Supplement: Wavelet estimation of the dimensionality of curve time series

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1 Supplementary Figures for simulation study in Section 6
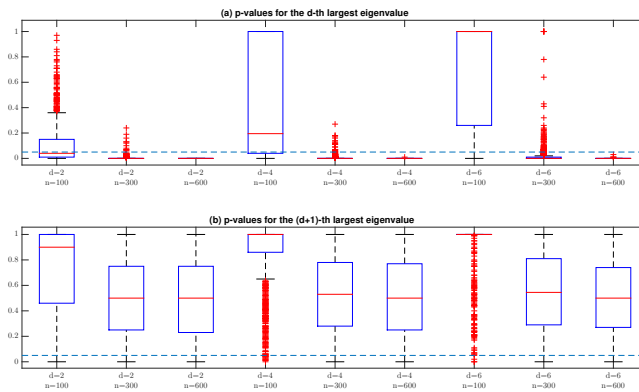

Fig. 1 Boxplots of the p-values of the tests for the d-th and $(d+1)$-th largest eigenvalues, for each sample size and true value of d in the case where a thresholding is applied before performing the bootstrap. The segmented line represents the significance level used (5%).

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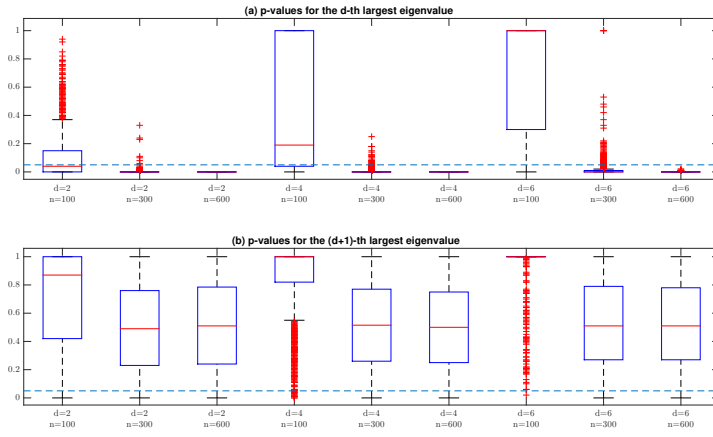
Fig. 2 Boxplots of the p-values of the tests for the d-th and $(d+1)$-th largest eigenvalues, for each sample size and true value of d using the bootstrap with the residual $\hat{\epsilon}_t^{thr}$, obtained from applying thresholding to the wavelet coefficients of the estimated mean and eigenfunctions. The segmented line represents the significance level used (5%).
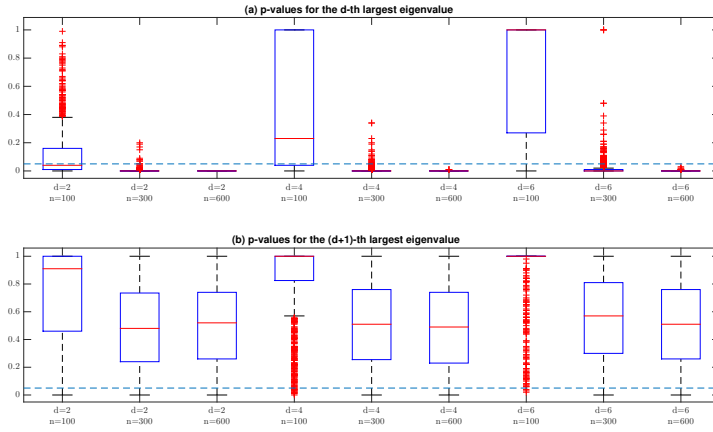

Fig. 3 Boxplots of the p-values of the tests for the d-th and $(d+1)$-th largest eigenvalues, for each sample size and true value of d when the wavestrapping method of Percival et al. (2000) is applied. The segmented line represents the significance level used (5%).