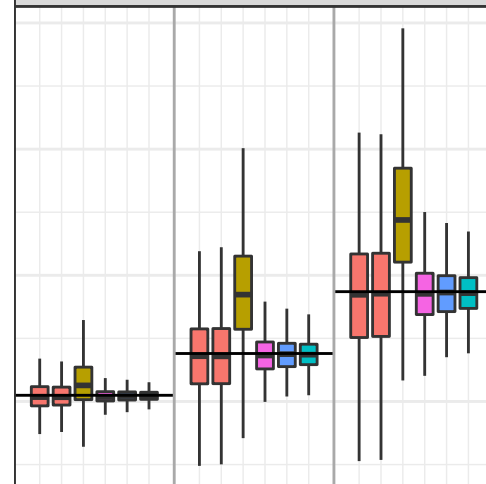
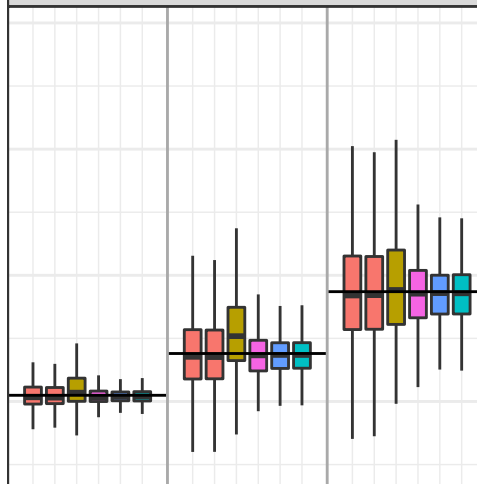
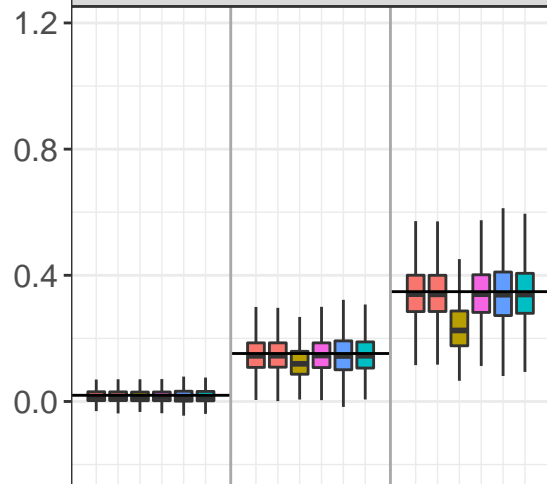


Standard normal

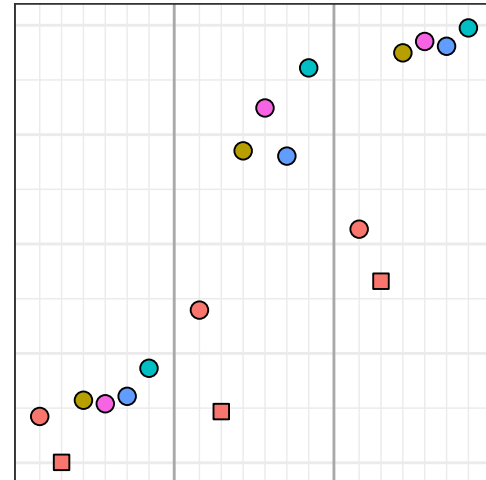
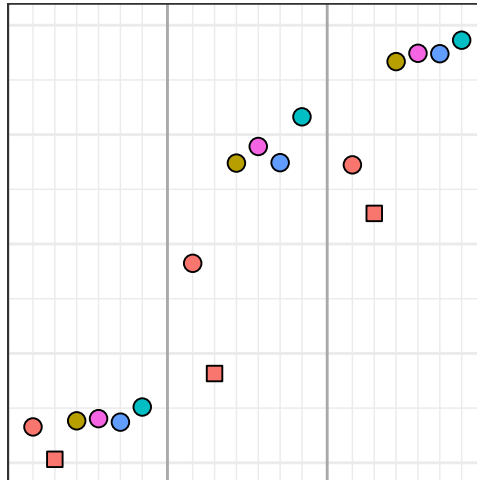
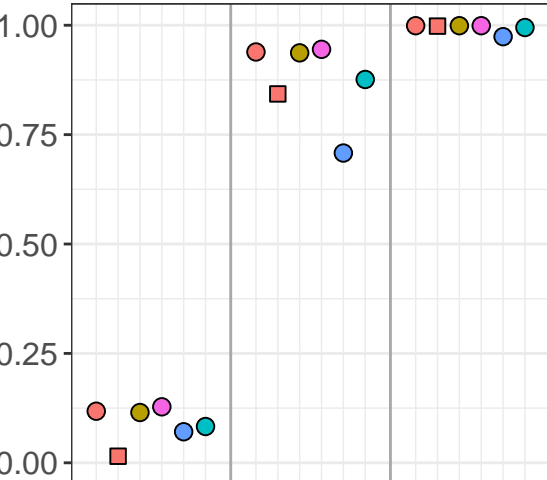
Heavy tails

Contaminated normal

Indirect effect  $ab$



Rate of rejection with correct sign



Effect size of  $a$  and  $b$