Power of tests for dispersion, p = 6Normal; n = 100Normal; n = 200Normal; n = 4001.0 1.0 1.0 0.8 -0.8 8.0 0.6 0.6 0.6 0.4 0.4 0.4 0.2 0.2 0.2 0.0 0.0 0.0 2.0 0.5 1.0 1.5 2.0 0.5 1.0 1.5 2.0 0.5 1.0 1.5 Cauchy; n = 100Cauchy; n = 200Cauchy; n = 4001.0 1.0 1.0 8.0 8.0 8.0 0.6 0.6 0.6 0.4 0.4 0.4 0.2 0.2 0.2 0.0 0.0 0.0 1.5 2.0 1.5 2.0 0.5 1.0 1.5 2.0 0.5 1.0 0.5 1.0 LogNormal; n = 400LogNormal; n = 100LogNormal; n = 2001.0 1.0 1.0 8.0 8.0 8.0 0.6 0.6 0.6 0.4 0.4 0.4 0.2 0.2 0.2 -0.0 -0.0 0.0

Power of method

1.0

0.5

1.5

2.0

0.5

Effect size (beta)

— Breusch-Pagan — Dispersion PALMRT

1.5

2.0

0.5

1.5

1.0

2.0

1.0