THIS USED TO WORK BUT I'VE HAD ISSUES RECREATING IT, BUT IT SHOULD GIVE A BASIC IDEA ON HOW THIS IS POSSIBLE. Even when it doesn't give the desired item, I can still get it consistently, however, it seems the item changes after a few attempts which could be either human error or a deeper starting RNG tangled mess. (so far I only control it with the clock/date, yet the changing item staying consistent means there's something I'm missing)

Items determined in frame ranges? ~0.3s or more depending on item?

Not sure why this is no longer working consistently, it sometimes wants to work for me on the DS and when it does it works multiple times in a row. I'll do more testing and don't trust this document 100% for evidence as some outdated info might be left here ;p

Blue Shell RNG Manipulation
(This was all tested on a OG DS, I've yet to test it on a DSi or 3DS)

Basic Overview: (again, this is just an example now since it's not working 100%)
1. Set DS date to January 1st, 2009
2. Go to change the time to 0:02, but start a timer when you press A to confirm.
3. Quickly back out, power off via backing out of the settings menu (DON'T power off via power button as the clock seems to not come out 100% consistent if done so), and power on the DS.
4. Wait till about 14.7s have passed from pressing A to set the time and press A to start the game. Aim to start the game around 14.6-14.9s, 15.0s may work but too late will not.
5. Start a file before the demo starts playing.

6. Once you are in 1-1, do anywhere from 3 to 5 double jumps (0-2, 6 don't work as far as I'm aware)
7. If everything was done well, it should've worked!

How Does It Work? (Tips and explanation below this)

Music changing RNG is not present in 1-1, and things in 1-1 such as killing goombas, collecting coins, coin blocks collecting/revealing a powerup, star coins, and the last jump of a triple jump do NOT affect RNG. The only real thing you can change RNG with is by entering pipes for sub areas (because of the fade-out/fade-in), double jumping, and breaking blocks. Obviously, double jumps are WITHIN triple jumps. Doing 3-5 double jumps seems to be the best range you can do to get left and blue shell, which is really lucky for us. Also - you can't break blocks as small mario so you basically can only change the RNG with your double jumps, which is EVEN better.

This may take a few tries to get the feel for it - but it's actually lenient, I get it about 95% of the time now. (edit: used to)
Tips and Explanations:

You will need to back out of the menus to power off/power on pretty quickly, but if done well you should have around 3-5s to wait for when you are powered on waiting to start the game.

Powering off via the power button messes with the small delay when the DS saves the time, so it will be mistimed.

If you don't seem to be getting it, most commonly you're starting to late. If you find yourself in this situation, try pressing A right when you see the -8.4 if you are using my livesplit method, 14.6 if you are using a timer to get the RNG separate from the runs timer.

A simple way to time the game start and also select the file is to have livesplit at -23.00, in my opinion. You wait till around -8.30 (use the same range I gave before) and start the game. This leaves you with a bit of time before you'll select the file, as waiting is okay and will NOT affect RNG as long as the demo does not play.