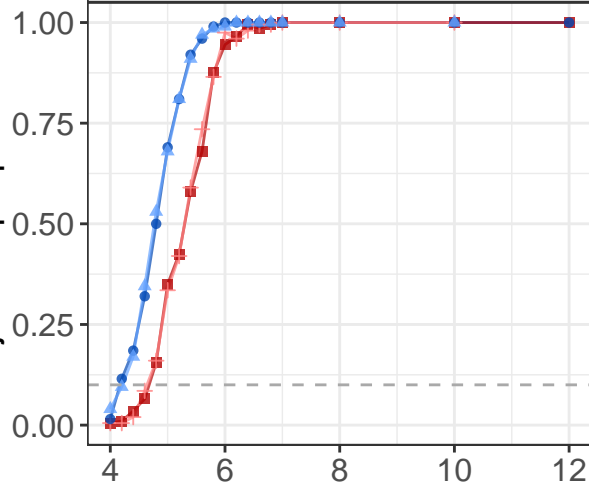
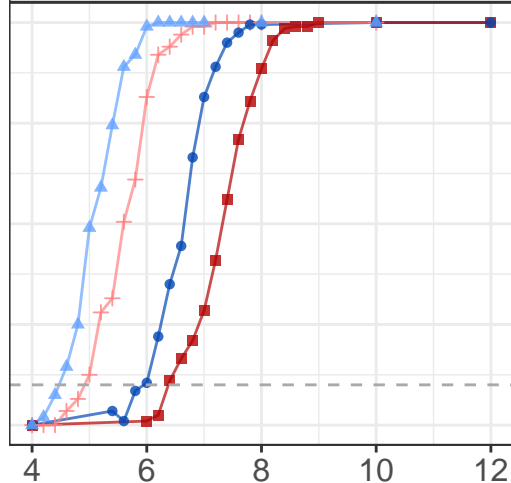
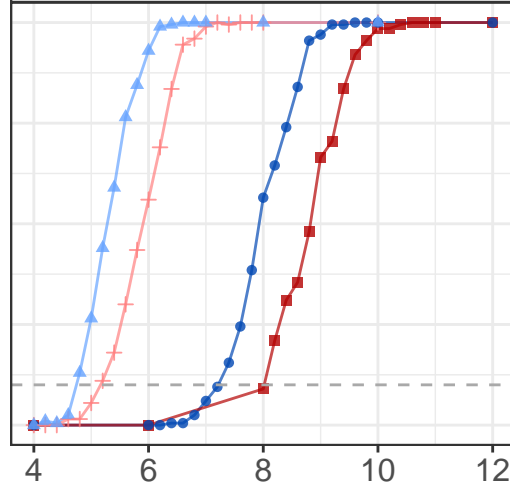
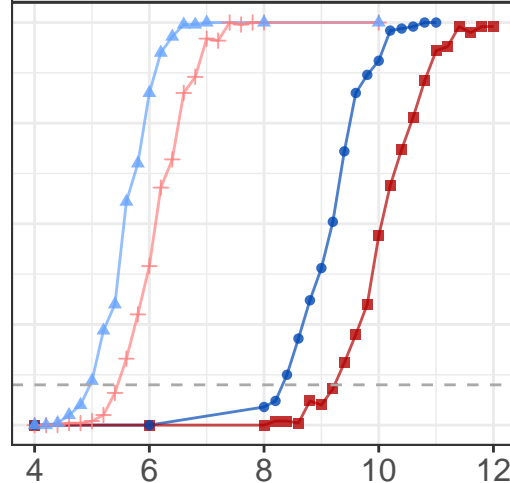


Rejection proportion

 $d = 1$  $d = 2$  $d = 3$  $d = 4$ 

$\|\mu\|$ in normal location family, where $\mu = -(\|\mu\|d^{-1/2}, \|\mu\|d^{-1/2}, \dots, \|\mu\|d^{-1/2})$