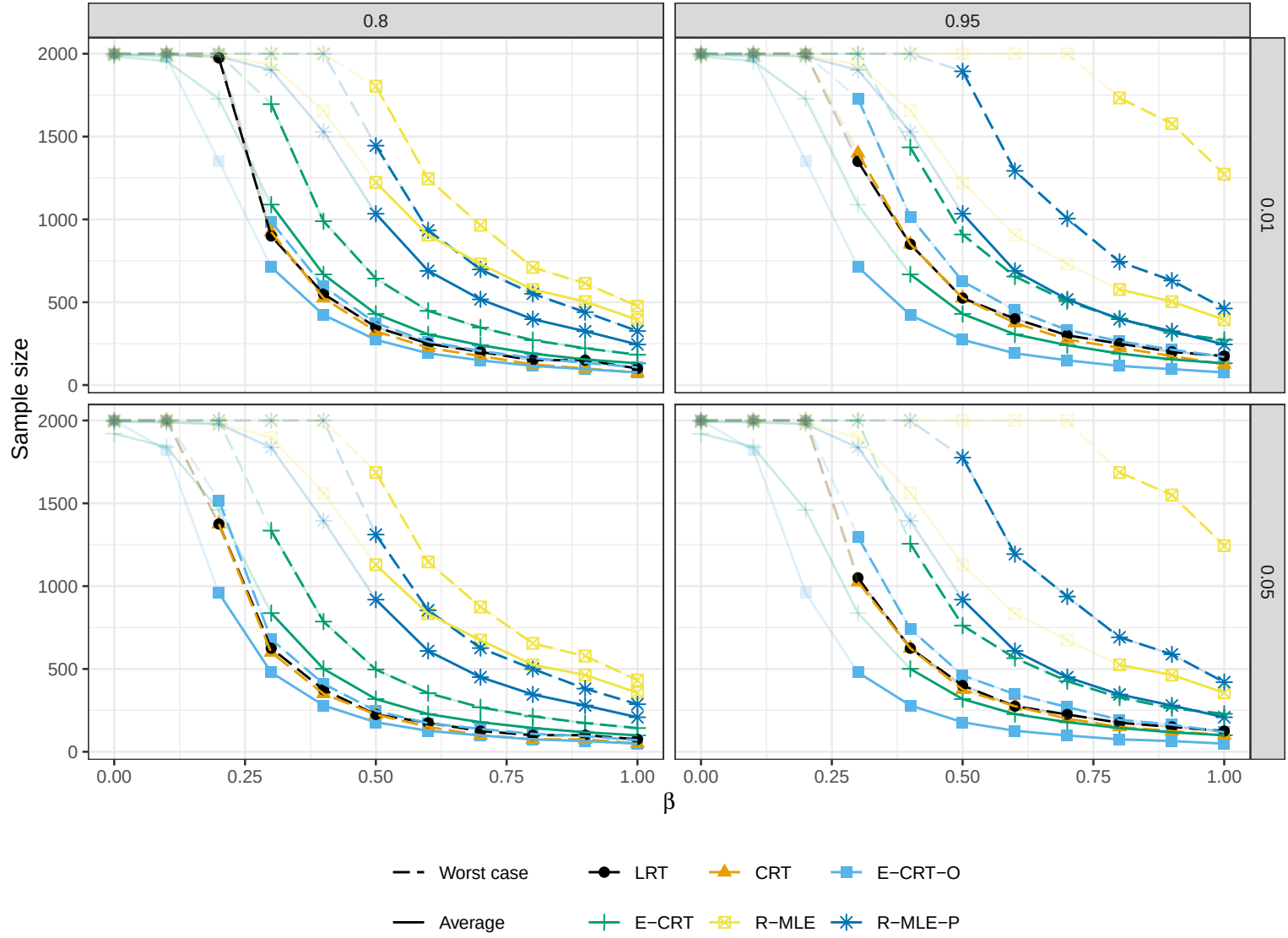
0.8
0.95
0.01
0.05
Sample size
2000
1500
1000
500
0
0.00
0.25
0.50
0.75
1.00
β
Worst case
Average
LRT
E−CRT
CRT
R−MLE
E−CRT−O
R−MLE−P