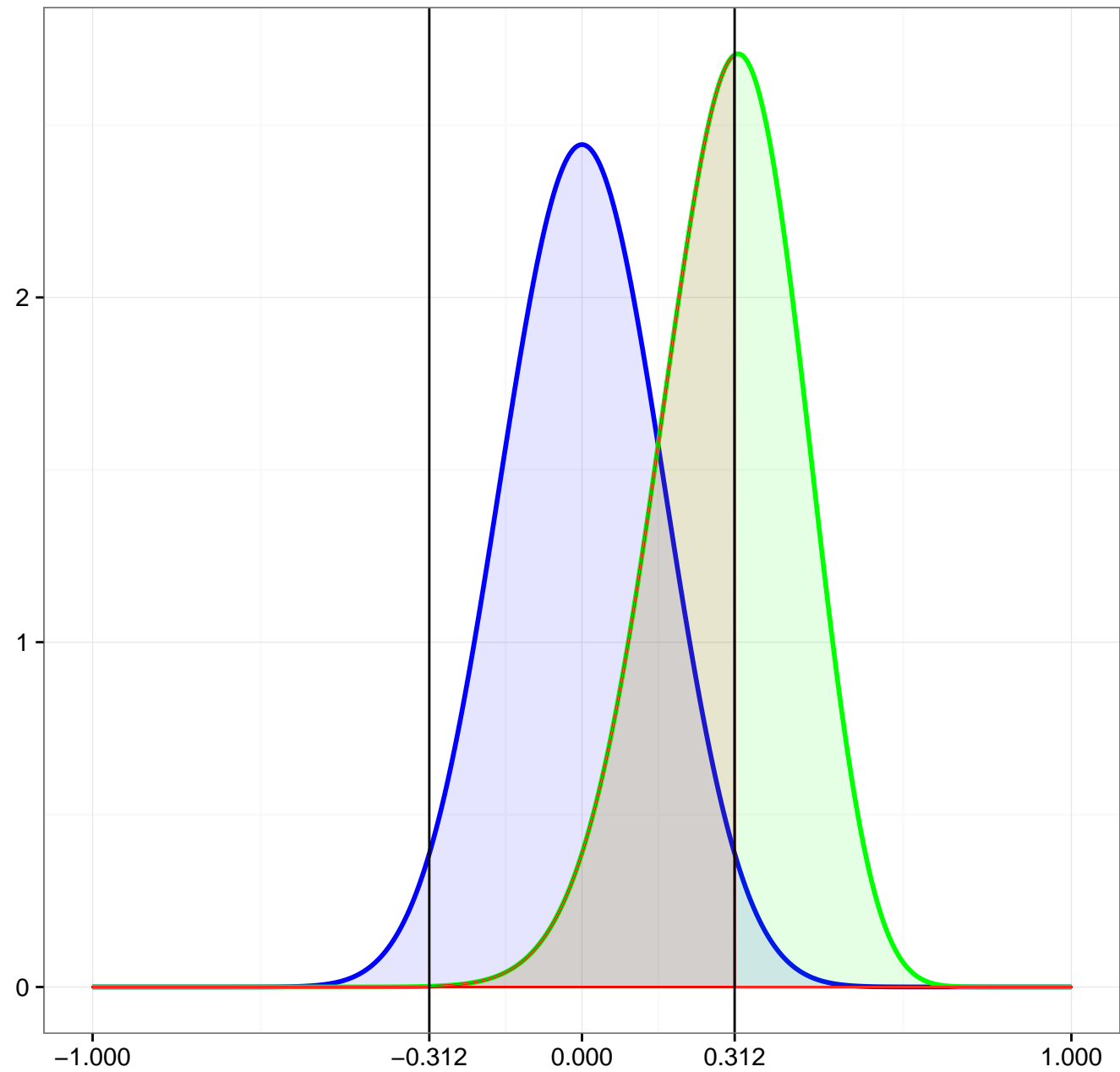
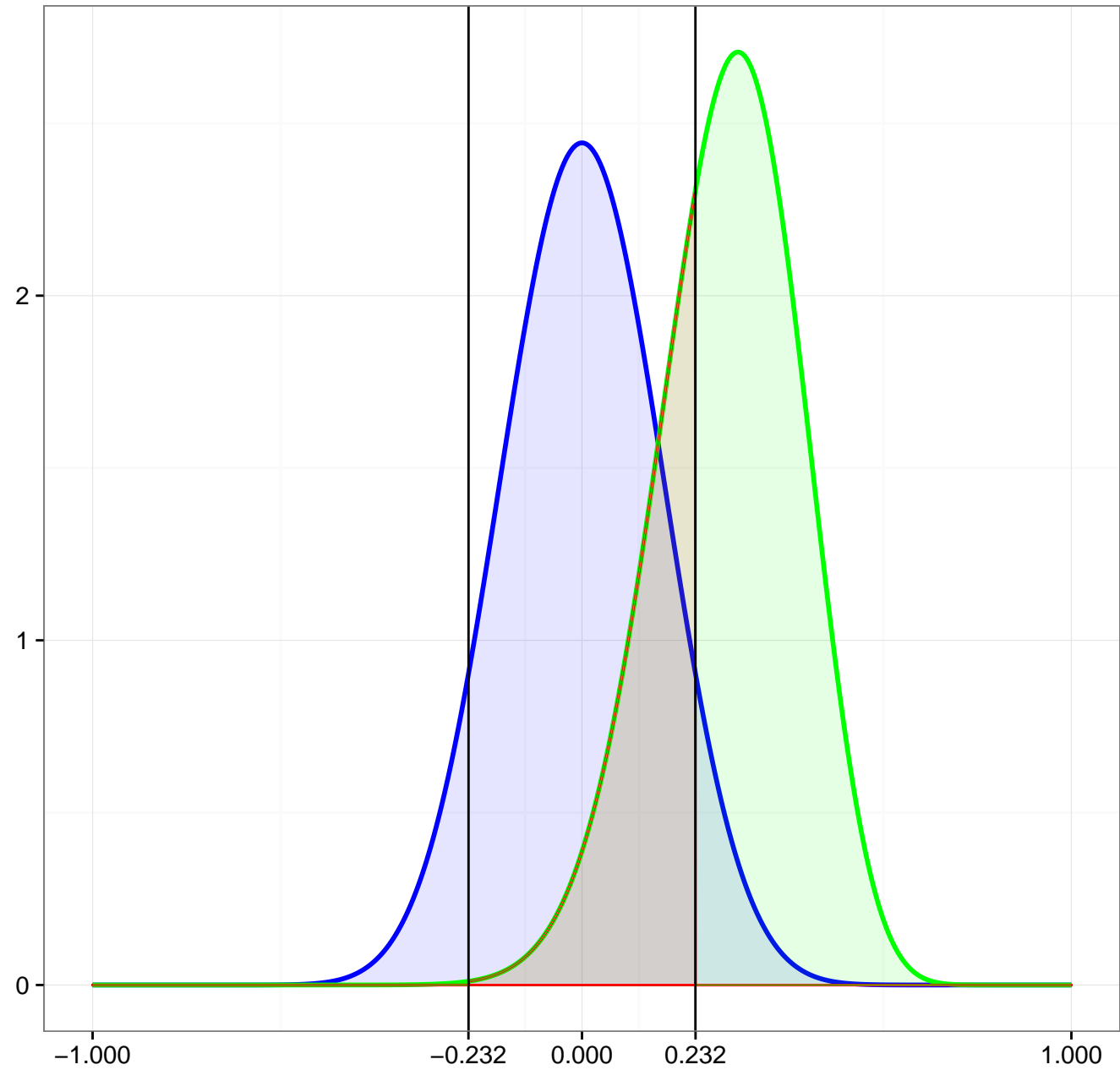


When $N = 40$ and $\alpha = 0.05$, the power = 0.478 against $\rho = 0$.



When $N = 40$ and $\alpha = 0.15$, the power = 0.683 against $\rho = 0$.



When $N = 40$ and $\alpha = 0.45$, the power = 0.881 against $\rho = 0$.

