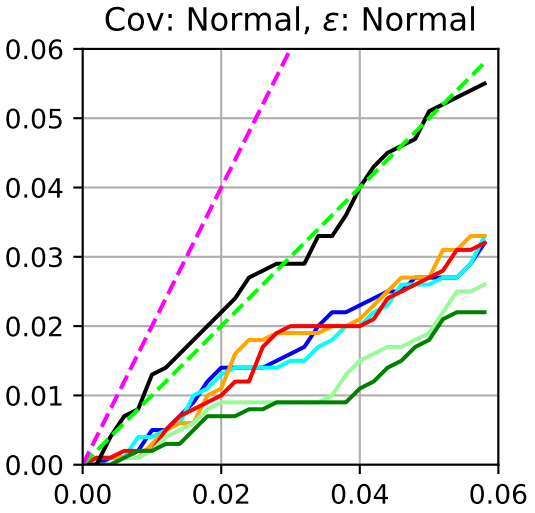
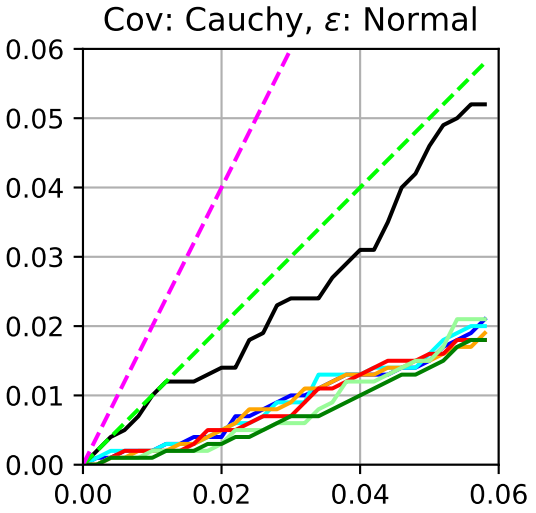
Empirical CDF of p-values under H0, with n = 50, B = 999, p = 6, 1000 runs

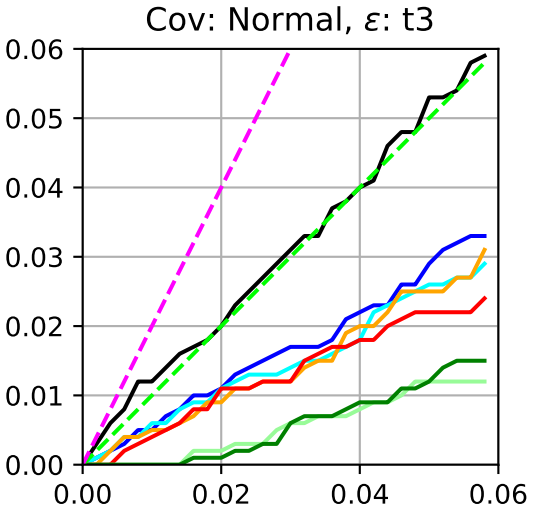
Cov: Normal, ε: Normal



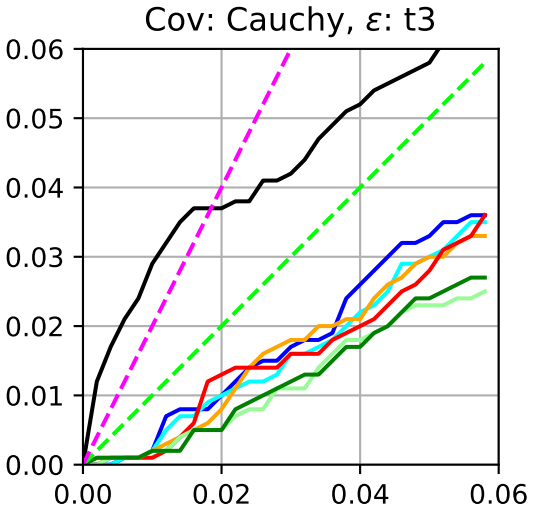
Cov: Cauchy, ε: Normal



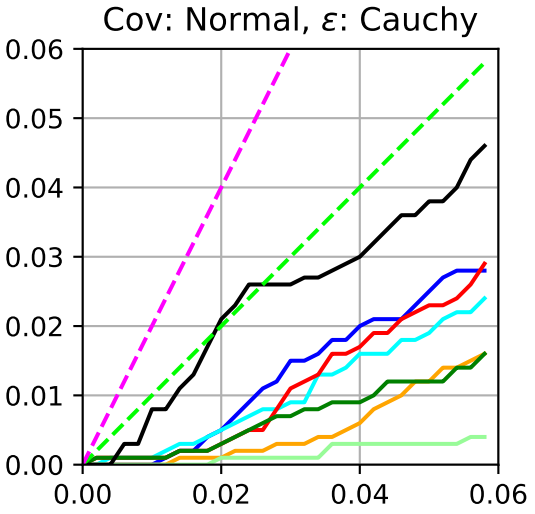
Cov: Normal, ε: t3



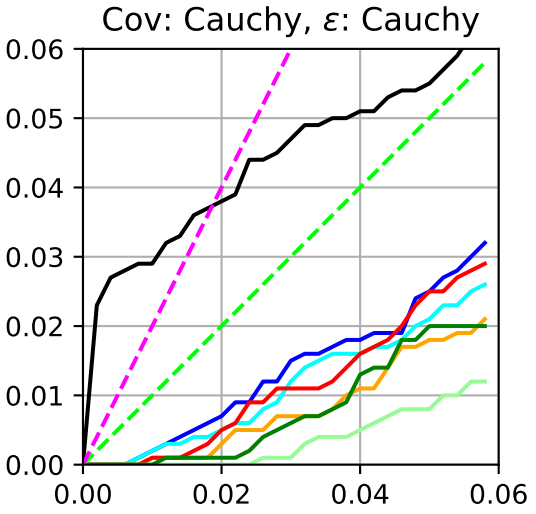
Cov: Cauchy, ε: t3



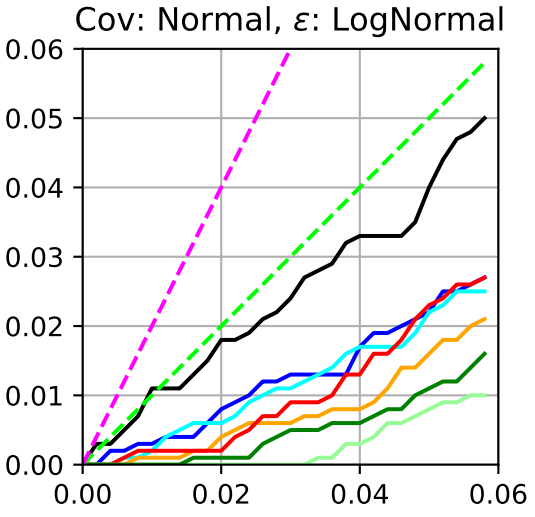
Cov: Normal, ε: Cauchy



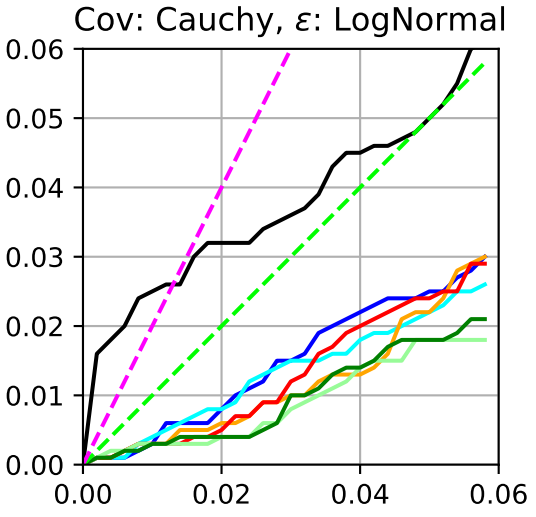
Cov: Cauchy, ε: Cauchy



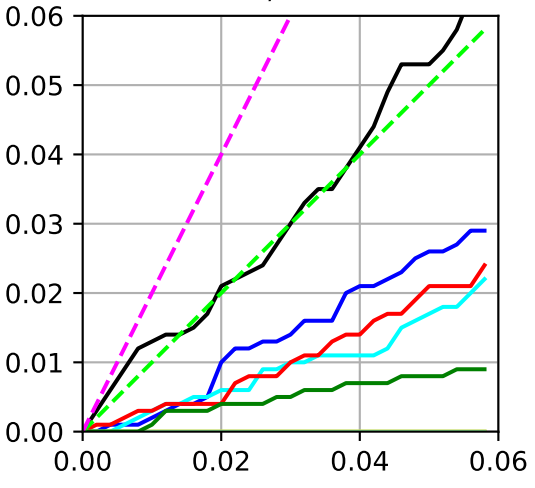
Cov: Normal, ε: LogNormal



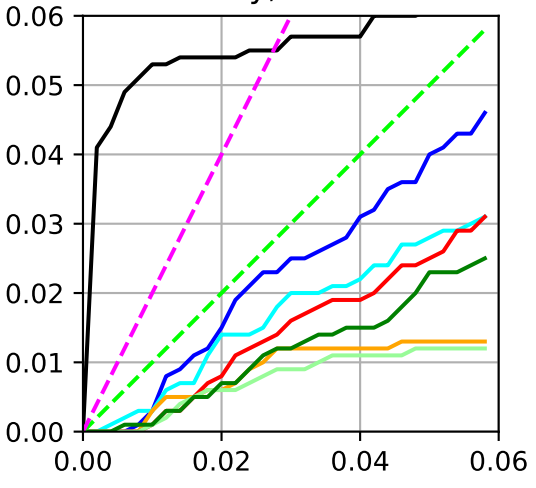
Cov: Cauchy, ε: LogNormal



Cov: Normal, ε: Multinomial



Cov: Cauchy, ε: Multinomial



P(p-val $\leq \alpha$) - Probability of making type I error at nominal level α

α - Nominal level

OLS-L2
OLS-Huber
OLS-L1
F-test
Proven Bound
Huber-L2
Huber-Huber
Huber-L1
CDF of Uniform