0.06

0.05

0.04

0.03

0.02

0.01

0.00

0.06

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0.03

0.02

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0.01

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ν (α

P(p-val

- Probability of making type I error at nominal level

0.00

0.02

0.02

0.02

0.02

0.01 0.00 -0.00 0.02 α - Nominal level OLS-L2 **OLS-Huber** OLS-L1 F-test Proven Bound Huber-L2 Huber-Huber Huber-L1 CDF of Uniform