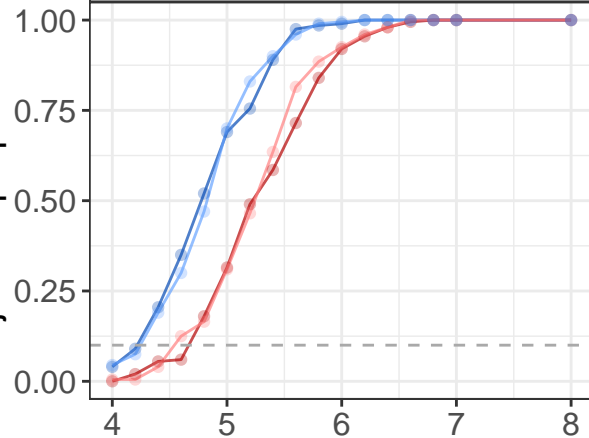
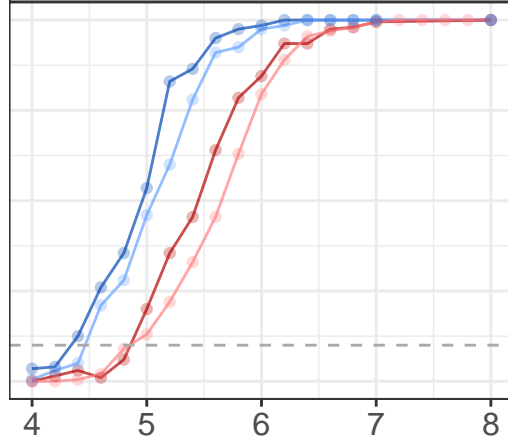
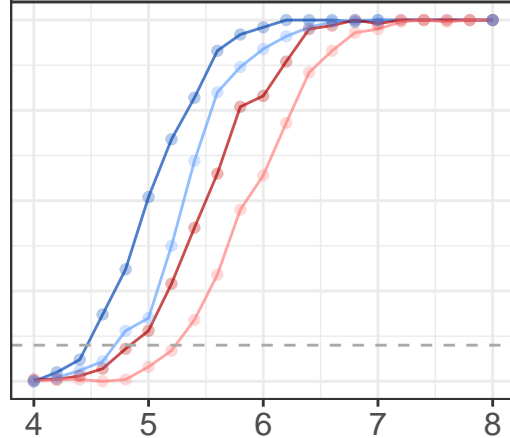
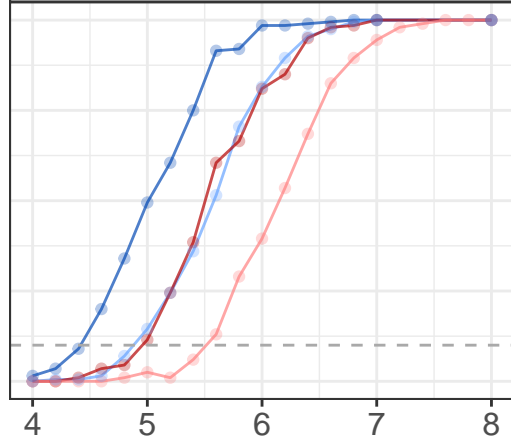


Rejection proportion

 $d = 1$  $d = 2$  $d = 3$  $d = 4$  $\|\mu\|$ in normal location family, where $\mu = -(\|\mu\|, 0, \dots, 0)$