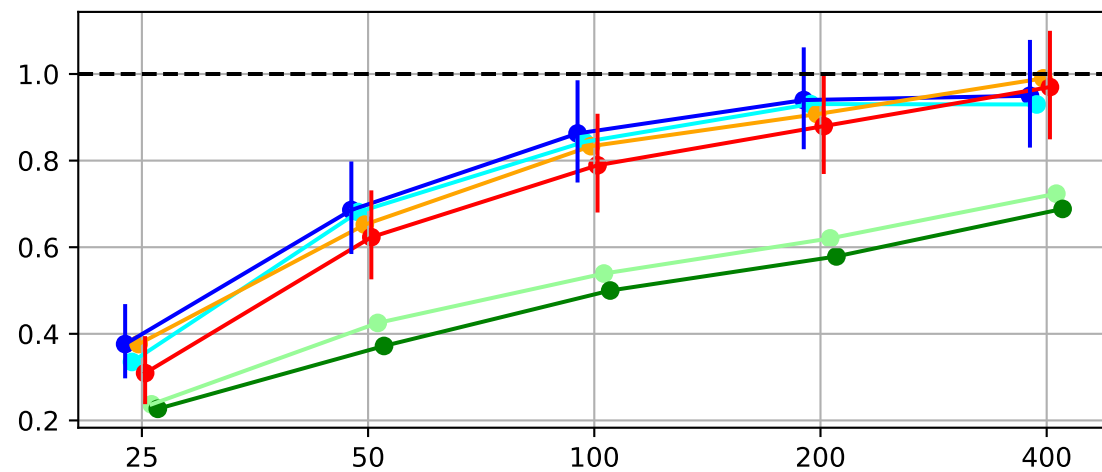
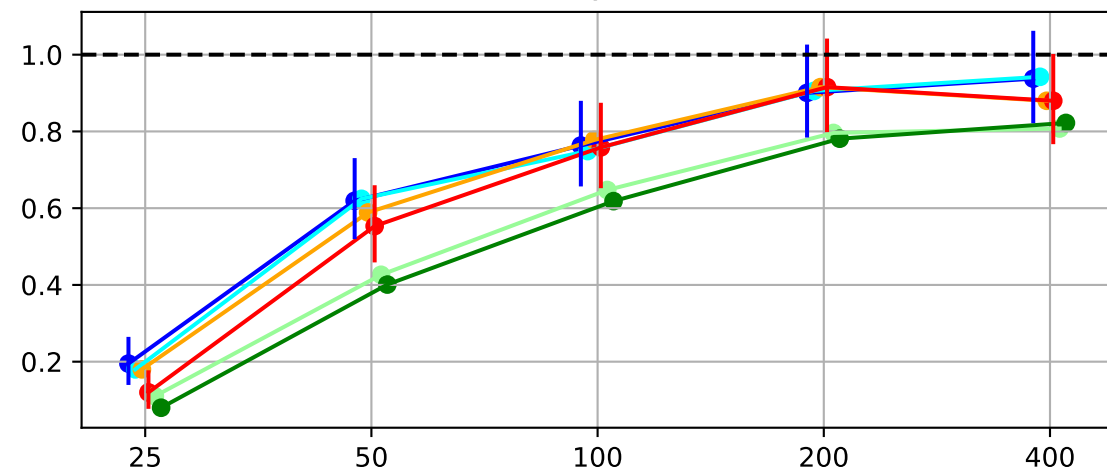


Relative power over F-test with $p = 6$, $B = 999$, target = 20%, 1000 runs

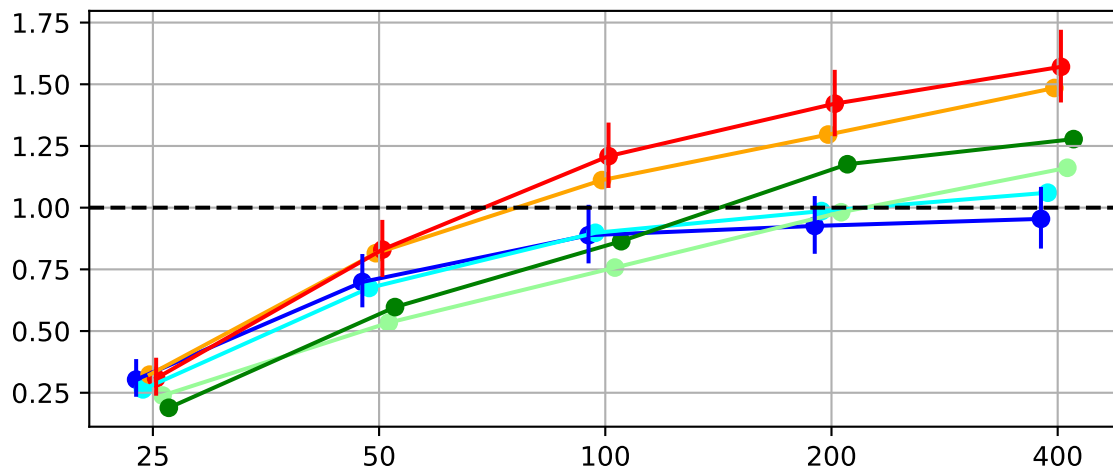
Cov: Normal, ε : Normal



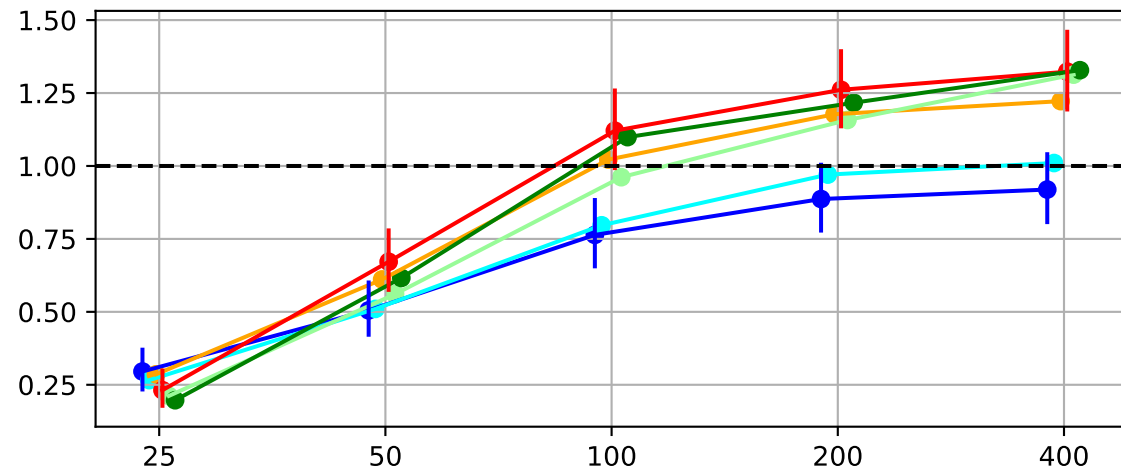
Cov: Cauchy, ε : Normal



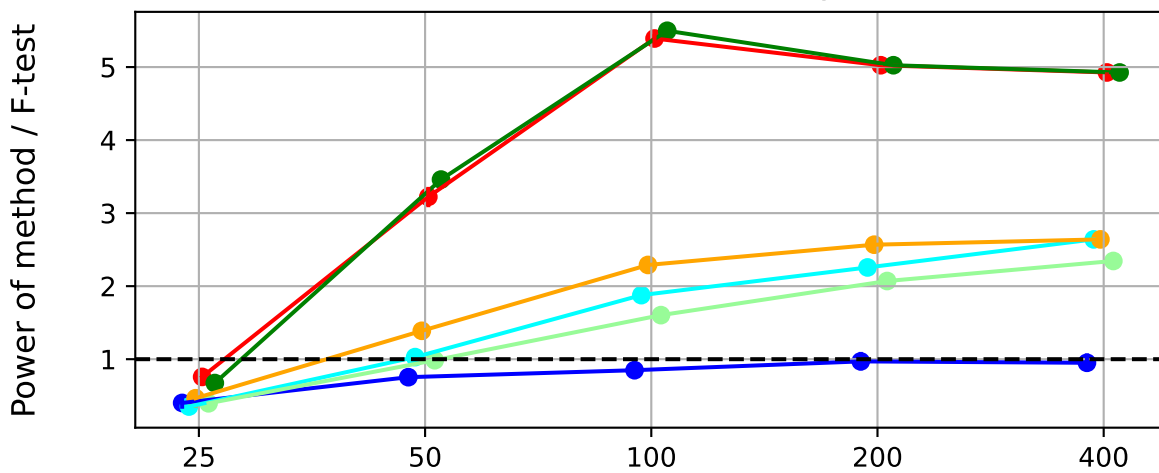
Cov: Normal, ε : t3



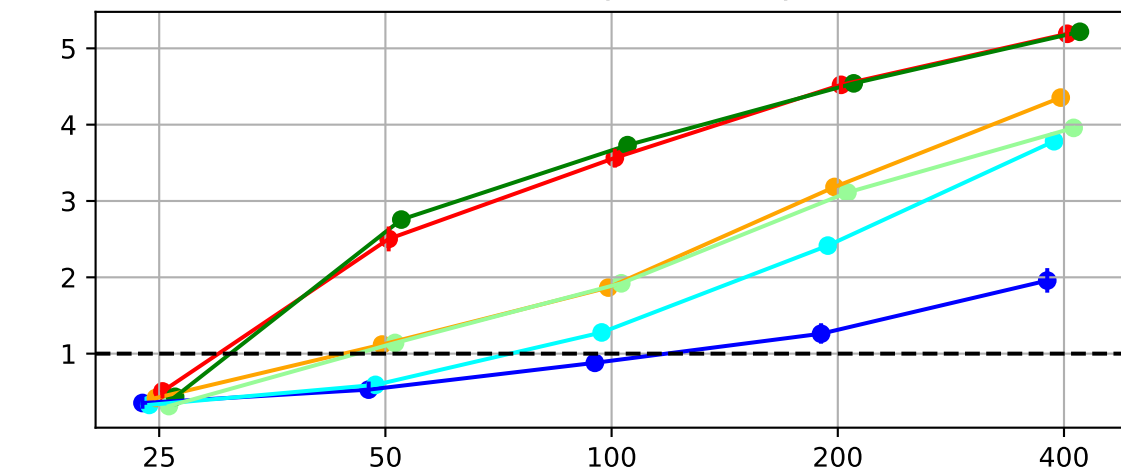
Cov: Cauchy, ε : t3



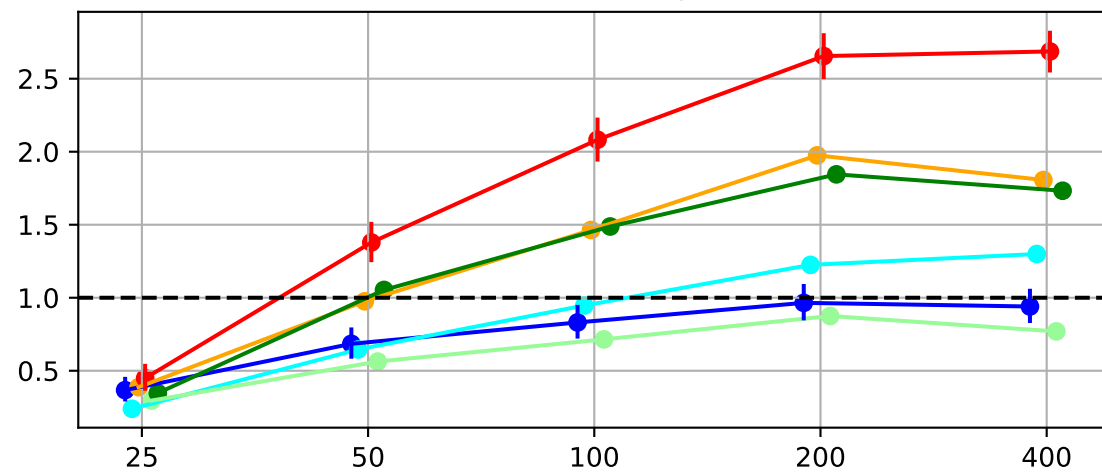
Cov: Normal, ε : Cauchy



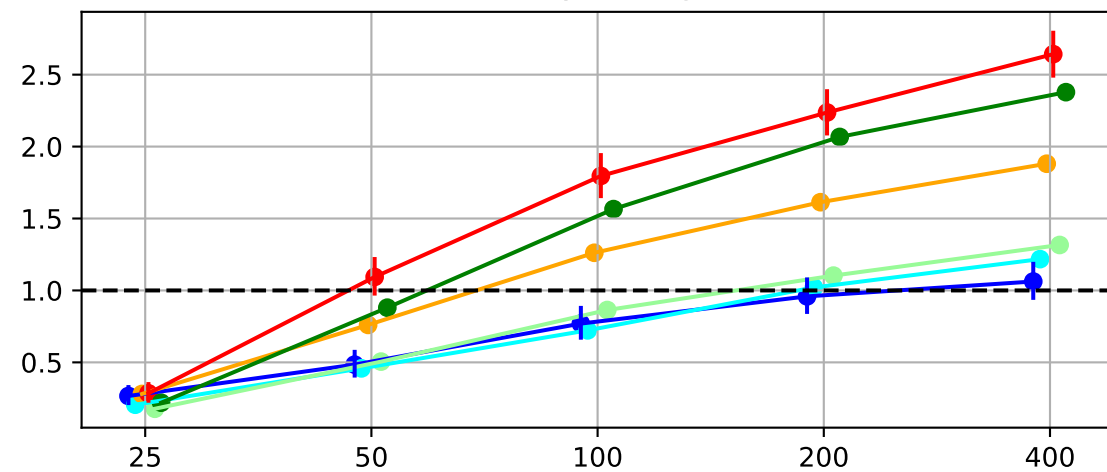
Cov: Cauchy, ε : Cauchy



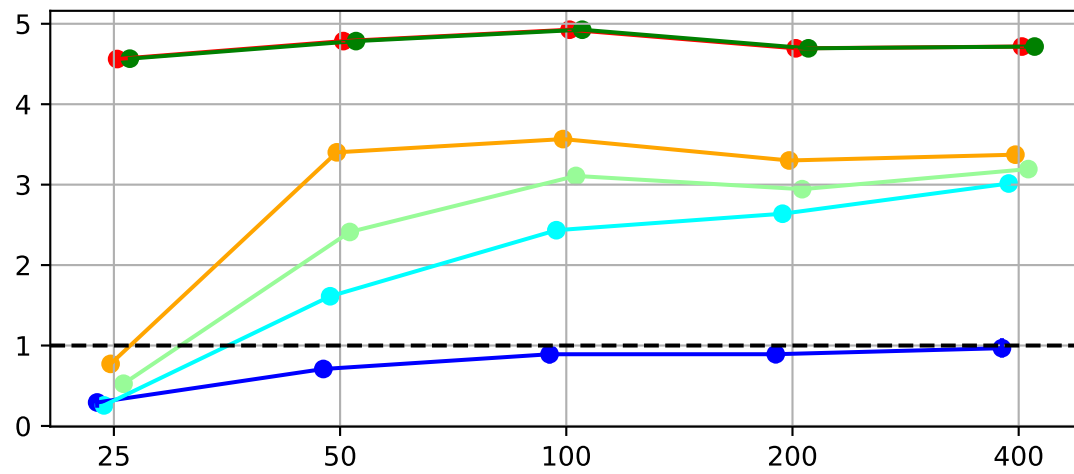
Cov: Normal, ε : LogNormal



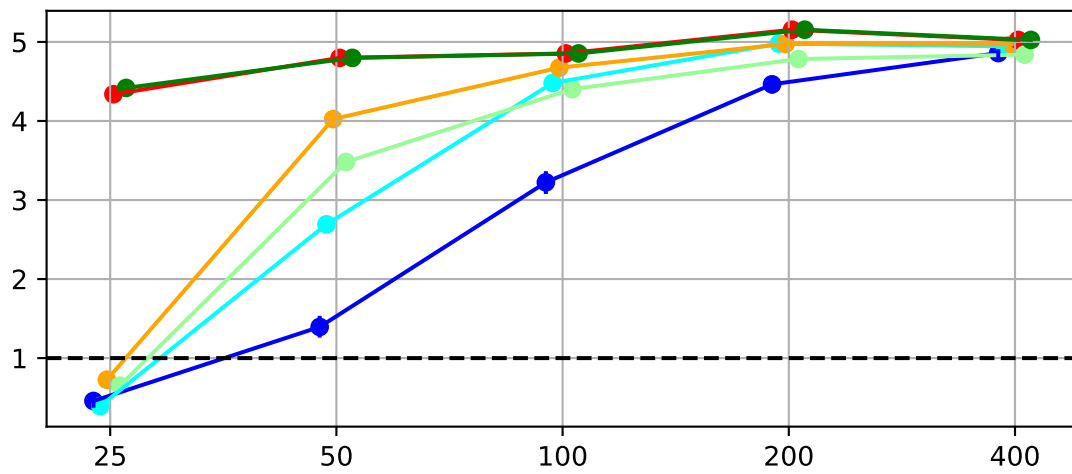
Cov: Cauchy, ε : LogNormal



Cov: Normal, ε : Multinomial



Cov: Cauchy, ε : Multinomial



Sample size, n

— OLS-L2
— Huber-L2

— OLS-Huber
— Huber-Huber

— OLS-L1
— Huber-L1