## Performance of ECMMD Test 1.00 MDN 5 **MDN 10 MDN 15** Proportion of rejections 0.75 -MDN 25 NSF 5 0.50 -0.25 10<sup>5</sup> $2.5 \times 10^{4}$ $5 \times 10^4$ $7.5\!\times\!10^4$ 10<sup>4</sup> Training Sample Size