

Table 9: Supplementary performance measures obtained through simulations of $N = 1,000$ bivariate data generated through the mean slippage model with correlation $[\rho = 0.5]$

ρ	n	ϵ	k	p_2			p_4			p_5		
				ATLA	FSM	FS	ATLA	FSM	FS	ATLA	FSM	FS
0.5	25	0.04	1	0.651	0.686	0.798	0.651	0.686	0.798	0.651	0.687	0.799
		0.08	2	0.759	0.699	0.744	0.734	0.522	0.669	0.759	0.701	0.745
		0.16	4	0.822	0.620	0.597	0.790	0.339	0.569	0.823	0.620	0.597
		0.24	6	0.800	0.649	0.465	0.761	0.240	0.444	0.802	0.649	0.465
		0.32	8	0.761	0.626	0.425	0.733	0.170	0.410	0.762	0.627	0.426
		0.40	10	0.627	0.005	0.374	0.603	0.000	0.365	0.628	0.006	0.374
	50	0.02	1	0.813	0.859	0.903	0.813	0.859	0.903	0.813	0.859	0.904
		0.04	2	0.937	0.933	0.935	0.875	0.741	0.810	0.937	0.933	0.935
		0.08	4	0.970	0.926	0.830	0.886	0.569	0.652	0.970	0.926	0.830
		0.16	8	0.977	0.964	0.536	0.875	0.367	0.450	0.977	0.964	0.538
		0.24	12	0.975	0.964	0.407	0.897	0.251	0.373	0.976	0.964	0.407
		0.32	16	0.973	0.949	0.335	0.894	0.195	0.316	0.974	0.949	0.335
		0.40	20	0.913	0.330	0.306	0.848	0.000	0.297	0.914	0.331	0.309
	100	0.02	2	0.944	0.979	0.978	0.869	0.903	0.845	0.944	0.979	0.978
		0.04	4	0.990	0.993	0.981	0.853	0.634	0.677	0.990	0.993	0.981
		0.08	8	0.996	1.000	0.820	0.862	0.439	0.504	0.996	1.000	0.820
		0.16	16	0.993	0.999	0.439	0.874	0.252	0.303	0.993	0.999	0.440
		0.24	24	0.997	1.000	0.252	0.869	0.167	0.189	0.997	1.000	0.253
		0.32	32	0.994	0.990	0.173	0.889	0.116	0.148	0.994	0.990	0.175
		0.40	40	0.973	0.950	0.134	0.866	0.000	0.119	0.973	0.950	0.136
	200	0.04	8	0.999	1.000	0.994	0.797	0.457	0.457	0.999	1.000	0.994
		0.08	16	1.000	1.000	0.669	0.787	0.231	0.223	1.000	1.000	0.669
		0.16	32	0.999	1.000	0.176	0.800	0.091	0.080	0.999	1.000	0.178
		0.24	48	0.998	1.000	0.063	0.797	0.041	0.027	0.998	1.000	0.066
		0.32	64	0.999	1.000	0.025	0.810	0.030	0.019	0.999	1.000	0.027
		0.40	80	0.996	0.977	0.009	0.794	0.000	0.006	0.996	0.977	0.013
	500	0.04	20	1.000	1.000	0.990	0.616	0.126	0.099	1.000	1.000	0.990
		0.08	40	1.000	1.000	0.292	0.616	0.030	0.009	1.000	1.000	0.295
		0.16	80	1.000	1.000	0.009	0.678	0.012	0.000	1.000	1.000	0.011
		0.24	120	1.000	1.000	0.001	0.647	0.011	0.000	1.000	1.000	0.004
		0.32	160	1.000	1.000	0.000	0.675	0.001	0.000	1.000	1.000	0.004
		0.40	200	0.999	0.988	0.002	0.681	0.000	0.000	0.999	0.988	0.002
	1000	0.04	40	1.000	1.000	0.989	0.404	0.018	0.002	1.000	1.000	0.989
		0.08	80	1.000	1.000	0.089	0.430	0.008	0.000	1.000	1.000	0.090
		0.16	160	1.000	1.000	0.006	0.416	0.001	0.000	1.000	1.000	0.007
		0.24	240	1.000	1.000	0.002	0.430	0.001	0.000	1.000	1.000	0.003
		0.32	320	1.000	1.000	0.003	0.461	0.001	0.000	1.000	1.000	0.005
		0.40	400	1.000	0.996	0.001	0.465	0.000	0.000	1.000	0.996	0.005