

Power

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Alpha

Linear

iter = 4000, n = 2000

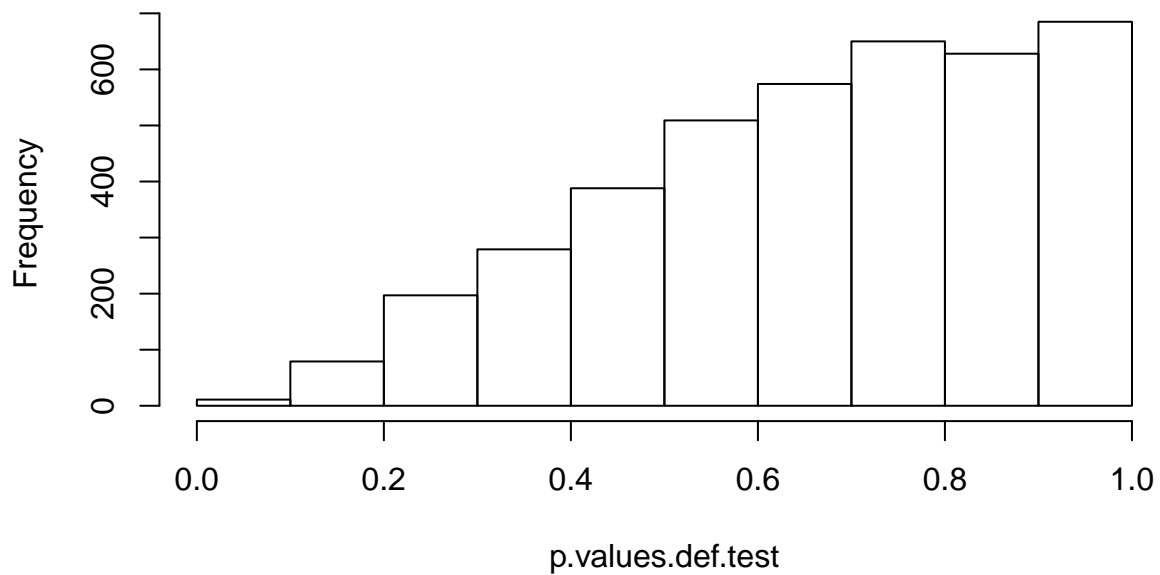
exp.coefs = c(I = -0.4, X = 0.01)

med.coefs = c(I = 3, Z = 2, X = 0.05, ZX = -0.03)

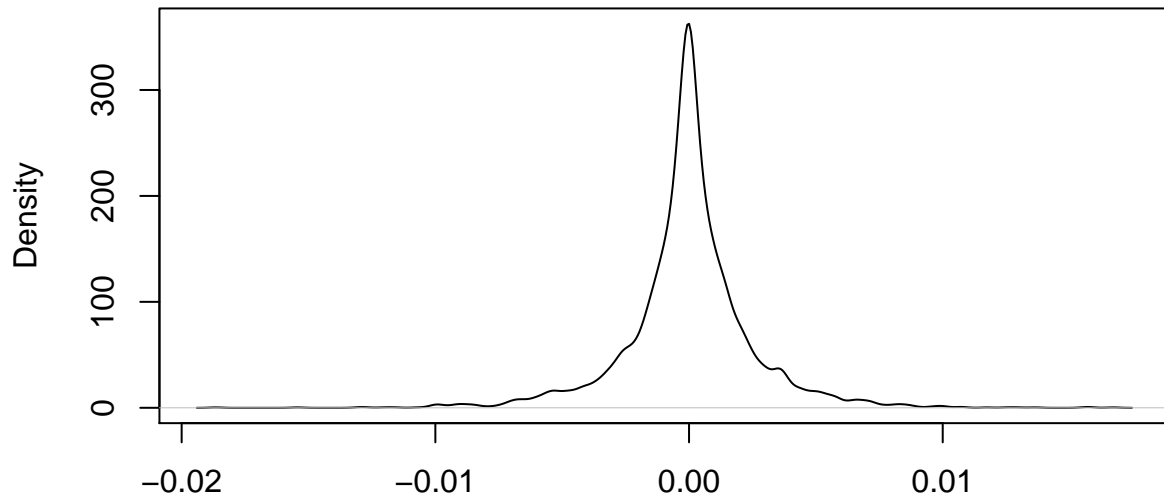
out.coefs = c(I = 5, Z = 1, M = 0.5, ZM = 0, X = 0.05, ZX = 0, MX = 0, ZMX = 0)

ZX = -0.03, både i datagenereringen och en skattning i modellen

Histogram of p.values.def.test



density.default(x = diff.def.test)



N = 4000 Bandwidth = 0.0002493