	0.0010	0.0042	0.0042
100	0.99	0.4	0	0.05	0.0410	0.0346	0.0948	0.0832	0.0212	0.0256	0.0314	0.0392
100	0.99	0.4	0	0.1	0.1054	0.0922	0.1762	0.1636	0.0728	0.0810	0.0932	0.1060
100	0.99	0.8	0	0.01	0.0002	0.0004	0.0010	0.0006	0.0002	0.0002	0.0002	0.0002
100	0.99	0.8	0	0.05	0.0116	0.0108	0.0112	0.0088	0.0078	0.0102	0.0092	0.0136
100	0.99	0.8	0	0.1	0.0354	0.0358	0.0382	0.0324	0.0330	0.0430	0.0342	0.0464
100	0.99	0	-0.8	0.01	0.9806	0.4074	0.1800	0.0302	0.2826	0.2166	0.9854	0.9924
100	0.99	0	-0.8	0.05	0.9964	0.6484	0.3150	0.0912	0.5546	0.5360	0.9982	0.9992
100	0.99	0	-0.8	0.1	0.9992	0.7714	0.4084	0.1556	0.7014	0.6918	0.9996	0.9998
100	0.99	0	-0.4	0.01	0.2152	0.0222	0.0272	0.0016	0.0132	0.0096	0.2522	0.2812
100	0.99	0	-0.4	0.05	0.4056	0.1104	0.0958	0.0226	0.0880	0.0816	0.4580	0.4762
100	0.99	0	-0.4	0.1	0.5226	0.2140	0.1704	0.0632	0.1852	0.1798	0.5798	0.5978
100	0.99	0	0.4	0.01	0.0060	0.0024	0.0220	0.0170	0.0004	0.0002	0.0050	0.0052
100	0.99	0	0.4	0.05	0.0588	0.0436	0.1120	0.0986	0.0292	0.0306	0.0532	0.0590
100	0.99	0	0.4	0.1	0.1270	0.1064	0.2114	0.1980	0.0858	0.0900	0.1236	0.1324
100	0.99	0	0.8	0.01	0.0084	0.0048	0.0150	0.0156	0.0026	0.0026	0.0060	0.0062
100	0.99	0	0.8	0.05	0.0608	0.0474	0.0824	0.0894	0.0312	0.0336	0.0528	0.0576
100	0.99	0	0.8	0.1	0.1334	0.1138	0.1678	0.1770	0.0938	0.0976	0.1192	0.1272
100	0.99	0.4	0.4	0.01	0.0028	0.0022	0.0092	0.0084	0.0006	0.0006	0.0020	0.0018
100	0.99	0.4	0.4	0.05	0.0354	0.0282	0.0586	0.0584	0.0190	0.0210	0.0248	0.0284
100	0.99	0.4	0.4	0.1	0.0944	0.0858	0.1270	0.1284	0.0716	0.0780	0.0802	0.0924
100	0.99	-0.4	-0.4	0.01	0.6776	0.0742	0.0218	0.0008	0.0442	0.0268	0.7278	0.7604
100	0.99	-0.4	-0.4	0.05	0.8288	0.2240	0.0646	0.0078	0.1758	0.1588	0.8680	0.8814
100	0.99	-0.4	-0.4	0.1	0.8900	0.3532	0.1202	0.0260	0.3030	0.2906	0.9234	0.9294
250	0.99	0	0	0.01	0.0420	0.0122	0.0452	0.0174	0.0052	0.0048	0.0442	0.0498

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
250	0.99	0	0	0.05	0.1712	0.0968	0.1704	0.1132	0.0700	0.0724	0.1834	0.1912
250	0.99	0	0	0.1	0.3160	0.2186	0.3098	0.2300	0.1854	0.1908	0.3258	0.3400
250	0.99	-0.8	0	0.01	0.8508	0.0544	0.0040	0.0000	0.0312	0.0162	0.9008	0.9034
250	0.99	-0.8	0	0.05	0.9474	0.2224	0.0304	0.0010	0.1734	0.1490	0.9686	0.9692
250	0.99	-0.8	0	0.1	0.9732	0.3858	0.0698	0.0076	0.3286	0.3176	0.9876	0.9880
250	0.99	-0.4	0	0.01	0.2118	0.0146	0.0158	0.0002	0.0074	0.0058	0.2488	0.2586
250	0.99	-0.4	0	0.05	0.4206	0.1226	0.0792	0.0126	0.0936	0.0906	0.4906	0.5062
250	0.99	-0.4	0	0.1	0.5798	0.2500	0.1684	0.0544	0.2176	0.2214	0.6486	0.6588
250	0.99	0.4	0	0.01	0.0120	0.0074	0.0414	0.0280	0.0038	0.0046	0.0068	0.0100
250	0.99	0.4	0	0.05	0.1056	0.0888	0.1732	0.1502	0.0628	0.0700	0.0880	0.0968
250	0.99	0.4	0	0.1	0.2294	0.2104	0.3254	0.2962	0.1780	0.1904	0.2100	0.2244
250	0.99	0.8	0	0.01	0.0040	0.0038	0.0026	0.0004	0.0008	0.0020	0.0018	0.0022
250	0.99	0.8	0	0.05	0.0536	0.0506	0.0282	0.0192	0.0386	0.0468	0.0384	0.0476
250	0.99	0.8	0	0.1	0.1394	0.1340	0.0906	0.0728	0.1268	0.1434	0.1268	0.1452
250	0.99	0	-0.8	0.01	0.9998	0.4708	0.1402	0.0058	0.3592	0.3268	0.9998	0.9998
250	0.99	0	-0.8	0.05	1.0000	0.7442	0.2948	0.0284	0.6710	0.6596	1.0000	1.0000
250	0.99	0	-0.8	0.1	1.0000	0.8592	0.4166	0.0686	0.8124	0.8126	1.0000	1.0000
250	0.99	0	-0.4	0.01	0.3462	0.0278	0.0324	0.0006	0.0178	0.0134	0.4032	0.4162
250	0.99	0	-0.4	0.05	0.5802	0.1576	0.1198	0.0194	0.1232	0.1176	0.6542	0.6638
250	0.99	0	-0.4	0.1	0.7066	0.3034	0.2118	0.0680	0.2656	0.2634	0.7710	0.7776
250	0.99	0	0.4	0.01	0.0196	0.0114	0.0580	0.0448	0.0046	0.0042	0.0160	0.0182
250	0.99	0	0.4	0.05	0.1198	0.0940	0.2168	0.2014	0.0702	0.0734	0.1044	0.1100
250	0.99	0	0.4	0.1	0.2442	0.2098	0.3698	0.3540	0.1782	0.1862	0.2378	0.2436
250	0.99	0	0.8	0.01	0.0118	0.0076	0.0370	0.0408	0.0032	0.0040	0.0092	0.0100
250	0.99	0	0.8	0.05	0.1048	0.0860	0.1782	0.1866	0.0614	0.0680	0.0906	0.0998
250	0.99	0	0.8	0.1	0.2352	0.2068	0.3352	0.3468	0.1730	0.1852	0.2228	0.2286
250	0.99	0.4	0.4	0.01	0.0106	0.0082	0.0190	0.0136	0.0026	0.0036	0.0056	0.0056
250	0.99	0.4	0.4	0.05	0.0850	0.0814	0.1132	0.1072	0.0564	0.0626	0.0702	0.0764
250	0.99	0.4	0.4	0.1	0.2044	0.1936	0.2394	0.2286	0.1598	0.1734	0.1758	0.1908
250	0.99	-0.4	-0.4	0.01	0.8830	0.0804	0.0158	0.0002	0.0524	0.0392	0.9216	0.9278
250	0.99	-0.4	-0.4	0.05	0.9596	0.2726	0.0688	0.0012	0.2236	0.2108	0.9812	0.9812
250	0.99	-0.4	-0.4	0.1	0.9838	0.4388	0.1294	0.0092	0.3938	0.3872	0.9944	0.9948
50	0.95	0	0	0.01	0.0452	0.0092	0.0418	0.0140	0.0034	0.0034	0.0454	0.0658
50	0.95	0	0	0.05	0.1876	0.0878	0.1734	0.1044	0.0648	0.0608	0.1926	0.2246
50	0.95	0	0	0.1	0.3346	0.2118	0.3026	0.2204	0.1766	0.1806	0.3408	0.3822
50	0.95	-0.8	0	0.01	0.8480	0.2184	0.0268	0.0032	0.1164	0.0442	0.8726	0.9062
50	0.95	-0.8	0	0.05	0.9460	0.4972	0.0888	0.0324	0.3726	0.3030	0.9560	0.9678
50	0.95	-0.8	0	0.1	0.9732	0.6728	0.1664	0.0744	0.5554	0.5256	0.9820	0.9856
50	0.95	-0.4	0	0.01	0.2580	0.0304	0.0474	0.0064	0.0144	0.0056	0.2866	0.3504
50	0.95	-0.4	0	0.05	0.4982	0.1764	0.1504	0.0526	0.1362	0.1172	0.5402	0.5914
50	0.95	-0.4	0	0.1	0.6514	0.3298	0.2572	0.1230	0.2822	0.2762	0.6890	0.7282
50	0.95	0.4	0	0.01	0.0060	0.0030	0.0184	0.0112	0.0008	0.0004	0.0040	0.0066

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
50	0.95	0.4	0	0.05	0.0604	0.0432	0.1236	0.1064	0.0282	0.0300	0.0480	0.0648
50	0.95	0.4	0	0.1	0.1534	0.1266	0.2502	0.2310	0.1012	0.1144	0.1390	0.1644
50	0.95	0.8	0	0.01	0.0000	0.0000	0.0016	0.0014	0.0000	0.0000	0.0000	0.0000
50	0.95	0.8	0	0.05	0.0072	0.0064	0.0212	0.0206	0.0034	0.0066	0.0040	0.0084
50	0.95	0.8	0	0.1	0.0362	0.0322	0.0598	0.0608	0.0278	0.0410	0.0298	0.0458
50	0.95	0	-0.8	0.01	0.9954	0.6772	0.4102	0.1522	0.5036	0.3138	0.9938	0.9988
50	0.95	0	-0.8	0.05	0.9996	0.9166	0.6152	0.3210	0.8420	0.8134	0.9994	0.9998
50	0.95	0	-0.8	0.1	1.0000	0.9746	0.7282	0.4514	0.9432	0.9394	0.9998	1.0000
50	0.95	0	-0.4	0.01	0.3674	0.0626	0.0832	0.0188	0.0342	0.0150	0.4018	0.4780
50	0.95	0	-0.4	0.05	0.6274	0.2658	0.2200	0.0920	0.2068	0.1806	0.6656	0.7186
50	0.95	0	-0.4	0.1	0.7588	0.4324	0.3474	0.1826	0.3760	0.3638	0.7918	0.8264
50	0.95	0	0.4	0.01	0.0116	0.0040	0.0260	0.0154	0.0026	0.0008	0.0108	0.0146
50	0.95	0	0.4	0.05	0.0966	0.0664	0.1464	0.1248	0.0408	0.0416	0.0834	0.1054
50	0.95	0	0.4	0.1	0.2176	0.1692	0.2874	0.2614	0.1346	0.1466	0.1970	0.2334
50	0.95	0	0.8	0.01	0.0092	0.0042	0.0220	0.0204	0.0018	0.0012	0.0052	0.0076
50	0.95	0	0.8	0.05	0.0854	0.0650	0.1194	0.1236	0.0392	0.0402	0.0662	0.0838
50	0.95	0	0.8	0.1	0.1992	0.1692	0.2490	0.2532	0.1286	0.1480	0.1772	0.2104
50	0.95	0.4	0.4	0.01	0.0032	0.0022	0.0128	0.0114	0.0008	0.0002	0.0018	0.0026
50	0.95	0.4	0.4	0.05	0.0500	0.0426	0.0916	0.0932	0.0256	0.0296	0.0354	0.0458
50	0.95	0.4	0.4	0.1	0.1404	0.1266	0.2072	0.2132	0.0970	0.1106	0.1146	0.1440
50	0.95	-0.4	-0.4	0.01	0.8662	0.2476	0.0910	0.0156	0.1474	0.0700	0.8906	0.9246
50	0.95	-0.4	-0.4	0.05	0.9552	0.5292	0.2094	0.0672	0.4384	0.3820	0.9682	0.9776
50	0.95	-0.4	-0.4	0.1	0.9822	0.7034	0.3238	0.1300	0.6232	0.6034	0.9880	0.9908
100	0.95	0	0	0.01	0.1098	0.0244	0.0970	0.0346	0.0102	0.0084	0.1210	0.1442
100	0.95	0	0	0.05	0.3788	0.2046	0.3472	0.2208	0.1538	0.1546	0.3994	0.4286
100	0.95	0	0	0.1	0.5858	0.4130	0.5540	0.4238	0.3578	0.3656	0.6048	0.6252
100	0.95	-0.8	0	0.01	0.9788	0.2274	0.0208	0.0004	0.1384	0.0608	0.9888	0.9904
100	0.95	-0.8	0	0.05	0.9974	0.5808	0.1088	0.0146	0.4926	0.4168	0.9988	0.9992
100	0.95	-0.8	0	0.1	0.9996	0.7696	0.2152	0.0506	0.7188	0.6904	0.9998	0.9998
100	0.95	-0.4	0	0.01	0.4782	0.0556	0.0620	0.0058	0.0298	0.0182	0.5300	0.5710
100	0.95	-0.4	0	0.05	0.7738	0.2974	0.2288	0.0586	0.2376	0.2242	0.8182	0.8442
100	0.95	-0.4	0	0.1	0.8888	0.5350	0.4040	0.1704	0.4592	0.4580	0.9258	0.9354
100	0.95	0.4	0	0.01	0.0262	0.0152	0.0830	0.0576	0.0078	0.0066	0.0170	0.0222
100	0.95	0.4	0	0.05	0.1880	0.1508	0.3244	0.2980	0.1000	0.1118	0.1560	0.1784
100	0.95	0.4	0	0.1	0.3934	0.3464	0.5412	0.5128	0.2816	0.2982	0.3516	0.3764
100	0.95	0.8	0	0.01	0.0008	0.0014	0.0036	0.0030	0.0006	0.0008	0.0004	0.0008
100	0.95	0.8	0	0.05	0.0444	0.0422	0.0508	0.0436	0.0270	0.0380	0.0322	0.0464
100	0.95	0.8	0	0.1	0.1480	0.1426	0.1496	0.1346	0.1282	0.1600	0.1342	0.1642
100	0.95	0	-0.8	0.01	1.0000	0.8954	0.5314	0.1274	0.7678	0.6462	1.0000	1.0000
100	0.95	0	-0.8	0.05	1.0000	0.9934	0.7444	0.3304	0.9754	0.9706	1.0000	1.0000
100	0.95	0	-0.8	0.1	1.0000	0.9992	0.8416	0.5024	0.9974	0.9972	1.0000	1.0000
100	0.95	0	-0.4	0.01	0.6678	0.0978	0.1330	0.0144	0.0558	0.0350	0.7260	0.7668

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
100	0.95	0	-0.4	0.05	0.8902	0.4072	0.3404	0.1080	0.3296	0.3074	0.9292	0.9388
100	0.95	0	-0.4	0.1	0.9560	0.6424	0.5086	0.2432	0.5790	0.5758	0.9736	0.9764
100	0.95	0	0.4	0.01	0.0476	0.0212	0.1136	0.0894	0.0090	0.0078	0.0362	0.0462
100	0.95	0	0.4	0.05	0.2636	0.1938	0.3906	0.3626	0.1302	0.1366	0.2402	0.2604
100	0.95	0	0.4	0.1	0.4714	0.3996	0.6158	0.5898	0.3430	0.3468	0.4502	0.4768
100	0.95	0	0.8	0.01	0.0358	0.0220	0.0654	0.0750	0.0082	0.0078	0.0250	0.0314
100	0.95	0	0.8	0.05	0.2308	0.1762	0.3192	0.3440	0.1278	0.1348	0.1978	0.2216
100	0.95	0	0.8	0.1	0.4502	0.3940	0.5380	0.5600	0.3282	0.3430	0.4166	0.4424
100	0.95	0.4	0.4	0.01	0.0172	0.0144	0.0390	0.0366	0.0024	0.0042	0.0086	0.0100
100	0.95	0.4	0.4	0.05	0.1630	0.1462	0.2260	0.2272	0.0974	0.1102	0.1228	0.1454
100	0.95	0.4	0.4	0.1	0.3576	0.3334	0.4262	0.4278	0.2720	0.2890	0.3106	0.3338
100	0.95	-0.4	-0.4	0.01	0.9886	0.3042	0.0946	0.0044	0.1982	0.1212	0.9940	0.9958
100	0.95	-0.4	-0.4	0.05	0.9988	0.6750	0.2636	0.0376	0.5812	0.5322	0.9998	0.9996
100	0.95	-0.4	-0.4	0.1	0.9998	0.8452	0.4078	0.1060	0.7872	0.7772	1.0000	1.0000
250	0.95	0	0	0.01	0.5682	0.2304	0.5050	0.2436	0.1168	0.1142	0.5862	0.6074
250	0.95	0	0	0.05	0.9216	0.7334	0.8766	0.7290	0.6400	0.6396	0.9306	0.9308
250	0.95	0	0	0.1	0.9800	0.9224	0.9622	0.9074	0.8834	0.8840	0.9834	0.9816
250	0.95	-0.8	0	0.01	1.0000	0.6080	0.1216	0.0000	0.4352	0.3082	1.0000	1.0000
250	0.95	-0.8	0	0.05	1.0000	0.9484	0.4346	0.0246	0.9056	0.8796	1.0000	1.0000
250	0.95	-0.8	0	0.1	1.0000	0.9932	0.6642	0.1310	0.9840	0.9810	1.0000	1.0000
250	0.95	-0.4	0	0.01	0.9564	0.3026	0.3024	0.0126	0.1718	0.1444	0.9668	0.9738
250	0.95	-0.4	0	0.05	0.9980	0.8082	0.6982	0.2430	0.7270	0.7202	0.9992	0.9992
250	0.95	-0.4	0	0.1	1.0000	0.9474	0.8712	0.5370	0.9164	0.9148	1.0000	1.0000
250	0.95	0.4	0	0.01	0.2396	0.1674	0.4976	0.4064	0.0830	0.0858	0.1766	0.1926
250	0.95	0.4	0	0.05	0.7268	0.6562	0.8844	0.8526	0.5484	0.5512	0.6780	0.6816
250	0.95	0.4	0	0.1	0.9082	0.8776	0.9714	0.9608	0.8228	0.8064	0.8874	0.8672
250	0.95	0.8	0	0.01	0.0708	0.0670	0.0562	0.0290	0.0302	0.0348	0.0324	0.0412
250	0.95	0.8	0	0.05	0.4314	0.4278	0.3722	0.2982	0.3266	0.3396	0.3368	0.3506
250	0.95	0.8	0	0.1	0.6718	0.6714	0.6760	0.6154	0.6022	0.5750	0.6090	0.5792
250	0.95	0	-0.8	0.01	1.0000	0.9994	0.8642	0.1402	0.9908	0.9850	1.0000	1.0000
250	0.95	0	-0.8	0.05	1.0000	1.0000	0.9680	0.4588	1.0000	1.0000	1.0000	1.0000
250	0.95	0	-0.8	0.1	1.0000	1.0000	0.9870	0.7074	1.0000	1.0000	1.0000	1.0000
250	0.95	0	-0.4	0.01	0.9916	0.3914	0.4010	0.0266	0.2676	0.2318	0.9960	0.9966
250	0.95	0	-0.4	0.05	1.0000	0.8672	0.7538	0.2710	0.8034	0.7972	1.0000	1.0000
250	0.95	0	-0.4	0.1	1.0000	0.9720	0.8886	0.5494	0.9562	0.9548	1.0000	1.0000
250	0.95	0	0.4	0.01	0.3290	0.2048	0.5682	0.5016	0.1030	0.1054	0.2872	0.3024
250	0.95	0	0.4	0.05	0.8030	0.7048	0.9228	0.9028	0.6064	0.6016	0.7816	0.7880
250	0.95	0	0.4	0.1	0.9384	0.9018	0.9806	0.9756	0.8576	0.8498	0.9312	0.9232
250	0.95	0	0.8	0.01	0.2868	0.1970	0.4672	0.4926	0.0980	0.0984	0.2390	0.2476
250	0.95	0	0.8	0.05	0.7782	0.7022	0.8664	0.8826	0.6018	0.5914	0.7428	0.7348
250	0.95	0	0.8	0.1	0.9300	0.8938	0.9636	0.9712	0.8498	0.8310	0.9158	0.8974
250	0.95	0.4	0.4	0.01	0.2036	0.1632	0.2844	0.2498	0.0786	0.0814	0.1294	0.1422

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
250	0.95	0.4	0.4	0.05	0.6834	0.6442	0.7650	0.7482	0.5320	0.5282	0.6054	0.6050
250	0.95	0.4	0.4	0.1	0.8732	0.8544	0.9292	0.9262	0.7994	0.7702	0.8378	0.8144
250	0.95	-0.4	-0.4	0.01	1.0000	0.6838	0.2850	0.0016	0.5386	0.4678	1.0000	1.0000
250	0.95	-0.4	-0.4	0.05	1.0000	0.9622	0.6370	0.0478	0.9360	0.9278	1.0000	1.0000
250	0.95	-0.4	-0.4	0.1	1.0000	0.9956	0.8102	0.1784	0.9922	0.9916	1.0000	1.0000
50	0.9	0	0	0.1	0.6042	0.4174	0.0962	0.0362	0.3608	0.3640	0.6128	0.6546
50	0.9	0	0	0.05	0.3866	0.2084	0.3342	0.2080	0.1568	0.1462	0.3988	0.4600
50	0.9	0	0	0.01	0.1224	0.0310	0.5286	0.3964	0.0112	0.0084	0.1196	0.1612
50	0.9	-0.8	0	0.1	0.9986	0.9010	0.0616	0.0104	0.8358	0.8138	0.9990	0.9996
50	0.9	-0.8	0	0.05	0.9942	0.7860	0.2028	0.0692	0.6510	0.5632	0.9964	0.9974
50	0.9	-0.8	0	0.01	0.9688	0.4388	0.3388	0.1594	0.2622	0.1050	0.9760	0.9832
50	0.9	-0.4	0	0.1	0.9038	0.5912	0.1040	0.0212	0.5320	0.5160	0.9246	0.9378
50	0.9	-0.4	0	0.05	0.7986	0.3634	0.2984	0.1198	0.2868	0.2530	0.8298	0.8632
50	0.9	-0.4	0	0.01	0.4962	0.0864	0.4496	0.2420	0.0410	0.0218	0.5320	0.6142
50	0.9	0.4	0	0.1	0.3308	0.2822	0.0442	0.0286	0.2284	0.2404	0.2968	0.3426
50	0.9	0.4	0	0.05	0.1504	0.1132	0.2398	0.2042	0.0690	0.0774	0.1256	0.1568
50	0.9	0.4	0	0.01	0.0144	0.0084	0.4468	0.4116	0.0030	0.0024	0.0094	0.0172
50	0.9	0.8	0	0.1	0.0684	0.0652	0.0060	0.0062	0.0534	0.0804	0.0556	0.0896
50	0.9	0.8	0	0.05	0.0152	0.0136	0.0478	0.0438	0.0086	0.0136	0.0102	0.0182
50	0.9	0.8	0	0.01	0.0006	0.0002	0.1336	0.1296	0.0000	0.0000	0.0002	0.0004
50	0.9	0	-0.8	0.1	1.0000	0.9994	0.6796	0.3404	0.9972	0.9972	1.0000	1.0000
50	0.9	0	-0.8	0.05	1.0000	0.9952	0.8432	0.5842	0.9834	0.9744	1.0000	1.0000
50	0.9	0	-0.8	0.01	0.9998	0.9212	0.9088	0.7244	0.7802	0.5474	0.9996	0.9998
50	0.9	0	-0.4	0.1	0.9568	0.7122	0.1900	0.0482	0.6550	0.6416	0.9664	0.9750
50	0.9	0	-0.4	0.05	0.8878	0.5112	0.4152	0.1960	0.4210	0.3766	0.9084	0.9358
50	0.9	0	-0.4	0.01	0.6554	0.1508	0.5824	0.3472	0.0790	0.0422	0.6906	0.7658
50	0.9	0	0.4	0.1	0.4322	0.3518	0.0632	0.0384	0.2896	0.3036	0.4074	0.4520
50	0.9	0	0.4	0.05	0.2266	0.1566	0.3086	0.2626	0.1076	0.1106	0.1966	0.2406
50	0.9	0	0.4	0.01	0.0354	0.0170	0.5264	0.4834	0.0062	0.0046	0.0306	0.0448
50	0.9	0	0.8	0.1	0.3924	0.3410	0.0578	0.0490	0.2772	0.2970	0.3608	0.3996
50	0.9	0	0.8	0.05	0.1994	0.1542	0.2432	0.2504	0.0994	0.1018	0.1640	0.2000
50	0.9	0	0.8	0.01	0.0266	0.0146	0.4374	0.4538	0.0052	0.0036	0.0186	0.0316
50	0.9	0.4	0.4	0.1	0.2802	0.2596	0.0420	0.0388	0.1992	0.2262	0.2378	0.2810
50	0.9	0.4	0.4	0.05	0.1128	0.0956	0.2100	0.2148	0.0590	0.0662	0.0824	0.1094
50	0.9	0.4	0.4	0.01	0.0078	0.0052	0.4030	0.4214	0.0010	0.0006	0.0018	0.0060
50	0.9	-0.4	-0.4	0.1	0.9996	0.9254	0.1986	0.0436	0.8886	0.8762	1.0000	0.9998
50	0.9	-0.4	-0.4	0.05	0.9982	0.8096	0.4078	0.1542	0.7268	0.6592	0.9990	0.9994
50	0.9	-0.4	-0.4	0.01	0.9828	0.4680	0.5484	0.2738	0.3040	0.1534	0.9884	0.9944
100	0.9	0	0	0.1	0.9410	0.8124	0.3144	0.1244	0.7456	0.7454	0.9494	0.9478
100	0.9	0	0	0.05	0.8132	0.5580	0.7126	0.5160	0.4474	0.4398	0.8348	0.8534
100	0.9	0	0	0.01	0.4036	0.1126	0.8742	0.7490	0.0504	0.0384	0.4176	0.4656
100	0.9	-0.8	0	0.1	1.0000	0.9860	0.1152	0.0064	0.9784	0.9706	1.0000	1.0000

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
100	0.9	-0.8	0	0.05	1.0000	0.9284	0.3588	0.0642	0.8960	0.8450	1.0000	1.0000
100	0.9	-0.8	0	0.01	0.9998	0.6176	0.5636	0.1720	0.4618	0.2418	1.0000	1.0000
100	0.9	-0.4	0	0.1	0.9992	0.8914	0.2390	0.0226	0.8478	0.8416	0.9998	0.9998
100	0.9	-0.4	0	0.05	0.9912	0.6942	0.5696	0.2042	0.5968	0.5708	0.9958	0.9966
100	0.9	-0.4	0	0.01	0.8854	0.2228	0.7572	0.4270	0.1230	0.0782	0.9146	0.9376
100	0.9	0.4	0	0.1	0.7608	0.6996	0.2820	0.2062	0.6110	0.6114	0.7232	0.7304
100	0.9	0.4	0	0.05	0.4992	0.4162	0.6882	0.6422	0.3002	0.3110	0.4452	0.4746
100	0.9	0.4	0	0.01	0.1012	0.0614	0.8706	0.8450	0.0204	0.0186	0.0702	0.0928
100	0.9	0.8	0	0.1	0.3774	0.3714	0.0200	0.0136	0.3180	0.3460	0.3296	0.3596
100	0.9	0.8	0	0.05	0.1502	0.1394	0.1806	0.1554	0.0956	0.1184	0.1048	0.1336
100	0.9	0.8	0	0.01	0.0086	0.0072	0.4112	0.3846	0.0020	0.0020	0.0020	0.0042
100	0.9	0	-0.8	0.01	1.0000	0.9982	0.8760	0.4248	0.9860	0.9512	1.0000	1.0000
100	0.9	0	-0.8	0.05	1.0000	1.0000	0.9626	0.7356	1.0000	1.0000	1.0000	1.0000
100	0.9	0	-0.8	0.1	1.0000	1.0000	0.9830	0.8642	1.0000	1.0000	1.0000	1.0000
100	0.9	0	-0.4	0.01	0.9668	0.3578	0.3600	0.0576	0.2252	0.1584	0.9776	0.9832
100	0.9	0	-0.4	0.05	0.9982	0.8196	0.6772	0.2866	0.7396	0.7110	0.9986	0.9990
100	0.9	0	-0.4	0.1	0.9994	0.9492	0.8224	0.5198	0.9210	0.9198	0.9996	0.9996
100	0.9	0	0.4	0.01	0.1892	0.0876	0.3350	0.2688	0.0366	0.0308	0.1566	0.1884
100	0.9	0	0.4	0.05	0.6284	0.4996	0.7402	0.7036	0.3916	0.3876	0.5952	0.6208
100	0.9	0	0.4	0.1	0.8438	0.7596	0.8892	0.8740	0.6902	0.6888	0.8312	0.8380
100	0.9	0	0.8	0.01	0.1458	0.0860	0.2422	0.2636	0.0320	0.0302	0.1148	0.1364
100	0.9	0	0.8	0.05	0.5796	0.4826	0.6588	0.6964	0.3670	0.3628	0.5298	0.5560
100	0.9	0	0.8	0.1	0.8168	0.7570	0.8488	0.8688	0.6734	0.6732	0.7880	0.7866
100	0.9	0.4	0.4	0.01	0.0776	0.0550	0.1610	0.1590	0.0202	0.0186	0.0420	0.0578
100	0.9	0.4	0.4	0.05	0.4502	0.4060	0.5760	0.5816	0.2870	0.2974	0.3646	0.3892
100	0.9	0.4	0.4	0.1	0.7054	0.6738	0.7994	0.8094	0.5850	0.5850	0.6514	0.6506
100	0.9	-0.4	-0.4	0.01	1.0000	0.7288	0.3286	0.0300	0.5648	0.3952	1.0000	1.0000
100	0.9	-0.4	-0.4	0.05	1.0000	0.9726	0.6256	0.1648	0.9446	0.9246	1.0000	1.0000
100	0.9	-0.4	-0.4	0.1	1.0000	0.9976	0.7662	0.3364	0.9938	0.9938	1.0000	1.0000
250	0.9	0	0	0.01	0.9862	0.7512	0.9276	0.7152	0.5756	0.5506	0.9892	0.9900
250	0.9	0	0	0.05	0.9998	0.9908	0.9928	0.9620	0.9766	0.9736	0.9996	0.9996
250	0.9	0	0	0.1	1.0000	0.9996	0.9978	0.9938	0.9988	0.9980	1.0000	0.9998
250	0.9	-0.8	0	0.01	1.0000	0.9860	0.6368	0.0098	0.9458	0.8612	1.0000	1.0000
250	0.9	-0.8	0	0.05	1.0000	0.9998	0.9200	0.2250	0.9998	0.9996	1.0000	1.0000
250	0.9	-0.8	0	0.1	1.0000	1.0000	0.9722	0.5704	1.0000	1.0000	1.0000	1.0000
250	0.9	-0.4	0	0.01	1.0000	0.8594	0.8382	0.1394	0.7136	0.6504	1.0000	1.0000
250	0.9	-0.4	0	0.05	1.0000	0.9960	0.9772	0.6856	0.9912	0.9898	1.0000	1.0000
250	0.9	-0.4	0	0.1	1.0000	1.0000	0.9930	0.8972	0.9998	0.9996	1.0000	1.0000
250	0.9	0.4	0	0.01	0.8022	0.6434	0.9234	0.8736	0.4276	0.4160	0.7412	0.7526
250	0.9	0.4	0	0.05	0.9924	0.9756	0.9946	0.9918	0.9478	0.9336	0.9874	0.9826
250	0.9	0.4	0	0.1	0.9994	0.9978	0.9990	0.9976	0.9954	0.9862	0.9986	0.9958
250	0.9	0.8	0	0.01	0.3016	0.2920	0.3642	0.2416	0.1406	0.1490	0.1582	0.1792

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
250	0.9	0.8	0	0.05	0.8072	0.7990	0.8584	0.8114	0.6914	0.6548	0.7182	0.6760
250	0.9	0.8	0	0.1	0.9142	0.9100	0.9692	0.9598	0.8736	0.8168	0.8800	0.8280
250	0.9	0	-0.8	0.01	1.0000	1.0000	0.9974	0.6818	1.0000	1.0000	1.0000	1.0000
250	0.9	0	-0.8	0.05	1.0000	1.0000	1.0000	0.9502	1.0000	1.0000	1.0000	1.0000
250	0.9	0	-0.8	0.1	1.0000	1.0000	1.0000	0.9890	1.0000	1.0000	1.0000	1.0000
250	0.9	0	-0.4	0.01	1.0000	0.9308	0.8888	0.2016	0.8316	0.7876	1.0000	1.0000
250	0.9	0	-0.4	0.05	1.0000	0.9994	0.9848	0.7144	0.9988	0.9986	1.0000	1.0000
250	0.9	0	-0.4	0.1	1.0000	1.0000	0.9944	0.8988	1.0000	1.0000	1.0000	1.0000
250	0.9	0	0.4	0.01	0.9014	0.6982	0.9602	0.9332	0.4958	0.4720	0.8828	0.8888
250	0.9	0	0.4	0.05	0.9982	0.9868	0.9964	0.9962	0.9648	0.9538	0.9982	0.9962
250	0.9	0	0.4	0.1	0.9998	0.9990	0.9994	0.9992	0.9976	0.9956	0.9998	0.9998
250	0.9	0	0.8	0.01	0.8526	0.6838	0.9182	0.9448	0.4816	0.4540	0.8152	0.8206
250	0.9	0	0.8	0.05	0.9946	0.9832	0.9960	0.9972	0.9648	0.9472	0.9946	0.9890
250	0.9	0	0.8	0.1	1.0000	0.9988	0.9996	0.9994	0.9962	0.9916	0.9998	0.9984
250	0.9	0.4	0.4	0.01	0.7066	0.6116	0.8356	0.8110	0.4062	0.3848	0.5996	0.5994
250	0.9	0.4	0.4	0.05	0.9758	0.9628	0.9912	0.9892	0.9278	0.9008	0.9674	0.9452
250	0.9	0.4	0.4	0.1	0.9962	0.9944	0.9982	0.9986	0.9880	0.9732	0.9952	0.9842
250	0.9	-0.4	-0.4	0.01	1.0000	0.9946	0.8178	0.0318	0.9804	0.9586	1.0000	1.0000
250	0.9	-0.4	-0.4	0.05	1.0000	1.0000	0.9634	0.3192	1.0000	1.0000	1.0000	1.0000
250	0.9	-0.4	-0.4	0.1	1.0000	1.0000	0.9902	0.6340	1.0000	1.0000	1.0000	1.0000
50	0.8	0	0	0.01	0.4396	0.1272	0.3318	0.1266	0.0652	0.0446	0.4464	0.5402
50	0.8	0	0	0.05	0.8310	0.5718	0.7016	0.5076	0.4716	0.4464	0.8402	0.8754
50	0.8	0	0	0.1	0.9490	0.8142	0.8436	0.7190	0.7528	0.7424	0.9540	0.9584
50	0.8	-0.8	0	0.01	0.9994	0.8366	0.2476	0.0586	0.6666	0.3184	0.9996	0.9998
50	0.8	-0.8	0	0.05	1.0000	0.9836	0.5224	0.2338	0.9586	0.9142	1.0000	1.0000
50	0.8	-0.8	0	0.1	1.0000	0.9980	0.6820	0.4194	0.9946	0.9922	1.0000	1.0000
50	0.8	-0.4	0	0.01	0.9032	0.3204	0.3108	0.0808	0.1934	0.0948	0.9216	0.9498
50	0.8	-0.4	0	0.05	0.9914	0.7844	0.6242	0.3058	0.7036	0.6440	0.9942	0.9962
50	0.8	-0.4	0	0.1	0.9994	0.9390	0.7818	0.5120	0.9078	0.8916	0.9992	0.9988
50	0.8	0.4	0	0.01	0.0808	0.0356	0.1248	0.0754	0.0112	0.0092	0.0620	0.0950
50	0.8	0.4	0	0.05	0.4334	0.3356	0.5220	0.4470	0.2394	0.2448	0.3858	0.4504
50	0.8	0.4	0	0.1	0.7154	0.6250	0.7420	0.6958	0.5246	0.5438	0.6784	0.7096
50	0.8	0.8	0	0.01	0.0016	0.0006	0.0208	0.0172	0.0002	0.0000	0.0006	0.0028
50	0.8	0.8	0	0.05	0.0576	0.0502	0.1588	0.1550	0.0294	0.0390	0.0388	0.0578
50	0.8	0.8	0	0.1	0.1918	0.1806	0.3508	0.3466	0.1478	0.1908	0.1656	0.2210
50	0.8	0	-0.8	0.01	1.0000	0.9990	0.9362	0.7282	0.9824	0.8510	1.0000	1.0000
50	0.8	0	-0.8	0.05	1.0000	1.0000	0.9778	0.8986	0.9998	0.9998	1.0000	1.0000
50	0.8	0	-0.8	0.1	1.0000	1.0000	0.9872	0.9522	1.0000	1.0000	1.0000	1.0000
50	0.8	0	-0.4	0.01	0.9592	0.4814	0.4818	0.1786	0.3120	0.1714	0.9682	0.9822
50	0.8	0	-0.4	0.05	0.9982	0.8852	0.7490	0.4598	0.8332	0.7862	0.9990	0.9992
50	0.8	0	-0.4	0.1	0.9998	0.9730	0.8540	0.6470	0.9562	0.9488	1.0000	1.0000
50	0.8	0	0.4	0.01	0.1570	0.0722	0.2026	0.1280	0.0250	0.0194	0.1290	0.1878

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
50	0.8	0	0.4	0.05	0.5938	0.4426	0.6106	0.5332	0.3234	0.3248	0.5598	0.6148
50	0.8	0	0.4	0.1	0.8232	0.7194	0.8192	0.7640	0.6348	0.6330	0.8068	0.8248
50	0.8	0	0.8	0.01	0.1212	0.0626	0.1712	0.1486	0.0242	0.0170	0.0852	0.1298
50	0.8	0	0.8	0.05	0.5386	0.4424	0.5448	0.5440	0.3204	0.3102	0.4918	0.5448
50	0.8	0	0.8	0.1	0.7782	0.7050	0.7578	0.7542	0.6184	0.6208	0.7474	0.7748
50	0.8	0.4	0.4	0.01	0.0424	0.0252	0.1388	0.1252	0.0092	0.0080	0.0256	0.0384
50	0.8	0.4	0.4	0.05	0.3476	0.2992	0.4882	0.4936	0.1932	0.2106	0.2746	0.3282
50	0.8	0.4	0.4	0.1	0.6172	0.5772	0.7228	0.7324	0.4850	0.4918	0.5584	0.5882
50	0.8	-0.4	-0.4	0.01	1.0000	0.8808	0.5144	0.1698	0.7478	0.4564	1.0000	1.0000
50	0.8	-0.4	-0.4	0.05	1.0000	0.9930	0.7366	0.4156	0.9858	0.9686	1.0000	1.0000
50	0.8	-0.4	-0.4	0.1	1.0000	0.9996	0.8328	0.5890	0.9996	0.9982	1.0000	1.0000
100	0.8	0	0	0.01	0.9360	0.5064	0.7672	0.4730	0.3208	0.2576	0.9452	0.9574
100	0.8	0	0	0.05	0.9984	0.9482	0.9436	0.8302	0.9016	0.8916	0.9986	0.9982
100	0.8	0	0	0.1	0.9996	0.9926	0.9768	0.9338	0.9858	0.9842	0.9996	0.9994
100	0.8	-0.8	0	0.01	1.0000	0.9828	0.5116	0.0568	0.9448	0.7358	1.0000	1.0000
100	0.8	-0.8	0	0.05	1.0000	1.0000	0.7968	0.3030	0.9994	0.9986	1.0000	1.0000
100	0.8	-0.8	0	0.1	1.0000	1.0000	0.9044	0.5468	1.0000	1.0000	1.0000	1.0000
100	0.8	-0.4	0	0.01	0.9998	0.7600	0.6818	0.1470	0.5870	0.4338	0.9994	0.9996
100	0.8	-0.4	0	0.05	1.0000	0.9904	0.8970	0.5578	0.9766	0.9682	1.0000	1.0000
100	0.8	-0.4	0	0.1	1.0000	0.9982	0.9564	0.7752	0.9968	0.9968	1.0000	1.0000
100	0.8	0.4	0	0.01	0.5144	0.3148	0.6486	0.5154	0.1484	0.1286	0.4514	0.5092
100	0.8	0.4	0	0.05	0.9352	0.8582	0.9362	0.9058	0.7524	0.7380	0.9184	0.9138
100	0.8	0.4	0	0.1	0.9886	0.9678	0.9800	0.9718	0.9428	0.9288	0.9856	0.9766
100	0.8	0.8	0	0.01	0.0494	0.0434	0.1454	0.1116	0.0116	0.0134	0.0202	0.0292
100	0.8	0.8	0	0.05	0.4400	0.4214	0.5738	0.5416	0.2902	0.3148	0.3298	0.3688
100	0.8	0.8	0	0.1	0.7060	0.6922	0.8182	0.8018	0.6008	0.5998	0.6364	0.6340
100	0.8	0	-0.8	0.01	1.0000	1.0000	0.9958	0.9034	1.0000	0.9996	1.0000	1.0000
100	0.8	0	-0.8	0.05	1.0000	1.0000	0.9992	0.9828	1.0000	1.0000	1.0000	1.0000
100	0.8	0	-0.8	0.1	1.0000	1.0000	0.9996	0.9964	1.0000	1.0000	1.0000	1.0000
100	0.8	0	-0.4	0.01	1.0000	0.8844	0.7946	0.2868	0.7602	0.6264	1.0000	1.0000
100	0.8	0	-0.4	0.05	1.0000	0.9976	0.9370	0.6772	0.9932	0.9896	1.0000	1.0000
100	0.8	0	-0.4	0.1	1.0000	1.0000	0.9736	0.8448	0.9998	0.9996	1.0000	1.0000
100	0.8	0	0.4	0.01	0.7146	0.4256	0.7476	0.6396	0.2384	0.1972	0.6916	0.7346
100	0.8	0	0.4	0.05	0.9804	0.9158	0.9612	0.9366	0.8456	0.8288	0.9782	0.9728
100	0.8	0	0.4	0.1	0.9974	0.9838	0.9868	0.9822	0.9686	0.9606	0.9968	0.9934
100	0.8	0	0.8	0.01	0.6198	0.3942	0.6822	0.7082	0.2150	0.1748	0.5612	0.6044
100	0.8	0	0.8	0.05	0.9640	0.9036	0.9478	0.9586	0.8308	0.8056	0.9582	0.9512
100	0.8	0	0.8	0.1	0.9948	0.9828	0.9834	0.9884	0.9686	0.9532	0.9948	0.9888
100	0.8	0.4	0.4	0.01	0.3756	0.2734	0.5792	0.5834	0.1228	0.1092	0.2680	0.3088
100	0.8	0.4	0.4	0.05	0.8720	0.8214	0.9230	0.9336	0.7072	0.6842	0.8308	0.8214
100	0.8	0.4	0.4	0.1	0.9680	0.9550	0.9800	0.9842	0.9136	0.8926	0.9594	0.9368
100	0.8	-0.4	-0.4	0.01	1.0000	0.9938	0.7864	0.2026	0.9798	0.8978	1.0000	1.0000

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
100	0.8	-0.4	-0.4	0.05	1.0000	1.0000	0.9328	0.5488	1.0000	0.9998	1.0000	1.0000
100	0.8	-0.4	-0.4	0.1	1.0000	1.0000	0.9710	0.7560	1.0000	1.0000	1.0000	1.0000
250	0.8	0	0	0.01	1.0000	0.9978	0.9968	0.9452	0.9846	0.9754	1.0000	1.0000
250	0.8	0	0	0.05	1.0000	1.0000	1.0000	0.9968	1.0000	1.0000	1.0000	1.0000
250	0.8	0	0	0.1	1.0000	1.0000	1.0000	0.9994	1.0000	1.0000	1.0000	1.0000
250	0.8	-0.8	0	0.01	1.0000	1.0000	0.9828	0.2306	1.0000	0.9998	1.0000	1.0000
250	0.8	-0.8	0	0.05	1.0000	1.0000	0.9992	0.8004	1.0000	1.0000	1.0000	1.0000
250	0.8	-0.8	0	0.1	1.0000	1.0000	1.0000	0.9476	1.0000	1.0000	1.0000	1.0000
250	0.8	-0.4	0	0.01	1.0000	1.0000	0.9918	0.5478	0.9988	0.9956	1.0000	1.0000
250	0.8	-0.4	0	0.05	1.0000	1.0000	0.9998	0.9370	1.0000	1.0000	1.0000	1.0000
250	0.8	-0.4	0	0.1	1.0000	1.0000	1.0000	0.9866	1.0000	1.0000	1.0000	1.0000
250	0.8	0.4	0	0.01	0.9998	0.9790	0.9962	0.9926	0.9272	0.9052	0.9990	0.9982
250	0.8	0.4	0	0.05	1.0000	0.9998	1.0000	0.9996	0.9998	0.9994	1.0000	1.0000
250	0.8	0.4	0	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
250	0.8	0.8	0	0.01	0.7534	0.7128	0.8602	0.7920	0.4628	0.4504	0.5730	0.5632
250	0.8	0.8	0	0.05	0.9756	0.9710	0.9924	0.9888	0.9432	0.9012	0.9578	0.9220
250	0.8	0.8	0	0.1	0.9940	0.9934	0.9992	0.9990	0.9866	0.9622	0.9892	0.9678
250	0.8	0	-0.8	0.01	1.0000	1.0000	1.0000	0.9970	1.0000	1.0000	1.0000	1.0000
250	0.8	0	-0.8	0.05	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
250	0.8	0	-0.8	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
250	0.8	0	-0.4	0.01	1.0000	1.0000	0.9964	0.6848	0.9996	0.9992	1.0000	1.0000
250	0.8	0	-0.4	0.05	1.0000	1.0000	0.9998	0.9600	1.0000	1.0000	1.0000	1.0000
250	0.8	0	-0.4	0.1	1.0000	1.0000	1.0000	0.9942	1.0000	1.0000	1.0000	1.0000
250	0.8	0	0.4	0.01	1.0000	0.9924	0.9992	0.9970	0.9630	0.9486	1.0000	0.9998
250	0.8	0	0.4	0.05	1.0000	1.0000	1.0000	1.0000	0.9998	0.9996	1.0000	1.0000
250	0.8	0	0.4	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
250	0.8	0	0.8	0.01	0.9998	0.9884	0.9980	0.9998	0.9558	0.9340	1.0000	0.9996
250	0.8	0	0.8	0.05	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	1.0000	1.0000
250	0.8	0	0.8	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
250	0.8	0.4	0.4	0.01	0.9934	0.9686	0.9946	0.9940	0.8988	0.8616	0.9902	0.9794
250	0.8	0.4	0.4	0.05	1.0000	0.9998	0.9998	1.0000	0.9996	0.9970	0.9998	0.9994
250	0.8	0.4	0.4	0.1	1.0000	1.0000	1.0000	1.0000	1.0000	0.9996	1.0000	0.9998
250	0.8	-0.4	-0.4	0.01	1.0000	1.0000	0.9964	0.4192	1.0000	1.0000	1.0000	1.0000
250	0.8	-0.4	-0.4	0.05	1.0000	1.0000	0.9998	0.8688	1.0000	1.0000	1.0000	1.0000
250	0.8	-0.4	-0.4	0.1	1.0000	1.0000	0.9998	0.9752	1.0000	1.0000	1.0000	1.0000

1.2 With deterministic components

Table 1.3: Simulation Results - intercept and linear trend - part I

n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	1	0	0	0.01	0.0000	0.0012	0.0076	0.0080	0.0002	0.0120	0.0100	0.0310
50	1	0	0	0.05	0.0040	0.0130	0.0394	0.0422	0.0090	0.0644	0.0482	0.1066
50	1	0	0	0.1	0.0194	0.0322	0.0842	0.0838	0.0348	0.1326	0.0992	0.1752
50	1	-0.8	0	0.01	0.0002	0.0002	0.1798	0.1788	0.0018	0.0190	0.0336	0.0146
50	1	-0.8	0	0.05	0.0022	0.0034	0.3172	0.3186	0.0234	0.0828	0.0914	0.0862
50	1	-0.8	0	0.1	0.0184	0.0194	0.4096	0.4124	0.0608	0.1494	0.1454	0.1550
50	1	-0.4	0	0.01	0.0000	0.0000	0.0538	0.0492	0.0010	0.0104	0.0354	0.0270
50	1	-0.4	0	0.05	0.0036	0.0058	0.1372	0.1300	0.0186	0.0694	0.0934	0.0808
50	1	-0.4	0	0.1	0.0202	0.0248	0.2130	0.2056	0.0534	0.1330	0.1544	0.1452
50	1	0.4	0	0.01	0.0008	0.0066	0.0002	0.0050	0.0000	0.0112	0.0018	0.0100
50	1	0.4	0	0.05	0.0068	0.0324	0.0040	0.0206	0.0084	0.0552	0.0164	0.0490
50	1	0.4	0	0.1	0.0190	0.0634	0.0156	0.0430	0.0274	0.1110	0.0366	0.1016
50	1	0.8	0	0.01	0.0024	0.0122	0.0010	0.0176	0.0008	0.0224	0.0038	0.0306
50	1	0.8	0	0.05	0.0194	0.0620	0.0158	0.0660	0.0062	0.0948	0.0186	0.1154
50	1	0.8	0	0.1	0.0492	0.1120	0.0482	0.1134	0.0180	0.1688	0.0442	0.1906
50	1	0	-0.8	0.01	0.0004	0.0008	0.7646	0.7528	0.0170	0.0648	0.5726	0.3440
50	1	0	-0.8	0.05	0.0238	0.0250	0.8782	0.8708	0.1456	0.2300	0.6874	0.4170
50	1	0	-0.8	0.1	0.0884	0.0906	0.9188	0.9148	0.2798	0.3426	0.7416	0.4680
50	1	0	-0.4	0.01	0.0000	0.0002	0.1120	0.1024	0.0018	0.0228	0.0932	0.0818
50	1	0	-0.4	0.05	0.0100	0.0108	0.2374	0.2268	0.0396	0.1092	0.1968	0.1512
50	1	0	-0.4	0.1	0.0340	0.0374	0.3400	0.3224	0.1000	0.1960	0.2740	0.2182
50	1	0	0.4	0.01	0.0006	0.0046	0.0008	0.0034	0.0004	0.0094	0.0030	0.0102
50	1	0	0.4	0.05	0.0058	0.0230	0.0080	0.0186	0.0062	0.0486	0.0226	0.0530
50	1	0	0.4	0.1	0.0220	0.0484	0.0256	0.0460	0.0304	0.1006	0.0490	0.1062
50	1	0	0.8	0.01	0.0000	0.0064	0.0022	0.0062	0.0006	0.0054	0.0110	0.0098
50	1	0	0.8	0.05	0.0024	0.0306	0.0254	0.0382	0.0040	0.0300	0.0450	0.0468
50	1	0	0.8	0.1	0.0114	0.0564	0.0604	0.0760	0.0166	0.0756	0.0864	0.0964
50	1	0.4	0.4	0.01	0.0010	0.0098	0.0032	0.0102	0.0014	0.0204	0.0100	0.0246
50	1	0.4	0.4	0.05	0.0108	0.0426	0.0248	0.0430	0.0120	0.0744	0.0480	0.0824
50	1	0.4	0.4	0.1	0.0270	0.0814	0.0662	0.0810	0.0366	0.1476	0.0972	0.1546
50	1	-0.4	-0.4	0.01	0.0002	0.0002	0.2978	0.2940	0.0050	0.0280	0.1346	0.0454
50	1	-0.4	-0.4	0.05	0.0078	0.0096	0.4592	0.4554	0.0542	0.1172	0.2348	0.1176
50	1	-0.4	-0.4	0.1	0.0440	0.0430	0.5554	0.5476	0.1166	0.2044	0.3132	0.1884
100	1	0	0	0.01	0.0008	0.0018	0.0074	0.0074	0.0012	0.0102	0.0084	0.0188
100	1	0	0	0.05	0.0148	0.0204	0.0366	0.0384	0.0222	0.0624	0.0440	0.0748
100	1	0	0	0.1	0.0442	0.0512	0.0792	0.0840	0.0590	0.1266	0.0880	0.1356
100	1	-0.8	0	0.01	0.0004	0.0004	0.0924	0.0922	0.0040	0.0154	0.0180	0.0182
100	1	-0.8	0	0.05	0.0092	0.0096	0.1976	0.1996	0.0358	0.0710	0.0660	0.0706

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	1	-0.8	0	0.1	0.0374	0.0374	0.2714	0.2722	0.0796	0.1348	0.1186	0.1322
100	1	-0.4	0	0.01	0.0004	0.0016	0.0278	0.0260	0.0036	0.0140	0.0124	0.0144
100	1	-0.4	0	0.05	0.0148	0.0144	0.0804	0.0798	0.0298	0.0682	0.0588	0.0648
100	1	-0.4	0	0.1	0.0400	0.0414	0.1390	0.1392	0.0698	0.1262	0.1090	0.1236
100	1	0.4	0	0.01	0.0008	0.0094	0.0046	0.0096	0.0018	0.0142	0.0084	0.0136
100	1	0.4	0	0.05	0.0172	0.0412	0.0278	0.0408	0.0248	0.0682	0.0364	0.0692
100	1	0.4	0	0.1	0.0460	0.0792	0.0666	0.0796	0.0610	0.1338	0.0802	0.1282
100	1	0.8	0	0.01	0.0046	0.0106	0.0044	0.0130	0.0002	0.0142	0.0038	0.0202
100	1	0.8	0	0.05	0.0298	0.0550	0.0294	0.0574	0.0096	0.0696	0.0222	0.0784
100	1	0.8	0	0.1	0.0676	0.1132	0.0724	0.1144	0.0282	0.1362	0.0520	0.1404
100	1	0	-0.8	0.01	0.0046	0.0044	0.6562	0.6532	0.0460	0.0732	0.3728	0.1274
100	1	0	-0.8	0.05	0.0552	0.0540	0.7730	0.7696	0.1814	0.2086	0.4812	0.2042
100	1	0	-0.8	0.1	0.1492	0.1536	0.8258	0.8248	0.3090	0.3226	0.5532	0.2678
100	1	0	-0.4	0.01	0.0014	0.0014	0.0774	0.0728	0.0082	0.0218	0.0412	0.0246
100	1	0	-0.4	0.05	0.0304	0.0292	0.1728	0.1708	0.0528	0.0958	0.1184	0.0890
100	1	0	-0.4	0.1	0.0766	0.0784	0.2474	0.2438	0.1164	0.1686	0.1878	0.1594
100	1	0	0.4	0.01	0.0008	0.0050	0.0042	0.0060	0.0030	0.0114	0.0080	0.0132
100	1	0	0.4	0.05	0.0096	0.0326	0.0296	0.0362	0.0242	0.0648	0.0456	0.0618
100	1	0	0.4	0.1	0.0380	0.0642	0.0734	0.0790	0.0630	0.1312	0.0908	0.1246
100	1	0	0.8	0.01	0.0000	0.0046	0.0094	0.0070	0.0002	0.0070	0.0124	0.0080
100	1	0	0.8	0.05	0.0034	0.0278	0.0470	0.0416	0.0082	0.0432	0.0492	0.0446
100	1	0	0.8	0.1	0.0128	0.0516	0.0974	0.0902	0.0262	0.0986	0.0960	0.0988
100	1	0.4	0.4	0.01	0.0012	0.0098	0.0064	0.0096	0.0010	0.0120	0.0090	0.0126
100	1	0.4	0.4	0.05	0.0124	0.0466	0.0412	0.0486	0.0136	0.0564	0.0472	0.0586
100	1	0.4	0.4	0.1	0.0366	0.0834	0.0870	0.0938	0.0452	0.1222	0.0938	0.1134
100	1	-0.4	-0.4	0.01	0.0002	0.0002	0.1516	0.1520	0.0096	0.0232	0.0588	0.0262
100	1	-0.4	-0.4	0.05	0.0184	0.0192	0.2706	0.2692	0.0516	0.0960	0.1396	0.0900
100	1	-0.4	-0.4	0.1	0.0600	0.0620	0.3600	0.3580	0.1172	0.1750	0.2070	0.1578
250	1	0	0	0.01	0.0030	0.0028	0.0068	0.0064	0.0030	0.0092	0.0054	0.0110
250	1	0	0	0.05	0.0296	0.0318	0.0390	0.0400	0.0336	0.0528	0.0412	0.0550
250	1	0	0	0.1	0.0684	0.0732	0.0814	0.0852	0.0768	0.1110	0.0830	0.1074
250	1	-0.8	0	0.01	0.0010	0.0008	0.0366	0.0370	0.0074	0.0130	0.0148	0.0148
250	1	-0.8	0	0.05	0.0282	0.0270	0.1048	0.1056	0.0478	0.0688	0.0596	0.0664
250	1	-0.8	0	0.1	0.0678	0.0692	0.1732	0.1732	0.0962	0.1242	0.1062	0.1206
250	1	-0.4	0	0.01	0.0034	0.0032	0.0134	0.0146	0.0084	0.0158	0.0132	0.0166
250	1	-0.4	0	0.05	0.0304	0.0302	0.0600	0.0602	0.0406	0.0622	0.0514	0.0604
250	1	-0.4	0	0.1	0.0704	0.0718	0.1112	0.1118	0.0892	0.1172	0.1010	0.1124
250	1	0.4	0	0.01	0.0022	0.0088	0.0048	0.0084	0.0056	0.0142	0.0104	0.0154
250	1	0.4	0	0.05	0.0260	0.0400	0.0412	0.0464	0.0370	0.0602	0.0462	0.0592
250	1	0.4	0	0.1	0.0718	0.0872	0.0860	0.0926	0.0772	0.1180	0.0876	0.1146
250	1	0.8	0	0.01	0.0088	0.0114	0.0062	0.0140	0.0022	0.0138	0.0044	0.0146
250	1	0.8	0	0.05	0.0406	0.0530	0.0382	0.0566	0.0250	0.0574	0.0292	0.0558

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
250	1	0.8	0	0.1	0.0858	0.1038	0.0864	0.1046	0.0632	0.1116	0.0720	0.1096
250	1	0	-0.8	0.01	0.0162	0.0154	0.3758	0.3764	0.0516	0.0566	0.1428	0.0414
250	1	0	-0.8	0.05	0.1056	0.1054	0.5058	0.5056	0.1586	0.1484	0.2614	0.1202
250	1	0	-0.8	0.1	0.2046	0.2076	0.5934	0.5936	0.2566	0.2372	0.3490	0.1972
250	1	0	-0.4	0.01	0.0048	0.0050	0.0350	0.0346	0.0080	0.0156	0.0198	0.0128
250	1	0	-0.4	0.05	0.0422	0.0424	0.1008	0.1006	0.0550	0.0736	0.0764	0.0654
250	1	0	-0.4	0.1	0.0944	0.0944	0.1666	0.1640	0.1124	0.1368	0.1362	0.1298
250	1	0	0.4	0.01	0.0026	0.0052	0.0090	0.0064	0.0048	0.0116	0.0118	0.0120
250	1	0	0.4	0.05	0.0238	0.0324	0.0434	0.0442	0.0376	0.0636	0.0544	0.0602
250	1	0	0.4	0.1	0.0588	0.0702	0.0904	0.0888	0.0828	0.1192	0.1000	0.1138
250	1	0	0.8	0.01	0.0002	0.0066	0.0104	0.0086	0.0014	0.0068	0.0138	0.0068
250	1	0	0.8	0.05	0.0100	0.0330	0.0580	0.0482	0.0202	0.0488	0.0580	0.0462
250	1	0	0.8	0.1	0.0316	0.0644	0.1134	0.1006	0.0596	0.1040	0.1082	0.0952
250	1	0.4	0.4	0.01	0.0032	0.0092	0.0070	0.0088	0.0024	0.0106	0.0060	0.0090
250	1	0.4	0.4	0.05	0.0244	0.0472	0.0384	0.0482	0.0292	0.0588	0.0406	0.0546
250	1	0.4	0.4	0.1	0.0646	0.0890	0.0846	0.0952	0.0704	0.1126	0.0888	0.1064
250	1	-0.4	-0.4	0.01	0.0032	0.0032	0.0628	0.0632	0.0130	0.0174	0.0260	0.0148
250	1	-0.4	-0.4	0.05	0.0406	0.0410	0.1440	0.1450	0.0580	0.0766	0.0860	0.0706
250	1	-0.4	-0.4	0.1	0.0954	0.0960	0.2182	0.2186	0.1156	0.1396	0.1488	0.1300
50	0.99	0	0	0.01	0.0000	0.0026	0.0084	0.0092	0.0000	0.0126	0.0094	0.0318
50	0.99	0	0	0.05	0.0060	0.0146	0.0432	0.0428	0.0088	0.0634	0.0502	0.1062
50	0.99	0	0	0.1	0.0206	0.0356	0.0822	0.0852	0.0360	0.1274	0.0940	0.1804
50	0.99	-0.8	0	0.01	0.0002	0.0000	0.1898	0.1886	0.0028	0.0184	0.0326	0.0170
50	0.99	-0.8	0	0.05	0.0030	0.0036	0.3322	0.3316	0.0214	0.0812	0.0964	0.0816
50	0.99	-0.8	0	0.1	0.0198	0.0212	0.4224	0.4244	0.0648	0.1548	0.1578	0.1548
50	0.99	-0.4	0	0.01	0.0000	0.0004	0.0566	0.0524	0.0020	0.0126	0.0398	0.0324
50	0.99	-0.4	0	0.05	0.0036	0.0052	0.1418	0.1356	0.0194	0.0712	0.1024	0.0880
50	0.99	-0.4	0	0.1	0.0186	0.0230	0.2226	0.2132	0.0590	0.1408	0.1564	0.1486
50	0.99	0.4	0	0.01	0.0010	0.0062	0.0004	0.0036	0.0008	0.0116	0.0018	0.0094
50	0.99	0.4	0	0.05	0.0076	0.0284	0.0026	0.0150	0.0082	0.0570	0.0192	0.0534
50	0.99	0.4	0	0.1	0.0236	0.0574	0.0100	0.0354	0.0294	0.1108	0.0434	0.1046
50	0.99	0.8	0	0.01	0.0024	0.0180	0.0018	0.0228	0.0000	0.0212	0.0026	0.0322
50	0.99	0.8	0	0.05	0.0206	0.0680	0.0186	0.0706	0.0058	0.0922	0.0164	0.1098
50	0.99	0.8	0	0.1	0.0516	0.1170	0.0494	0.1188	0.0156	0.1682	0.0428	0.1836
50	0.99	0	-0.8	0.01	0.0012	0.0010	0.7606	0.7508	0.0196	0.0612	0.5710	0.3442
50	0.99	0	-0.8	0.05	0.0242	0.0262	0.8818	0.8746	0.1310	0.2224	0.6854	0.4158
50	0.99	0	-0.8	0.1	0.0968	0.0958	0.9178	0.9156	0.2760	0.3432	0.7468	0.4696
50	0.99	0	-0.4	0.01	0.0002	0.0002	0.1216	0.1140	0.0026	0.0238	0.0916	0.0778
50	0.99	0	-0.4	0.05	0.0102	0.0106	0.2516	0.2382	0.0392	0.1064	0.1952	0.1456
50	0.99	0	-0.4	0.1	0.0400	0.0416	0.3518	0.3412	0.0984	0.1910	0.2726	0.2136
50	0.99	0	0.4	0.01	0.0002	0.0042	0.0004	0.0032	0.0000	0.0080	0.0030	0.0106
50	0.99	0	0.4	0.05	0.0074	0.0220	0.0092	0.0198	0.0054	0.0474	0.0170	0.0500

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	0.99	0	0.4	0.1	0.0214	0.0488	0.0274	0.0454	0.0254	0.0996	0.0456	0.1036
50	0.99	0	0.8	0.01	0.0000	0.0092	0.0050	0.0092	0.0004	0.0046	0.0092	0.0096
50	0.99	0	0.8	0.05	0.0030	0.0344	0.0312	0.0424	0.0040	0.0318	0.0480	0.0472
50	0.99	0	0.8	0.1	0.0120	0.0566	0.0720	0.0836	0.0146	0.0776	0.0892	0.1022
50	0.99	0.4	0.4	0.01	0.0008	0.0082	0.0020	0.0064	0.0008	0.0178	0.0108	0.0218
50	0.99	0.4	0.4	0.05	0.0078	0.0382	0.0272	0.0386	0.0120	0.0802	0.0528	0.0872
50	0.99	0.4	0.4	0.1	0.0260	0.0770	0.0696	0.0804	0.0336	0.1484	0.0962	0.1534
50	0.99	-0.4	-0.4	0.01	0.0002	0.0002	0.3008	0.2946	0.0062	0.0310	0.1316	0.0464
50	0.99	-0.4	-0.4	0.05	0.0078	0.0096	0.4582	0.4474	0.0536	0.1192	0.2360	0.1188
50	0.99	-0.4	-0.4	0.1	0.0426	0.0420	0.5464	0.5400	0.1218	0.2026	0.3106	0.1884
100	0.99	0	0	0.01	0.0006	0.0014	0.0068	0.0074	0.0016	0.0110	0.0080	0.0194
100	0.99	0	0	0.05	0.0108	0.0186	0.0318	0.0334	0.0198	0.0582	0.0434	0.0732
100	0.99	0	0	0.1	0.0388	0.0462	0.0768	0.0744	0.0584	0.1248	0.0882	0.1328
100	0.99	-0.8	0	0.01	0.0002	0.0002	0.0986	0.0988	0.0042	0.0182	0.0186	0.0228
100	0.99	-0.8	0	0.05	0.0110	0.0114	0.1996	0.1992	0.0344	0.0694	0.0670	0.0744
100	0.99	-0.8	0	0.1	0.0448	0.0436	0.2882	0.2850	0.0756	0.1304	0.1130	0.1260
100	0.99	-0.4	0	0.01	0.0002	0.0002	0.0260	0.0238	0.0038	0.0182	0.0216	0.0168
100	0.99	-0.4	0	0.05	0.0106	0.0112	0.0880	0.0866	0.0344	0.0756	0.0732	0.0774
100	0.99	-0.4	0	0.1	0.0426	0.0480	0.1512	0.1480	0.0820	0.1448	0.1270	0.1408
100	0.99	0.4	0	0.01	0.0014	0.0092	0.0026	0.0066	0.0022	0.0150	0.0078	0.0148
100	0.99	0.4	0	0.05	0.0186	0.0352	0.0288	0.0380	0.0242	0.0702	0.0426	0.0682
100	0.99	0.4	0	0.1	0.0466	0.0740	0.0600	0.0744	0.0674	0.1462	0.0866	0.1370
100	0.99	0.8	0	0.01	0.0046	0.0132	0.0044	0.0166	0.0006	0.0182	0.0058	0.0236
100	0.99	0.8	0	0.05	0.0292	0.0524	0.0274	0.0544	0.0130	0.0778	0.0242	0.0838
100	0.99	0.8	0	0.1	0.0636	0.0942	0.0658	0.0964	0.0368	0.1428	0.0606	0.1470
100	0.99	0	-0.8	0.01	0.0058	0.0064	0.6742	0.6692	0.0468	0.0748	0.3834	0.1340
100	0.99	0	-0.8	0.05	0.0626	0.0636	0.7846	0.7862	0.1916	0.2126	0.4958	0.2062
100	0.99	0	-0.8	0.1	0.1598	0.1584	0.8374	0.8320	0.3102	0.3212	0.5716	0.2792
100	0.99	0	-0.4	0.01	0.0018	0.0014	0.0702	0.0672	0.0064	0.0206	0.0452	0.0242
100	0.99	0	-0.4	0.05	0.0270	0.0288	0.1642	0.1594	0.0546	0.0970	0.1260	0.0888
100	0.99	0	-0.4	0.1	0.0700	0.0736	0.2522	0.2438	0.1214	0.1812	0.1934	0.1626
100	0.99	0	0.4	0.01	0.0010	0.0038	0.0044	0.0044	0.0006	0.0158	0.0108	0.0156
100	0.99	0	0.4	0.05	0.0132	0.0236	0.0256	0.0294	0.0286	0.0688	0.0536	0.0660
100	0.99	0	0.4	0.1	0.0380	0.0548	0.0720	0.0702	0.0686	0.1408	0.1038	0.1352
100	0.99	0	0.8	0.01	0.0002	0.0066	0.0096	0.0072	0.0002	0.0050	0.0138	0.0064
100	0.99	0	0.8	0.05	0.0044	0.0232	0.0464	0.0392	0.0056	0.0428	0.0520	0.0464
100	0.99	0	0.8	0.1	0.0136	0.0452	0.0954	0.0848	0.0244	0.1000	0.1022	0.0992
100	0.99	0.4	0.4	0.01	0.0014	0.0100	0.0066	0.0098	0.0004	0.0090	0.0094	0.0122
100	0.99	0.4	0.4	0.05	0.0128	0.0430	0.0406	0.0458	0.0128	0.0590	0.0434	0.0568
100	0.99	0.4	0.4	0.1	0.0388	0.0754	0.0892	0.0858	0.0430	0.1184	0.0836	0.1124
100	0.99	-0.4	-0.4	0.01	0.0012	0.0008	0.1652	0.1624	0.0094	0.0262	0.0660	0.0308
100	0.99	-0.4	-0.4	0.05	0.0196	0.0194	0.2876	0.2896	0.0626	0.0992	0.1510	0.0932

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	0.99	-0.4	-0.4	0.1	0.0652	0.0648	0.3784	0.3788	0.1294	0.1800	0.2204	0.1600
250	0.99	0	0	0.01	0.0048	0.0046	0.0078	0.0088	0.0056	0.0124	0.0104	0.0150
250	0.99	0	0	0.05	0.0410	0.0390	0.0526	0.0490	0.0478	0.0694	0.0550	0.0684
250	0.99	0	0	0.1	0.0950	0.0922	0.1084	0.1020	0.1016	0.1316	0.1112	0.1274
250	0.99	-0.8	0	0.01	0.0026	0.0024	0.0470	0.0466	0.0102	0.0168	0.0170	0.0174
250	0.99	-0.8	0	0.05	0.0336	0.0328	0.1308	0.1316	0.0584	0.0776	0.0676	0.0728
250	0.99	-0.8	0	0.1	0.0818	0.0804	0.2140	0.2120	0.1142	0.1368	0.1244	0.1288
250	0.99	-0.4	0	0.01	0.0058	0.0062	0.0192	0.0184	0.0074	0.0158	0.0166	0.0178
250	0.99	-0.4	0	0.05	0.0370	0.0376	0.0706	0.0690	0.0524	0.0712	0.0670	0.0700
250	0.99	-0.4	0	0.1	0.0862	0.0860	0.1400	0.1372	0.1078	0.1362	0.1278	0.1336
250	0.99	0.4	0	0.01	0.0036	0.0050	0.0072	0.0058	0.0062	0.0148	0.0112	0.0146
250	0.99	0.4	0	0.05	0.0366	0.0358	0.0512	0.0404	0.0498	0.0758	0.0610	0.0726
250	0.99	0.4	0	0.1	0.0822	0.0758	0.0980	0.0876	0.1036	0.1390	0.1212	0.1376
250	0.99	0.8	0	0.01	0.0078	0.0066	0.0084	0.0074	0.0028	0.0152	0.0050	0.0136
250	0.99	0.8	0	0.05	0.0404	0.0402	0.0392	0.0434	0.0306	0.0688	0.0376	0.0664
250	0.99	0.8	0	0.1	0.0818	0.0814	0.0844	0.0830	0.0760	0.1330	0.0858	0.1316
250	0.99	0	-0.8	0.01	0.0180	0.0186	0.4450	0.4434	0.0544	0.0560	0.1696	0.0456
250	0.99	0	-0.8	0.05	0.1200	0.1194	0.5846	0.5846	0.1886	0.1746	0.3124	0.1320
250	0.99	0	-0.8	0.1	0.2334	0.2328	0.6634	0.6616	0.2968	0.2734	0.4120	0.2258
250	0.99	0	-0.4	0.01	0.0088	0.0094	0.0402	0.0390	0.0176	0.0262	0.0342	0.0226
250	0.99	0	-0.4	0.05	0.0536	0.0524	0.1270	0.1250	0.0764	0.0936	0.1042	0.0866
250	0.99	0	-0.4	0.1	0.1174	0.1166	0.2038	0.2006	0.1486	0.1706	0.1832	0.1612
250	0.99	0	0.4	0.01	0.0036	0.0052	0.0106	0.0070	0.0078	0.0146	0.0154	0.0142
250	0.99	0	0.4	0.05	0.0248	0.0288	0.0532	0.0430	0.0444	0.0680	0.0632	0.0638
250	0.99	0	0.4	0.1	0.0732	0.0654	0.1106	0.0912	0.0996	0.1310	0.1210	0.1258
250	0.99	0	0.8	0.01	0.0008	0.0054	0.0138	0.0064	0.0022	0.0084	0.0174	0.0098
250	0.99	0	0.8	0.05	0.0120	0.0214	0.0704	0.0390	0.0246	0.0648	0.0794	0.0558
250	0.99	0	0.8	0.1	0.0390	0.0566	0.1424	0.0982	0.0752	0.1332	0.1472	0.1234
250	0.99	0.4	0.4	0.01	0.0028	0.0038	0.0066	0.0056	0.0024	0.0114	0.0076	0.0132
250	0.99	0.4	0.4	0.05	0.0232	0.0314	0.0410	0.0342	0.0350	0.0630	0.0538	0.0558
250	0.99	0.4	0.4	0.1	0.0640	0.0694	0.0888	0.0786	0.0864	0.1250	0.1052	0.1178
250	0.99	-0.4	-0.4	0.01	0.0056	0.0054	0.0712	0.0680	0.0146	0.0218	0.0334	0.0204
250	0.99	-0.4	-0.4	0.05	0.0416	0.0418	0.1752	0.1730	0.0758	0.0872	0.1058	0.0798
250	0.99	-0.4	-0.4	0.1	0.1068	0.1064	0.2662	0.2658	0.1454	0.1666	0.1804	0.1534
50	0.95	0	0	0.01	0.0000	0.0026	0.0064	0.0068	0.0004	0.0118	0.0100	0.0346
50	0.95	0	0	0.05	0.0056	0.0110	0.0468	0.0414	0.0092	0.0658	0.0576	0.1158
50	0.95	0	0	0.1	0.0230	0.0276	0.0968	0.0900	0.0360	0.1368	0.1164	0.1986
50	0.95	-0.8	0	0.01	0.0000	0.0000	0.2166	0.2186	0.0016	0.0252	0.0418	0.0198
50	0.95	-0.8	0	0.05	0.0028	0.0046	0.3762	0.3756	0.0344	0.0984	0.1188	0.1028
50	0.95	-0.8	0	0.1	0.0208	0.0244	0.4796	0.4778	0.0798	0.1688	0.1858	0.1792
50	0.95	-0.4	0	0.01	0.0000	0.0000	0.0702	0.0650	0.0014	0.0172	0.0516	0.0402
50	0.95	-0.4	0	0.05	0.0058	0.0082	0.1716	0.1628	0.0266	0.0866	0.1228	0.1028

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	0.95	-0.4	0	0.1	0.0230	0.0268	0.2608	0.2514	0.0694	0.1626	0.1866	0.1732
50	0.95	0.4	0	0.01	0.0000	0.0038	0.0004	0.0024	0.0000	0.0076	0.0020	0.0076
50	0.95	0.4	0	0.05	0.0058	0.0238	0.0046	0.0138	0.0076	0.0492	0.0180	0.0446
50	0.95	0.4	0	0.1	0.0198	0.0476	0.0154	0.0326	0.0290	0.1086	0.0436	0.0992
50	0.95	0.8	0	0.01	0.0026	0.0166	0.0018	0.0178	0.0008	0.0306	0.0048	0.0422
50	0.95	0.8	0	0.05	0.0210	0.0604	0.0206	0.0602	0.0108	0.1100	0.0264	0.1268
50	0.95	0.8	0	0.1	0.0504	0.1070	0.0538	0.1040	0.0256	0.1940	0.0546	0.2154
50	0.95	0	-0.8	0.01	0.0010	0.0014	0.8268	0.8160	0.0218	0.0662	0.6136	0.3698
50	0.95	0	-0.8	0.05	0.0306	0.0318	0.9228	0.9168	0.1474	0.2222	0.7134	0.4412
50	0.95	0	-0.8	0.1	0.1030	0.1030	0.9532	0.9490	0.2794	0.3444	0.7618	0.4918
50	0.95	0	-0.4	0.01	0.0002	0.0006	0.1506	0.1346	0.0044	0.0284	0.1160	0.0964
50	0.95	0	-0.4	0.05	0.0086	0.0110	0.3050	0.2904	0.0444	0.1230	0.2292	0.1734
50	0.95	0	-0.4	0.1	0.0430	0.0440	0.4146	0.3980	0.1162	0.2216	0.3158	0.2452
50	0.95	0	0.4	0.01	0.0006	0.0036	0.0006	0.0032	0.0004	0.0048	0.0042	0.0084
50	0.95	0	0.4	0.05	0.0042	0.0178	0.0078	0.0158	0.0078	0.0420	0.0234	0.0484
50	0.95	0	0.4	0.1	0.0202	0.0414	0.0264	0.0354	0.0322	0.0946	0.0590	0.1010
50	0.95	0	0.8	0.01	0.0000	0.0050	0.0034	0.0046	0.0002	0.0052	0.0112	0.0096
50	0.95	0	0.8	0.05	0.0034	0.0192	0.0302	0.0282	0.0046	0.0276	0.0484	0.0428
50	0.95	0	0.8	0.1	0.0090	0.0364	0.0736	0.0672	0.0180	0.0702	0.1078	0.1018
50	0.95	0.4	0.4	0.01	0.0014	0.0084	0.0032	0.0086	0.0014	0.0194	0.0138	0.0256
50	0.95	0.4	0.4	0.05	0.0108	0.0332	0.0262	0.0334	0.0132	0.0846	0.0636	0.0920
50	0.95	0.4	0.4	0.1	0.0304	0.0662	0.0732	0.0688	0.0424	0.1638	0.1166	0.1700
50	0.95	-0.4	-0.4	0.01	0.0002	0.0002	0.3474	0.3424	0.0058	0.0336	0.1550	0.0590
50	0.95	-0.4	-0.4	0.05	0.0098	0.0108	0.5122	0.5088	0.0580	0.1314	0.2648	0.1306
50	0.95	-0.4	-0.4	0.1	0.0462	0.0490	0.6102	0.6062	0.1350	0.2238	0.3454	0.2094
100	0.95	0	0	0.01	0.0004	0.0008	0.0144	0.0118	0.0020	0.0128	0.0198	0.0314
100	0.95	0	0	0.05	0.0214	0.0194	0.0736	0.0658	0.0368	0.0860	0.0832	0.1150
100	0.95	0	0	0.1	0.0674	0.0606	0.1456	0.1282	0.1040	0.1704	0.1614	0.1962
100	0.95	-0.8	0	0.01	0.0018	0.0016	0.1712	0.1690	0.0082	0.0242	0.0360	0.0306
100	0.95	-0.8	0	0.05	0.0184	0.0194	0.3328	0.3334	0.0630	0.1080	0.1208	0.1146
100	0.95	-0.8	0	0.1	0.0736	0.0754	0.4458	0.4470	0.1366	0.1982	0.2038	0.1978
100	0.95	-0.4	0	0.01	0.0016	0.0016	0.0542	0.0504	0.0068	0.0200	0.0340	0.0246
100	0.95	-0.4	0	0.05	0.0290	0.0280	0.1584	0.1498	0.0528	0.0990	0.1206	0.1036
100	0.95	-0.4	0	0.1	0.0808	0.0808	0.2576	0.2488	0.1284	0.1968	0.1956	0.1898
100	0.95	0.4	0	0.01	0.0016	0.0024	0.0044	0.0020	0.0032	0.0156	0.0124	0.0188
100	0.95	0.4	0	0.05	0.0192	0.0152	0.0338	0.0154	0.0404	0.0908	0.0686	0.0904
100	0.95	0.4	0	0.1	0.0536	0.0448	0.0856	0.0464	0.1044	0.1836	0.1344	0.1732
100	0.95	0.8	0	0.01	0.0036	0.0066	0.0036	0.0054	0.0000	0.0218	0.0054	0.0270
100	0.95	0.8	0	0.05	0.0220	0.0306	0.0258	0.0302	0.0162	0.0890	0.0372	0.0952
100	0.95	0.8	0	0.1	0.0522	0.0640	0.0630	0.0628	0.0498	0.1672	0.0874	0.1754
100	0.95	0	-0.8	0.01	0.0040	0.0040	0.8170	0.8150	0.0660	0.1022	0.5122	0.1922
100	0.95	0	-0.8	0.05	0.0784	0.0774	0.9030	0.9004	0.2586	0.2862	0.6364	0.2840

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	0.95	0	-0.8	0.1	0.2026	0.2000	0.9354	0.9348	0.4100	0.4112	0.7050	0.3624
100	0.95	0	-0.4	0.01	0.0034	0.0034	0.1328	0.1208	0.0176	0.0382	0.0872	0.0474
100	0.95	0	-0.4	0.05	0.0444	0.0432	0.2812	0.2698	0.0942	0.1408	0.2032	0.1364
100	0.95	0	-0.4	0.1	0.1174	0.1114	0.3916	0.3796	0.1874	0.2450	0.3026	0.2300
100	0.95	0	0.4	0.01	0.0008	0.0014	0.0086	0.0030	0.0036	0.0156	0.0178	0.0140
100	0.95	0	0.4	0.05	0.0162	0.0152	0.0506	0.0282	0.0388	0.0850	0.0770	0.0830
100	0.95	0	0.4	0.1	0.0556	0.0452	0.1152	0.0802	0.1000	0.1652	0.1532	0.1642
100	0.95	0	0.8	0.01	0.0000	0.0026	0.0162	0.0052	0.0002	0.0056	0.0220	0.0108
100	0.95	0	0.8	0.05	0.0028	0.0124	0.0766	0.0354	0.0096	0.0428	0.0836	0.0602
100	0.95	0	0.8	0.1	0.0138	0.0264	0.1528	0.0876	0.0328	0.1158	0.1548	0.1228
100	0.95	0.4	0.4	0.01	0.0014	0.0026	0.0128	0.0032	0.0012	0.0122	0.0194	0.0200
100	0.95	0.4	0.4	0.05	0.0114	0.0178	0.0582	0.0234	0.0242	0.0826	0.0786	0.0878
100	0.95	0.4	0.4	0.1	0.0354	0.0408	0.1184	0.0628	0.0680	0.1608	0.1442	0.1602
100	0.95	-0.4	-0.4	0.01	0.0016	0.0016	0.2636	0.2626	0.0190	0.0442	0.1176	0.0488
100	0.95	-0.4	-0.4	0.05	0.0376	0.0364	0.4346	0.4340	0.1038	0.1576	0.2404	0.1532
100	0.95	-0.4	-0.4	0.1	0.1048	0.1056	0.5430	0.5392	0.2008	0.2590	0.3342	0.2348
250	0.95	0	0	0.01	0.0336	0.0212	0.0750	0.0526	0.0488	0.0666	0.0834	0.0802
250	0.95	0	0	0.05	0.1946	0.1430	0.2790	0.2118	0.2386	0.2600	0.2906	0.2648
250	0.95	0	0	0.1	0.3620	0.2912	0.4416	0.3716	0.4094	0.4232	0.4612	0.4204
250	0.95	-0.8	0	0.01	0.0266	0.0274	0.2694	0.2674	0.0622	0.0718	0.0960	0.0708
250	0.95	-0.8	0	0.05	0.1992	0.1958	0.5452	0.5442	0.2642	0.2624	0.3096	0.2512
250	0.95	-0.8	0	0.1	0.3946	0.3924	0.7008	0.6986	0.4418	0.4298	0.4802	0.4134
250	0.95	-0.4	0	0.01	0.0324	0.0302	0.1320	0.1208	0.0618	0.0706	0.0992	0.0720
250	0.95	-0.4	0	0.05	0.2250	0.2110	0.3802	0.3638	0.2600	0.2616	0.3100	0.2584
250	0.95	-0.4	0	0.1	0.4004	0.3860	0.5596	0.5404	0.4212	0.4140	0.4712	0.4036
250	0.95	0.4	0	0.01	0.0224	0.0024	0.0548	0.0044	0.0432	0.0632	0.0772	0.0708
250	0.95	0.4	0	0.05	0.1362	0.0356	0.2006	0.0610	0.2100	0.2442	0.2668	0.2406
250	0.95	0.4	0	0.1	0.2726	0.1176	0.3386	0.1588	0.3706	0.3876	0.4234	0.3796
250	0.95	0.8	0	0.01	0.0014	0.0002	0.0022	0.0000	0.0214	0.0526	0.0422	0.0560
250	0.95	0.8	0	0.05	0.0222	0.0030	0.0318	0.0024	0.1318	0.2030	0.1754	0.2014
250	0.95	0.8	0	0.1	0.0678	0.0120	0.0866	0.0128	0.2666	0.3424	0.3140	0.3334
250	0.95	0	-0.8	0.01	0.0586	0.0610	0.8866	0.8864	0.2144	0.2294	0.5402	0.1808
250	0.95	0	-0.8	0.05	0.3090	0.3088	0.9500	0.9502	0.5152	0.4882	0.7360	0.3840
250	0.95	0	-0.8	0.1	0.5390	0.5384	0.9684	0.9688	0.6854	0.6472	0.8248	0.5550
250	0.95	0	-0.4	0.01	0.0444	0.0400	0.2262	0.2166	0.0810	0.0902	0.1562	0.0912
250	0.95	0	-0.4	0.05	0.2262	0.2154	0.4814	0.4684	0.2982	0.2944	0.3870	0.2654
250	0.95	0	-0.4	0.1	0.4100	0.3962	0.6336	0.6206	0.4660	0.4464	0.5468	0.4202
250	0.95	0	0.4	0.01	0.0150	0.0040	0.0694	0.0166	0.0384	0.0544	0.0824	0.0536
250	0.95	0	0.4	0.05	0.1142	0.0476	0.2398	0.1184	0.1960	0.2196	0.2654	0.2120
250	0.95	0	0.4	0.1	0.2604	0.1450	0.3942	0.2420	0.3514	0.3666	0.4120	0.3492
250	0.95	0	0.8	0.01	0.0010	0.0002	0.0770	0.0074	0.0104	0.0282	0.0858	0.0300
250	0.95	0	0.8	0.05	0.0286	0.0110	0.2478	0.0790	0.1072	0.1762	0.2768	0.1604

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
250	0.95	0	0.8	0.1	0.1066	0.0468	0.3992	0.2056	0.2514	0.3210	0.4302	0.2998
250	0.95	0.4	0.4	0.01	0.0024	0.0000	0.0314	0.0010	0.0234	0.0464	0.0622	0.0480
250	0.95	0.4	0.4	0.05	0.0626	0.0078	0.1476	0.0180	0.1602	0.2056	0.2380	0.1946
250	0.95	0.4	0.4	0.1	0.1670	0.0454	0.2754	0.0782	0.3214	0.3514	0.3848	0.3374
250	0.95	-0.4	-0.4	0.01	0.0350	0.0346	0.3498	0.3494	0.0814	0.0928	0.1814	0.0896
250	0.95	-0.4	-0.4	0.05	0.2210	0.2180	0.6116	0.6086	0.3000	0.2938	0.4066	0.2704
250	0.95	-0.4	-0.4	0.1	0.4190	0.4152	0.7428	0.7396	0.4790	0.4538	0.5614	0.4180
50	0.9	0	0	0.01	0.0004	0.0012	0.0168	0.0158	0.0010	0.0122	0.0188	0.0528
50	0.9	0	0	0.05	0.0068	0.0094	0.0724	0.0618	0.0134	0.0750	0.0904	0.1498
50	0.9	0	0	0.1	0.0312	0.0328	0.1456	0.1278	0.0540	0.1642	0.1676	0.2426
50	0.9	-0.8	0	0.01	0.0002	0.0002	0.3050	0.3074	0.0034	0.0268	0.0616	0.0268
50	0.9	-0.8	0	0.05	0.0046	0.0058	0.4930	0.4894	0.0400	0.1168	0.1572	0.1304
50	0.9	-0.8	0	0.1	0.0290	0.0348	0.6000	0.5946	0.1010	0.2126	0.2436	0.2234
50	0.9	-0.4	0	0.01	0.0000	0.0004	0.1040	0.0952	0.0018	0.0186	0.0724	0.0514
50	0.9	-0.4	0	0.05	0.0064	0.0072	0.2420	0.2258	0.0362	0.1114	0.1718	0.1348
50	0.9	-0.4	0	0.1	0.0360	0.0352	0.3538	0.3332	0.1000	0.2084	0.2584	0.2170
50	0.9	0.4	0	0.01	0.0004	0.0022	0.0008	0.0020	0.0002	0.0078	0.0020	0.0076
50	0.9	0.4	0	0.05	0.0046	0.0172	0.0064	0.0116	0.0076	0.0470	0.0200	0.0450
50	0.9	0.4	0	0.1	0.0250	0.0366	0.0214	0.0278	0.0372	0.0970	0.0444	0.0954
50	0.9	0.8	0	0.01	0.0028	0.0098	0.0012	0.0124	0.0008	0.0338	0.0058	0.0448
50	0.9	0.8	0	0.05	0.0212	0.0440	0.0216	0.0408	0.0108	0.1206	0.0354	0.1484
50	0.9	0.8	0	0.1	0.0480	0.0862	0.0510	0.0772	0.0344	0.2154	0.0846	0.2364
50	0.9	0	-0.8	0.01	0.0004	0.0008	0.8762	0.8670	0.0234	0.0740	0.6866	0.4280
50	0.9	0	-0.8	0.05	0.0288	0.0332	0.9482	0.9444	0.1698	0.2640	0.7864	0.5090
50	0.9	0	-0.8	0.1	0.1032	0.1054	0.9680	0.9658	0.3346	0.3956	0.8332	0.5624
50	0.9	0	-0.4	0.01	0.0002	0.0002	0.2036	0.1794	0.0048	0.0376	0.1630	0.1332
50	0.9	0	-0.4	0.05	0.0096	0.0114	0.3998	0.3704	0.0658	0.1554	0.3074	0.2252
50	0.9	0	-0.4	0.1	0.0532	0.0494	0.5140	0.4892	0.1550	0.2604	0.4010	0.2982
50	0.9	0	0.4	0.01	0.0000	0.0018	0.0018	0.0020	0.0006	0.0056	0.0040	0.0078
50	0.9	0	0.4	0.05	0.0048	0.0124	0.0138	0.0134	0.0068	0.0340	0.0266	0.0518
50	0.9	0	0.4	0.1	0.0242	0.0286	0.0402	0.0332	0.0308	0.0870	0.0638	0.1122
50	0.9	0	0.8	0.01	0.0000	0.0022	0.0034	0.0026	0.0002	0.0028	0.0148	0.0082
50	0.9	0	0.8	0.05	0.0028	0.0106	0.0358	0.0190	0.0036	0.0254	0.0708	0.0550
50	0.9	0	0.8	0.1	0.0074	0.0220	0.0914	0.0534	0.0200	0.0762	0.1286	0.1178
50	0.9	0.4	0.4	0.01	0.0012	0.0050	0.0026	0.0036	0.0004	0.0214	0.0188	0.0274
50	0.9	0.4	0.4	0.05	0.0066	0.0164	0.0260	0.0168	0.0170	0.0960	0.0778	0.1040
50	0.9	0.4	0.4	0.1	0.0192	0.0372	0.0748	0.0436	0.0476	0.1800	0.1496	0.1886
50	0.9	-0.4	-0.4	0.01	0.0004	0.0010	0.4546	0.4496	0.0102	0.0406	0.2254	0.0830
50	0.9	-0.4	-0.4	0.05	0.0154	0.0174	0.6358	0.6276	0.0870	0.1684	0.3596	0.1818
50	0.9	-0.4	-0.4	0.1	0.0616	0.0656	0.7316	0.7232	0.1778	0.2722	0.4540	0.2732
100	0.9	0	0	0.01	0.0020	0.0012	0.0472	0.0324	0.0102	0.0318	0.0568	0.0768
100	0.9	0	0	0.05	0.0534	0.0420	0.1840	0.1442	0.0984	0.1738	0.2096	0.2384

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	0.9	0	0	0.1	0.1454	0.1128	0.3146	0.2588	0.2202	0.3120	0.3416	0.3562
100	0.9	-0.8	0	0.01	0.0006	0.0010	0.3602	0.3640	0.0188	0.0520	0.0876	0.0736
100	0.9	-0.8	0	0.05	0.0494	0.0518	0.5874	0.5894	0.1340	0.1958	0.2466	0.2110
100	0.9	-0.8	0	0.1	0.1576	0.1600	0.7198	0.7200	0.2642	0.3310	0.3746	0.3342
100	0.9	-0.4	0	0.01	0.0032	0.0032	0.1434	0.1326	0.0200	0.0502	0.0906	0.0630
100	0.9	-0.4	0	0.05	0.0654	0.0636	0.3466	0.3288	0.1280	0.2036	0.2580	0.2180
100	0.9	-0.4	0	0.1	0.1748	0.1654	0.4904	0.4656	0.2628	0.3360	0.3868	0.3474
100	0.9	0.4	0	0.01	0.0008	0.0006	0.0062	0.0000	0.0070	0.0288	0.0258	0.0310
100	0.9	0.4	0	0.05	0.0298	0.0124	0.0634	0.0106	0.0742	0.1322	0.1182	0.1320
100	0.9	0.4	0	0.1	0.0946	0.0454	0.1404	0.0542	0.1788	0.2486	0.2200	0.2410
100	0.9	0.8	0	0.01	0.0016	0.0020	0.0028	0.0012	0.0006	0.0304	0.0140	0.0464
100	0.9	0.8	0	0.05	0.0154	0.0134	0.0284	0.0128	0.0264	0.1414	0.0770	0.1582
100	0.9	0.8	0	0.1	0.0368	0.0294	0.0664	0.0304	0.0912	0.2474	0.1658	0.2608
100	0.9	0	-0.8	0.01	0.0082	0.0082	0.9466	0.9456	0.0962	0.1484	0.7308	0.3196
100	0.9	0	-0.8	0.05	0.0942	0.0980	0.9826	0.9822	0.3628	0.3836	0.8202	0.4240
100	0.9	0	-0.8	0.1	0.2444	0.2506	0.9894	0.9898	0.5528	0.5488	0.8656	0.5012
100	0.9	0	-0.4	0.01	0.0064	0.0058	0.2802	0.2648	0.0404	0.0814	0.1910	0.1018
100	0.9	0	-0.4	0.05	0.0862	0.0798	0.5072	0.4872	0.1724	0.2404	0.3724	0.2416
100	0.9	0	-0.4	0.1	0.2048	0.1930	0.6356	0.6208	0.3154	0.3730	0.4940	0.3554
100	0.9	0	0.4	0.01	0.0016	0.0008	0.0124	0.0022	0.0052	0.0188	0.0296	0.0228
100	0.9	0	0.4	0.05	0.0342	0.0128	0.0876	0.0348	0.0644	0.1092	0.1316	0.1138
100	0.9	0	0.4	0.1	0.0902	0.0508	0.1934	0.0998	0.1608	0.2230	0.2450	0.2294
100	0.9	0	0.8	0.01	0.0000	0.0006	0.0320	0.0056	0.0000	0.0060	0.0438	0.0188
100	0.9	0	0.8	0.05	0.0026	0.0050	0.1434	0.0500	0.0190	0.0648	0.1578	0.0996
100	0.9	0	0.8	0.1	0.0162	0.0166	0.2556	0.1238	0.0672	0.1660	0.2690	0.1942
100	0.9	0.4	0.4	0.01	0.0002	0.0008	0.0212	0.0006	0.0030	0.0260	0.0474	0.0380
100	0.9	0.4	0.4	0.05	0.0096	0.0070	0.1080	0.0172	0.0520	0.1352	0.1630	0.1448
100	0.9	0.4	0.4	0.1	0.0460	0.0224	0.2036	0.0618	0.1372	0.2488	0.2686	0.2436
100	0.9	-0.4	-0.4	0.01	0.0038	0.0044	0.4968	0.4972	0.0372	0.0834	0.2248	0.1008
100	0.9	-0.4	-0.4	0.05	0.0714	0.0702	0.6936	0.6918	0.1774	0.2308	0.3984	0.2320
100	0.9	-0.4	-0.4	0.1	0.1936	0.1916	0.7886	0.7876	0.3198	0.3634	0.5150	0.3440
250	0.9	0	0	0.01	0.1938	0.1390	0.4368	0.3462	0.2786	0.3372	0.4662	0.4018
250	0.9	0	0	0.05	0.5640	0.4970	0.8020	0.7246	0.6666	0.6932	0.7856	0.6980
250	0.9	0	0	0.1	0.7590	0.7056	0.9094	0.8772	0.8286	0.8284	0.8914	0.8104
250	0.9	-0.8	0	0.01	0.1668	0.1676	0.8086	0.8084	0.3266	0.3500	0.4884	0.3670
250	0.9	-0.8	0	0.05	0.5750	0.5758	0.9492	0.9494	0.6998	0.6762	0.7936	0.6500
250	0.9	-0.8	0	0.1	0.7754	0.7742	0.9820	0.9812	0.8436	0.8062	0.8900	0.7686
250	0.9	-0.4	0	0.01	0.2096	0.1926	0.5962	0.5808	0.3114	0.3472	0.4824	0.3762
250	0.9	-0.4	0	0.05	0.5970	0.5828	0.8662	0.8540	0.6856	0.6824	0.7860	0.6700
250	0.9	-0.4	0	0.1	0.7788	0.7702	0.9442	0.9388	0.8376	0.8136	0.8912	0.7922
250	0.9	0.4	0	0.01	0.1076	0.0096	0.2870	0.0352	0.2332	0.2888	0.3772	0.3124
250	0.9	0.4	0	0.05	0.4282	0.1634	0.6374	0.3040	0.6058	0.6278	0.7070	0.6196

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
250	0.9	0.4	0	0.1	0.6504	0.4022	0.8092	0.5614	0.7808	0.7746	0.8426	0.7568
250	0.9	0.8	0	0.01	0.0026	0.0002	0.0128	0.0000	0.0820	0.1606	0.1512	0.1750
250	0.9	0.8	0	0.05	0.0546	0.0014	0.1082	0.0012	0.3490	0.4420	0.4392	0.4324
250	0.9	0.8	0	0.1	0.1676	0.0084	0.2534	0.0100	0.5570	0.6026	0.6272	0.5954
250	0.9	0	-0.8	0.01	0.1466	0.1464	0.9990	0.9990	0.5244	0.5440	0.9024	0.4362
250	0.9	0	-0.8	0.05	0.5426	0.5456	0.9996	0.9996	0.8314	0.8300	0.9670	0.6872
250	0.9	0	-0.8	0.1	0.7936	0.7990	0.9996	1.0000	0.9240	0.9168	0.9852	0.8510
250	0.9	0	-0.4	0.01	0.1856	0.1794	0.7150	0.7004	0.3120	0.3450	0.5684	0.3450
250	0.9	0	-0.4	0.05	0.5610	0.5490	0.9090	0.9030	0.6768	0.6580	0.8150	0.6208
250	0.9	0	-0.4	0.1	0.7564	0.7476	0.9574	0.9552	0.8236	0.7924	0.8988	0.7468
250	0.9	0	0.4	0.01	0.0938	0.0252	0.3506	0.1294	0.2120	0.2630	0.3914	0.2806
250	0.9	0	0.4	0.05	0.4038	0.2396	0.7082	0.5036	0.5786	0.6082	0.7192	0.5978
250	0.9	0	0.4	0.1	0.6478	0.4808	0.8462	0.7198	0.7594	0.7626	0.8456	0.7428
250	0.9	0	0.8	0.01	0.0044	0.0006	0.3600	0.0708	0.0608	0.1422	0.3468	0.1710
250	0.9	0	0.8	0.05	0.1298	0.0472	0.6800	0.4114	0.3570	0.4538	0.6562	0.4454
250	0.9	0	0.8	0.1	0.3562	0.1960	0.8192	0.6430	0.5894	0.6466	0.7968	0.6258
250	0.9	0.4	0.4	0.01	0.0298	0.0004	0.1956	0.0046	0.1204	0.1952	0.2944	0.2196
250	0.9	0.4	0.4	0.05	0.2450	0.0394	0.5232	0.1188	0.4710	0.5288	0.6230	0.5206
250	0.9	0.4	0.4	0.1	0.4706	0.1814	0.7148	0.3390	0.6920	0.7056	0.7850	0.6892
250	0.9	-0.4	-0.4	0.01	0.1600	0.1610	0.8466	0.8444	0.3010	0.3384	0.5590	0.3180
250	0.9	-0.4	-0.4	0.05	0.5386	0.5384	0.9572	0.9572	0.6560	0.6338	0.8082	0.5812
250	0.9	-0.4	-0.4	0.1	0.7468	0.7468	0.9816	0.9814	0.8100	0.7698	0.8902	0.7170
50	0.8	0	0	0.01	0.0002	0.0000	0.0510	0.0376	0.0002	0.0200	0.0568	0.1210
50	0.8	0	0	0.05	0.0134	0.0104	0.1982	0.1534	0.0314	0.1368	0.2142	0.2978
50	0.8	0	0	0.1	0.0600	0.0448	0.3392	0.2788	0.1030	0.2766	0.3460	0.4284
50	0.8	-0.8	0	0.01	0.0004	0.0006	0.5638	0.5668	0.0084	0.0640	0.1512	0.0586
50	0.8	-0.8	0	0.05	0.0112	0.0142	0.7570	0.7576	0.0970	0.2176	0.3276	0.2572
50	0.8	-0.8	0	0.1	0.0628	0.0734	0.8478	0.8482	0.2062	0.3470	0.4532	0.3888
50	0.8	-0.4	0	0.01	0.0000	0.0004	0.2414	0.2216	0.0064	0.0452	0.1626	0.1100
50	0.8	-0.4	0	0.05	0.0120	0.0126	0.4776	0.4492	0.0826	0.1994	0.3334	0.2424
50	0.8	-0.4	0	0.1	0.0618	0.0584	0.6074	0.5832	0.1882	0.3308	0.4556	0.3616
50	0.8	0.4	0	0.01	0.0004	0.0014	0.0008	0.0016	0.0000	0.0052	0.0038	0.0076
50	0.8	0.4	0	0.05	0.0080	0.0074	0.0110	0.0094	0.0064	0.0346	0.0228	0.0512
50	0.8	0.4	0	0.1	0.0324	0.0224	0.0334	0.0244	0.0380	0.0866	0.0624	0.1092
50	0.8	0.8	0	0.01	0.0012	0.0038	0.0016	0.0034	0.0006	0.0330	0.0072	0.0484
50	0.8	0.8	0	0.05	0.0104	0.0216	0.0152	0.0174	0.0136	0.1314	0.0566	0.1600
50	0.8	0.8	0	0.1	0.0336	0.0460	0.0448	0.0390	0.0494	0.2356	0.1176	0.2582
50	0.8	0	-0.8	0.01	0.0006	0.0026	0.9704	0.9684	0.0364	0.0932	0.8650	0.6208
50	0.8	0	-0.8	0.05	0.0354	0.0436	0.9904	0.9906	0.2046	0.3036	0.9172	0.6836
50	0.8	0	-0.8	0.1	0.1174	0.1242	0.9962	0.9952	0.3796	0.4450	0.9396	0.7250
50	0.8	0	-0.4	0.01	0.0002	0.0002	0.3984	0.3646	0.0104	0.0564	0.3242	0.2312
50	0.8	0	-0.4	0.05	0.0234	0.0210	0.6454	0.6172	0.1202	0.2426	0.5158	0.3594

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
50	0.8	0	-0.4	0.1	0.0966	0.0888	0.7696	0.7442	0.2568	0.3686	0.6174	0.4488
50	0.8	0	0.4	0.01	0.0006	0.0004	0.0028	0.0018	0.0004	0.0024	0.0076	0.0156
50	0.8	0	0.4	0.05	0.0050	0.0054	0.0306	0.0190	0.0096	0.0334	0.0492	0.0864
50	0.8	0	0.4	0.1	0.0370	0.0218	0.0854	0.0568	0.0500	0.0988	0.1114	0.1770
50	0.8	0	0.8	0.01	0.0000	0.0004	0.0064	0.0006	0.0000	0.0016	0.0234	0.0078
50	0.8	0	0.8	0.05	0.0004	0.0026	0.0620	0.0192	0.0048	0.0194	0.1030	0.0638
50	0.8	0	0.8	0.1	0.0046	0.0092	0.1430	0.0624	0.0238	0.0620	0.1882	0.1362
50	0.8	0.4	0.4	0.01	0.0004	0.0004	0.0018	0.0008	0.0008	0.0262	0.0286	0.0338
50	0.8	0.4	0.4	0.05	0.0028	0.0042	0.0316	0.0060	0.0222	0.1074	0.1252	0.1214
50	0.8	0.4	0.4	0.1	0.0114	0.0158	0.0968	0.0266	0.0714	0.1932	0.2106	0.2144
50	0.8	-0.4	-0.4	0.01	0.0006	0.0014	0.7126	0.7104	0.0180	0.0748	0.3942	0.1594
50	0.8	-0.4	-0.4	0.05	0.0208	0.0272	0.8588	0.8582	0.1402	0.2426	0.5596	0.2858
50	0.8	-0.4	-0.4	0.1	0.0874	0.0968	0.9122	0.9106	0.2726	0.3648	0.6446	0.3864
100	0.8	0	0	0.01	0.0144	0.0082	0.2534	0.1976	0.0454	0.1266	0.2840	0.3020
100	0.8	0	0	0.05	0.1688	0.1302	0.6018	0.5114	0.2836	0.4154	0.5982	0.5590
100	0.8	0	0	0.1	0.3460	0.2940	0.7680	0.6966	0.4946	0.6042	0.7500	0.6786
100	0.8	-0.8	0	0.01	0.0056	0.0064	0.8192	0.8198	0.0990	0.1912	0.3766	0.2784
100	0.8	-0.8	0	0.05	0.1686	0.1730	0.9448	0.9450	0.3794	0.4540	0.6490	0.5092
100	0.8	-0.8	0	0.1	0.3712	0.3788	0.9764	0.9770	0.5742	0.6094	0.7726	0.6276
100	0.8	-0.4	0	0.01	0.0176	0.0168	0.5260	0.5012	0.0794	0.1626	0.3496	0.2434
100	0.8	-0.4	0	0.05	0.1992	0.1908	0.7886	0.7740	0.3342	0.4258	0.6266	0.4986
100	0.8	-0.4	0	0.1	0.3892	0.3768	0.8870	0.8786	0.5252	0.5916	0.7614	0.6302
100	0.8	0.4	0	0.01	0.0050	0.0006	0.0136	0.0014	0.0160	0.0344	0.0488	0.0428
100	0.8	0.4	0	0.05	0.0892	0.0256	0.1162	0.0336	0.1404	0.1568	0.1758	0.1736
100	0.8	0.4	0	0.1	0.2378	0.1074	0.2522	0.1206	0.3122	0.3060	0.3118	0.3168
100	0.8	0.8	0	0.01	0.0000	0.0000	0.0058	0.0000	0.0064	0.0552	0.0440	0.0902
100	0.8	0.8	0	0.05	0.0116	0.0044	0.0556	0.0046	0.0760	0.2238	0.1844	0.2554
100	0.8	0.8	0	0.1	0.0436	0.0140	0.1340	0.0196	0.1874	0.3630	0.3226	0.3884
100	0.8	0	-0.8	0.01	0.0080	0.0084	0.9990	0.9990	0.1572	0.2136	0.9632	0.6548
100	0.8	0	-0.8	0.05	0.1172	0.1236	0.9998	0.9998	0.5222	0.5310	0.9800	0.7260
100	0.8	0	-0.8	0.1	0.2784	0.2852	0.9998	0.9998	0.7466	0.7144	0.9872	0.7714
100	0.8	0	-0.4	0.01	0.0184	0.0154	0.7132	0.6982	0.1004	0.1890	0.5098	0.2720
100	0.8	0	-0.4	0.05	0.1732	0.1682	0.8870	0.8782	0.3728	0.4472	0.7144	0.4782
100	0.8	0	-0.4	0.1	0.3594	0.3454	0.9366	0.9336	0.5622	0.6030	0.8114	0.5922
100	0.8	0	0.4	0.01	0.0056	0.0010	0.0500	0.0140	0.0106	0.0292	0.0816	0.0628
100	0.8	0	0.4	0.05	0.0836	0.0334	0.2626	0.1402	0.1400	0.2010	0.3090	0.2780
100	0.8	0	0.4	0.1	0.2340	0.1314	0.4630	0.3204	0.3374	0.3950	0.4978	0.4642
100	0.8	0	0.8	0.01	0.0000	0.0002	0.1432	0.0198	0.0016	0.0114	0.1562	0.0600
100	0.8	0	0.8	0.05	0.0030	0.0020	0.4084	0.1856	0.0494	0.1284	0.3818	0.2370
100	0.8	0	0.8	0.1	0.0292	0.0132	0.5874	0.3826	0.1702	0.2942	0.5344	0.3860
100	0.8	0.4	0.4	0.01	0.0004	0.0004	0.0822	0.0018	0.0148	0.0782	0.1502	0.1066
100	0.8	0.4	0.4	0.05	0.0216	0.0046	0.3050	0.0478	0.1418	0.2784	0.3750	0.3082

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n	ρ	ϕ	θ	α	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
100	0.8	0.4	0.4	0.1	0.0960	0.0242	0.4760	0.1758	0.3056	0.4450	0.5360	0.4700
100	0.8	-0.4	-0.4	0.01	0.0096	0.0120	0.8872	0.8888	0.1026	0.1914	0.5570	0.2598
100	0.8	-0.4	-0.4	0.05	0.1442	0.1514	0.9612	0.9614	0.3708	0.4396	0.7424	0.4502
100	0.8	-0.4	-0.4	0.1	0.3292	0.3376	0.9798	0.9794	0.5620	0.5878	0.8254	0.5666
250	0.8	0	0	0.01	0.3728	0.3514	0.9534	0.9444	0.5702	0.6414	0.9142	0.7388
250	0.8	0	0	0.05	0.7180	0.6966	0.9916	0.9894	0.8752	0.8798	0.9730	0.8420
250	0.8	0	0	0.1	0.8732	0.8614	0.9966	0.9958	0.9496	0.9380	0.9852	0.8896
250	0.8	-0.8	0	0.01	0.3000	0.3020	0.9972	0.9972	0.6112	0.6498	0.9230	0.6860
250	0.8	-0.8	0	0.05	0.6664	0.6712	1.0000	1.0000	0.8892	0.8670	0.9748	0.8080
250	0.8	-0.8	0	0.1	0.8498	0.8504	1.0000	1.0000	0.9520	0.9310	0.9886	0.8610
250	0.8	-0.4	0	0.01	0.3682	0.3630	0.9808	0.9798	0.5968	0.6610	0.9116	0.7144
250	0.8	-0.4	0	0.05	0.7272	0.7200	0.9964	0.9964	0.8864	0.8744	0.9724	0.8262
250	0.8	-0.4	0	0.1	0.8784	0.8750	0.9992	0.9992	0.9490	0.9340	0.9894	0.8834
250	0.8	0.4	0	0.01	0.3228	0.1514	0.7184	0.4452	0.4742	0.5072	0.7446	0.6076
250	0.8	0.4	0	0.05	0.6814	0.5680	0.9586	0.8992	0.7986	0.8288	0.9482	0.8270
250	0.8	0.4	0	0.1	0.8360	0.7794	0.9902	0.9722	0.9074	0.9132	0.9760	0.8860
250	0.8	0.8	0	0.01	0.0434	0.0000	0.1528	0.0000	0.2696	0.3900	0.4784	0.4296
250	0.8	0.8	0	0.05	0.3040	0.0056	0.5324	0.0106	0.6560	0.7094	0.7784	0.6962
250	0.8	0.8	0	0.1	0.5388	0.0676	0.7404	0.1292	0.8220	0.8276	0.8876	0.8080
250	0.8	0	-0.8	0.01	0.1432	0.1446	1.0000	1.0000	0.8798	0.8714	0.9990	0.7876
250	0.8	0	-0.8	0.05	0.6552	0.6636	1.0000	1.0000	0.9868	0.9880	0.9998	0.9018
250	0.8	0	-0.8	0.1	0.9196	0.9218	1.0000	1.0000	0.9980	0.9978	0.9998	0.9686
250	0.8	0	-0.4	0.01	0.3182	0.3122	0.9924	0.9910	0.5922	0.6372	0.9240	0.6376
250	0.8	0	-0.4	0.05	0.7216	0.7176	0.9990	0.9992	0.8802	0.8672	0.9788	0.7876
250	0.8	0	-0.4	0.1	0.8940	0.8894	0.9998	0.9998	0.9494	0.9376	0.9906	0.8664
250	0.8	0	0.4	0.01	0.3168	0.2278	0.9026	0.8020	0.5034	0.5998	0.8680	0.6972
250	0.8	0	0.4	0.05	0.6884	0.6262	0.9860	0.9748	0.8410	0.8610	0.9652	0.8400
250	0.8	0	0.4	0.1	0.8580	0.8176	0.9944	0.9924	0.9326	0.9238	0.9834	0.8946
250	0.8	0	0.8	0.01	0.0426	0.0168	0.8820	0.7048	0.2540	0.4222	0.8018	0.5196
250	0.8	0	0.8	0.05	0.4176	0.3024	0.9774	0.9508	0.7310	0.7938	0.9428	0.7840
250	0.8	0	0.8	0.1	0.7120	0.6162	0.9910	0.9826	0.8846	0.8972	0.9796	0.8772
250	0.8	0.4	0.4	0.01	0.1968	0.0270	0.7866	0.1910	0.4702	0.5856	0.8056	0.6510
250	0.8	0.4	0.4	0.05	0.6138	0.3688	0.9552	0.7894	0.8314	0.8444	0.9506	0.8320
250	0.8	0.4	0.4	0.1	0.8010	0.6556	0.9854	0.9384	0.9262	0.9204	0.9750	0.8938
250	0.8	-0.4	-0.4	0.01	0.2854	0.2892	0.9988	0.9988	0.6354	0.6482	0.9384	0.6192
250	0.8	-0.4	-0.4	0.05	0.7082	0.7112	0.9998	0.9998	0.8906	0.8834	0.9840	0.7828
250	0.8	-0.4	-0.4	0.1	0.8894	0.8902	1.0000	1.0000	0.9586	0.9486	0.9940	0.8776

Table 1.4: Simulation Results - Intercept and linear trend - part II

n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
50	1	0	0	0.01	0.0058	0.0004	0.0074	0.0012	0.0002	0.0012	0.0062	0.0158
50	1	0	0	0.05	0.0340	0.0080	0.0374	0.0108	0.0042	0.0124	0.0340	0.0592
50	1	0	0	0.1	0.0800	0.0270	0.0834	0.0362	0.0194	0.0300	0.0802	0.1202
50	1	-0.8	0	0.01	0.7044	0.1148	0.0102	0.0030	0.0518	0.0020	0.7042	0.7348
50	1	-0.8	0	0.05	0.8518	0.3002	0.0292	0.0084	0.2302	0.0450	0.8608	0.8720
50	1	-0.8	0	0.1	0.8996	0.4370	0.0504	0.0156	0.3844	0.1812	0.9154	0.9208
50	1	-0.4	0	0.01	0.1014	0.0024	0.0174	0.0026	0.0006	0.0002	0.1050	0.1514
50	1	-0.4	0	0.05	0.2564	0.0290	0.0492	0.0134	0.0202	0.0086	0.2652	0.3084
50	1	-0.4	0	0.1	0.3580	0.0848	0.0840	0.0272	0.0694	0.0368	0.3804	0.4284
50	1	0.4	0	0.01	0.0000	0.0000	0.0010	0.0006	0.0000	0.0042	0.0002	0.0076
50	1	0.4	0	0.05	0.0034	0.0012	0.0062	0.0046	0.0014	0.0288	0.0032	0.0394
50	1	0.4	0	0.1	0.0160	0.0088	0.0266	0.0188	0.0098	0.0566	0.0134	0.0730
50	1	0.8	0	0.01	0.0000	0.0000	0.0000	0.0002	0.0000	0.0176	0.0000	0.0356
50	1	0.8	0	0.05	0.0016	0.0012	0.0024	0.0024	0.0020	0.0792	0.0036	0.0944
50	1	0.8	0	0.1	0.0092	0.0088	0.0090	0.0088	0.0134	0.1262	0.0132	0.1408
50	1	0	-0.8	0.01	0.9844	0.3736	0.5198	0.2550	0.1444	0.0100	0.9848	0.9932
50	1	0	-0.8	0.05	0.9976	0.7974	0.6550	0.4240	0.6688	0.2522	0.9986	0.9992
50	1	0	-0.8	0.1	0.9994	0.9178	0.7276	0.5114	0.8664	0.6664	0.9994	0.9996
50	1	0	-0.4	0.01	0.1724	0.0048	0.0548	0.0080	0.0028	0.0006	0.1746	0.2346
50	1	0	-0.4	0.05	0.3670	0.0680	0.1294	0.0424	0.0448	0.0154	0.3834	0.4404
50	1	0	-0.4	0.1	0.4966	0.1582	0.1924	0.0844	0.1224	0.0722	0.5208	0.5684
50	1	0	0.4	0.01	0.0008	0.0004	0.0020	0.0018	0.0002	0.0030	0.0012	0.0082
50	1	0	0.4	0.05	0.0120	0.0050	0.0162	0.0098	0.0038	0.0202	0.0104	0.0362
50	1	0	0.4	0.1	0.0344	0.0196	0.0502	0.0362	0.0134	0.0498	0.0304	0.0740
50	1	0	0.8	0.01	0.0004	0.0000	0.0018	0.0014	0.0000	0.0046	0.0006	0.0092
50	1	0	0.8	0.05	0.0074	0.0034	0.0194	0.0156	0.0036	0.0304	0.0060	0.0418
50	1	0	0.8	0.1	0.0292	0.0208	0.0574	0.0528	0.0150	0.0584	0.0236	0.0784
50	1	0.4	0.4	0.01	0.0000	0.0000	0.0010	0.0010	0.0000	0.0068	0.0000	0.0126
50	1	0.4	0.4	0.05	0.0044	0.0028	0.0124	0.0106	0.0042	0.0404	0.0048	0.0484
50	1	0.4	0.4	0.1	0.0156	0.0118	0.0372	0.0356	0.0128	0.0734	0.0156	0.0846
50	1	-0.4	-0.4	0.01	0.7442	0.1056	0.0804	0.0236	0.0396	0.0014	0.7440	0.7906
50	1	-0.4	-0.4	0.05	0.8844	0.3366	0.1560	0.0580	0.2644	0.0670	0.8942	0.9130
50	1	-0.4	-0.4	0.1	0.9336	0.4920	0.2064	0.0884	0.4418	0.2560	0.9422	0.9516
100	1	0	0	0.01	0.0044	0.0000	0.0054	0.0002	0.0000	0.0008	0.0052	0.0104
100	1	0	0	0.05	0.0352	0.0068	0.0320	0.0088	0.0038	0.0136	0.0340	0.0508
100	1	0	0	0.1	0.0858	0.0296	0.0760	0.0342	0.0210	0.0380	0.0824	0.1048
100	1	-0.8	0	0.01	0.7302	0.0346	0.0014	0.0000	0.0164	0.0000	0.7294	0.7236
100	1	-0.8	0	0.05	0.8570	0.1412	0.0056	0.0000	0.1192	0.0316	0.8702	0.8642
100	1	-0.8	0	0.1	0.9050	0.2562	0.0134	0.0002	0.2318	0.1268	0.9216	0.9214
100	1	-0.4	0	0.01	0.0970	0.0010	0.0040	0.0004	0.0004	0.0004	0.1014	0.1142

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
100	1	-0.4	0	0.05	0.2178	0.0192	0.0196	0.0018	0.0138	0.0076	0.2390	0.2500
100	1	-0.4	0	0.1	0.3266	0.0560	0.0364	0.0052	0.0486	0.0328	0.3560	0.3666
100	1	0.4	0	0.01	0.0004	0.0000	0.0026	0.0014	0.0000	0.0076	0.0002	0.0110
100	1	0.4	0	0.05	0.0080	0.0054	0.0272	0.0202	0.0048	0.0374	0.0080	0.0440
100	1	0.4	0	0.1	0.0296	0.0218	0.0680	0.0542	0.0192	0.0676	0.0272	0.0748
100	1	0.8	0	0.01	0.0004	0.0002	0.0002	0.0002	0.0004	0.0186	0.0004	0.0272
100	1	0.8	0	0.05	0.0088	0.0086	0.0008	0.0008	0.0124	0.0774	0.0120	0.0864
100	1	0.8	0	0.1	0.0262	0.0260	0.0038	0.0026	0.0330	0.1334	0.0338	0.1386
100	1	0	-0.8	0.01	0.9988	0.4856	0.3234	0.0998	0.2932	0.0446	0.9982	0.9996
100	1	0	-0.8	0.05	1.0000	0.8102	0.4540	0.1914	0.7190	0.5142	1.0000	1.0000
100	1	0	-0.8	0.1	1.0000	0.9110	0.5276	0.2540	0.8672	0.7934	1.0000	1.0000
100	1	0	-0.4	0.01	0.1900	0.0034	0.0186	0.0014	0.0006	0.0000	0.2048	0.2206
100	1	0	-0.4	0.05	0.3802	0.0478	0.0580	0.0098	0.0298	0.0176	0.4052	0.4208
100	1	0	-0.4	0.1	0.5004	0.1232	0.1018	0.0198	0.0962	0.0690	0.5364	0.5452
100	1	0	0.4	0.01	0.0000	0.0000	0.0060	0.0028	0.0000	0.0032	0.0006	0.0064
100	1	0	0.4	0.05	0.0112	0.0054	0.0436	0.0332	0.0042	0.0276	0.0110	0.0356
100	1	0	0.4	0.1	0.0342	0.0212	0.0988	0.0850	0.0190	0.0576	0.0328	0.0736
100	1	0	0.8	0.01	0.0002	0.0000	0.0076	0.0066	0.0000	0.0042	0.0010	0.0072
100	1	0	0.8	0.05	0.0118	0.0066	0.0400	0.0426	0.0048	0.0304	0.0084	0.0366
100	1	0	0.8	0.1	0.0382	0.0278	0.0814	0.0858	0.0216	0.0598	0.0290	0.0724
100	1	0.4	0.4	0.01	0.0006	0.0002	0.0020	0.0018	0.0000	0.0086	0.0008	0.0122
100	1	0.4	0.4	0.05	0.0084	0.0060	0.0134	0.0118	0.0080	0.0488	0.0090	0.0526
100	1	0.4	0.4	0.1	0.0282	0.0246	0.0334	0.0340	0.0234	0.0852	0.0266	0.0898
100	1	-0.4	-0.4	0.01	0.7592	0.0444	0.0190	0.0006	0.0228	0.0024	0.7566	0.7726
100	1	-0.4	-0.4	0.05	0.8900	0.1898	0.0508	0.0040	0.1530	0.0666	0.9056	0.9058
100	1	-0.4	-0.4	0.1	0.9316	0.3258	0.0786	0.0108	0.2882	0.2000	0.9464	0.9470
250	1	0	0	0.01	0.0056	0.0002	0.0038	0.0004	0.0000	0.0010	0.0050	0.0060
250	1	0	0	0.05	0.0394	0.0116	0.0298	0.0096	0.0056	0.0124	0.0358	0.0446
250	1	0	0	0.1	0.0860	0.0368	0.0758	0.0392	0.0224	0.0382	0.0822	0.0960
250	1	-0.8	0	0.01	0.7286	0.0076	0.0000	0.0000	0.0026	0.0006	0.7370	0.7210
250	1	-0.8	0	0.05	0.8520	0.0698	0.0018	0.0000	0.0490	0.0202	0.8754	0.8634
250	1	-0.8	0	0.1	0.9006	0.1526	0.0058	0.0000	0.1234	0.0846	0.9240	0.9184
250	1	-0.4	0	0.01	0.0818	0.0008	0.0022	0.0000	0.0004	0.0000	0.0950	0.0946
250	1	-0.4	0	0.05	0.2092	0.0150	0.0096	0.0002	0.0096	0.0066	0.2320	0.2272
250	1	-0.4	0	0.1	0.3110	0.0564	0.0252	0.0006	0.0362	0.0312	0.3448	0.3406
250	1	0.4	0	0.01	0.0008	0.0002	0.0074	0.0032	0.0002	0.0072	0.0006	0.0074
250	1	0.4	0	0.05	0.0110	0.0084	0.0370	0.0296	0.0074	0.0394	0.0086	0.0410
250	1	0.4	0	0.1	0.0392	0.0346	0.0856	0.0744	0.0246	0.0708	0.0286	0.0764
250	1	0.8	0	0.01	0.0026	0.0024	0.0000	0.0000	0.0034	0.0168	0.0048	0.0202
250	1	0.8	0	0.05	0.0232	0.0228	0.0002	0.0000	0.0268	0.0658	0.0258	0.0716
250	1	0.8	0	0.1	0.0504	0.0504	0.0018	0.0008	0.0590	0.1190	0.0554	0.1236
250	1	0	-0.8	0.01	0.9994	0.4334	0.1074	0.0054	0.2850	0.1530	0.9994	0.9996

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
250	1	0	-0.8	0.05	1.0000	0.7014	0.1894	0.0152	0.6274	0.5632	1.0000	1.0000
250	1	0	-0.8	0.1	1.0000	0.8176	0.2552	0.0280	0.7672	0.7400	1.0000	1.0000
250	1	0	-0.4	0.01	0.1814	0.0032	0.0046	0.0002	0.0004	0.0002	0.1972	0.1956
250	1	0	-0.4	0.05	0.3402	0.0322	0.0214	0.0006	0.0208	0.0160	0.3746	0.3714
250	1	0	-0.4	0.1	0.4496	0.0864	0.0462	0.0028	0.0656	0.0620	0.4922	0.4906
250	1	0	0.4	0.01	0.0006	0.0002	0.0152	0.0090	0.0002	0.0032	0.0008	0.0048
250	1	0	0.4	0.05	0.0170	0.0100	0.0712	0.0594	0.0046	0.0260	0.0112	0.0328
250	1	0	0.4	0.1	0.0508	0.0332	0.1314	0.1236	0.0232	0.0600	0.0422	0.0720
250	1	0	0.8	0.01	0.0002	0.0000	0.0090	0.0080	0.0002	0.0062	0.0006	0.0066
250	1	0	0.8	0.05	0.0130	0.0082	0.0472	0.0494	0.0074	0.0362	0.0108	0.0388
250	1	0	0.8	0.1	0.0442	0.0364	0.1014	0.1080	0.0266	0.0674	0.0356	0.0722
250	1	0.4	0.4	0.01	0.0014	0.0020	0.0014	0.0004	0.0018	0.0106	0.0020	0.0110
250	1	0.4	0.4	0.05	0.0148	0.0132	0.0134	0.0100	0.0122	0.0484	0.0138	0.0504
250	1	0.4	0.4	0.1	0.0432	0.0422	0.0360	0.0328	0.0352	0.0878	0.0388	0.0896
250	1	-0.4	-0.4	0.01	0.7596	0.0224	0.0024	0.0000	0.0106	0.0022	0.7688	0.7676
250	1	-0.4	-0.4	0.05	0.8792	0.1086	0.0126	0.0000	0.0846	0.0566	0.9004	0.8976
250	1	-0.4	-0.4	0.1	0.9182	0.2076	0.0254	0.0000	0.1758	0.1484	0.9374	0.9384
50	0.99	0	0	0.01	0.0078	0.0002	0.0066	0.0008	0.0002	0.0028	0.0082	0.0224
50	0.99	0	0	0.05	0.0456	0.0098	0.0356	0.0090	0.0056	0.0148	0.0482	0.0830
50	0.99	0	0	0.1	0.0944	0.0320	0.0846	0.0320	0.0234	0.0372	0.0950	0.1442
50	0.99	-0.8	0	0.01	0.7342	0.1146	0.0136	0.0034	0.0468	0.0004	0.7320	0.7758
50	0.99	-0.8	0	0.05	0.8758	0.3002	0.0336	0.0082	0.2360	0.0416	0.8862	0.8986
50	0.99	-0.8	0	0.1	0.9222	0.4342	0.0566	0.0166	0.3926	0.1820	0.9314	0.9412
50	0.99	-0.4	0	0.01	0.1146	0.0022	0.0196	0.0026	0.0008	0.0002	0.1204	0.1716
50	0.99	-0.4	0	0.05	0.2720	0.0296	0.0618	0.0178	0.0178	0.0086	0.2874	0.3404
50	0.99	-0.4	0	0.1	0.3856	0.0852	0.1010	0.0354	0.0662	0.0436	0.4100	0.4624
50	0.99	0.4	0	0.01	0.0002	0.0000	0.0004	0.0004	0.0000	0.0050	0.0002	0.0092
50	0.99	0.4	0	0.05	0.0036	0.0018	0.0068	0.0044	0.0022	0.0262	0.0036	0.0374
50	0.99	0.4	0	0.1	0.0168	0.0100	0.0272	0.0186	0.0108	0.0520	0.0174	0.0682
50	0.99	0.8	0	0.01	0.0000	0.0002	0.0002	0.0000	0.0002	0.0228	0.0002	0.0370
50	0.99	0.8	0	0.05	0.0024	0.0016	0.0016	0.0016	0.0030	0.0806	0.0038	0.0912
50	0.99	0.8	0	0.1	0.0112	0.0100	0.0060	0.0050	0.0148	0.1212	0.0156	0.1342
50	0.99	0	-0.8	0.01	0.9838	0.3820	0.5240	0.2544	0.1462	0.0086	0.9830	0.9948
50	0.99	0	-0.8	0.05	0.9988	0.8016	0.6608	0.4110	0.6740	0.2604	0.9990	0.9994
50	0.99	0	-0.8	0.1	1.0000	0.9184	0.7290	0.5030	0.8640	0.6722	1.0000	1.0000
50	0.99	0	-0.4	0.01	0.1980	0.0096	0.0584	0.0088	0.0018	0.0004	0.1990	0.2754
50	0.99	0	-0.4	0.05	0.4066	0.0802	0.1356	0.0426	0.0568	0.0170	0.4160	0.4864
50	0.99	0	-0.4	0.1	0.5398	0.1628	0.2012	0.0794	0.1302	0.0822	0.5638	0.6124
50	0.99	0	0.4	0.01	0.0002	0.0000	0.0014	0.0010	0.0000	0.0020	0.0006	0.0066
50	0.99	0	0.4	0.05	0.0096	0.0032	0.0166	0.0088	0.0012	0.0212	0.0078	0.0390
50	0.99	0	0.4	0.1	0.0338	0.0174	0.0476	0.0338	0.0124	0.0462	0.0266	0.0780
50	0.99	0	0.8	0.01	0.0002	0.0000	0.0036	0.0030	0.0002	0.0054	0.0002	0.0122

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
50	0.99	0	0.8	0.05	0.0106	0.0040	0.0224	0.0182	0.0052	0.0328	0.0084	0.0478
50	0.99	0	0.8	0.1	0.0306	0.0204	0.0618	0.0538	0.0162	0.0640	0.0254	0.0840
50	0.99	0.4	0.4	0.01	0.0002	0.0000	0.0010	0.0010	0.0000	0.0072	0.0002	0.0108
50	0.99	0.4	0.4	0.05	0.0032	0.0016	0.0136	0.0130	0.0018	0.0366	0.0034	0.0462
50	0.99	0.4	0.4	0.1	0.0142	0.0104	0.0434	0.0406	0.0122	0.0736	0.0144	0.0870
50	0.99	-0.4	-0.4	0.01	0.7650	0.1050	0.0898	0.0254	0.0466	0.0014	0.7648	0.8272
50	0.99	-0.4	-0.4	0.05	0.9078	0.3280	0.1646	0.0570	0.2542	0.0700	0.9172	0.9332
50	0.99	-0.4	-0.4	0.1	0.9460	0.4880	0.2236	0.0906	0.4348	0.2472	0.9594	0.9664
100	0.99	0	0	0.01	0.0076	0.0000	0.0054	0.0002	0.0000	0.0012	0.0074	0.0130
100	0.99	0	0	0.05	0.0414	0.0078	0.0376	0.0082	0.0050	0.0124	0.0424	0.0576
100	0.99	0	0	0.1	0.0956	0.0304	0.0844	0.0336	0.0186	0.0324	0.0948	0.1168
100	0.99	-0.8	0	0.01	0.7940	0.0388	0.0012	0.0000	0.0152	0.0002	0.7912	0.7970
100	0.99	-0.8	0	0.05	0.9092	0.1484	0.0092	0.0000	0.1192	0.0282	0.9198	0.9188
100	0.99	-0.8	0	0.1	0.9458	0.2680	0.0208	0.0000	0.2444	0.1260	0.9554	0.9560
100	0.99	-0.4	0	0.01	0.1266	0.0002	0.0078	0.0002	0.0000	0.0000	0.1350	0.1506
100	0.99	-0.4	0	0.05	0.2862	0.0158	0.0268	0.0010	0.0100	0.0056	0.3106	0.3260
100	0.99	-0.4	0	0.1	0.4052	0.0622	0.0592	0.0062	0.0432	0.0312	0.4318	0.4436
100	0.99	0.4	0	0.01	0.0002	0.0000	0.0032	0.0020	0.0004	0.0096	0.0008	0.0100
100	0.99	0.4	0	0.05	0.0084	0.0050	0.0330	0.0208	0.0054	0.0324	0.0084	0.0398
100	0.99	0.4	0	0.1	0.0292	0.0224	0.0778	0.0616	0.0188	0.0632	0.0274	0.0762
100	0.99	0.8	0	0.01	0.0006	0.0006	0.0002	0.0000	0.0014	0.0188	0.0016	0.0234
100	0.99	0.8	0	0.05	0.0086	0.0074	0.0020	0.0014	0.0118	0.0670	0.0126	0.0732
100	0.99	0.8	0	0.1	0.0256	0.0262	0.0046	0.0040	0.0326	0.1154	0.0336	0.1206
100	0.99	0	-0.8	0.01	0.9992	0.5084	0.3576	0.0994	0.2956	0.0458	0.9996	0.9996
100	0.99	0	-0.8	0.05	1.0000	0.8286	0.4952	0.1950	0.7442	0.5402	1.0000	1.0000
100	0.99	0	-0.8	0.1	1.0000	0.9182	0.5780	0.2604	0.8854	0.8118	1.0000	1.0000
100	0.99	0	-0.4	0.01	0.2408	0.0028	0.0256	0.0012	0.0008	0.0000	0.2498	0.2772
100	0.99	0	-0.4	0.05	0.4376	0.0460	0.0754	0.0072	0.0308	0.0156	0.4636	0.4816
100	0.99	0	-0.4	0.1	0.5534	0.1126	0.1266	0.0192	0.0900	0.0704	0.5862	0.5998
100	0.99	0	0.4	0.01	0.0012	0.0004	0.0048	0.0020	0.0000	0.0030	0.0004	0.0050
100	0.99	0	0.4	0.05	0.0152	0.0074	0.0542	0.0356	0.0046	0.0212	0.0134	0.0326
100	0.99	0	0.4	0.1	0.0416	0.0260	0.1246	0.0998	0.0178	0.0502	0.0378	0.0746
100	0.99	0	0.8	0.01	0.0010	0.0010	0.0048	0.0052	0.0008	0.0062	0.0008	0.0088
100	0.99	0	0.8	0.05	0.0136	0.0078	0.0358	0.0398	0.0064	0.0264	0.0120	0.0334
100	0.99	0	0.8	0.1	0.0400	0.0276	0.0856	0.0892	0.0218	0.0530	0.0352	0.0696
100	0.99	0.4	0.4	0.01	0.0002	0.0000	0.0008	0.0008	0.0002	0.0086	0.0002	0.0110
100	0.99	0.4	0.4	0.05	0.0094	0.0062	0.0172	0.0140	0.0062	0.0436	0.0088	0.0484
100	0.99	0.4	0.4	0.1	0.0276	0.0252	0.0422	0.0390	0.0220	0.0764	0.0264	0.0830
100	0.99	-0.4	-0.4	0.01	0.8310	0.0474	0.0274	0.0008	0.0208	0.0012	0.8278	0.8506
100	0.99	-0.4	-0.4	0.05	0.9310	0.2092	0.0652	0.0042	0.1572	0.0712	0.9434	0.9476
100	0.99	-0.4	-0.4	0.1	0.9632	0.3462	0.1026	0.0078	0.3080	0.2104	0.9742	0.9744
250	0.99	0	0	0.01	0.0132	0.0002	0.0082	0.0002	0.0002	0.0014	0.0118	0.0132

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
250	0.99	0	0	0.05	0.0704	0.0148	0.0596	0.0152	0.0054	0.0136	0.0698	0.0706
250	0.99	0	0	0.1	0.1344	0.0510	0.1208	0.0528	0.0354	0.0416	0.1390	0.1412
250	0.99	-0.8	0	0.01	0.8826	0.0140	0.0002	0.0000	0.0050	0.0002	0.8826	0.8764
250	0.99	-0.8	0	0.05	0.9502	0.0900	0.0040	0.0000	0.0622	0.0276	0.9598	0.9560
250	0.99	-0.8	0	0.1	0.9696	0.1850	0.0100	0.0000	0.1538	0.1084	0.9816	0.9792
250	0.99	-0.4	0	0.01	0.1668	0.0020	0.0036	0.0000	0.0010	0.0004	0.1824	0.1782
250	0.99	-0.4	0	0.05	0.3400	0.0192	0.0214	0.0000	0.0110	0.0104	0.3702	0.3604
250	0.99	-0.4	0	0.1	0.4556	0.0652	0.0518	0.0018	0.0420	0.0356	0.4904	0.4868
250	0.99	0.4	0	0.01	0.0008	0.0006	0.0086	0.0040	0.0004	0.0050	0.0004	0.0056
250	0.99	0.4	0	0.05	0.0190	0.0130	0.0604	0.0378	0.0078	0.0310	0.0148	0.0352
250	0.99	0.4	0	0.1	0.0526	0.0404	0.1298	0.0954	0.0300	0.0618	0.0426	0.0714
250	0.99	0.8	0	0.01	0.0024	0.0030	0.0000	0.0000	0.0038	0.0118	0.0040	0.0130
250	0.99	0.8	0	0.05	0.0206	0.0204	0.0014	0.0006	0.0246	0.0542	0.0246	0.0572
250	0.99	0.8	0	0.1	0.0484	0.0496	0.0036	0.0022	0.0526	0.1004	0.0532	0.1030
250	0.99	0	-0.8	0.01	0.9998	0.4944	0.1718	0.0062	0.3470	0.1976	0.9998	0.9998
250	0.99	0	-0.8	0.05	1.0000	0.7764	0.2912	0.0202	0.7018	0.6326	1.0000	1.0000
250	0.99	0	-0.8	0.1	1.0000	0.8738	0.3748	0.0380	0.8392	0.8104	1.0000	1.0000
250	0.99	0	-0.4	0.01	0.3132	0.0040	0.0120	0.0000	0.0016	0.0010	0.3308	0.3336
250	0.99	0	-0.4	0.05	0.5204	0.0406	0.0506	0.0008	0.0246	0.0176	0.5584	0.5530
250	0.99	0	-0.4	0.1	0.6374	0.1092	0.0936	0.0042	0.0760	0.0678	0.6808	0.6756
250	0.99	0	0.4	0.01	0.0020	0.0006	0.0176	0.0126	0.0002	0.0036	0.0014	0.0052
250	0.99	0	0.4	0.05	0.0228	0.0128	0.0912	0.0730	0.0076	0.0238	0.0182	0.0330
250	0.99	0	0.4	0.1	0.0644	0.0392	0.1762	0.1574	0.0294	0.0488	0.0556	0.0708
250	0.99	0	0.8	0.01	0.0010	0.0006	0.0090	0.0082	0.0008	0.0044	0.0008	0.0056
250	0.99	0	0.8	0.05	0.0208	0.0128	0.0646	0.0680	0.0094	0.0238	0.0188	0.0316
250	0.99	0	0.8	0.1	0.0596	0.0426	0.1330	0.1402	0.0290	0.0582	0.0490	0.0700
250	0.99	0.4	0.4	0.01	0.0008	0.0008	0.0020	0.0008	0.0006	0.0052	0.0010	0.0054
250	0.99	0.4	0.4	0.05	0.0164	0.0150	0.0178	0.0132	0.0124	0.0338	0.0144	0.0328
250	0.99	0.4	0.4	0.1	0.0476	0.0426	0.0510	0.0414	0.0354	0.0662	0.0388	0.0710
250	0.99	-0.4	-0.4	0.01	0.9112	0.0228	0.0068	0.0000	0.0104	0.0030	0.9116	0.9120
250	0.99	-0.4	-0.4	0.05	0.9672	0.1304	0.0276	0.0000	0.0962	0.0602	0.9764	0.9756
250	0.99	-0.4	-0.4	0.1	0.9846	0.2494	0.0488	0.0000	0.2110	0.1778	0.9912	0.9902
50	0.95	0	0	0.01	0.0104	0.0002	0.0076	0.0010	0.0002	0.0012	0.0106	0.0240
50	0.95	0	0	0.05	0.0570	0.0074	0.0544	0.0108	0.0040	0.0094	0.0586	0.0944
50	0.95	0	0	0.1	0.1222	0.0286	0.1162	0.0358	0.0202	0.0276	0.1222	0.1720
50	0.95	-0.8	0	0.01	0.8350	0.1318	0.0198	0.0038	0.0626	0.0008	0.8352	0.8786
50	0.95	-0.8	0	0.05	0.9308	0.3510	0.0528	0.0110	0.2770	0.0550	0.9364	0.9520
50	0.95	-0.8	0	0.1	0.9602	0.4998	0.0816	0.0212	0.4528	0.2174	0.9688	0.9752
50	0.95	-0.4	0	0.01	0.1824	0.0050	0.0348	0.0024	0.0010	0.0004	0.1910	0.2652
50	0.95	-0.4	0	0.05	0.3774	0.0452	0.0860	0.0184	0.0298	0.0114	0.4020	0.4658
50	0.95	-0.4	0	0.1	0.5088	0.1106	0.1402	0.0418	0.0892	0.0522	0.5298	0.5860
50	0.95	0.4	0	0.01	0.0004	0.0002	0.0010	0.0006	0.0000	0.0036	0.0004	0.0046

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
50	0.95	0.4	0	0.05	0.0062	0.0020	0.0092	0.0050	0.0026	0.0210	0.0066	0.0324
50	0.95	0.4	0	0.1	0.0238	0.0124	0.0350	0.0212	0.0102	0.0440	0.0188	0.0666
50	0.95	0.8	0	0.01	0.0004	0.0000	0.0002	0.0002	0.0000	0.0182	0.0002	0.0246
50	0.95	0.8	0	0.05	0.0024	0.0022	0.0040	0.0038	0.0042	0.0718	0.0046	0.0800
50	0.95	0.8	0	0.1	0.0132	0.0108	0.0128	0.0116	0.0166	0.1140	0.0174	0.1248
50	0.95	0	-0.8	0.01	0.9898	0.4324	0.5756	0.2734	0.1844	0.0112	0.9916	0.9972
50	0.95	0	-0.8	0.05	0.9992	0.8418	0.7090	0.4478	0.7308	0.2966	0.9996	0.9998
50	0.95	0	-0.8	0.1	0.9998	0.9466	0.7702	0.5418	0.9090	0.7248	0.9998	1.0000
50	0.95	0	-0.4	0.01	0.2912	0.0096	0.0900	0.0132	0.0038	0.0010	0.2896	0.4054
50	0.95	0	-0.4	0.05	0.5372	0.0860	0.1870	0.0624	0.0548	0.0228	0.5540	0.6216
50	0.95	0	-0.4	0.1	0.6642	0.2028	0.2672	0.1032	0.1576	0.0922	0.6870	0.7398
50	0.95	0	0.4	0.01	0.0008	0.0002	0.0028	0.0016	0.0004	0.0028	0.0004	0.0070
50	0.95	0	0.4	0.05	0.0122	0.0040	0.0248	0.0136	0.0026	0.0170	0.0118	0.0336
50	0.95	0	0.4	0.1	0.0414	0.0186	0.0668	0.0402	0.0134	0.0358	0.0348	0.0766
50	0.95	0	0.8	0.01	0.0008	0.0000	0.0042	0.0042	0.0000	0.0038	0.0002	0.0070
50	0.95	0	0.8	0.05	0.0126	0.0052	0.0254	0.0206	0.0036	0.0210	0.0104	0.0344
50	0.95	0	0.8	0.1	0.0422	0.0242	0.0660	0.0560	0.0174	0.0446	0.0348	0.0724
50	0.95	0.4	0.4	0.01	0.0000	0.0000	0.0012	0.0008	0.0000	0.0078	0.0002	0.0094
50	0.95	0.4	0.4	0.05	0.0044	0.0034	0.0166	0.0128	0.0042	0.0332	0.0048	0.0400
50	0.95	0.4	0.4	0.1	0.0210	0.0148	0.0506	0.0458	0.0140	0.0636	0.0184	0.0724
50	0.95	-0.4	-0.4	0.01	0.8600	0.1234	0.1156	0.0270	0.0554	0.0018	0.8570	0.9104
50	0.95	-0.4	-0.4	0.05	0.9522	0.3852	0.2076	0.0688	0.3050	0.0798	0.9604	0.9698
50	0.95	-0.4	-0.4	0.1	0.9756	0.5530	0.2776	0.1024	0.4940	0.2892	0.9808	0.9864
100	0.95	0	0	0.01	0.0258	0.0002	0.0186	0.0008	0.0002	0.0004	0.0256	0.0314
100	0.95	0	0	0.05	0.1080	0.0148	0.0934	0.0168	0.0074	0.0096	0.1130	0.1234
100	0.95	0	0	0.1	0.2102	0.0548	0.1796	0.0632	0.0368	0.0342	0.2158	0.2218
100	0.95	-0.8	0	0.01	0.9532	0.0694	0.0058	0.0000	0.0340	0.0014	0.9498	0.9550
100	0.95	-0.8	0	0.05	0.9856	0.2584	0.0258	0.0000	0.2130	0.0564	0.9880	0.9880
100	0.95	-0.8	0	0.1	0.9932	0.4256	0.0532	0.0004	0.3898	0.2176	0.9946	0.9948
100	0.95	-0.4	0	0.01	0.2872	0.0026	0.0148	0.0004	0.0002	0.0006	0.2940	0.3276
100	0.95	-0.4	0	0.05	0.5208	0.0398	0.0688	0.0028	0.0256	0.0114	0.5474	0.5664
100	0.95	-0.4	0	0.1	0.6500	0.1124	0.1282	0.0090	0.0844	0.0562	0.6768	0.6828
100	0.95	0.4	0	0.01	0.0008	0.0006	0.0066	0.0034	0.0000	0.0024	0.0006	0.0030
100	0.95	0.4	0	0.05	0.0126	0.0060	0.0564	0.0330	0.0042	0.0120	0.0098	0.0202
100	0.95	0.4	0	0.1	0.0424	0.0232	0.1346	0.0944	0.0172	0.0354	0.0336	0.0528
100	0.95	0.8	0	0.01	0.0002	0.0006	0.0000	0.0000	0.0006	0.0090	0.0008	0.0104
100	0.95	0.8	0	0.05	0.0074	0.0072	0.0010	0.0006	0.0094	0.0412	0.0102	0.0420
100	0.95	0.8	0	0.1	0.0214	0.0206	0.0064	0.0038	0.0264	0.0758	0.0278	0.0764
100	0.95	0	-0.8	0.01	1.0000	0.6566	0.5358	0.1534	0.4242	0.0700	1.0000	1.0000
100	0.95	0	-0.8	0.05	1.0000	0.9352	0.6818	0.2782	0.8760	0.6802	1.0000	1.0000
100	0.95	0	-0.8	0.1	1.0000	0.9786	0.7552	0.3678	0.9612	0.9170	1.0000	1.0000
100	0.95	0	-0.4	0.01	0.4616	0.0080	0.0636	0.0032	0.0038	0.0014	0.4746	0.5160

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
100	0.95	0	-0.4	0.05	0.7078	0.0854	0.1618	0.0178	0.0526	0.0252	0.7334	0.7510
100	0.95	0	-0.4	0.1	0.8146	0.2030	0.2408	0.0430	0.1606	0.1044	0.8388	0.8474
100	0.95	0	0.4	0.01	0.0020	0.0002	0.0118	0.0046	0.0000	0.0008	0.0026	0.0042
100	0.95	0	0.4	0.05	0.0330	0.0098	0.0920	0.0568	0.0054	0.0146	0.0288	0.0388
100	0.95	0	0.4	0.1	0.0890	0.0426	0.1878	0.1444	0.0266	0.0376	0.0774	0.0866
100	0.95	0	0.8	0.01	0.0020	0.0000	0.0112	0.0086	0.0002	0.0028	0.0018	0.0046
100	0.95	0	0.8	0.05	0.0232	0.0118	0.0628	0.0640	0.0082	0.0172	0.0202	0.0292
100	0.95	0	0.8	0.1	0.0700	0.0410	0.1348	0.1366	0.0286	0.0380	0.0596	0.0666
100	0.95	0.4	0.4	0.01	0.0006	0.0002	0.0050	0.0030	0.0006	0.0032	0.0006	0.0046
100	0.95	0.4	0.4	0.05	0.0122	0.0084	0.0304	0.0252	0.0064	0.0190	0.0100	0.0228
100	0.95	0.4	0.4	0.1	0.0354	0.0280	0.0750	0.0692	0.0218	0.0428	0.0272	0.0522
100	0.95	-0.4	-0.4	0.01	0.9686	0.0856	0.0672	0.0020	0.0432	0.0036	0.9680	0.9748
100	0.95	-0.4	-0.4	0.05	0.9946	0.3334	0.1452	0.0070	0.2708	0.1188	0.9932	0.9956
100	0.95	-0.4	-0.4	0.1	0.9984	0.5268	0.2100	0.0156	0.4686	0.3452	0.9982	0.9984
250	0.95	0	0	0.01	0.1218	0.0050	0.1050	0.0068	0.0008	0.0004	0.1208	0.0994
250	0.95	0	0	0.05	0.3820	0.0852	0.3446	0.0988	0.0348	0.0224	0.3870	0.3344
250	0.95	0	0	0.1	0.5702	0.2302	0.5274	0.2448	0.1330	0.0994	0.5816	0.5174
250	0.95	-0.8	0	0.01	1.0000	0.1030	0.0114	0.0000	0.0486	0.0034	0.9998	0.9998
250	0.95	-0.8	0	0.05	1.0000	0.4368	0.0578	0.0000	0.3254	0.1676	1.0000	1.0000
250	0.95	-0.8	0	0.1	1.0000	0.6616	0.1208	0.0000	0.5818	0.4458	1.0000	1.0000
250	0.95	-0.4	0	0.01	0.7230	0.0128	0.0472	0.0000	0.0040	0.0014	0.7386	0.7350
250	0.95	-0.4	0	0.05	0.9030	0.1422	0.1868	0.0010	0.0790	0.0506	0.9190	0.9072
250	0.95	-0.4	0	0.1	0.9552	0.3330	0.3096	0.0098	0.2346	0.1856	0.9664	0.9594
250	0.95	0.4	0	0.01	0.0090	0.0034	0.0728	0.0298	0.0004	0.0008	0.0048	0.0018
250	0.95	0.4	0	0.05	0.0846	0.0454	0.2946	0.1926	0.0168	0.0102	0.0568	0.0274
250	0.95	0.4	0	0.1	0.1992	0.1376	0.4708	0.3706	0.0708	0.0356	0.1500	0.0896
250	0.95	0.8	0	0.01	0.0004	0.0000	0.0002	0.0000	0.0000	0.0002	0.0000	0.0002
250	0.95	0.8	0	0.05	0.0066	0.0076	0.0114	0.0028	0.0072	0.0056	0.0068	0.0054
250	0.95	0.8	0	0.1	0.0246	0.0250	0.0410	0.0182	0.0200	0.0172	0.0194	0.0180
250	0.95	0	-0.8	0.01	1.0000	0.9378	0.6782	0.0434	0.8338	0.5832	1.0000	1.0000
250	0.95	0	-0.8	0.05	1.0000	0.9962	0.8206	0.1260	0.9896	0.9728	1.0000	1.0000
250	0.95	0	-0.8	0.1	1.0000	0.9994	0.8856	0.1962	0.9982	0.9968	1.0000	1.0000
250	0.95	0	-0.4	0.01	0.8954	0.0292	0.1090	0.0002	0.0104	0.0048	0.9006	0.8992
250	0.95	0	-0.4	0.05	0.9784	0.2364	0.2892	0.0052	0.1546	0.1092	0.9830	0.9802
250	0.95	0	-0.4	0.1	0.9928	0.4418	0.4362	0.0256	0.3564	0.3048	0.9956	0.9940
250	0.95	0	0.4	0.01	0.0204	0.0024	0.1260	0.0666	0.0012	0.0004	0.0140	0.0082
250	0.95	0	0.4	0.05	0.1480	0.0582	0.3710	0.2952	0.0238	0.0128	0.1214	0.0756
250	0.95	0	0.4	0.1	0.3022	0.1702	0.5536	0.4900	0.0958	0.0584	0.2688	0.1880
250	0.95	0	0.8	0.01	0.0126	0.0028	0.0648	0.0610	0.0008	0.0004	0.0070	0.0028
250	0.95	0	0.8	0.05	0.1118	0.0548	0.2772	0.2862	0.0224	0.0090	0.0798	0.0388
250	0.95	0	0.8	0.1	0.2506	0.1614	0.4574	0.4752	0.0900	0.0468	0.2062	0.1236
250	0.95	0.4	0.4	0.01	0.0038	0.0016	0.0166	0.0068	0.0004	0.0004	0.0010	0.0012

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
250	0.95	0.4	0.4	0.05	0.0486	0.0328	0.1156	0.0884	0.0130	0.0062	0.0266	0.0096
250	0.95	0.4	0.4	0.1	0.1444	0.1140	0.2636	0.2212	0.0530	0.0268	0.0900	0.0424
250	0.95	-0.4	-0.4	0.01	0.9998	0.1678	0.0774	0.0000	0.0864	0.0260	0.9998	0.9998
250	0.95	-0.4	-0.4	0.05	1.0000	0.5442	0.2116	0.0002	0.4490	0.3294	1.0000	1.0000
250	0.95	-0.4	-0.4	0.1	1.0000	0.7564	0.3198	0.0006	0.6902	0.6244	1.0000	1.0000
50	0.9	0	0	0.01	0.0216	0.0002	0.0176	0.0008	0.0000	0.0012	0.0220	0.0464
50	0.9	0	0	0.05	0.1104	0.0174	0.0872	0.0150	0.0074	0.0102	0.1080	0.1592
50	0.9	0	0	0.1	0.2160	0.0542	0.1804	0.0568	0.0370	0.0330	0.2150	0.2650
50	0.9	-0.8	0	0.01	0.9264	0.2052	0.0320	0.0046	0.0936	0.0032	0.9266	0.9540
50	0.9	-0.8	0	0.05	0.9788	0.4606	0.0770	0.0156	0.3730	0.0810	0.9802	0.9868
50	0.9	-0.8	0	0.1	0.9898	0.6240	0.1252	0.0292	0.5732	0.2964	0.9906	0.9934
50	0.9	-0.4	0	0.01	0.2896	0.0052	0.0488	0.0040	0.0008	0.0002	0.2960	0.3968
50	0.9	-0.4	0	0.05	0.5250	0.0654	0.1288	0.0254	0.0448	0.0132	0.5392	0.6158
50	0.9	-0.4	0	0.1	0.6618	0.1578	0.2118	0.0524	0.1280	0.0676	0.6806	0.7368
50	0.9	0.4	0	0.01	0.0008	0.0000	0.0018	0.0010	0.0000	0.0012	0.0006	0.0040
50	0.9	0.4	0	0.05	0.0108	0.0038	0.0116	0.0052	0.0022	0.0164	0.0102	0.0336
50	0.9	0.4	0	0.1	0.0370	0.0170	0.0466	0.0280	0.0140	0.0370	0.0334	0.0690
50	0.9	0.8	0	0.01	0.0000	0.0000	0.0006	0.0006	0.0000	0.0130	0.0000	0.0156
50	0.9	0.8	0	0.05	0.0022	0.0012	0.0032	0.0030	0.0056	0.0526	0.0052	0.0582
50	0.9	0.8	0	0.1	0.0130	0.0118	0.0170	0.0140	0.0172	0.0942	0.0184	0.0988
50	0.9	0	-0.8	0.01	0.9960	0.4962	0.6832	0.3464	0.2104	0.0130	0.9956	0.9988
50	0.9	0	-0.8	0.05	0.9994	0.8980	0.8034	0.5340	0.7914	0.3290	0.9998	1.0000
50	0.9	0	-0.8	0.1	1.0000	0.9710	0.8538	0.6266	0.9446	0.7748	1.0000	1.0000
50	0.9	0	-0.4	0.01	0.4146	0.0166	0.1346	0.0206	0.0048	0.0010	0.4188	0.5450
50	0.9	0	-0.4	0.05	0.6780	0.1242	0.2700	0.0872	0.0848	0.0272	0.6952	0.7612
50	0.9	0	-0.4	0.1	0.7992	0.2686	0.3600	0.1434	0.2210	0.1216	0.8122	0.8506
50	0.9	0	0.4	0.01	0.0020	0.0000	0.0022	0.0012	0.0000	0.0012	0.0016	0.0064
50	0.9	0	0.4	0.05	0.0254	0.0068	0.0348	0.0146	0.0036	0.0126	0.0214	0.0414
50	0.9	0	0.4	0.1	0.0716	0.0300	0.0962	0.0498	0.0170	0.0312	0.0632	0.0952
50	0.9	0	0.8	0.01	0.0008	0.0000	0.0040	0.0022	0.0002	0.0016	0.0004	0.0024
50	0.9	0	0.8	0.05	0.0174	0.0070	0.0372	0.0244	0.0048	0.0118	0.0118	0.0284
50	0.9	0	0.8	0.1	0.0514	0.0298	0.1012	0.0814	0.0182	0.0316	0.0420	0.0710
50	0.9	0.4	0.4	0.01	0.0004	0.0002	0.0018	0.0016	0.0002	0.0028	0.0004	0.0040
50	0.9	0.4	0.4	0.05	0.0066	0.0050	0.0220	0.0182	0.0048	0.0152	0.0066	0.0218
50	0.9	0.4	0.4	0.1	0.0224	0.0178	0.0690	0.0616	0.0134	0.0366	0.0184	0.0514
50	0.9	-0.4	-0.4	0.01	0.9410	0.1870	0.1838	0.0490	0.0756	0.0046	0.9378	0.9702
50	0.9	-0.4	-0.4	0.05	0.9858	0.5058	0.3082	0.1048	0.4022	0.1134	0.9866	0.9920
50	0.9	-0.4	-0.4	0.1	0.9932	0.6860	0.3952	0.1536	0.6238	0.3906	0.9944	0.9962
100	0.9	0	0	0.01	0.0756	0.0012	0.0650	0.0020	0.0004	0.0004	0.0836	0.0910
100	0.9	0	0	0.05	0.2738	0.0416	0.2376	0.0444	0.0196	0.0128	0.2782	0.2818
100	0.9	0	0	0.1	0.4394	0.1312	0.3842	0.1384	0.0848	0.0554	0.4530	0.4430
100	0.9	-0.8	0	0.01	0.9958	0.1726	0.0232	0.0000	0.0956	0.0044	0.9948	0.9958

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
100	0.9	-0.8	0	0.05	0.9998	0.4952	0.0798	0.0004	0.4218	0.1406	0.9996	1.0000
100	0.9	-0.8	0	0.1	1.0000	0.6960	0.1386	0.0028	0.6528	0.4236	1.0000	1.0000
100	0.9	-0.4	0	0.01	0.5958	0.0090	0.0644	0.0006	0.0026	0.0004	0.6006	0.6500
100	0.9	-0.4	0	0.05	0.8276	0.1124	0.1844	0.0076	0.0688	0.0298	0.8438	0.8528
100	0.9	-0.4	0	0.1	0.9082	0.2650	0.2952	0.0282	0.2016	0.1304	0.9226	0.9262
100	0.9	0.4	0	0.01	0.0028	0.0000	0.0170	0.0050	0.0000	0.0004	0.0004	0.0022
100	0.9	0.4	0	0.05	0.0328	0.0142	0.1224	0.0688	0.0048	0.0066	0.0258	0.0260
100	0.9	0.4	0	0.1	0.1008	0.0556	0.2608	0.1856	0.0276	0.0266	0.0810	0.0722
100	0.9	0.8	0	0.01	0.0002	0.0000	0.0006	0.0000	0.0002	0.0022	0.0002	0.0024
100	0.9	0.8	0	0.05	0.0038	0.0036	0.0072	0.0034	0.0056	0.0168	0.0060	0.0174
100	0.9	0.8	0	0.1	0.0148	0.0148	0.0216	0.0154	0.0158	0.0366	0.0160	0.0382
100	0.9	0	-0.8	0.01	1.0000	0.8590	0.7938	0.2926	0.6438	0.1230	1.0000	1.0000
100	0.9	0	-0.8	0.05	1.0000	0.9938	0.8882	0.4902	0.9790	0.8614	1.0000	1.0000
100	0.9	0	-0.8	0.1	1.0000	0.9982	0.9222	0.5982	0.9968	0.9902	1.0000	1.0000
100	0.9	0	-0.4	0.01	0.7706	0.0270	0.1658	0.0072	0.0102	0.0010	0.7722	0.8164
100	0.9	0	-0.4	0.05	0.9344	0.2112	0.3256	0.0440	0.1432	0.0688	0.9424	0.9490
100	0.9	0	-0.4	0.1	0.9732	0.4086	0.4464	0.0968	0.3362	0.2336	0.9780	0.9792
100	0.9	0	0.4	0.01	0.0094	0.0004	0.0288	0.0066	0.0000	0.0006	0.0062	0.0060
100	0.9	0	0.4	0.05	0.0766	0.0234	0.1712	0.1012	0.0082	0.0076	0.0654	0.0556
100	0.9	0	0.4	0.1	0.1836	0.0850	0.3342	0.2448	0.0418	0.0306	0.1574	0.1384
100	0.9	0	0.8	0.01	0.0058	0.0004	0.0304	0.0238	0.0002	0.0010	0.0044	0.0038
100	0.9	0	0.8	0.05	0.0514	0.0202	0.1464	0.1454	0.0092	0.0080	0.0430	0.0364
100	0.9	0	0.8	0.1	0.1464	0.0764	0.2712	0.2848	0.0392	0.0298	0.1158	0.0944
100	0.9	0.4	0.4	0.01	0.0002	0.0000	0.0136	0.0100	0.0002	0.0004	0.0000	0.0006
100	0.9	0.4	0.4	0.05	0.0180	0.0094	0.0824	0.0704	0.0060	0.0068	0.0116	0.0116
100	0.9	0.4	0.4	0.1	0.0588	0.0420	0.1710	0.1646	0.0240	0.0242	0.0410	0.0368
100	0.9	-0.4	-0.4	0.01	0.9984	0.2126	0.1642	0.0056	0.1124	0.0090	0.9988	0.9992
100	0.9	-0.4	-0.4	0.05	0.9998	0.6118	0.3084	0.0240	0.5198	0.2588	0.9998	0.9998
100	0.9	-0.4	-0.4	0.1	1.0000	0.7978	0.4040	0.0470	0.7526	0.6020	1.0000	1.0000
250	0.9	0	0	0.01	0.6198	0.0490	0.5164	0.0670	0.0074	0.0024	0.6204	0.5730
250	0.9	0	0	0.05	0.9200	0.4072	0.8256	0.4292	0.2058	0.1306	0.9214	0.8934
250	0.9	0	0	0.1	0.9770	0.6846	0.9228	0.6636	0.5246	0.4252	0.9820	0.9660
250	0.9	-0.8	0	0.01	1.0000	0.5260	0.1426	0.0000	0.3100	0.0518	1.0000	1.0000
250	0.9	-0.8	0	0.05	1.0000	0.9190	0.3976	0.0000	0.8508	0.6170	1.0000	1.0000
250	0.9	-0.8	0	0.1	1.0000	0.9834	0.5752	0.0008	0.9688	0.9170	1.0000	1.0000
250	0.9	-0.4	0	0.01	0.9956	0.1162	0.3390	0.0002	0.0342	0.0102	0.9942	0.9938
250	0.9	-0.4	0	0.05	1.0000	0.5848	0.6522	0.0114	0.4098	0.2898	1.0000	1.0000
250	0.9	-0.4	0	0.1	1.0000	0.8272	0.8036	0.0590	0.7272	0.6510	1.0000	1.0000
250	0.9	0.4	0	0.01	0.0744	0.0158	0.4028	0.2086	0.0020	0.0004	0.0444	0.0124
250	0.9	0.4	0	0.05	0.3998	0.2150	0.7708	0.6260	0.0762	0.0252	0.3158	0.1644
250	0.9	0.4	0	0.1	0.6544	0.4762	0.8970	0.8258	0.2800	0.1332	0.5818	0.3938
250	0.9	0.8	0	0.01	0.0010	0.0008	0.0080	0.0006	0.0002	0.0002	0.0002	0.0002

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
250	0.9	0.8	0	0.05	0.0184	0.0154	0.0928	0.0326	0.0048	0.0020	0.0054	0.0022
250	0.9	0.8	0	0.1	0.0692	0.0628	0.2324	0.1190	0.0256	0.0080	0.0318	0.0090
250	0.9	0	-0.8	0.01	1.0000	1.0000	0.9754	0.2892	0.9980	0.9390	1.0000	1.0000
250	0.9	0	-0.8	0.05	1.0000	1.0000	0.9928	0.5360	1.0000	1.0000	1.0000	1.0000
250	0.9	0	-0.8	0.1	1.0000	1.0000	0.9968	0.6782	1.0000	1.0000	1.0000	1.0000
250	0.9	0	-0.4	0.01	0.9994	0.2412	0.5220	0.0016	0.0962	0.0320	0.9996	0.9998
250	0.9	0	-0.4	0.05	1.0000	0.7480	0.7782	0.0500	0.6024	0.4878	1.0000	1.0000
250	0.9	0	-0.4	0.1	1.0000	0.9132	0.8718	0.1418	0.8524	0.8086	1.0000	1.0000
250	0.9	0	0.4	0.01	0.1930	0.0360	0.5350	0.3596	0.0046	0.0008	0.1558	0.0870
250	0.9	0	0.4	0.05	0.6186	0.2990	0.8480	0.7724	0.1396	0.0618	0.5650	0.4162
250	0.9	0	0.4	0.1	0.8228	0.5852	0.9386	0.9096	0.3974	0.2416	0.7918	0.6706
250	0.9	0	0.8	0.01	0.1254	0.0244	0.3676	0.3636	0.0026	0.0004	0.0826	0.0326
250	0.9	0	0.8	0.05	0.5212	0.2934	0.7476	0.7726	0.1204	0.0394	0.4436	0.2716
250	0.9	0	0.8	0.1	0.7464	0.5630	0.8884	0.9076	0.3740	0.1952	0.6970	0.5248
250	0.9	0.4	0.4	0.01	0.0286	0.0108	0.1488	0.0902	0.0014	0.0002	0.0108	0.0016
250	0.9	0.4	0.4	0.05	0.2554	0.1826	0.5142	0.4394	0.0564	0.0104	0.1612	0.0472
250	0.9	0.4	0.4	0.1	0.5020	0.4058	0.7336	0.6912	0.2286	0.0754	0.3792	0.1776
250	0.9	-0.4	-0.4	0.01	1.0000	0.7014	0.4156	0.0000	0.4816	0.2030	1.0000	1.0000
250	0.9	-0.4	-0.4	0.05	1.0000	0.9688	0.6792	0.0024	0.9284	0.8554	1.0000	1.0000
250	0.9	-0.4	-0.4	0.1	1.0000	0.9954	0.7994	0.0118	0.9896	0.9770	1.0000	1.0000
50	0.8	0	0	0.01	0.0846	0.0018	0.0586	0.0030	0.0002	0.0002	0.0832	0.1452
50	0.8	0	0	0.05	0.2862	0.0426	0.2292	0.0458	0.0186	0.0074	0.2942	0.3766
50	0.8	0	0	0.1	0.4652	0.1314	0.3738	0.1362	0.0846	0.0488	0.4684	0.5384
50	0.8	-0.8	0	0.01	0.9880	0.4026	0.0956	0.0126	0.2104	0.0074	0.9884	0.9954
50	0.8	-0.8	0	0.05	0.9988	0.7280	0.2122	0.0418	0.6416	0.1730	0.9990	0.9994
50	0.8	-0.8	0	0.1	0.9996	0.8650	0.2990	0.0714	0.8210	0.5218	0.9996	0.9996
50	0.8	-0.4	0	0.01	0.5754	0.0232	0.1392	0.0148	0.0070	0.0012	0.5792	0.7094
50	0.8	-0.4	0	0.05	0.8248	0.1728	0.2990	0.0636	0.1140	0.0272	0.8344	0.8848
50	0.8	-0.4	0	0.1	0.9070	0.3518	0.4144	0.1210	0.2842	0.1494	0.9190	0.9448
50	0.8	0.4	0	0.01	0.0028	0.0002	0.0028	0.0008	0.0002	0.0002	0.0026	0.0064
50	0.8	0.4	0	0.05	0.0296	0.0090	0.0340	0.0110	0.0042	0.0064	0.0242	0.0394
50	0.8	0.4	0	0.1	0.0834	0.0360	0.1000	0.0490	0.0200	0.0222	0.0728	0.1022
50	0.8	0.8	0	0.01	0.0000	0.0000	0.0012	0.0014	0.0000	0.0046	0.0000	0.0048
50	0.8	0.8	0	0.05	0.0024	0.0020	0.0080	0.0058	0.0042	0.0236	0.0040	0.0250
50	0.8	0.8	0	0.1	0.0118	0.0092	0.0322	0.0250	0.0120	0.0478	0.0118	0.0518
50	0.8	0	-0.8	0.01	1.0000	0.6928	0.8802	0.5586	0.3564	0.0264	0.9994	1.0000
50	0.8	0	-0.8	0.05	1.0000	0.9780	0.9390	0.7550	0.9332	0.4882	1.0000	1.0000
50	0.8	0	-0.8	0.1	1.0000	0.9976	0.9582	0.8248	0.9922	0.9112	1.0000	1.0000
50	0.8	0	-0.4	0.01	0.7158	0.0488	0.2962	0.0514	0.0158	0.0014	0.7154	0.8350
50	0.8	0	-0.4	0.05	0.9112	0.2986	0.4910	0.1786	0.2000	0.0570	0.9198	0.9552
50	0.8	0	-0.4	0.1	0.9672	0.5224	0.6028	0.2746	0.4244	0.2534	0.9706	0.9806
50	0.8	0	0.4	0.01	0.0074	0.0002	0.0108	0.0012	0.0000	0.0004	0.0044	0.0134

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
50	0.8	0	0.4	0.05	0.0736	0.0184	0.0848	0.0286	0.0068	0.0062	0.0618	0.0884
50	0.8	0	0.4	0.1	0.1754	0.0754	0.1932	0.1014	0.0400	0.0250	0.1572	0.1872
50	0.8	0	0.8	0.01	0.0008	0.0002	0.0066	0.0022	0.0000	0.0006	0.0008	0.0036
50	0.8	0	0.8	0.05	0.0358	0.0096	0.0722	0.0430	0.0046	0.0076	0.0274	0.0402
50	0.8	0	0.8	0.1	0.1108	0.0552	0.1776	0.1316	0.0266	0.0216	0.0886	0.1050
50	0.8	0.4	0.4	0.01	0.0002	0.0000	0.0022	0.0024	0.0002	0.0008	0.0000	0.0012
50	0.8	0.4	0.4	0.05	0.0090	0.0034	0.0390	0.0300	0.0022	0.0048	0.0048	0.0124
50	0.8	0.4	0.4	0.1	0.0394	0.0238	0.1222	0.0986	0.0104	0.0198	0.0258	0.0444
50	0.8	-0.4	-0.4	0.01	0.9944	0.4000	0.3702	0.1040	0.1924	0.0102	0.9934	0.9980
50	0.8	-0.4	-0.4	0.05	0.9994	0.7842	0.5374	0.2034	0.6826	0.2316	0.9998	1.0000
50	0.8	-0.4	-0.4	0.1	1.0000	0.9120	0.6262	0.2880	0.8736	0.6486	1.0000	1.0000
100	0.8	0	0	0.01	0.4004	0.0114	0.3044	0.0130	0.0022	0.0010	0.4010	0.4426
100	0.8	0	0	0.05	0.7756	0.1926	0.6364	0.2060	0.0878	0.0374	0.7806	0.7794
100	0.8	0	0	0.1	0.9072	0.4336	0.7792	0.4146	0.2898	0.1828	0.9098	0.9020
100	0.8	-0.8	0	0.01	1.0000	0.5632	0.1766	0.0010	0.3684	0.0248	1.0000	1.0000
100	0.8	-0.8	0	0.05	1.0000	0.9200	0.3750	0.0070	0.8646	0.4274	1.0000	1.0000
100	0.8	-0.8	0	0.1	1.0000	0.9810	0.5074	0.0258	0.9692	0.8342	1.0000	1.0000
100	0.8	-0.4	0	0.01	0.9664	0.0662	0.2934	0.0064	0.0242	0.0032	0.9610	0.9756
100	0.8	-0.4	0	0.05	0.9970	0.4472	0.5554	0.0472	0.3084	0.1356	0.9966	0.9976
100	0.8	-0.4	0	0.1	0.9992	0.7142	0.6898	0.1228	0.6144	0.4502	0.9996	0.9994
100	0.8	0.4	0	0.01	0.0238	0.0014	0.0516	0.0112	0.0002	0.0002	0.0172	0.0146
100	0.8	0.4	0	0.05	0.1778	0.0594	0.3006	0.1644	0.0192	0.0072	0.1406	0.1134
100	0.8	0.4	0	0.1	0.3788	0.1914	0.5304	0.3678	0.0944	0.0484	0.3244	0.2690
100	0.8	0.8	0	0.01	0.0000	0.0000	0.0036	0.0016	0.0000	0.0000	0.0000	0.0002
100	0.8	0.8	0	0.05	0.0026	0.0020	0.0434	0.0234	0.0012	0.0050	0.0028	0.0056
100	0.8	0.8	0	0.1	0.0206	0.0150	0.1130	0.0782	0.0098	0.0136	0.0116	0.0164
100	0.8	0	-0.8	0.01	1.0000	0.9946	0.9828	0.7216	0.9362	0.2658	1.0000	1.0000
100	0.8	0	-0.8	0.05	1.0000	1.0000	0.9950	0.8750	1.0000	0.9840	1.0000	1.0000
100	0.8	0	-0.8	0.1	1.0000	1.0000	0.9964	0.9264	1.0000	1.0000	1.0000	1.0000
100	0.8	0	-0.4	0.01	0.9928	0.1688	0.5114	0.0474	0.0674	0.0090	0.9934	0.9946
100	0.8	0	-0.4	0.05	0.9998	0.6654	0.7232	0.1716	0.5286	0.2870	0.9992	0.9996
100	0.8	0	-0.4	0.1	0.9998	0.8714	0.8180	0.2896	0.7998	0.6708	1.0000	1.0000
100	0.8	0	0.4	0.01	0.0726	0.0046	0.1286	0.0266	0.0008	0.0006	0.0610	0.0560
100	0.8	0	0.4	0.05	0.3640	0.1144	0.5000	0.2940	0.0354	0.0148	0.3296	0.2868
100	0.8	0	0.4	0.1	0.6022	0.3142	0.7096	0.5508	0.1766	0.0862	0.5692	0.5140
100	0.8	0	0.8	0.01	0.0336	0.0046	0.1438	0.1048	0.0008	0.0006	0.0268	0.0152
100	0.8	0	0.8	0.05	0.2592	0.0964	0.4352	0.4294	0.0344	0.0086	0.2072	0.1584
100	0.8	0	0.8	0.1	0.4834	0.2788	0.6312	0.6430	0.1462	0.0620	0.4328	0.3420
100	0.8	0.4	0.4	0.01	0.0048	0.0016	0.0788	0.0578	0.0002	0.0002	0.0018	0.0008
100	0.8	0.4	0.4	0.05	0.0826	0.0372	0.3014	0.2766	0.0106	0.0040	0.0454	0.0216
100	0.8	0.4	0.4	0.1	0.2224	0.1472	0.4832	0.4736	0.0614	0.0228	0.1478	0.0920
100	0.8	-0.4	-0.4	0.01	1.0000	0.6698	0.5346	0.0346	0.4522	0.0524	1.0000	1.0000

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n	ρ	ϕ	θ	α	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
100	0.8	-0.4	-0.4	0.05	1.0000	0.9660	0.7196	0.1150	0.9296	0.6692	1.0000	1.0000
100	0.8	-0.4	-0.4	0.1	1.0000	0.9934	0.8060	0.2082	0.9890	0.9510	1.0000	1.0000
250	0.8	0	0	0.01	0.9986	0.4958	0.9482	0.4774	0.1896	0.0768	0.9980	0.9986
250	0.8	0	0	0.05	1.0000	0.9488	0.9884	0.8326	0.8468	0.7502	1.0000	1.0000
250	0.8	0	0	0.1	1.0000	0.9916	0.9960	0.9318	0.9754	0.9570	1.0000	1.0000
250	0.8	-0.8	0	0.01	1.0000	0.9938	0.8068	0.0000	0.9578	0.4246	1.0000	1.0000
250	0.8	-0.8	0	0.05	1.0000	1.0000	0.9446	0.0054	1.0000	0.9906	1.0000	1.0000
250	0.8	-0.8	0	0.1	1.0000	1.0000	0.9724	0.0346	1.0000	1.0000	1.0000	1.0000
250	0.8	-0.4	0	0.01	1.0000	0.7710	0.9006	0.0088	0.4802	0.2050	1.0000	1.0000
250	0.8	-0.4	0	0.05	1.0000	0.9916	0.9740	0.1608	0.9698	0.9222	1.0000	1.0000
250	0.8	-0.4	0	0.1	1.0000	0.9998	0.9890	0.4054	0.9976	0.9952	1.0000	1.0000
250	0.8	0.4	0	0.01	0.6924	0.2254	0.8886	0.6740	0.0432	0.0074	0.6182	0.4444
250	0.8	0.4	0	0.05	0.9686	0.7964	0.9838	0.9558	0.5438	0.3322	0.9604	0.8950
250	0.8	0.4	0	0.1	0.9960	0.9458	0.9960	0.9854	0.8560	0.7184	0.9948	0.9778
250	0.8	0.8	0	0.01	0.0094	0.0054	0.1600	0.0370	0.0002	0.0000	0.0008	0.0000
250	0.8	0.8	0	0.05	0.1664	0.1294	0.5518	0.3644	0.0272	0.0014	0.0580	0.0042
250	0.8	0.8	0	0.1	0.4008	0.3568	0.7522	0.6318	0.1618	0.0240	0.2284	0.0490
250	0.8	0	-0.8	0.01	1.0000	1.0000	1.0000	0.9492	1.0000	0.9970	1.0000	1.0000
250	0.8	0	-0.8	0.05	1.0000	1.0000	1.0000	0.9894	1.0000	1.0000	1.0000	1.0000
250	0.8	0	-0.8	0.1	1.0000	1.0000	1.0000	0.9964	1.0000	1.0000	1.0000	1.0000
250	0.8	0	-0.4	0.01	1.0000	0.9302	0.9488	0.0954	0.7364	0.4342	1.0000	1.0000
250	0.8	0	-0.4	0.05	1.0000	0.9992	0.9886	0.3806	0.9962	0.9862	1.0000	1.0000
250	0.8	0	-0.4	0.1	1.0000	1.0000	0.9950	0.5914	1.0000	0.9996	1.0000	1.0000
250	0.8	0	0.4	0.01	0.9070	0.3558	0.9582	0.8568	0.0978	0.0300	0.8896	0.8262
250	0.8	0	0.4	0.05	0.9972	0.8920	0.9946	0.9860	0.7254	0.5402	0.9972	0.9908
250	0.8	0	0.4	0.1	0.9998	0.9788	0.9980	0.9958	0.9432	0.8714	1.0000	0.9988
250	0.8	0	0.8	0.01	0.8192	0.3342	0.9238	0.9272	0.0790	0.0146	0.7590	0.6018
250	0.8	0	0.8	0.05	0.9882	0.8724	0.9936	0.9954	0.6800	0.4450	0.9838	0.9538
250	0.8	0	0.8	0.1	0.9980	0.9734	0.9986	0.9992	0.9228	0.8144	0.9984	0.9898
250	0.8	0.4	0.4	0.01	0.4186	0.1786	0.7852	0.6986	0.0266	0.0014	0.2686	0.0800
250	0.8	0.4	0.4	0.05	0.8918	0.7306	0.9698	0.9612	0.4562	0.1628	0.8298	0.5798
250	0.8	0.4	0.4	0.1	0.9722	0.9194	0.9906	0.9910	0.8004	0.5440	0.9556	0.8582
250	0.8	-0.4	-0.4	0.01	1.0000	0.9990	0.9496	0.0220	0.9904	0.8048	1.0000	1.0000
250	0.8	-0.4	-0.4	0.05	1.0000	1.0000	0.9886	0.1242	1.0000	0.9998	1.0000	1.0000
250	0.8	-0.4	-0.4	0.1	1.0000	1.0000	0.9944	0.2722	1.0000	1.0000	1.0000	1.0000

Chapter 2

Response Surfaces

2.1 No deterministic components

2.1.1 Size

Table 2.1: Response surfaces of size - no deterministic trends - part I

	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
Explanatory variables up to order $O(1)$								
$L(P_a)$	1.15	1.15	0.95	0.95	1.01	0.91	0.95	0.93
	(0.03)	(0.03)	(0.02)	(0.02)	(0.02)	(0.01)	(0.02)	(0.01)
Adj. R^2	0.76	0.77	0.66	0.66	0.82	0.89	0.82	0.91
Explanatory variables up to order $O(n^{-1/2})$								
$L(P_a)$	0.86	0.87	0.96	0.96	0.95	0.99	0.97	1.02
	(0.03)	(0.03)	(0.02)	(0.02)	(0.02)	(0.01)	(0.02)	(0.02)
$n^{-1/2}L(P_a)$	5.08	5.16			1.49	-0.43		-0.65
	(0.65)	(0.67)			(0.41)	(0.15)		(0.14)
$n^{-1/2}$	9.36	8.42	-3.24	-2.79	2.18		-0.95	
	(1.34)	(1.37)	(0.70)	(0.69)	(0.88)		(0.45)	
$n^{-1/2}\phi$			-4.85	-4.81	-2.26		-0.96	
			(0.58)	(0.59)	(0.64)		(0.40)	
$n^{-1/2}\theta$	-5.41	-5.58	-6.82	-6.86	-2.74	-2.10	-4.15	-2.04
	(1.94)	(2.40)	(1.38)	(1.35)	(1.02)	(0.66)	(1.08)	(0.60)
$n^{-1/2}\phi^2$	-17.55	-4.88						
	(6.79)	(1.50)						
$n^{-1/2}\theta^2$		4.08	28.32	14.67	7.12	10.20	9.86	4.74
		(1.96)	(4.19)	(1.61)	(1.40)	(1.87)	(1.22)	(0.81)
$n^{-1/2}\phi^3$		2.95						1.17
		(1.40)						(0.54)
$n^{-1/2}\theta^3$	-13.71	-11.45	-7.29	-7.53	-11.07	-7.18	-5.54	-5.68
	(4.94)	(4.64)	(3.21)	(3.16)	(2.52)	(1.79)	(2.44)	(1.57)

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
$n^{-1/2}\phi^4$	18.90		4.86	4.21	-3.81		-2.07	
	(9.39)		(1.66)	(1.66)	(1.88)		(1.15)	
$n^{-1/2}\theta^4$			-21.20			-7.04		
			(6.72)			(3.37)		
$n^{-1/2}\phi\theta$				10.91				
				(3.80)				
Adj. R^2	0.95	0.95	0.95	0.95	0.97	0.98	0.97	0.98
Explanatory variables up to order $O(n^{-1})$								
$L(P_a)$	0.88	0.87	0.98	1.00	0.86	0.96	1.00	1.00
	(0.03)	(0.04)	(0.02)	(0.02)	(0.03)	(0.01)	(0.01)	(0.01)
$n^{-1/2}L(P_a)$	4.94	5.16			2.22			
	(0.61)	(0.65)			(0.45)			
$n^{-1/2}$	6.70	8.75	-2.00		2.11			
	(1.43)	(1.34)	(0.68)		(0.83)			
$n^{-1/2}\phi$								
$n^{-1/2}\theta$	-6.72	-7.11	-6.87	-6.92	-3.79	-4.75	-4.79	-5.34
	(2.05)	(2.11)	(1.43)	(1.36)	(0.95)	(1.87)	(0.93)	(1.71)
$n^{-1/2}\phi^2$		-5.38		3.34	-39.51			
		(1.50)		(1.09)	(10.85)			
$n^{-1/2}\theta^2$			22.97				10.96	
			(3.57)				(1.15)	
$n^{-1/2}\phi^3$								
$n^{-1/2}\theta^3$			-7.22	-7.44	-9.43	-7.18	-4.54	-5.88
			(3.20)	(3.13)	(2.49)	(1.71)	(2.18)	(1.49)
$n^{-1/2}\phi^4$					51.19			
					(16.14)			
$n^{-1/2}\theta^4$	22.27	5.67		36.07		16.21		14.91
	(11.11)	(3.06)		(8.87)		(4.23)		(3.91)
$n^{-1/2}\phi\theta$								
$n^{-2/2}L(P_a)$							-4.40	-3.43
							(2.18)	(0.65)
$n^{-2/2}$				-18.42			-20.60	
				(3.87)			(6.44)	
$n^{-2/2}\phi$			-39.82	-39.37				
			(5.56)	(5.05)				
$n^{-2/2}\theta$						22.08		28.51
						(14.16)		(12.87)
$n^{-2/2}\phi^2$					346.04	14.37	68.10	
					(99.27)	(2.78)	(26.61)	

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
$n^{-2/2}\theta^2$	108.50			213.10	58.06	115.92		52.16
	(48.64)			(34.13)	(13.34)	(15.32)		(14.52)
$n^{-2/2}\phi^3$		24.36			-35.72			
		(12.56)			(10.39)			
$n^{-2/2}\theta^3$	-91.50	-68.82						
	(46.13)	(36.23)						
$n^{-2/2}\phi^4$					-483.58		-108.44	
					(149.69)		(39.30)	
$n^{-2/2}\theta^4$	-294.51		-124.05	-437.53		-230.20		-144.38
	(144.00)		(48.60)	(92.71)		(51.74)		(47.30)
$n^{-2/2}\phi\theta$								
Adj. R^2	0.95	0.95	0.95	0.95	0.97	0.98	0.97	0.98

Table 2.2: Response surfaces of size - no deterministic trends - part II

	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
Explanatory variables up to order $O(1)$								
$L(P_a)$	0.68	1.05	1.04	1.34	1.20	1.23	0.69	0.64
	(0.08)	(0.05)	(0.04)	(0.05)	(0.05)	(0.05)	(0.09)	(0.09)
Adj. R^2	0.12	0.40	0.48	0.45	0.46	0.53	0.11	0.10
Explanatory variables up to order $O(n^{-1/2})$								
$L(P_a)$	0.50	1.03	1.17	1.72	1.15	1.12	0.51	0.53
	(0.12)	(0.06)	(0.06)	(0.12)	(0.06)	(0.06)	(0.14)	(0.13)
$n^{-1/2}L(P_a)$	3.26	1.30	-1.77	-4.20	2.98	4.48	3.33	2.73
	(1.02)	(0.57)	(0.55)	(1.04)	(0.79)	(0.69)	(1.19)	(1.10)
$n^{-1/2}$					4.85	8.28		
					(2.02)	(1.75)		
$n^{-1/2}\phi$	-32.67	-11.51		5.86	-11.66	-15.70	-34.15	-33.90
	(1.88)	(2.40)		(2.56)	(3.07)	(1.20)	(2.13)	(2.04)
$n^{-1/2}\theta$	-22.51	-14.47		18.70	-21.34	-10.81	-36.22	-26.13
	(4.28)	(2.49)		(5.03)	(1.69)	(2.67)	(2.91)	(4.72)
$n^{-1/2}\phi^2$								
$n^{-1/2}\theta^2$	30.93	22.59			22.33	21.58	31.70	33.33
	(4.80)	(2.57)			(2.88)	(2.89)	(5.11)	(5.13)
$n^{-1/2}\phi^3$		-14.93	-10.71		-13.87			
		(4.93)	(3.79)		(5.86)			
$n^{-1/2}\theta^3$	-21.10	-11.41	-15.51	-30.66		-17.10		-21.56
	(9.86)	(5.44)	(1.93)	(8.80)		(6.03)		(10.73)
$n^{-1/2}\phi^4$			-37.17	-39.78				
			(4.97)	(7.00)				
$n^{-1/2}\theta^4$			16.61	18.72				
			(2.78)	(4.62)				
$n^{-1/2}\phi\theta$								
Adj. R^2	0.88	0.93	0.85	0.71	0.93	0.93	0.86	0.87
Explanatory variables up to order $O(n^{-1})$								
$L(P_a)$	0.90	1.07	0.92	1.30	1.23	1.19	0.91	0.87
	(0.03)	(0.05)	(0.02)	(0.05)	(0.06)	(0.05)	(0.03)	(0.03)
$n^{-1/2}L(P_a)$		1.13			2.25	3.85		
		(0.56)			(0.86)	(0.72)		
$n^{-1/2}$				4.33	5.33	8.67		
				(1.34)	(2.00)	(1.80)		
$n^{-1/2}\phi$	-51.89	-11.51	39.54	55.74	-19.18		-70.49	-67.44
	(7.25)	(2.35)	(7.07)	(5.86)	(1.40)		(7.74)	(7.05)
$n^{-1/2}\theta$	-26.09	-14.47		93.28	-14.00	-13.90	-26.51	-26.13

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	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
	(3.09)	(2.36)		(11.78)	(3.36)	(2.69)	(3.92)	(3.92)
$n^{-1/2}\phi^2$	36.98		-79.83	-102.06				
	(10.04)		(10.61)	(8.94)				
$n^{-1/2}\theta^2$	98.44						106.18	100.65
	(7.67)						(8.74)	(8.63)
$n^{-1/2}\phi^3$	-15.37	-14.93	-70.33	-20.33		-12.71		
	(6.38)	(4.85)	(21.17)	(4.59)		(4.43)		
$n^{-1/2}\theta^3$	-113.28	-38.70	-15.63	-99.08	-40.56	-44.91	-130.69	-127.68
	(10.61)	(10.22)	(1.53)	(22.23)	(12.63)	(12.82)	(12.40)	(12.22)
$n^{-1/2}\phi^4$							53.31	50.69
							(19.33)	(17.09)
$n^{-1/2}\theta^4$		69.00	13.59		77.35	69.94		
		(12.39)	(2.22)		(14.93)	(15.45)		
$n^{-1/2}\phi\theta$				-159.81	21.33	22.46		
				(29.02)	(11.00)	(9.19)		
$n^{-2/2}L(P_a)$								
$n^{-2/2}$								
$n^{-2/2}\phi$	225.32		-314.70	-329.23		-75.31	293.62	279.38
	(54.71)		(58.05)	(42.00)		(17.99)	(64.23)	(56.54)
$n^{-2/2}\theta$				-660.73				
				(89.18)				
$n^{-2/2}\phi^2$	-269.90		457.83	606.60				
	(82.59)		(74.13)	(62.67)				
$n^{-2/2}\theta^2$	-547.67	267.85					-610.19	-544.16
	(57.67)	(66.97)					(66.43)	(64.92)
$n^{-2/2}\phi^3$			471.63					
			(157.42)					
$n^{-2/2}\theta^3$	814.52	227.35		631.58	225.81	271.90	923.28	884.00
	(70.43)	(75.18)		(172.82)	(92.91)	(92.61)	(81.91)	(78.20)
$n^{-2/2}\phi^4$							-392.37	-346.36
							(159.64)	(132.63)
$n^{-2/2}\theta^4$		-701.16		99.60	-366.22	-312.37		
		(144.86)		(27.07)	(124.31)	(122.84)		
$n^{-2/2}\phi\theta$				1177.65				
				(207.55)				
Adj. R^2	0.95	0.94	0.91	0.93	0.93	0.95	0.95	0.95

2.1.2 Power

Table 2.3: Response surfaces of power - no deterministic trends - part I

	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
Explanatory variables up to order $O(1)$								
$L(P_a)$	1.54	1.52	0.97	0.95	0.98	0.86	0.90	0.86
	(0.11)	(0.11)	(0.05)	(0.05)	(0.05)	(0.04)	(0.05)	(0.04)
Constant	1.50	1.47						
	(0.36)	(0.36)						
$(\rho-1)$	-50.58	-50.06	-58.09	-57.19	-54.45	-50.47	-51.80	-48.52
	(5.48)	(5.39)	(6.17)	(6.14)	(6.62)	(5.48)	(6.33)	(5.14)
$(\rho-1)^2$	-116.14	-116.80	-120.31	-117.36	-125.90	-123.84	-111.34	-122.96
	(27.79)	(27.35)	(31.37)	(31.37)	(31.61)	(26.28)	(30.68)	(24.47)
$(\rho-1)^3$								
Adj. R^2	0.55	0.55	0.51	0.50	0.49	0.51	0.49	0.52
Explanatory variables up to order $O(n^{-1/2})$								
$L(P_a)$	1.54	1.52	1.04	1.03	2.19	1.98	2.03	1.98
	(0.04)	(0.04)	(0.02)	(0.02)	(0.17)	(0.15)	(0.15)	(0.14)
Constant	2.75	2.77			4.52	3.92	3.94	3.78
	(0.21)	(0.21)			(0.59)	(0.52)	(0.55)	(0.52)
$(\rho-1)$	-131.44	-128.45	-162.95	-159.51	-140.67	-127.78	-139.64	-139.05
	(6.46)	(6.81)	(5.80)	(6.24)	(9.02)	(7.13)	(8.22)	(10.26)
$(\rho-1)^2$	-335.05	-328.89	-405.38	-393.02	-362.25	-336.56	-340.95	-564.93
	(33.69)	(35.75)	(32.58)	(35.33)	(43.06)	(35.43)	(39.92)	(106.11)
$(\rho-1)^3$								-741.68
								(327.03)
$n^{-1/2}L(P_a)$					-11.49	-10.84	-11.33	-11.06
					(1.73)	(1.48)	(1.54)	(1.40)
$n^{-1/2}$	-11.37	-11.16			-44.44	-38.71	-40.14	-40.16
	(1.77)	(1.76)			(6.46)	(5.49)	(5.82)	(5.31)
$n^{-1/2}(\rho-1)$	796.19	771.98	1056.38	1031.91	863.34	766.92	859.58	732.58
	(55.22)	(57.34)	(45.29)	(48.75)	(98.24)	(78.84)	(85.70)	(76.09)
$n^{-1/2}\phi$	-5.10	-4.66	-11.01	-11.44	-6.23	-3.14	-5.58	-2.65
	(0.74)	(0.78)	(1.00)	(1.05)	(1.31)	(1.09)	(1.22)	(1.04)
$n^{-1/2}\theta$			-5.98	-6.42				
			(1.96)	(1.99)				
$n^{-1/2}(\rho-1)^2$	2155.59	2088.40	2899.35	2808.26	2383.03	2116.68	2239.93	2151.50
	(281.48)	(295.41)	(258.29)	(278.76)	(455.02)	(373.53)	(401.70)	(358.13)
$n^{-1/2}\phi^2$		-9.05					-5.42	
		(1.48)					(2.41)	
$n^{-1/2}\theta^2$					11.23			

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
					(2.25)			
$n^{-1/2}(\rho-1)^3$								
$n^{-1/2}\phi^3$								
$n^{-1/2}\theta^3$	-22.94	-21.50	-21.61	-22.19	-22.23	-15.58	-21.05	-12.77
	(1.66)	(1.60)	(4.34)	(4.51)	(2.28)	(1.89)	(2.00)	(1.70)
$n^{-1/2}(\rho-1)^4$								
$n^{-1/2}\phi^4$	-11.71							
	(2.11)							
$n^{-1/2}\theta^4$			33.70	34.62		11.03	18.53	8.85
			(3.26)	(3.42)		(2.76)	(3.15)	(2.51)
$n^{-1/2}\phi\theta$			20.24	19.62				
			(5.59)	(5.75)				
Adj. R^2	0.95	0.94	0.93	0.93	0.89	0.89	0.90	0.89
Explanatory variables up to order $O(n^{-1})$								
$L(P_a)$	3.36	3.39	1.33	1.04	3.40	3.17	3.20	3.16
	(0.39)	(0.40)	(0.13)	(0.02)	(0.61)	(0.51)	(0.55)	(0.50)
Constant	10.49	9.12	1.52		10.89	8.12	9.92	8.14
	(1.37)	(1.48)	(0.51)		(2.09)	(1.84)	(1.93)	(1.78)
$(\rho-1)$	-180.89	-235.58	-272.02	-276.88	-179.23	-242.31	-183.29	-238.07
	(8.11)	(18.61)	(14.28)	(13.88)	(9.43)	(31.97)	(8.73)	(30.72)
$(\rho-1)^2$	-477.17	-888.64	-742.83	-764.57	-362.25	-991.26	-340.95	-1048.42
	(52.85)	(133.58)	(87.88)	(92.06)	(38.60)	(239.34)	(33.83)	(231.53)
$(\rho-1)^3$	-473.46	-1240.03				-1484.91		-1616.62
	(165.86)	(274.24)				(493.75)		(481.09)
$n^{-1/2}L(P_a)$	-37.42	-38.64	-2.54		-37.58	-36.63	-36.47	-36.55
	(7.33)	(7.42)	(1.09)		(13.32)	(11.30)	(11.97)	(11.03)
$n^{-1/2}$	-175.56	-147.46	-13.71		-182.01	-139.92	-172.26	-141.33
	(25.81)	(27.55)	(4.33)		(45.34)	(39.38)	(41.57)	(38.23)
$n^{-1/2}(\rho-1)$	1643.11	2507.55	3561.93	3606.08	1694.60	2549.04	1800.49	2462.38
	(115.86)	(261.62)	(254.42)	(270.07)	(144.55)	(523.30)	(138.94)	(501.28)
$n^{-1/2}\phi$	-15.97	-18.39	-8.01	-8.29	-6.23	-3.14	-5.71	
	(3.45)	(3.86)	(1.28)	(1.31)	(1.17)	(0.94)	(2.07)	
$n^{-1/2}\theta$	-2.95	-3.07	-7.35	-7.86				
	(0.93)	(0.93)	(1.30)	(1.33)				
$n^{-1/2}(\rho-1)^2$	2155.59	6130.77	10770.19	10988.56	2383.03	6621.15	2239.93	6912.33
	(225.59)	(1142.22)	(1691.00)	(1836.32)	(428.27)	(2339.01)	(360.50)	(2245.00)
$n^{-1/2}\phi^2$		-12.32			-5.50			
		(3.00)			(2.31)			
$n^{-1/2}\theta^2$	10.10		22.51	49.33				

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
	(3.73)		(3.80)	(9.23)				
$n^{-1/2}(\rho-1)^3$								
$n^{-1/2}\phi^3$			-40.23	-47.05			-20.96	-4.57
			(9.46)	(10.65)			(9.40)	(1.76)
$n^{-1/2}\theta^3$	-38.87	-39.75	-53.91	-59.30	-52.48	-43.07	-50.59	-36.56
	(7.68)	(7.42)	(10.51)	(11.42)	(8.41)	(6.53)	(8.14)	(5.78)
$n^{-1/2}(\rho-1)^4$								
$n^{-1/2}\phi^4$	-26.16	-20.54	-28.12	-24.71			-7.79	
	(9.99)	(12.00)	(12.25)	(13.95)			(2.92)	
$n^{-1/2}\theta^4$			30.57		39.55	36.67	53.03	32.37
			(14.96)		(11.97)	(9.47)	(11.46)	(8.54)
$n^{-1/2}\phi\theta$								
$n^{-2/2}L(P_a)$	174.67	181.28			127.04	125.56	122.37	124.09
	(33.11)	(33.18)			(66.89)	(56.55)	(59.62)	(55.11)
$n^{-2/2}$	767.53	652.02			686.42	519.49	651.03	519.74
	(117.10)	(123.31)			(225.94)	(193.48)	(205.29)	(187.52)
$n^{-2/2}(\rho-1)$	-4122.47	-7041.45	-12715.98	-12670.47	-4046.25	-7107.24	-4579.94	-6763.38
	(527.03)	(875.49)	(1136.54)	(1265.37)	(590.96)	(1894.33)	(591.21)	(1811.17)
$n^{-2/2}\phi$	93.53	117.50						
	(26.41)	(29.31)						
$n^{-2/2}\theta$								
$n^{-2/2}(\rho-1)^2$			-40321.09	-40361.12				
			(7804.26)	(8609.40)				
$n^{-2/2}\phi^2$								
$n^{-2/2}\theta^2$				-222.15				
				(69.43)				
$n^{-2/2}(\rho-1)^3$		65550.10				73043.51		77200.47
		(16699.15)				(40861.44)		(39102.25)
$n^{-2/2}\phi^3$			286.04	340.42			176.71	
			(67.71)	(76.28)			(68.74)	
$n^{-2/2}\theta^3$	174.21	195.35	286.95	327.89	251.95	228.98	246.09	196.60
	(57.65)	(55.43)	(74.93)	(81.05)	(71.82)	(56.71)	(65.25)	(49.64)
$n^{-2/2}(\rho-1)^4$								
$n^{-2/2}\phi^4$	144.27	213.22	236.43	203.71				
	(76.46)	(85.56)	(92.95)	(105.08)				
$n^{-2/2}\theta^4$	-87.12		-258.69		-223.20	-213.59	-279.85	-195.94

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
	(41.36)		(103.22)		(102.34)	(81.81)	(92.64)	(73.02)
$n^{-2/2}\phi\theta$								
Adj. R^2	0.97	0.97	0.96	0.96	0.92	0.93	0.94	0.92

Table 2.4: Response surfaces of power - no deterministic trends - part II

	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
Explanatory variables up to order $O(1)$								
$L(P_a)$	1.09	1.48	0.96	1.23	1.72	1.87	1.15	1.07
	(0.22)	(0.16)	(0.06)	(0.06)	(0.16)	(0.16)	(0.22)	(0.22)
Constant	1.79	1.48			1.83	2.27	2.02	1.97
	(0.78)	(0.55)			(0.55)	(0.53)	(0.82)	(0.81)
$(\rho-1)$	-71.93	-62.79	-52.52	-46.45	-59.59	-57.91	-70.66	-69.22
	(11.42)	(8.34)	(7.03)	(6.90)	(8.41)	(8.11)	(11.98)	(11.76)
$(\rho-1)^2$	-174.04	-123.95	-97.71	-81.61	-112.72	-112.41	-170.92	-169.64
	(52.80)	(40.98)	(33.92)	(32.77)	(41.34)	(40.01)	(55.16)	(53.93)
$(\rho-1)^3$								
Adj. R^2	0.31	0.47	0.50	0.49	0.48	0.49	0.29	0.28
Explanatory variables up to order $O(n^{-1/2})$								
$L(P_a)$	0.48	1.48	1.93	2.40	1.72	1.52	0.46	0.68
	(0.21)	(0.06)	(0.18)	(0.30)	(0.06)	(0.12)	(0.21)	(0.24)
Constant	1.02	1.71	2.94	2.56	2.16	1.58	1.26	0.89
	(0.34)	(0.36)	(0.63)	(1.04)	(0.38)	(0.23)	(0.35)	(0.39)
$(\rho-1)$	-178.26	-171.88	-147.07	-133.75	-164.84	-161.46	-170.06	-265.95
	(14.23)	(10.89)	(10.53)	(15.79)	(11.50)	(11.47)	(14.47)	(50.81)
$(\rho-1)^2$	-562.84	-457.14	-334.33	-304.25	-422.11	-416.20	-533.99	-2035.21
	(65.82)	(52.36)	(48.79)	(74.40)	(55.18)	(56.45)	(67.15)	(711.28)
$(\rho-1)^3$								-5177.00
								(2381.08)
$n^{-1/2}L(P_a)$	6.08		-10.31	-13.04		3.41	6.83	3.86
	(1.58)		(1.72)	(2.71)		(0.91)	(1.64)	(1.93)
$n^{-1/2}$		-9.61	-30.07	-29.45	-10.30			
		(3.49)	(6.44)	(9.65)	(3.52)			
$n^{-1/2}(\rho-1)$	1047.03	1074.14	903.75	807.75	1036.39	1019.68	978.72	1680.59
	(121.58)	(98.20)	(102.09)	(146.53)	(102.71)	(98.38)	(123.78)	(424.53)
$n^{-1/2}\phi$	-34.51	-16.06		17.35	-17.77	-15.55	-41.31	-40.26
	(3.70)	(2.60)		(4.13)	(2.61)	(2.53)	(3.80)	(3.75)
$n^{-1/2}\theta$	-45.45	-18.73		16.61	-20.71	-19.06	-47.25	-48.31
	(1.81)	(2.60)		(3.83)	(2.63)	(2.55)	(1.81)	(1.75)
$n^{-1/2}(\rho-1)^2$	3828.38	3280.86	2224.65	1991.87	3046.50	2991.31	3575.08	14780.60
	(555.93)	(454.86)	(467.54)	(680.93)	(476.41)	(476.00)	(567.62)	(5931.55)
$n^{-1/2}\phi^2$			-26.55	-29.52				
			(2.84)	(3.56)				
$n^{-1/2}\theta^2$	37.74	37.98			36.75	36.05	36.67	37.14
	(3.13)	(2.70)			(2.72)	(2.80)	(3.16)	(3.04)
$n^{-1/2}(\rho-1)^3$								39019.67

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	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
								(19842.18)
$n^{-1/2}\phi^3$	-24.87	-22.99	-11.47	-20.66	-19.53	-17.09	-19.99	-20.44
	(7.33)	(5.21)	(2.96)	(8.10)	(5.27)	(5.21)	(7.69)	(7.60)
$n^{-1/2}\theta^3$		-24.81	-22.05	-30.33	-21.01	-21.34		
		(5.70)	(2.02)	(6.76)	(5.76)	(5.72)		
$n^{-1/2}(\rho-1)^4$								
$n^{-1/2}\phi^4$								
$n^{-1/2}\theta^4$			21.91	24.09				
			(3.21)	(3.91)				
$n^{-1/2}\phi\theta$	37.10	22.89			23.52	18.72	35.33	31.97
	(11.45)	(7.56)			(8.20)	(7.68)	(12.00)	(11.61)
Adj. R^2	0.89	0.93	0.90	0.80	0.93	0.92	0.89	0.89
Explanatory variables up to order $O(n^{-1})$								
$L(P_a)$	0.53	1.48	1.93	2.40	1.72	1.65		
	(0.17)	(0.05)	(0.14)	(0.17)	(0.05)	(0.10)		
Constant		0.70	3.49	3.70	1.06	1.58	1.02	0.94
		(0.20)	(0.52)	(0.65)	(0.20)	(0.20)	(0.34)	(0.33)
$(\rho-1)$	-351.34	-324.64	-204.24	-172.79	-313.36	-287.02	-276.15	-275.72
	(39.12)	(21.19)	(8.50)	(8.93)	(21.05)	(23.15)	(35.27)	(34.28)
$(\rho-1)^2$	-1979.17	-1068.85	-334.33	-304.25	-992.24	-889.42	-2067.15	-2150.97
	(350.62)	(130.46)	(36.81)	(42.35)	(129.22)	(133.88)	(505.94)	(488.18)
$(\rho-1)^3$	-3170.25						-5169.89	-5536.15
	(782.36)						(1732.32)	(1664.08)
$n^{-1/2}L(P_a)$	5.12		-10.31	-13.04		2.13	19.80	19.18
	(1.42)		(1.43)	(1.73)		(0.81)	(2.29)	(2.15)
$n^{-1/2}$			-36.17	-39.45				
			(5.46)	(6.49)				
$n^{-1/2}(\rho-1)$	3315.58	4250.69	2136.03	1649.39	4129.43	3778.51	1794.52	1776.75
	(504.57)	(410.66)	(124.43)	(138.34)	(409.16)	(430.76)	(286.58)	(280.32)
$n^{-1/2}\phi$	-82.87	-36.73		94.04	-17.77	-15.55	-96.00	-98.44
	(8.14)	(5.78)		(13.44)	(1.94)	(1.89)	(8.32)	(8.07)
$n^{-1/2}\theta$	-78.54	-18.73	47.49	107.89	-53.24	-55.97	-81.79	-86.21
	(10.19)	(2.13)	(6.17)	(12.18)	(6.72)	(6.66)	(10.19)	(9.54)
$n^{-1/2}(\rho-1)^2$	13861.03	16016.83	2224.65	1991.87	14917.27	13393.81	15470.17	15920.48
	(2800.65)	(2567.23)	(379.48)	(435.74)	(2543.68)	(2573.15)	(4132.67)	(4027.23)
$n^{-1/2}\phi^2$	39.75			-112.15				
	(10.28)			(10.07)				
$n^{-1/2}\theta^2$	74.38	76.58			83.59	82.03	36.79	37.08
	(10.45)	(12.52)			(12.32)	(12.52)	(2.79)	(2.67)
$n^{-1/2}(\rho-1)^3$							40240.99	42556.13

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	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
							(14183.21)	(13765.39)
$n^{-1/2}\phi^3$	-24.87	-22.99	-11.62	-73.79	-60.67	-58.00	-19.99	-20.44
	(6.14)	(4.22)	(2.18)	(24.86)	(12.44)	(13.15)	(6.32)	(6.10)
$n^{-1/2}\theta^3$		-72.94	-106.37	-124.22	-21.01	-21.34		
		(15.21)	(15.02)	(22.62)	(4.68)	(4.57)		
$n^{-1/2}(\rho-1)^4$								
$n^{-1/2}\phi^4$	-48.69		-125.64					
	(15.13)		(12.27)					
$n^{-1/2}\theta^4$	-46.10		58.55	56.19				
	(15.60)		(12.53)	(14.40)				
$n^{-1/2}\phi\theta$		22.25	-98.54	-103.46	22.92			
		(6.69)	(19.52)	(28.77)	(7.21)			
$n^{-2/2}L(P_a)$							-74.68	-76.49
							(16.11)	(15.20)
$n^{-2/2}$								
$n^{-2/2}(\rho-1)$	-7666.59	-14984.97	-5998.23	-4096.74	-14611.38	-13642.33		
	(1543.08)	(1909.00)	(518.99)	(618.21)	(1907.30)	(1948.28)		
$n^{-2/2}\phi$	402.80	172.17		-638.89			455.67	484.65
	(58.06)	(43.28)		(109.76)			(59.83)	(57.95)
$n^{-2/2}\theta$	275.59		-377.65	-760.44	270.99	307.44	287.81	315.71
	(77.76)		(58.85)	(102.69)	(52.70)	(51.71)	(77.40)	(72.58)
$n^{-2/2}(\rho-1)^2$		-60149.86			-56065.65	-51459.68		
		(11954.61)			(11851.35)	(11820.84)		
$n^{-2/2}\phi^2$				686.58				
				(81.93)				
$n^{-2/2}\theta^2$		-323.71			-392.25	-383.38		
		(97.83)			(94.71)	(97.39)		
$n^{-2/2}(\rho-1)^3$	164735.49							
	(43672.49)							
$n^{-2/2}\phi^3$				442.63	342.66	340.77		
				(202.36)	(91.51)	(97.65)		
$n^{-2/2}\theta^3$		400.94	671.77	782.20				
		(114.05)	(130.23)	(188.39)				
$n^{-2/2}(\rho-1)^4$								
$n^{-2/2}\phi^4$			721.20					
			(101.77)					
$n^{-2/2}\theta^4$			-279.17	-272.60				
			(101.55)	(117.15)				
$n^{-2/2}\phi\theta$			699.75	804.80			286.59	260.28

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	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
			(179.32)	(237.98)			(79.04)	(72.65)
Adj. R^2	0.91	0.95	0.94	0.91	0.95	0.95	0.92	0.92

2.2 With deterministic components (intercept and linear trend)

2.2.1 Size

Table 2.5: Response surfaces of size - deterministic trends - part I

	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
Explanatory variables up to order $O(1)$								
$L(P_a)$	1.47	1.25	0.83	0.76	1.26	0.88	0.88	0.84
	(0.04)	(0.03)	(0.06)	(0.05)	(0.04)	(0.02)	(0.04)	(0.02)
Adj. R^2	0.70	0.68	0.22	0.24	0.62	0.79	0.36	0.65
Explanatory variables up to order $O(n^{-1/2})$								
$L(P_a)$	0.84	0.89	0.88	0.94	0.82	0.95	1.00	1.06
	(0.06)	(0.05)	(0.04)	(0.04)	(0.05)	(0.01)	(0.04)	(0.03)
$n^{-1/2}L(P_a)$	7.25	4.04		-1.25	5.31		-1.33	-2.02
	(0.65)	(0.62)		(0.48)	(0.55)		(0.65)	(0.36)
$n^{-1/2}$			-6.73	-7.09			-5.41	
			(1.55)	(1.14)			(1.25)	
$n^{-1/2}\phi$	7.23	13.09	-15.60	-9.33	-6.83		-7.73	
	(1.06)	(1.25)	(1.43)	(0.62)	(1.12)		(0.76)	
$n^{-1/2}\theta$		7.64	-26.00	-19.30	-7.02	-4.04	-13.01	-5.12
		(3.24)	(1.29)	(1.76)	(2.08)	(0.80)	(2.35)	(1.41)
$n^{-1/2}\phi^2$	9.28			16.83		4.54		-16.53
	(2.18)			(1.21)		(0.59)		(6.67)
$n^{-1/2}\theta^2$	29.87	8.88	33.31	31.60	39.69	18.96	25.12	
	(7.98)	(2.26)	(2.87)	(2.03)	(7.69)	(2.76)	(1.62)	
$n^{-1/2}\phi^3$								
$n^{-1/2}\theta^3$	-22.25	-13.51		-10.86	-17.89	-10.72	-8.21	-11.64
	(2.84)	(6.00)		(3.85)	(4.48)	(1.97)	(4.30)	(3.13)
$n^{-1/2}\phi^4$			17.90					26.09
			(3.95)					(9.99)
$n^{-1/2}\theta^4$	-39.16				-42.26	-18.27		10.96
	(12.73)				(11.44)	(4.43)		(2.42)
$n^{-1/2}\phi\theta$			35.64	23.35			19.96	13.81
			(9.68)	(4.74)			(5.67)	(4.93)
Adj. R^2	0.93	0.90	0.92	0.96	0.94	0.97	0.93	0.94
Explanatory variables up to order $O(n^{-1})$								
$L(P_a)$	0.76	0.89	0.96	1.01	0.82	0.97	0.92	1.05
	(0.05)	(0.05)	(0.03)	(0.03)	(0.04)	(0.01)	(0.03)	(0.03)
$n^{-1/2}L(P_a)$	7.93	4.04		-1.84	5.31			-1.93
	(0.72)	(0.57)		(0.48)	(0.51)			(0.40)
$n^{-1/2}$				-7.08			-3.38	

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
				(0.96)			(0.89)	
$n^{-1/2}\phi$		12.78						
		(1.25)						
$n^{-1/2}\theta$			-26.03	-18.45	-7.15			
			(1.14)	(2.06)	(2.46)			
$n^{-1/2}\phi^2$				16.82		40.29		
				(1.15)		(8.91)		
$n^{-1/2}\theta^2$		8.88	53.03	52.49	39.69	30.36	25.14	
		(2.03)	(7.49)	(5.89)	(7.44)	(4.35)	(1.70)	
$n^{-1/2}\phi^3$	13.34			-11.60	-23.38			
	(2.05)			(3.37)	(6.81)			
$n^{-1/2}\theta^3$	-70.41	-17.85		-32.81	-46.01	-27.72	-32.61	-12.51
	(8.74)	(4.69)		(8.09)	(9.64)	(4.28)	(7.14)	(2.86)
$n^{-1/2}\phi^4$			17.68			-61.78		
			(3.88)			(13.11)		
$n^{-1/2}\theta^4$					-42.26	-17.58		
					(10.73)	(4.38)		
$n^{-1/2}\phi\theta$						-48.66		
						(8.83)		
$n^{-2/2}L(P_a)$								
$n^{-2/2}$			-34.83					
			(10.43)					
$n^{-2/2}\phi$			-128.57	-93.11	-54.52		-62.39	
			(12.30)	(15.78)	(27.22)		(6.98)	
$n^{-2/2}\theta$		85.04				-32.59	-108.87	-38.36
		(22.91)				(5.43)	(21.00)	(11.59)
$n^{-2/2}\phi^2$	76.01					-266.84		-151.71
	(19.69)					(72.59)		(57.80)
$n^{-2/2}\theta^2$	242.30		-165.66	-174.11		-94.28		
	(66.04)		(62.85)	(45.73)		(25.41)		
$n^{-2/2}\phi^3$				126.42	190.33			
				(36.07)	(67.27)			
$n^{-2/2}\theta^3$	405.17			171.77	235.90	139.75	203.88	
	(67.08)			(54.70)	(62.47)	(33.31)	(67.36)	
$n^{-2/2}\phi^4$						470.90		237.06
						(112.12)		(86.72)
$n^{-2/2}\theta^4$	-316.46							87.76
	(95.31)							(21.49)
$n^{-2/2}\phi\theta$			297.52	191.25		413.46	181.12	128.78
			(89.96)	(42.62)		(78.72)	(58.38)	(43.67)
Adj. R^2	0.95	0.91	0.93	0.97	0.95	0.98	0.93	0.95

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$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$

Table 2.6: Response surfaces of size - deterministic trends - part I

	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
Explanatory variables up to order $O(1)$								
$L(P_a)$	0.65	1.29	1.19	1.55	1.39	1.20	0.62	0.31
	(0.13)	(0.08)	(0.06)	(0.06)	(0.07)	(0.05)	(0.13)	(0.10)
Adj. R^2	0.06	0.31	0.24	0.15	0.38	0.53	0.06	0.03
Explanatory variables up to order $O(n^{-1/2})$								
$L(P_a)$	0.35	1.24	1.49	2.20	1.35	1.18	0.33	0.32
	(0.19)	(0.10)	(0.11)	(0.17)	(0.10)	(0.11)	(0.19)	(0.17)
$n^{-1/2}L(P_a)$	6.74	3.66	-3.59	-10.12	4.23	2.87	6.97	5.24
	(1.70)	(0.87)	(1.11)	(2.09)	(0.88)	(0.99)	(1.65)	(1.51)
$n^{-1/2}$				-15.77				
				(4.17)				
$n^{-1/2}\phi$	-41.98	-22.69	-11.61		-18.46	8.93	-41.57	-24.73
	(2.07)	(1.60)	(2.39)		(1.58)	(2.08)	(2.17)	(1.69)
$n^{-1/2}\theta$	-37.53	-20.55			-18.91		-37.66	-26.19
	(6.73)	(3.31)			(3.37)		(5.72)	(4.55)
$n^{-1/2}\phi^2$			-33.31		27.29	18.68		37.01
			(4.85)		(3.13)	(4.18)		(3.68)
$n^{-1/2}\theta^2$		40.40	21.33	34.08	42.92		65.82	70.62
		(4.32)	(3.30)	(5.00)	(4.17)		(9.26)	(8.88)
$n^{-1/2}\phi^3$								
$n^{-1/2}\theta^3$	-50.57	-29.92	-33.26	-18.63	-27.16	-24.16	-49.95	-56.95
	(18.01)	(8.13)	(3.50)	(5.02)	(7.89)	(4.55)	(16.47)	(15.17)
$n^{-1/2}\phi^4$	33.30	33.39		-39.94			39.17	
	(6.38)	(4.63)		(10.11)			(6.52)	
$n^{-1/2}\theta^4$	100.05					53.80		
	(14.92)					(6.55)		
$n^{-1/2}\phi\theta$	77.09	49.51			41.05	52.81		
	(17.22)	(9.71)			(9.15)	(11.71)		
Adj. R^2	0.87	0.92	0.80	0.57	0.92	0.80	0.87	0.85
Explanatory variables up to order $O(n^{-1})$								
$L(P_a)$		0.96	1.82	2.35	1.11	1.47	0.51	0.54
		(0.28)	(0.22)	(0.34)	(0.24)	(0.04)	(0.27)	(0.14)
$n^{-1/2}L(P_a)$	23.60	15.18	-13.67	-28.71	15.43		12.53	6.29
	(1.69)	(5.99)	(4.43)	(7.88)	(5.03)		(5.54)	(2.63)
$n^{-1/2}$				-51.52				-14.69
				(13.22)				(4.54)
$n^{-1/2}\phi$	-72.13		50.26	118.00		33.35	-71.55	-57.15
	(5.90)		(8.88)	(22.23)		(8.57)	(6.05)	(2.96)
$n^{-1/2}\theta$	-37.53	-20.71		99.30	-18.82		-72.63	-48.31

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	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
	(4.15)	(2.77)		(22.61)	(2.36)		(13.36)	(8.07)
$n^{-1/2}\phi^2$	87.58	64.70			78.33	17.43	89.25	96.84
	(12.32)	(9.77)			(10.07)	(3.46)	(10.61)	(6.53)
$n^{-1/2}\theta^2$	52.82	102.24	45.50	58.28	113.33		57.56	187.76
	(16.51)	(13.46)	(9.03)	(9.09)	(10.48)		(11.98)	(10.10)
$n^{-1/2}\phi^3$			-86.82	-136.26				
			(20.16)	(40.91)				
$n^{-1/2}\theta^3$	-248.32	-99.97	-16.26	-121.04	-91.91	-78.43	-180.12	-195.61
	(16.56)	(16.56)	(5.09)	(37.40)	(12.02)	(9.59)	(25.75)	(16.47)
$n^{-1/2}\phi^4$			-198.86	-215.02				
			(15.56)	(24.88)				
$n^{-1/2}\theta^4$	221.07					159.51	213.75	32.77
	(36.95)					(13.54)	(25.47)	(9.81)
$n^{-1/2}\phi\theta$	153.60	36.67	-153.46	-278.70	54.08	50.10	158.94	46.66
	(47.94)	(9.11)	(27.48)	(64.38)	(9.27)	(11.84)	(37.49)	(4.92)
$n^{-2/2}L(P_a)$	-106.08	-72.37	60.05	143.50	-77.84		-54.04	-32.25
	(13.63)	(29.18)	(21.81)	(42.14)	(24.15)		(27.11)	(14.13)
$n^{-2/2}$				296.32				90.85
				(99.07)				(34.77)
$n^{-2/2}\phi$	251.15	-187.14	-470.45	-906.17	-154.96	-203.39	249.73	270.11
	(50.14)	(11.91)	(77.18)	(166.15)	(9.46)	(64.51)	(51.29)	(22.64)
$n^{-2/2}\theta$			-84.96	-775.36			291.37	184.28
			(22.44)	(169.06)			(110.12)	(61.49)
$n^{-2/2}\phi^2$	-512.70	-356.61	-262.43		-611.31		-514.23	-497.08
	(99.01)	(81.28)	(78.86)		(91.39)		(88.59)	(49.56)
$n^{-2/2}\theta^2$		-502.25	-200.13		-600.09			-1141.49
		(101.79)	(76.25)		(77.79)			(63.27)
$n^{-2/2}\phi^3$			651.23	1023.23				
			(172.31)	(306.64)				
$n^{-2/2}\theta^3$	1647.35	585.54		759.15	538.20	452.03	1084.35	1155.15
	(111.06)	(117.86)		(283.29)	(83.31)	(80.96)	(205.01)	(125.62)
$n^{-2/2}\phi^4$			1634.58	1465.75	282.13			
			(176.35)	(183.21)	(97.89)			
$n^{-2/2}\theta^4$	-1635.91			-311.84		-895.24	-1639.86	
	(169.80)			(103.48)		(104.55)	(133.53)	
$n^{-2/2}\phi\theta$	-985.64		1260.71	2041.59			-1069.74	
	(384.53)		(245.87)	(485.64)			(322.79)	
Adj. R^2	0.97	0.96	0.93	0.88	0.97	0.86	0.98	0.99

2.2.2 Power

Table 2.7: Response surfaces of power - deterministic trends - part I

	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
Explanatory variables up to order $O(1)$								
$L(P_a)$	1.64	1.49	0.88	1.02	1.33	0.93	0.86	0.85
	(0.10)	(0.09)	(0.05)	(0.16)	(0.05)	(0.03)	(0.04)	(0.03)
Constant	0.76	0.92		1.09				
	(0.35)	(0.31)		(0.52)				
$(\rho-1)$	-9.63		-21.78		-22.23	-17.53	-17.64	-16.04
	(1.50)		(2.20)		(3.33)	(2.10)	(1.47)	(1.92)
$(\rho-1)^2$		24.55		76.61				
		(6.85)		(12.17)				
$(\rho-1)^3$					181.85	130.65		91.68
					(83.21)	(55.01)		(48.28)
Adj. R^2	0.45	0.43	0.30	0.21	0.43	0.50	0.41	0.54
Explanatory variables up to order $O(n^{-1/2})$								
$L(P_a)$	0.89	1.49	0.99	0.94	0.84	1.00	0.83	0.80
	(0.07)	(0.07)	(0.03)	(0.03)	(0.05)	(0.02)	(0.03)	(0.02)
Constant		1.85					-0.49	-1.18
		(0.41)					(0.11)	(0.14)
$(\rho-1)$	-58.34		-66.14		-76.47	-59.67	-67.82	-61.41
	(4.78)		(2.24)		(4.19)	(1.91)	(2.15)	(2.60)
$(\rho-1)^2$		496.27		775.05	-166.61			
		(139.31)		(134.52)	(19.99)			
$(\rho-1)^3$	548.90	1749.13		2474.50		498.73	422.28	611.79
	(113.05)	(684.64)		(696.24)		(54.92)	(67.96)	(61.03)
$n^{-1/2}L(P_a)$	7.43				5.58			
	(0.78)				(0.62)			
$n^{-1/2}$	6.50	-10.41				1.87		11.23
	(1.48)	(3.19)				(0.73)		(1.22)
$n^{-1/2}(\rho-1)$	435.92		442.43		518.48	429.61	452.59	435.76
	(44.54)		(18.41)		(42.92)	(18.43)	(20.37)	(26.01)
$n^{-1/2}\phi$			-24.10	-25.65	-8.89	-2.08	-9.95	-5.57
			(1.31)	(2.27)	(0.81)	(0.60)	(0.73)	(1.53)
$n^{-1/2}\theta$	-5.82	-8.04	-23.73	-35.31	-10.44	-7.00	-13.17	-5.20
	(1.81)	(1.25)	(2.37)	(1.47)	(1.53)	(1.27)	(1.72)	(1.59)
$n^{-1/2}(\rho-1)^2$		-4055.72		-5678.24	1188.45			
		(1205.19)		(1088.45)	(202.96)			
$n^{-1/2}\phi^2$			-41.89		14.41		-22.01	-38.23
			(9.15)		(5.21)		(7.95)	(6.26)
$n^{-1/2}\theta^2$					29.92			-22.85

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
					(5.59)			(6.47)
$n^{-1/2}(\rho-1)^3$	-4406.19	-14380.98		-18644.82		-3875.15	-3242.27	-4933.78
	(1015.55)	(5864.02)		(5631.17)		(516.52)	(635.31)	(606.48)
$n^{-1/2}\phi^3$								7.25
								(2.64)
$n^{-1/2}\theta^3$	-14.94		-15.33		-15.50	-9.72	-12.08	-13.55
	(3.75)		(4.67)		(3.29)	(2.51)	(3.18)	(2.90)
$n^{-1/2}(\rho-1)^4$								
$n^{-1/2}\phi^4$			65.36		-20.62	4.94	26.11	53.52
			(14.13)		(7.90)	(1.64)	(12.05)	(9.11)
$n^{-1/2}\theta^4$	-7.61		49.46	50.79	-33.52	4.46	33.70	39.14
	(2.68)		(3.30)	(4.29)	(8.27)	(1.72)	(2.10)	(9.54)
$n^{-1/2}\phi\theta$			63.65	29.30		15.75	40.35	34.20
			(8.47)	(11.23)		(3.62)	(6.64)	(6.79)
Adj. R^2	0.90	0.69	0.91	0.78	0.94	0.93	0.93	0.92
Explanatory variables up to order $O(n^{-1})$								
$L(P_a)$		1.48	0.97	1.26		0.99	0.83	0.80
		(0.05)	(0.04)	(0.14)		(0.02)	(0.02)	(0.02)
Constant	-1.84			1.23	-3.23		-0.73	-1.35
	(0.79)			(0.57)	(0.62)		(0.09)	(0.13)
$(\rho-1)$	-54.35		-117.69		-182.09	-134.69	-150.52	-151.76
	(16.07)		(5.77)		(17.56)	(5.53)	(6.95)	(6.35)
$(\rho-1)^2$	1087.28	1968.59		860.07	-571.58	-283.90	-322.60	-476.93
	(301.11)	(212.24)		(85.50)	(80.74)	(44.64)	(47.01)	(38.02)
$(\rho-1)^3$	5282.70	7999.93	247.35	1530.76		289.09		
	(1237.80)	(1104.86)	(95.50)	(339.69)		(94.34)		
$n^{-1/2}L(P_a)$	26.57				21.86			
	(1.37)				(1.02)			
$n^{-1/2}$	60.41	45.73	-5.36		68.43	3.14		12.75
	(16.04)	(5.74)	(1.31)		(13.67)	(0.73)		(1.23)
$n^{-1/2}(\rho-1)$	435.93		1460.31		2738.17	2010.26	2044.72	2209.09
	(152.19)		(113.87)		(393.00)	(113.31)	(152.02)	(132.52)
$n^{-1/2}\phi$		-59.26		-29.09		-3.76		
		(7.19)		(2.73)		(1.14)		
$n^{-1/2}\theta$	-26.60	-42.23	-23.68	-68.02				
	(2.70)	(4.30)	(2.18)	(5.91)				
$n^{-1/2}(\rho-1)^2$	-22242.38	-35430.18		-7841.47	9697.51	5845.32	4950.46	7816.15
	(4875.44)	(4035.72)		(1067.27)	(1806.78)	(769.17)	(984.08)	(816.10)
$n^{-1/2}\phi^2$		-71.59		-64.40				
		(14.03)		(19.00)				
$n^{-1/2}\theta^2$		-36.36	71.24	67.82			37.27	-24.86

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
		(8.40)	(7.73)	(11.61)			(5.45)	(5.01)
$n^{-1/2}(\rho-1)^3$	-102486.24	-147508.76	-2220.04					
	(22423.63)	(21112.18)	(869.32)					
$n^{-1/2}\phi^3$	-53.48		-92.35	-119.41	-29.33	-9.72	-24.53	-14.73
	(8.23)		(11.24)	(22.16)	(3.96)	(3.39)	(3.88)	(2.52)
$n^{-1/2}\theta^3$	-14.89		-60.41	-16.11	-58.67	-37.78	-53.96	-13.83
	(2.58)		(10.02)	(4.93)	(5.57)	(4.60)	(6.14)	(2.11)
$n^{-1/2}(\rho-1)^4$								
$n^{-1/2}\phi^4$	-72.24		-34.93		-32.33	-24.28	-30.90	-14.28
	(11.30)		(15.71)		(5.78)	(3.87)	(5.71)	(3.96)
$n^{-1/2}\theta^4$	-59.91					13.53		41.84
	(7.94)					(4.90)		(7.52)
$n^{-1/2}\phi\theta$	-90.50				-54.35	-35.48	-45.86	
	(16.43)				(12.03)	(7.57)	(11.95)	
$n^{-2/2}L(P_a)$	-93.24			-20.40	-71.15			
	(10.83)			(8.98)	(8.81)			
$n^{-2/2}$	-311.69	-327.95		-92.32	-325.09			
	(78.69)	(39.33)		(36.02)	(69.67)			
$n^{-2/2}(\rho-1)$			-4664.36		-10548.89	-7202.87	-7142.02	-8118.13
			(559.39)		(1954.39)	(563.19)	(794.28)	(664.63)
$n^{-2/2}\phi$		495.42	-202.07		-67.35		-98.54	-48.14
		(54.57)	(18.58)		(14.67)		(15.58)	(11.07)
$n^{-2/2}\theta$	172.85	284.53		340.51	-88.58	-52.35	-102.74	-41.88
	(21.41)	(34.59)		(45.67)	(12.30)	(10.25)	(14.91)	(10.08)
$n^{-2/2}(\rho-1)^2$	108209.37	151458.38		10368.59	-40430.96	-22474.74	-18343.53	-30844.41
	(21650.67)	(18921.64)		(6643.11)	(8981.34)	(3795.92)	(4908.34)	(4099.51)
$n^{-2/2}\phi^2$		560.30		584.70	188.47	-92.37		-337.20
		(106.73)		(141.05)	(34.80)	(39.93)		(45.25)
$n^{-2/2}\theta^2$	136.73	311.22	-272.80	-270.88	292.97	-60.21	-103.89	
	(47.38)	(67.30)	(58.42)	(88.24)	(59.09)	(26.56)	(42.51)	
$n^{-2/2}(\rho-1)^3$	477151.33	642408.99		-90531.06				
	(103974.82)	(98567.51)		(20354.82)				
$n^{-2/2}\phi^3$	448.08		773.73	1038.25	230.95	108.41	235.27	186.06
	(62.01)		(89.37)	(155.58)	(37.35)	(21.16)	(37.32)	(25.61)
$n^{-2/2}\theta^3$			374.94		361.84	224.48	337.94	
			(66.83)		(46.64)	(39.39)	(51.32)	
$n^{-2/2}(\rho-1)^4$								
$n^{-2/2}\phi^4$	593.75		381.36			369.79	232.00	590.28
	(86.22)		(120.05)			(67.62)	(46.07)	(77.26)
$n^{-2/2}\theta^4$	229.85				-336.06			

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	$\tau_{S,d}$	$t_{S,d}$	$\tau_{S,r}$	$t_{S,r}$	$\tau^a_{S,d}$	$t^a_{S,d}$	$\tau^a_{S,r}$	$t^a_{S,r}$
	(92.37)				(81.66)			
$n^{-2/2}\phi\theta$	690.04		237.93		379.61	499.50	525.62	306.59
	(143.24)		(51.89)		(108.82)	(79.31)	(117.69)	(48.43)
Adj. R^2	0.95	0.83	0.94	0.88	0.97	0.96	0.96	0.95

Table 2.8: Response surfaces of power - deterministic trends - part I

	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
Explanatory variables up to order $O(1)$								
$L(P_a)$	1.16	1.37	1.12	1.25	1.84	1.87	1.22	0.97
	(0.26)	(0.07)	(0.05)	(0.12)	(0.17)	(0.13)	(0.27)	(0.25)
Constant	2.17			-1.29	1.44	2.30	2.40	2.35
	(0.90)			(0.44)	(0.57)	(0.44)	(0.92)	(0.87)
$(\rho-1)$	-23.25	-23.01	-22.17	-19.42	-18.43		-22.21	-18.22
	(3.58)	(2.60)	(1.85)	(1.85)	(2.66)		(3.65)	(3.48)
$(\rho-1)^2$						48.18		
						(10.65)		
$(\rho-1)^3$								
Adj. R^2	0.14	0.30	0.39	0.36	0.32	0.37	0.13	0.10
Explanatory variables up to order $O(n^{-1/2})$								
$L(P_a)$	0.48	1.66	1.00	1.25	1.84	1.87	0.71	0.97
	(0.21)	(0.07)	(0.05)	(0.09)	(0.08)	(0.10)	(0.27)	(0.12)
Constant		1.60	-1.76	-3.52	2.22	2.66	0.90	2.77
		(0.38)	(0.40)	(0.65)	(0.39)	(0.52)	(0.43)	(0.76)
$(\rho-1)$	-118.06	-62.29	-96.75	-55.65			-105.98	-45.89
	(19.18)	(4.00)	(9.55)	(5.28)			(20.68)	(6.37)
$(\rho-1)^2$	-289.98		-152.47		785.14	206.57	-240.22	
	(89.95)		(44.24)		(149.33)	(28.48)	(98.10)	
$(\rho-1)^3$					2600.02			
					(744.04)			
$n^{-1/2}L(P_a)$	5.56						5.04	
	(1.85)						(2.01)	
$n^{-1/2}$		-15.74	13.20	21.74	-18.42	-13.18		-17.99
		(3.05)	(3.45)	(4.63)	(3.04)	(3.58)		(6.16)
$n^{-1/2}(\rho-1)$	785.31	402.91	659.99	356.76			736.50	272.50
	(165.84)	(33.50)	(86.18)	(45.29)			(178.25)	(53.72)
$n^{-1/2}\phi$	-59.75	-32.02	-14.48	4.78	-28.62	-8.14	-59.21	-50.94
	(2.50)	(1.62)	(1.38)	(2.20)	(1.66)	(2.09)	(2.58)	(3.00)
$n^{-1/2}\theta$	-52.39	-26.85	-10.03		-28.32	-12.98	-64.89	-62.99
	(4.37)	(2.69)	(2.16)		(2.86)	(3.75)	(1.96)	(2.11)
$n^{-1/2}(\rho-1)^2$	2201.02		1189.16		-5518.50	-1559.58	1958.70	
	(768.59)		(396.93)		(1280.50)	(230.51)	(832.27)	
$n^{-1/2}\phi^2$		15.09	-31.41	-31.63	22.48			
		(3.05)	(2.54)	(4.35)	(3.12)			
$n^{-1/2}\theta^2$	53.77	48.32		33.01	49.80	37.31	50.79	52.40
	(3.60)	(3.40)		(2.90)	(3.60)	(4.15)	(3.42)	(3.60)
$n^{-1/2}(\rho-1)^3$					-18751.05			

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	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
					(6325.93)			
$n^{-1/2}\phi^3$								
$n^{-1/2}\theta^3$	-21.38	-29.21	-22.60	-19.85	-23.37	-24.69		
	(8.45)	(6.34)	(4.20)	(2.76)	(6.75)	(8.39)		
$n^{-1/2}(\rho-1)^4$								
$n^{-1/2}\phi^4$	24.67					25.09	24.24	37.88
	(6.85)					(5.79)	(7.38)	(8.47)
$n^{-1/2}\theta^4$			33.31					
			(2.80)					
$n^{-1/2}\phi\theta$	47.22	27.96			36.81	34.37	41.00	53.21
	(13.95)	(8.16)			(8.58)	(11.43)	(15.70)	(17.80)
Adj. R^2	0.87	0.88	0.90	0.67	0.86	0.68	0.86	0.78
Explanatory variables up to order $O(n^{-1})$								
$L(P_a)$	0.55	0.75	1.14	1.41	1.76	2.41	1.22	0.97
	(0.15)	(0.35)	(0.06)	(0.11)	(0.03)	(0.26)	(0.07)	(0.08)
Constant			-0.36	-1.12		2.75	0.85	1.87
			(0.12)	(0.17)		(0.80)	(0.31)	(0.39)
$(\rho-1)$	-149.82	-18.60	-134.87	-76.31			-156.84	-83.15
	(14.94)	(6.77)	(5.24)	(5.82)			(13.59)	(11.96)
$(\rho-1)^2$	-281.62	1885.07	-143.26		2276.62	510.06	-291.06	
	(57.43)	(338.19)	(22.57)		(213.26)	(57.29)	(56.93)	
$(\rho-1)^3$		7350.41			8632.65			
		(1587.76)			(1153.47)			
$n^{-1/2}L(P_a)$	4.98	16.82	-1.39	-1.64		-5.36		
	(1.21)	(7.35)	(0.58)	(0.79)		(2.14)		
$n^{-1/2}$						-16.00		
						(6.59)		
$n^{-1/2}(\rho-1)$	1496.92		1509.68	796.86			1678.66	1072.12
	(215.88)		(77.64)	(113.52)			(209.68)	(224.33)
$n^{-1/2}\phi$	-155.91	-47.70	24.68	132.64	-23.65	-63.23	-165.18	-176.86
	(9.10)	(10.68)	(6.27)	(13.14)	(2.04)	(10.54)	(10.16)	(11.75)
$n^{-1/2}\theta$	-133.17	-29.28	18.83	117.31	-66.44	-50.84	-137.89	-147.02
	(8.24)	(1.86)	(6.37)	(13.19)	(11.92)	(17.18)	(8.45)	(7.85)
$n^{-1/2}(\rho-1)^2$	2124.32	-31309.54	1098.54		-35985.99	-4136.44	2459.33	
	(476.70)	(6309.39)	(211.91)		(4140.95)	(543.38)	(457.52)	
$n^{-1/2}\phi^2$			-38.77	-173.04				
			(5.50)	(9.76)				
$n^{-1/2}\theta^2$	87.57	131.47			146.77	124.11	228.68	84.32
	(15.25)	(10.97)			(10.43)	(14.34)	(53.42)	(9.82)
$n^{-1/2}(\rho-1)^3$		-124624.38			-141305.35	19130.16		

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	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
		(30312.39)			(22398.38)	(3267.68)		
$n^{-1/2}\phi^3$		-39.68	-75.21	-113.24	-81.69			
		(26.14)	(12.37)	(24.68)	(18.97)			
$n^{-1/2}\theta^3$		-130.36	-91.10	-154.13	-80.43	-105.73		
		(12.76)	(13.89)	(22.79)	(24.36)	(33.31)		
$n^{-1/2}(\rho-1)^4$								
$n^{-1/2}\phi^4$			-122.98		33.21		22.76	
			(11.35)		(3.50)		(4.81)	
$n^{-1/2}\theta^4$			79.88	109.66			-199.04	
			(10.04)	(12.54)			(81.51)	
$n^{-1/2}\phi\theta$	47.02	35.38	-93.16	-112.79	49.40	34.88		
	(8.94)	(5.99)	(16.88)	(33.84)	(6.05)	(9.31)		
$n^{-2/2}L(P_a)$		-71.31						
		(35.09)						
$n^{-2/2}$								-101.01
								(18.03)
$n^{-2/2}(\rho-1)$	-3560.46		-4250.11	-2120.83			-3955.33	-3877.29
	(925.40)		(344.69)	(528.45)			(961.74)	(1036.92)
$n^{-2/2}\phi$	801.30	174.90	-304.44	-1020.06		458.98	874.62	1040.31
	(68.60)	(82.13)	(54.10)	(99.08)		(79.44)	(76.43)	(87.94)
$n^{-2/2}\theta$	671.18		-250.40	-935.92	298.58	315.36	680.58	776.96
	(66.29)		(54.68)	(99.82)	(91.10)	(130.12)	(68.27)	(63.58)
$n^{-2/2}(\rho-1)^2$		117697.86			142863.11			
		(29610.45)			(19273.29)			
$n^{-2/2}\phi^2$				1172.85				240.47
				(72.79)				(25.02)
$n^{-2/2}\theta^2$	-282.57	-707.49		224.20	-823.72	-720.77	-1538.14	
	(115.81)	(82.72)		(50.37)	(76.30)	(107.97)	(397.77)	
$n^{-2/2}(\rho-1)^3$		479699.28			572347.12	-153628.66		
		(141917.90)			(103890.86)	(23538.86)		
$n^{-2/2}\phi^3$		243.52	583.79	839.30	599.26			
		(198.36)	(102.58)	(185.97)	(134.87)			
$n^{-2/2}\theta^3$	-174.55	874.21	586.20	1045.55	504.87	675.07	-148.09	-157.35
	(39.64)	(90.25)	(113.43)	(173.60)	(183.49)	(250.67)	(41.28)	(47.51)
$n^{-2/2}(\rho-1)^4$								
$n^{-2/2}\phi^4$	201.53	176.05	1121.73			218.00		
	(31.57)	(24.66)	(62.83)			(30.50)		
$n^{-2/2}\theta^4$			-386.96	-838.48			1735.73	-363.66
			(77.55)	(119.89)			(606.74)	(108.58)
$n^{-2/2}\phi\theta$			888.41	996.44			356.03	

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	$\tau_{B,r}$	$\tau_{B,d}$	$\tau^a_{B,r}$	$\tau^a_{B,d}$	$\tau_{St,d}$	$t_{St,d}$	$\tau_{St,r}$	$t_{St,r}$
			(151.01)	(256.54)			(83.25)	
Adj. R^2	0.94	0.94	0.97	0.92	0.93	0.82	0.93	0.90

Chapter 3

Graphical Representations

3.1 Surface Plots

3.1.1 No deterministic components

Size

- Nominal level is 0.05.
- Sample size is 100.
- The light region indicates a size between 0.03 and 0.07.

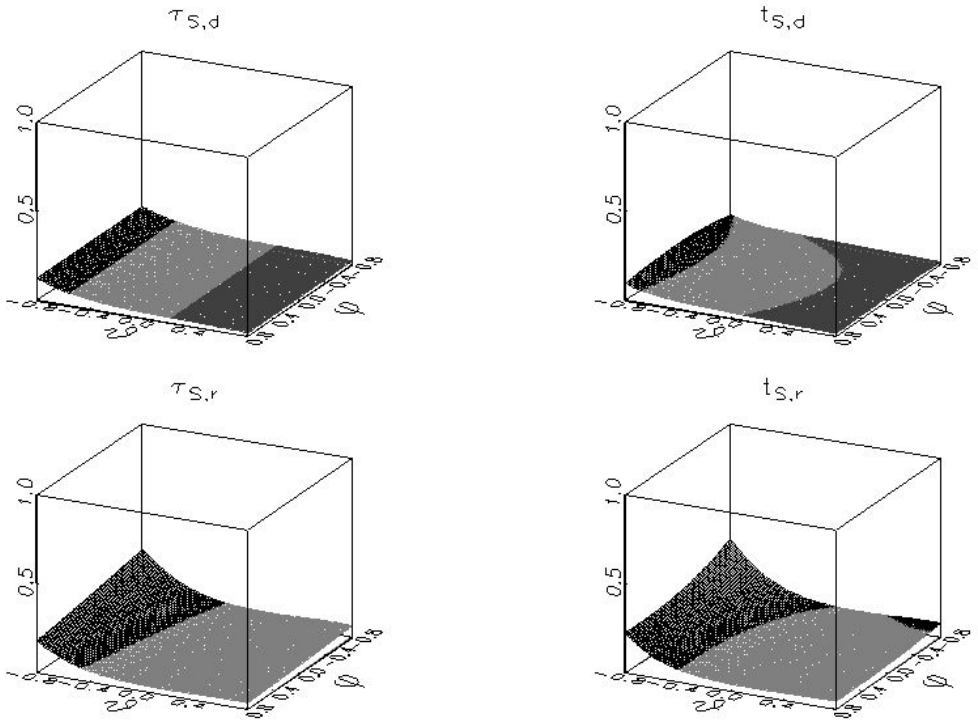

Figure 3.1: PS plot

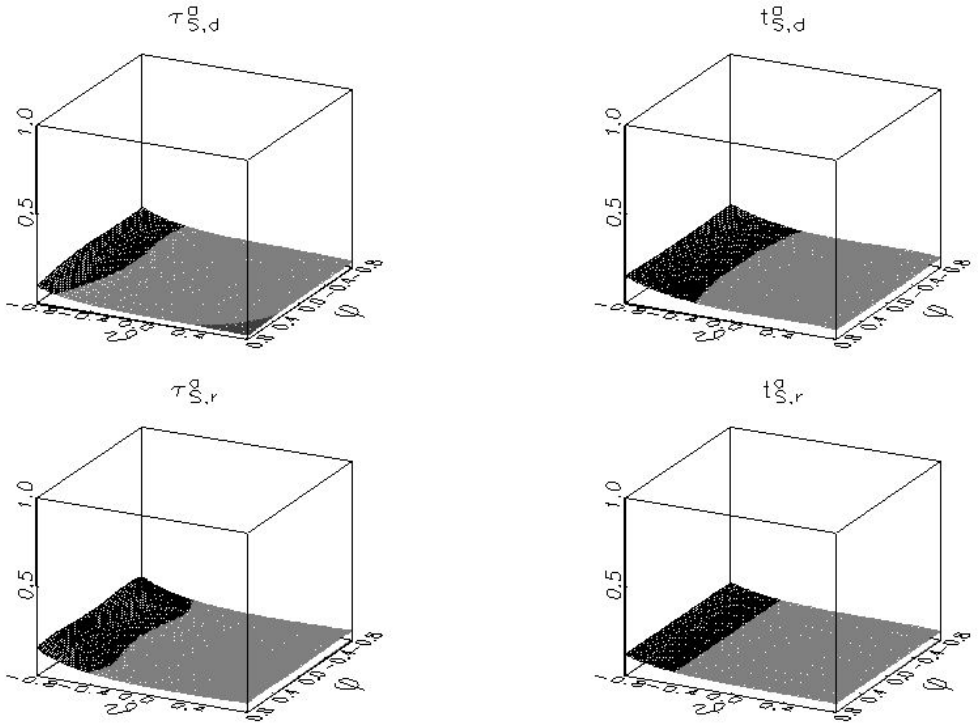

Figure 3.2: CP plot

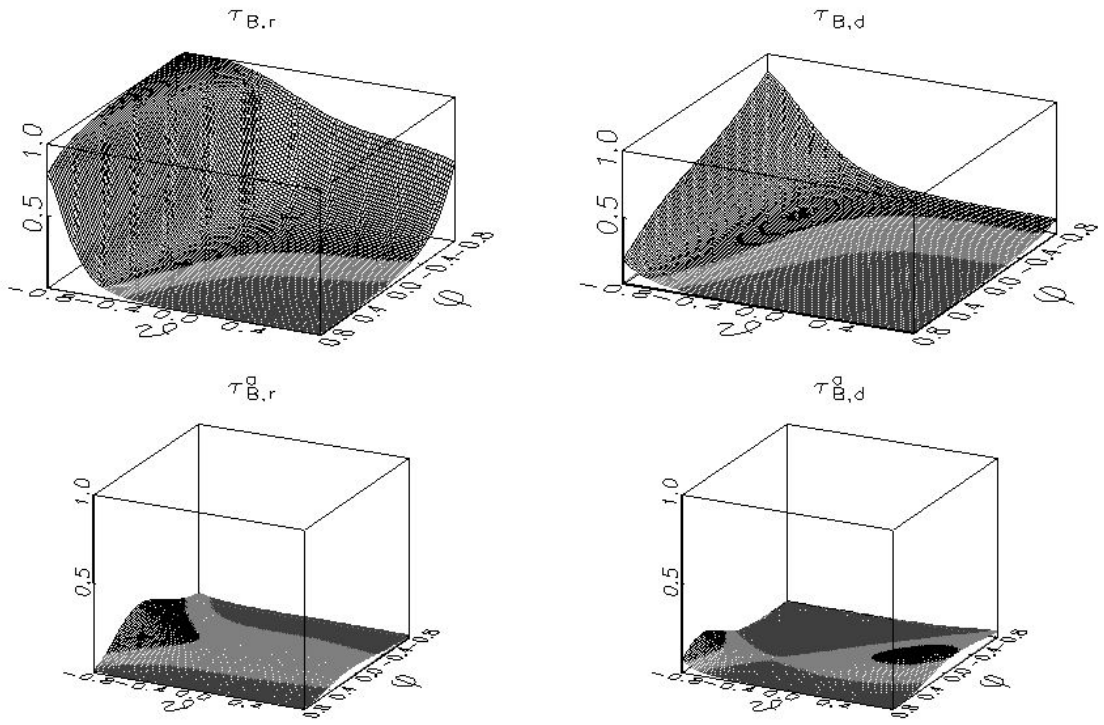

Figure 3.3: PP plot

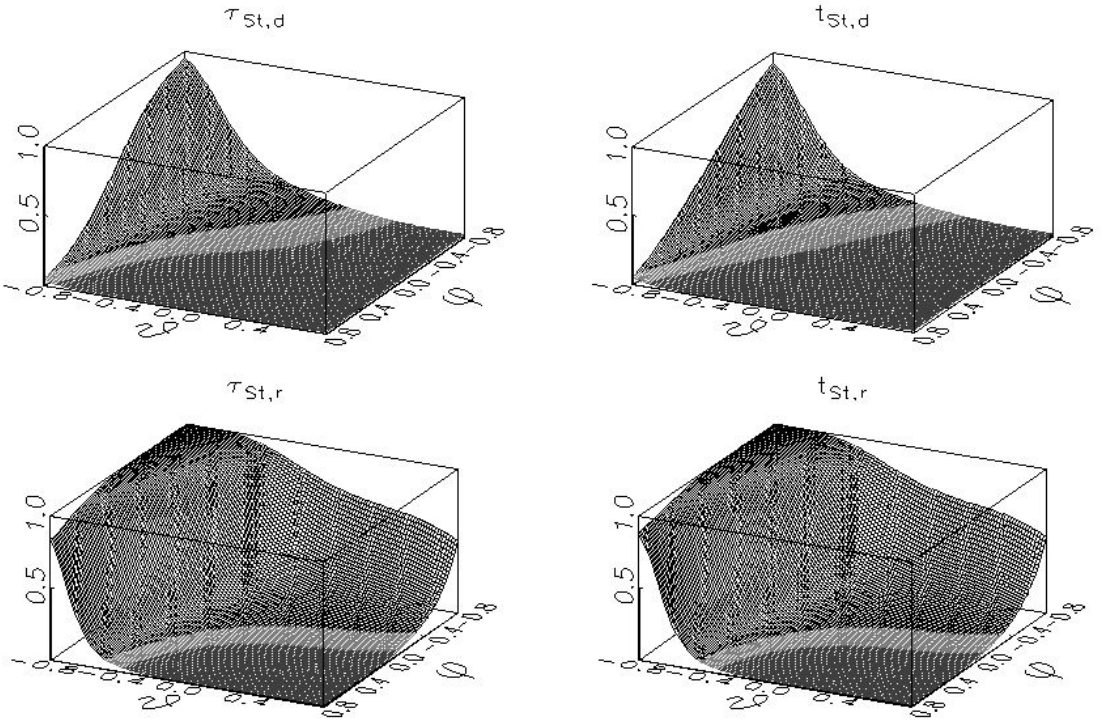

Figure 3.4: SW plot

Power

- Nominal level is 0.05.
- Sample size is 100.
- $\rho = 0.9$.

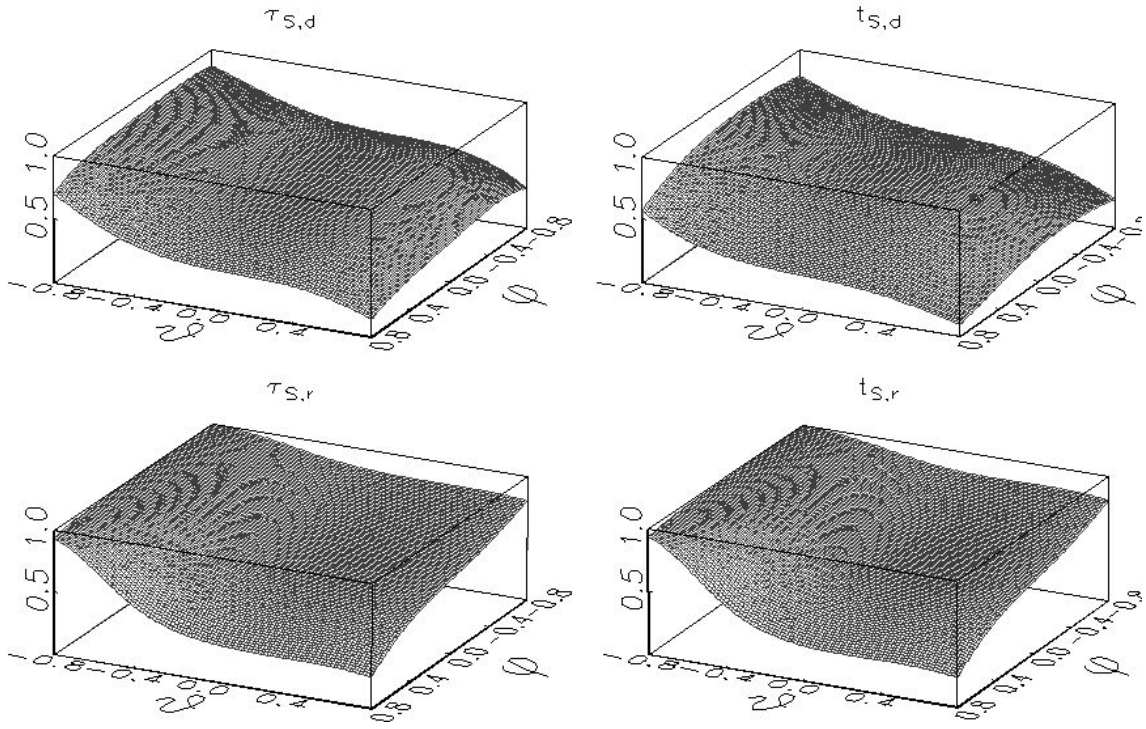

Figure 3.5: PS plot

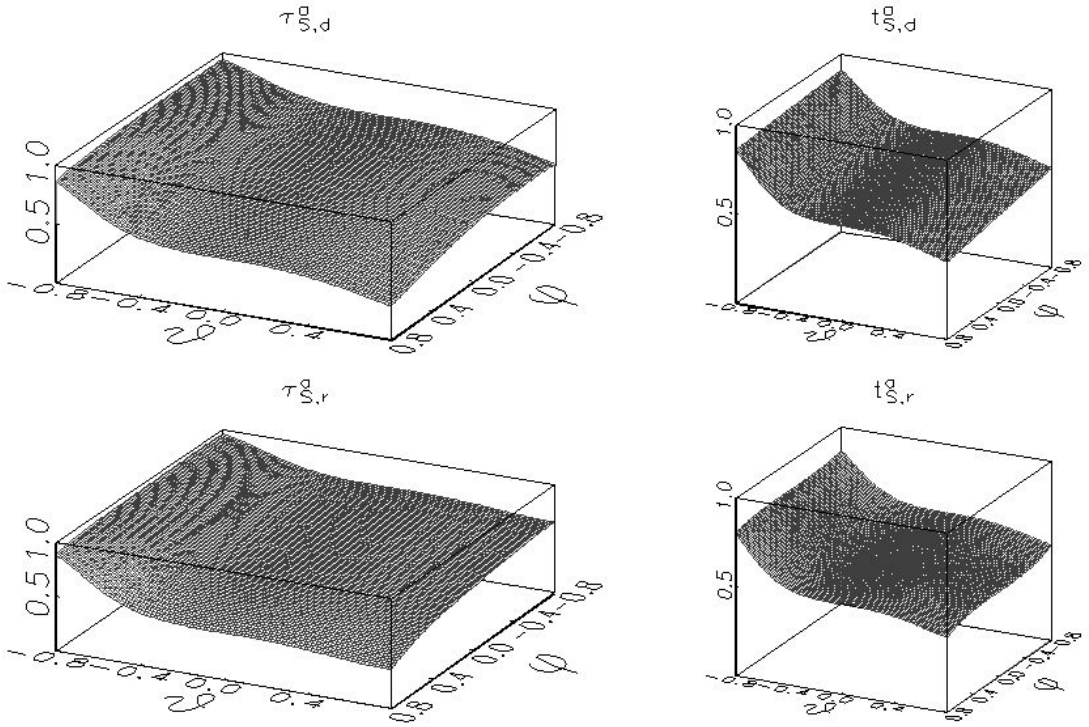

Figure 3.6: CP plot

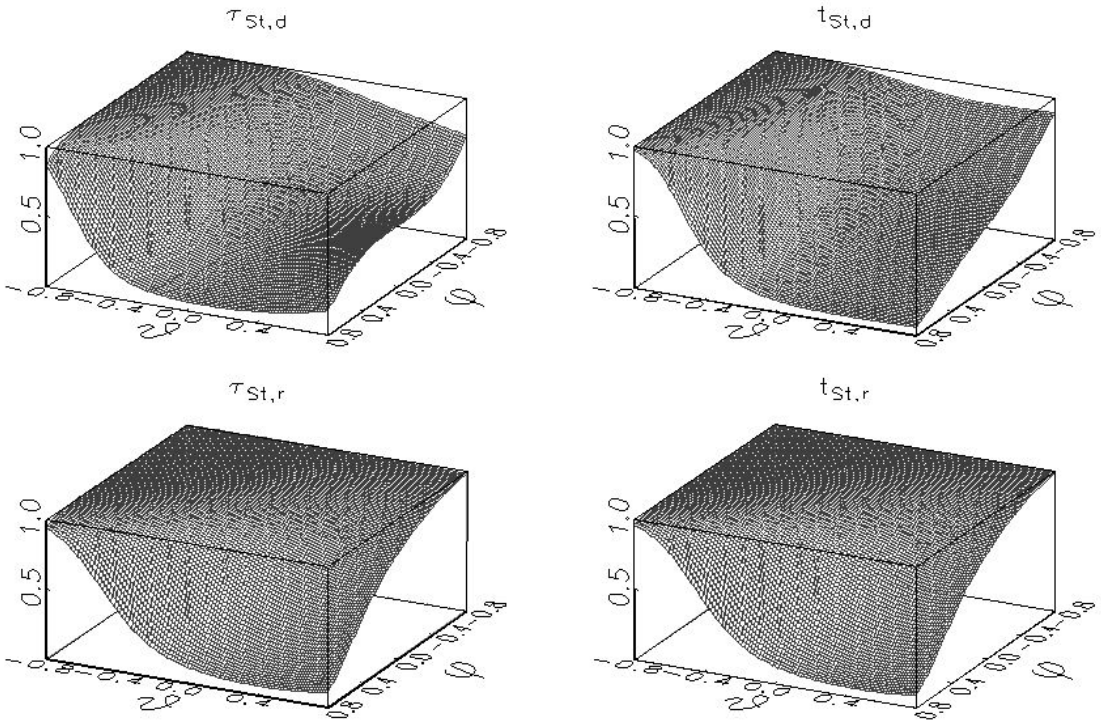

Figure 3.7: PP plot

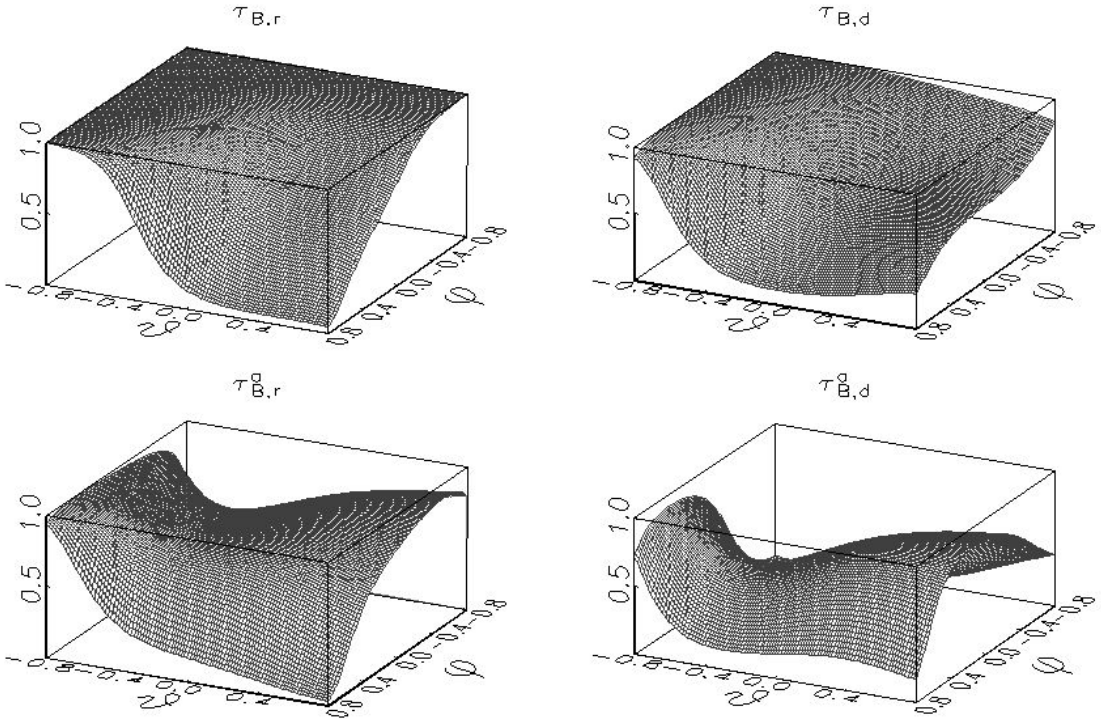

Figure 3.8: SW plot

3.1.2 With deterministic components

Size

- Nominal level is 0.05.
- Sample size is 100.
- The light region indicates a size between 0.03 and 0.07.

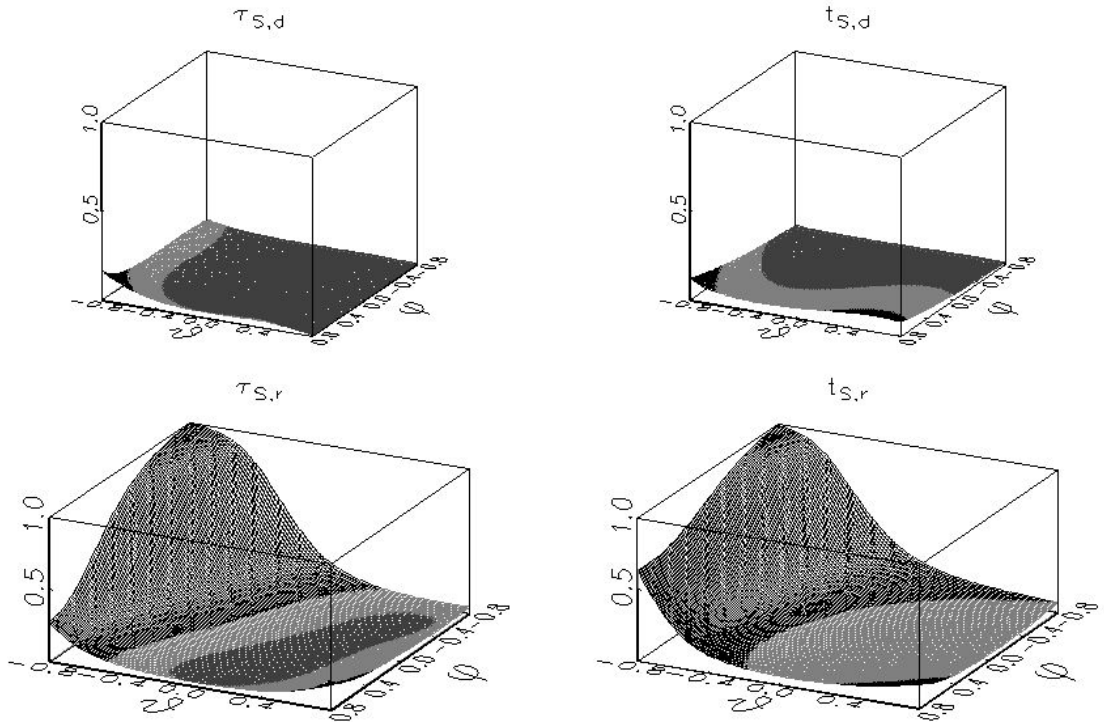

Figure 3.9: PS plot

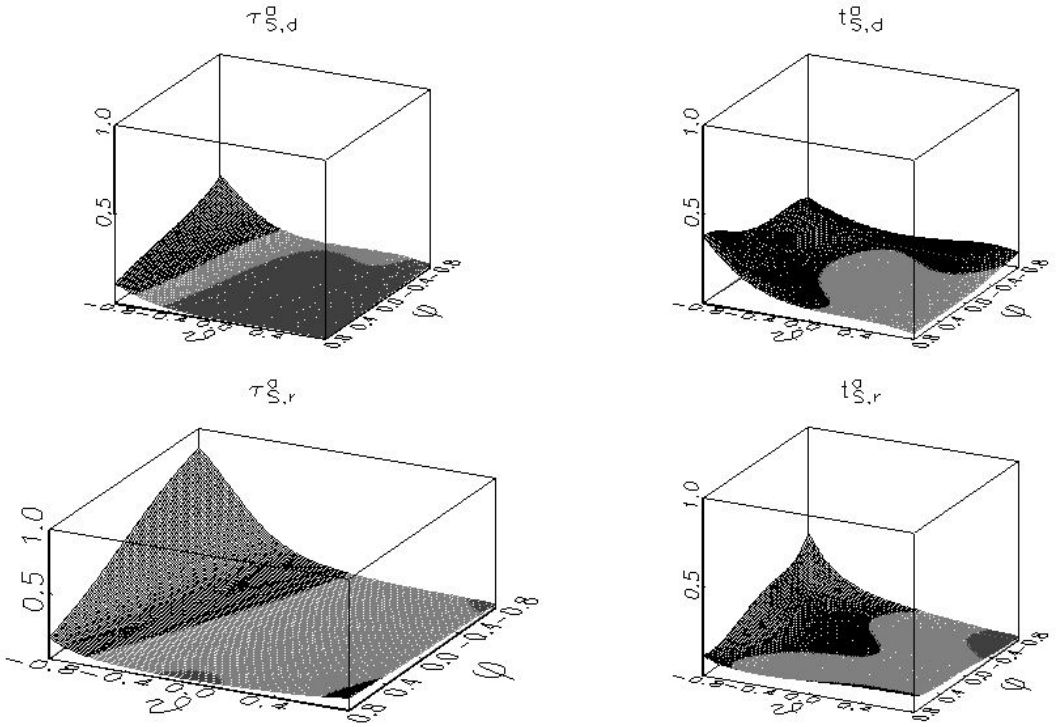

Figure 3.10: CP plot

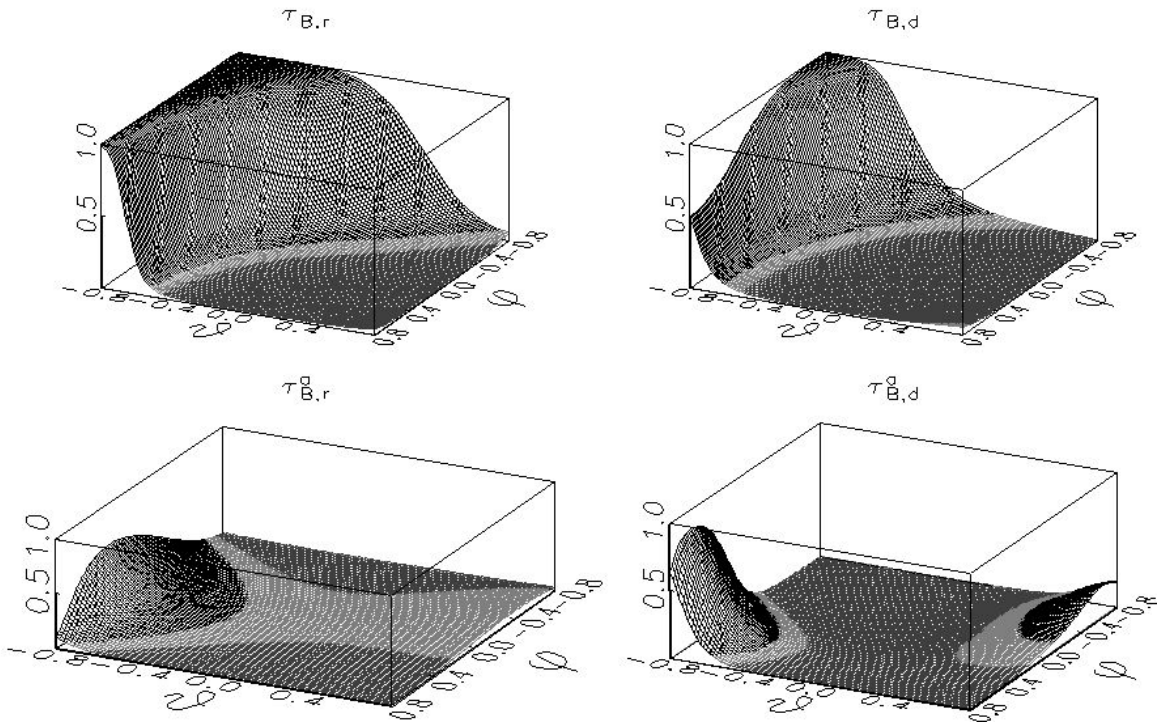

Figure 3.11: PP plot

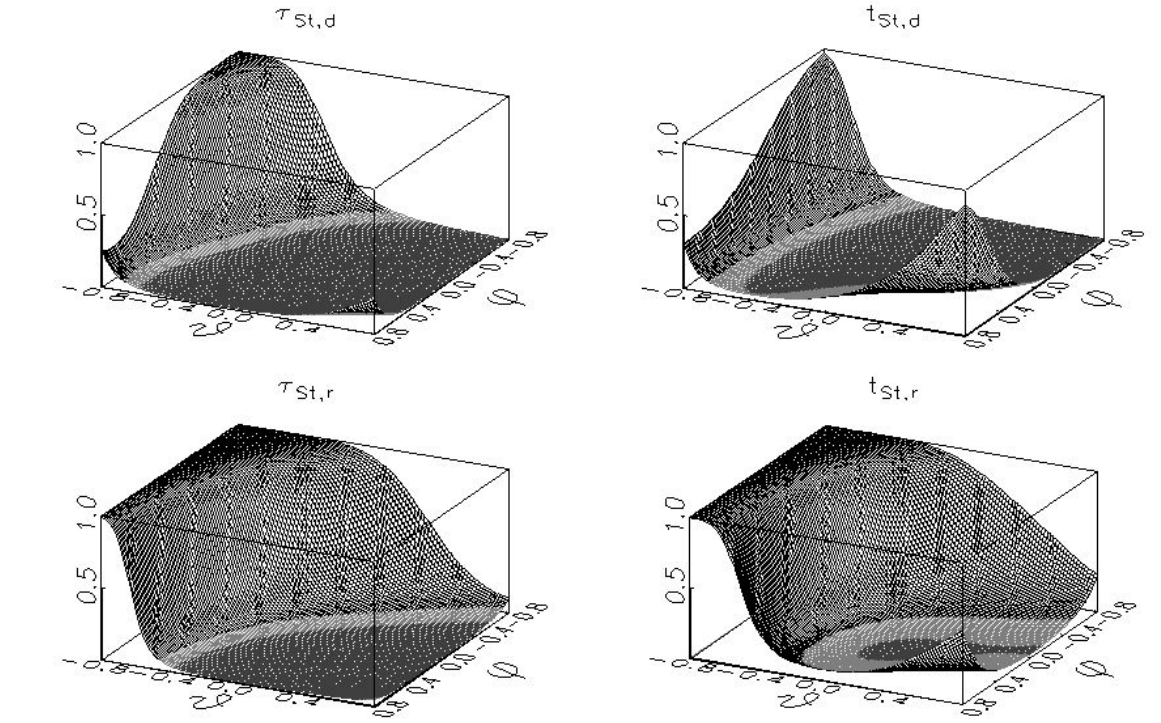

Figure 3.12: SW plot

Power

- Nominal level is 0.05.
- Sample size is 100.
- $\rho = 0.9$.

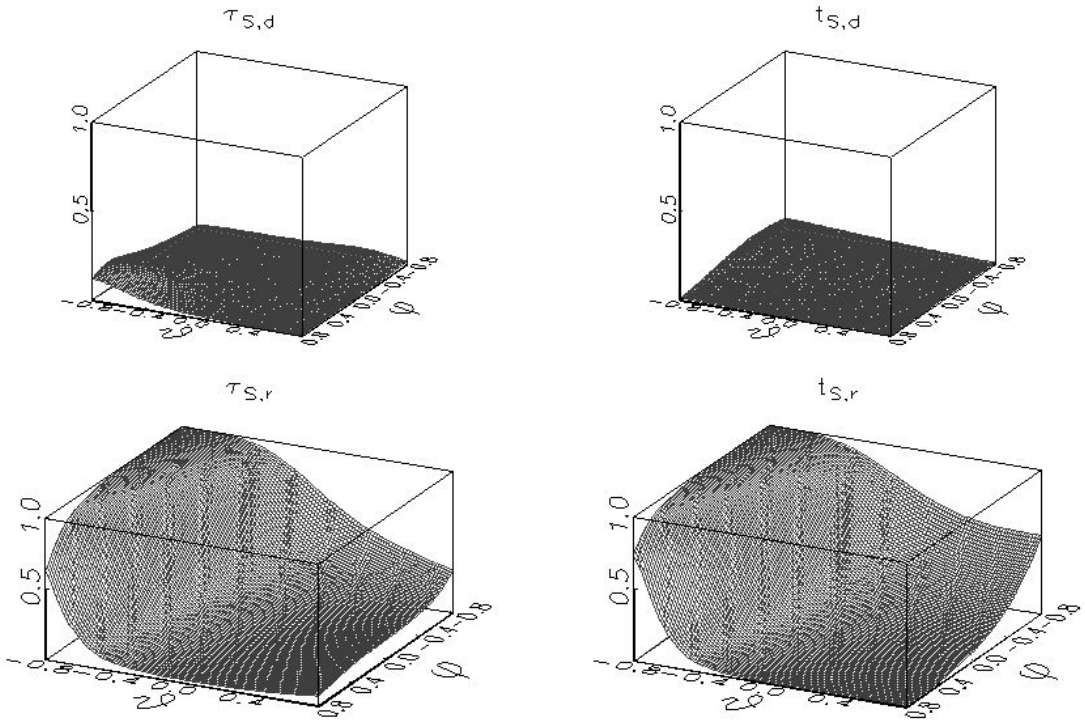

Figure 3.13: PS plot

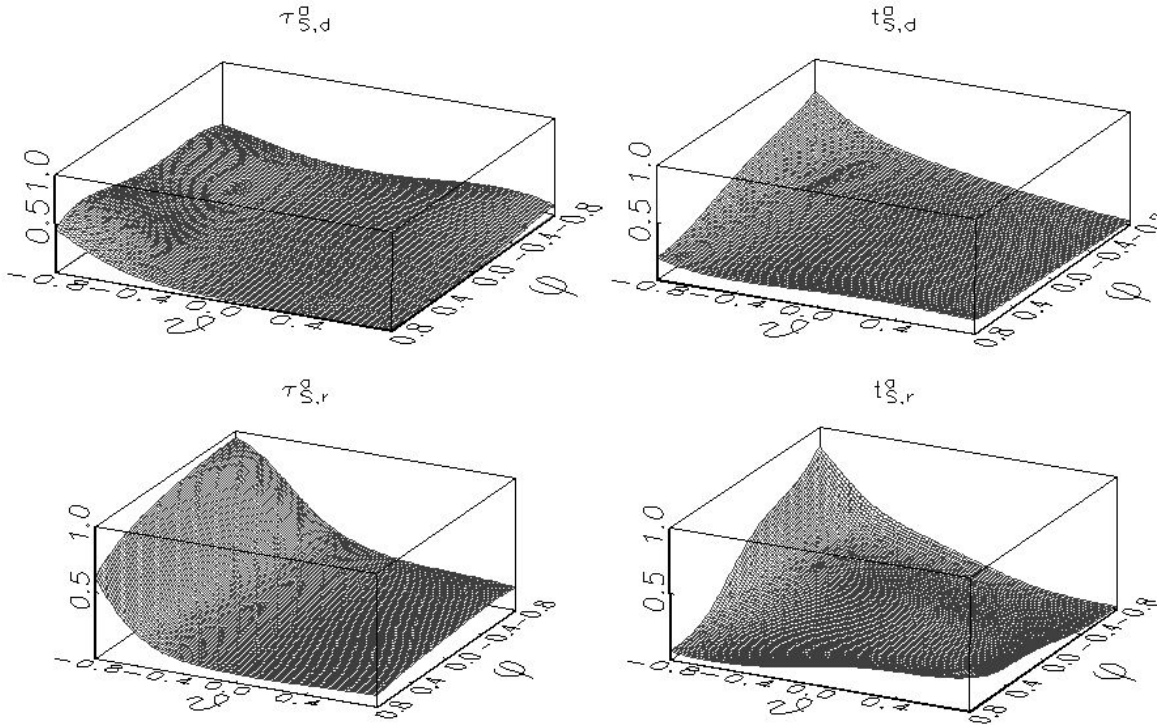

Figure 3.14: CP plot

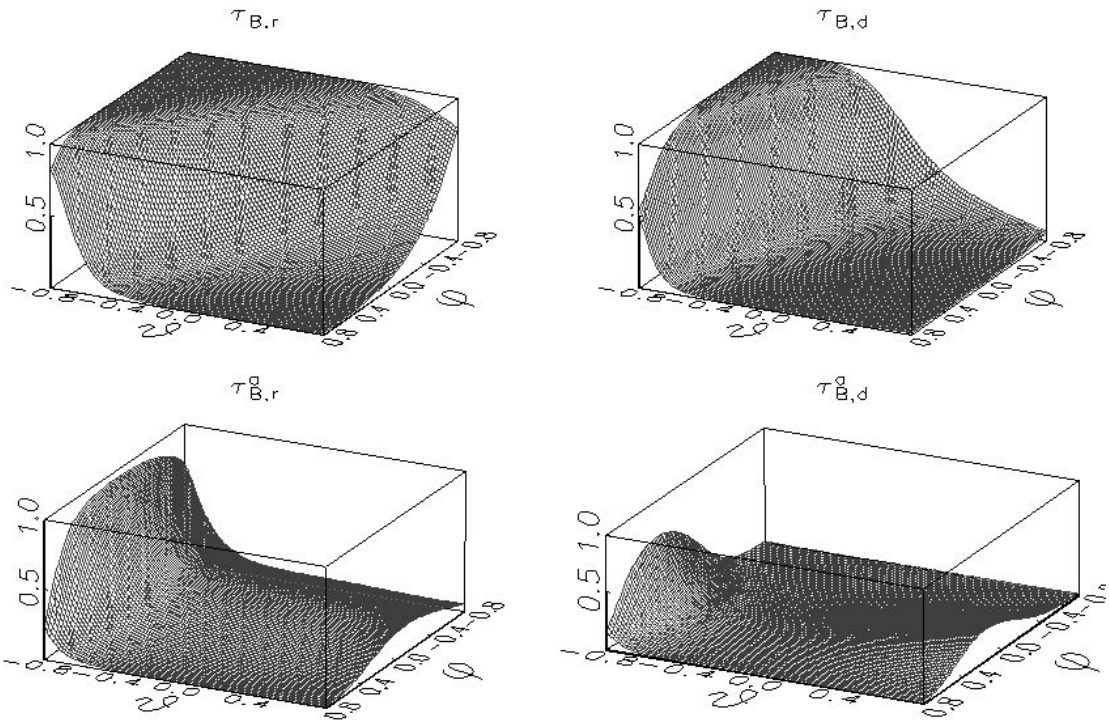

Figure 3.15: PP plot

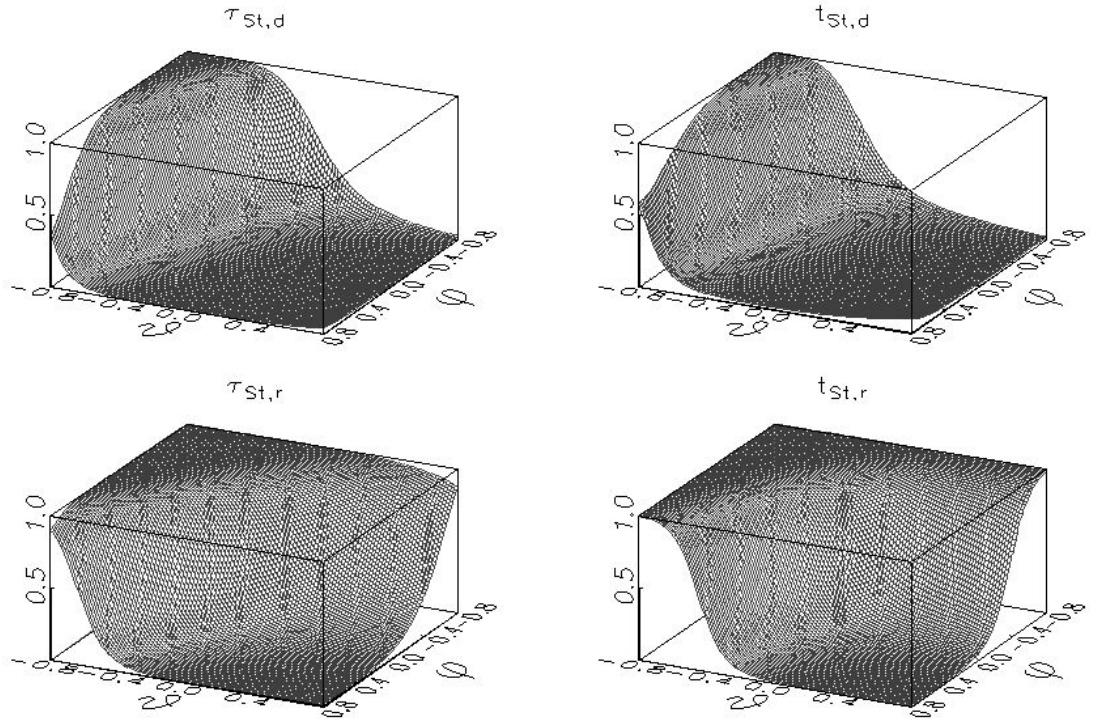

Figure 3.16: SW plot

3.2 Power plots

3.2.1 No deterministic components

- ϕ and θ are both taken as zero.
- The nominal level is 0.05.

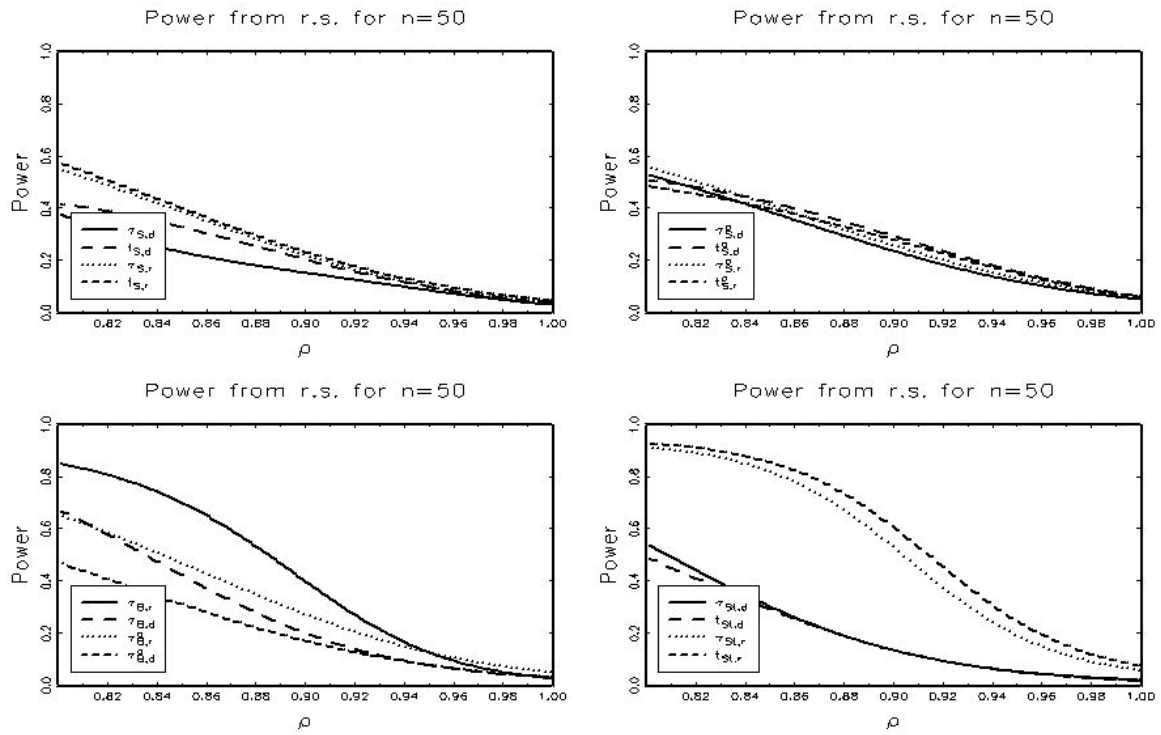

Figure 3.17: PS plot

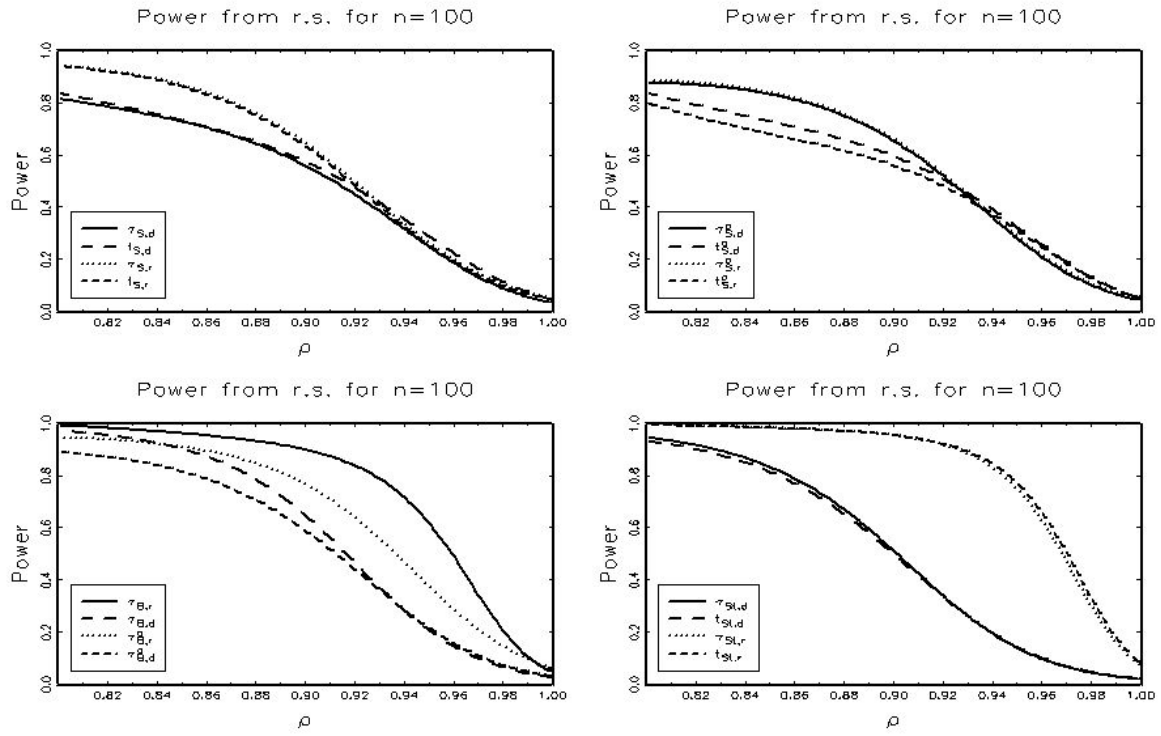

Figure 3.18: PS plot

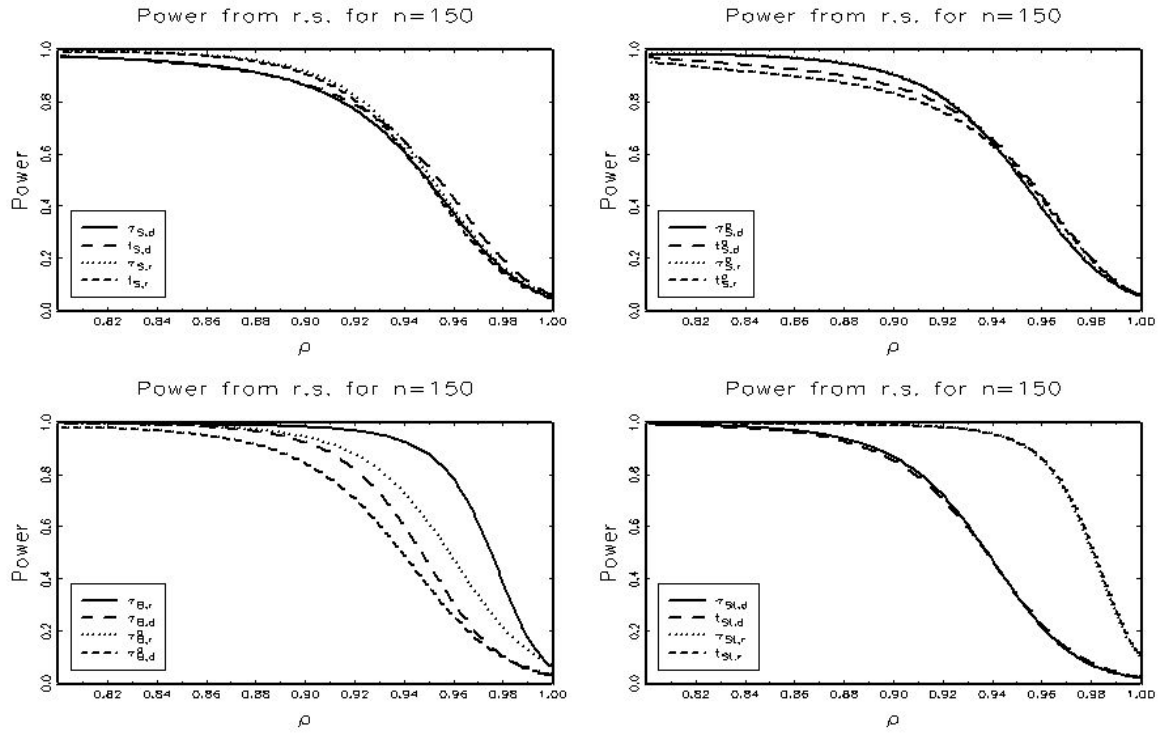

Figure 3.19: PS plot

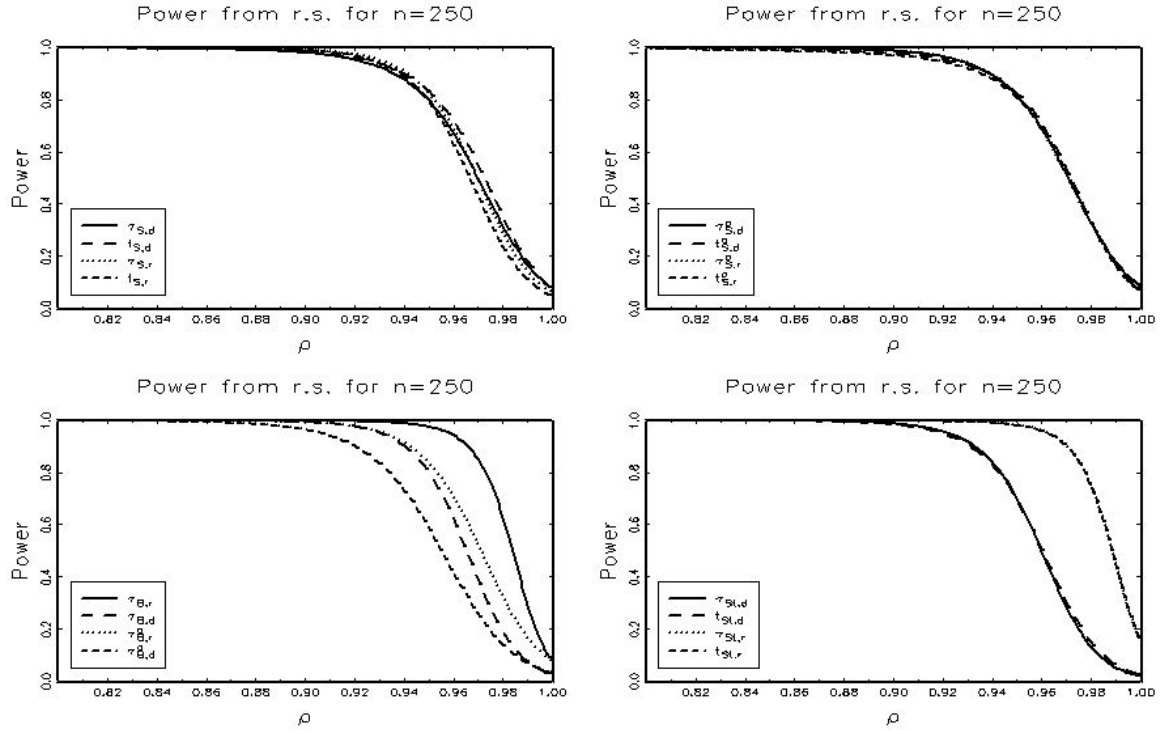

Figure 3.20: PS plot

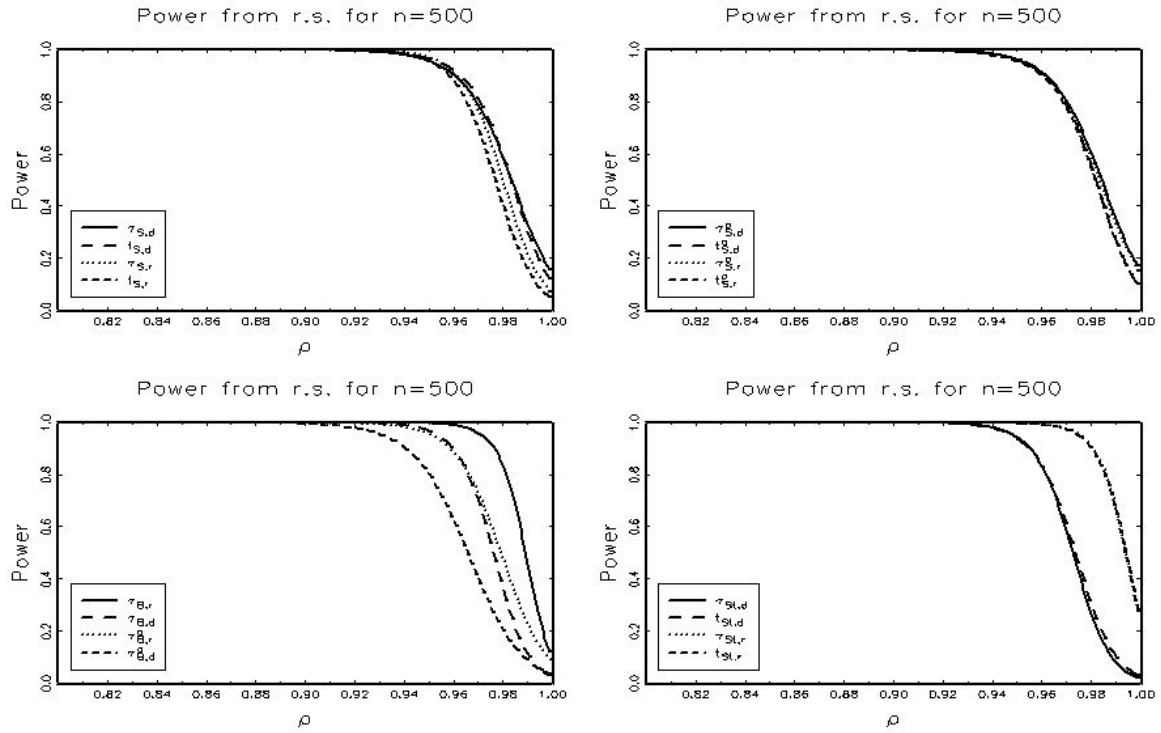

Figure 3.21: PS plot

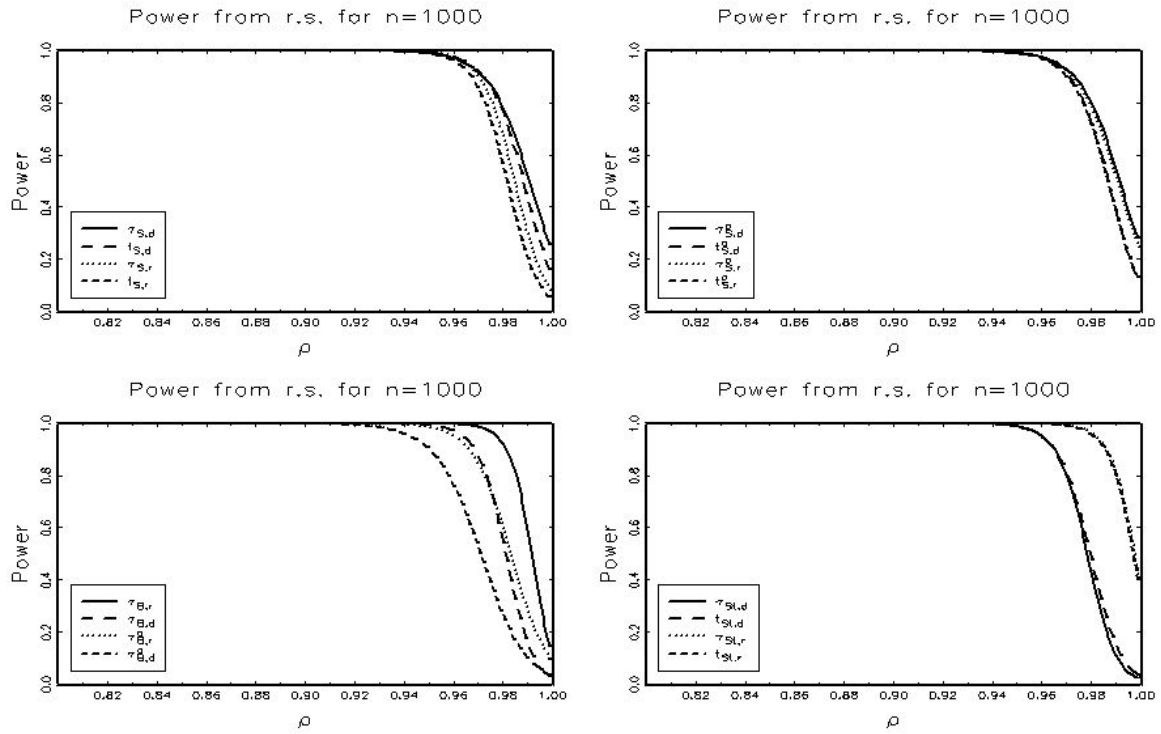

Figure 3.22: PS plot

3.2.2 With deterministic components

- ϕ and θ are both taken as zero.
- The nominal level is 0.05.

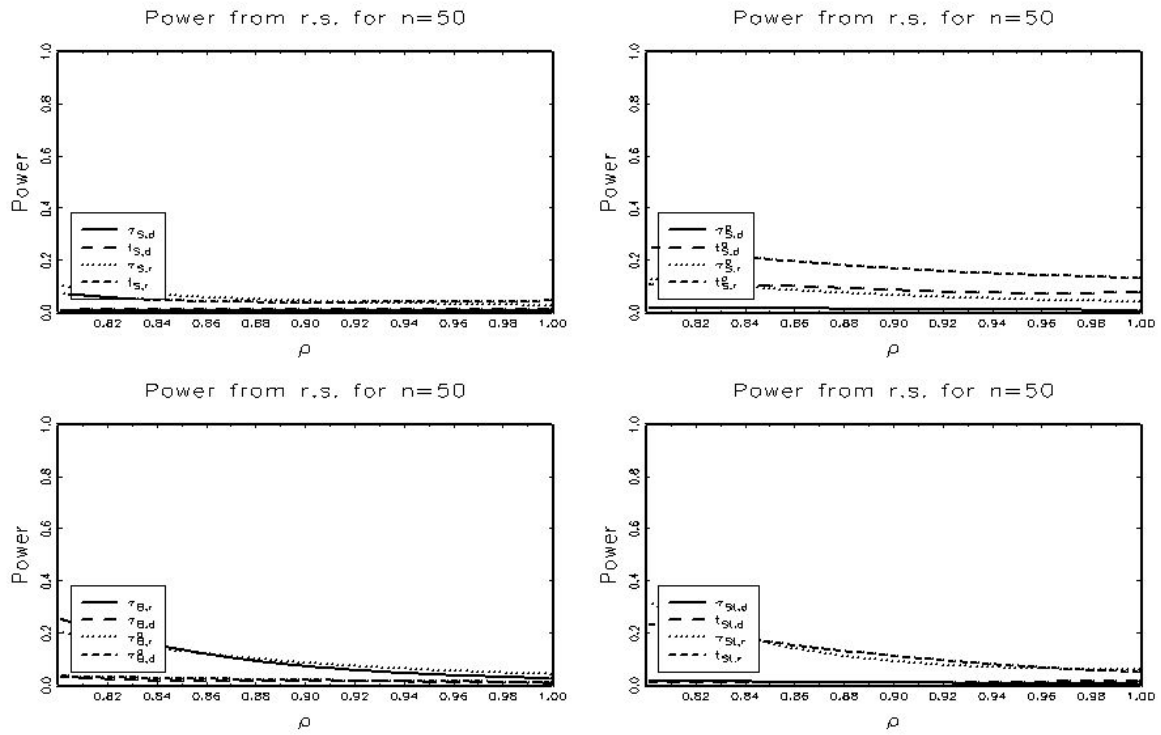

Figure 3.23: PS plot

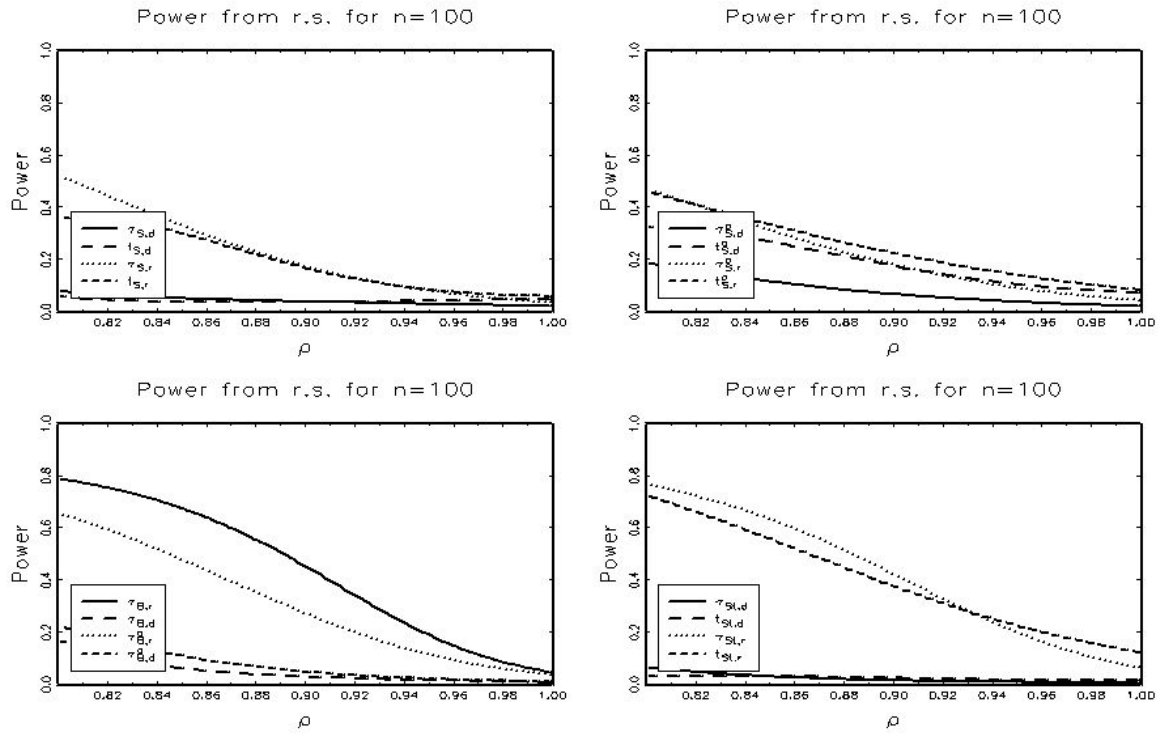

Figure 3.24: PS plot

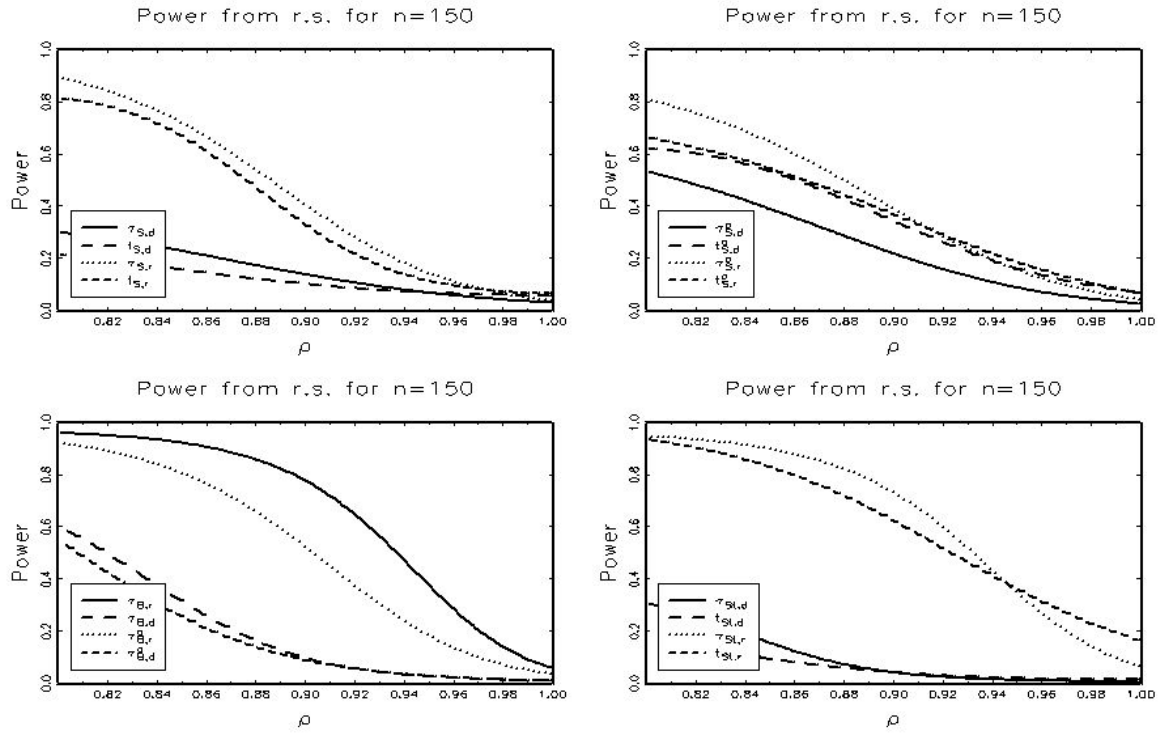

Figure 3.25: PS plot

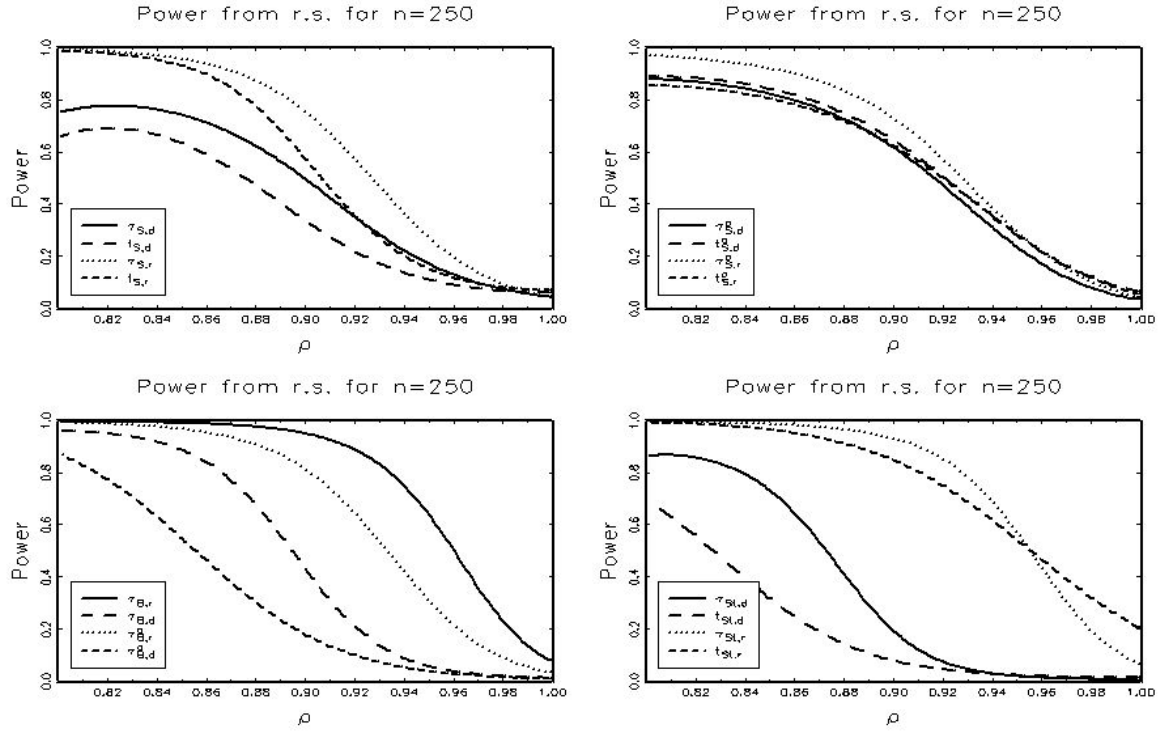

Figure 3.26: PS plot

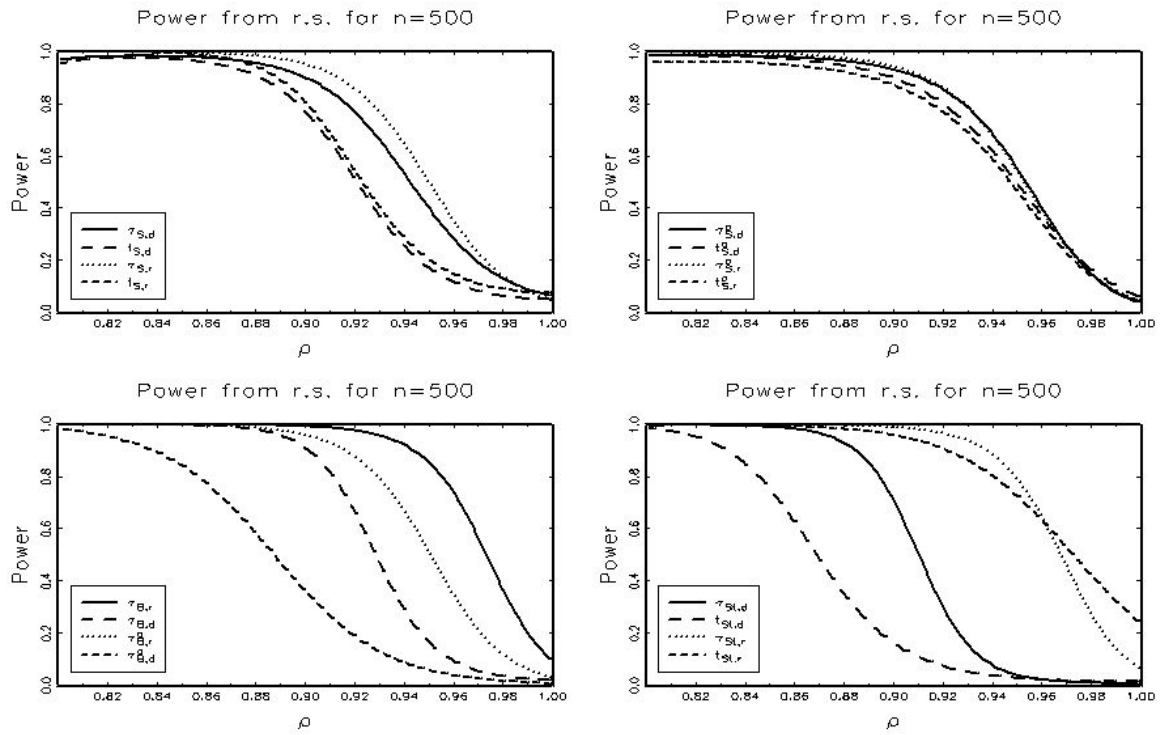

Figure 3.27: PS plot

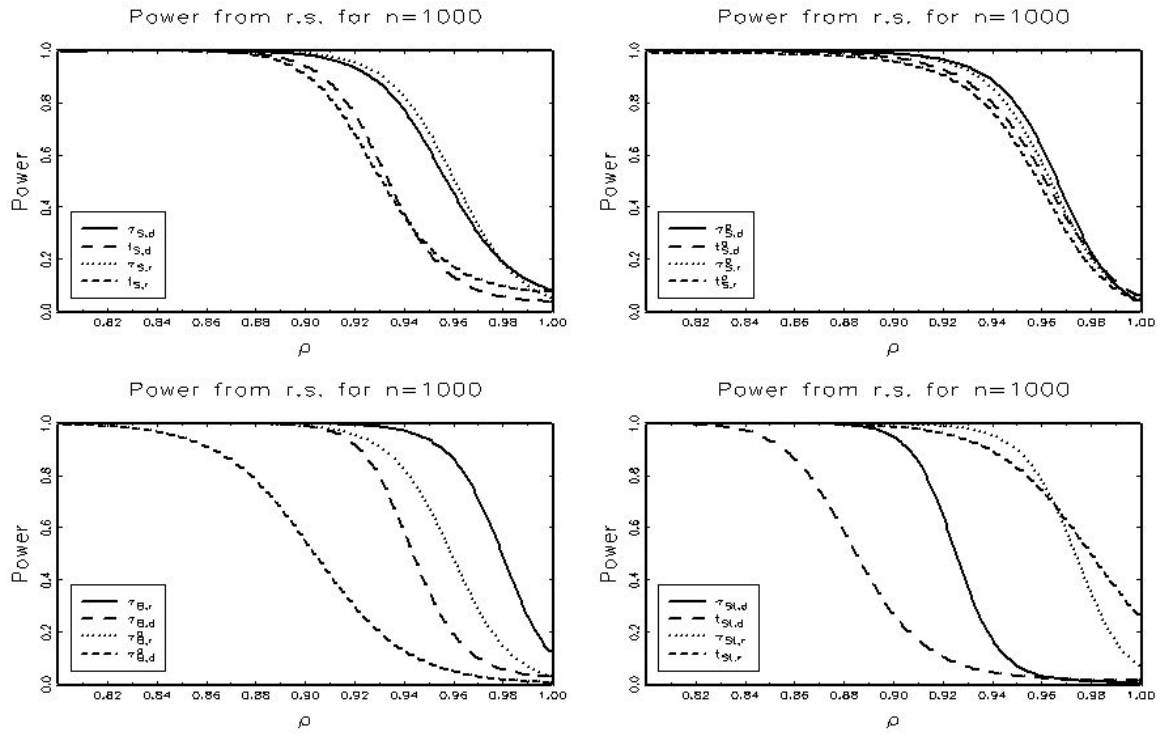

Figure 3.28: PS plot