## Testing Powers of All Local Tests of mcorr for Increasing Dimension 1.Linear 2.Cubic 3.Step Function 4.Exponential **5.Joint Normal** Neighborhood Choice of Y 7.W Shape 6.Quadratic 8.Two Parabolas 9.Fourth Root 10.Logarithmic 11.Circle 12.Ellipse 13.Spiral 14.Square 15.Diamond 16.Sine Period 1/2 17.Sine Period 1/8 18. Multiplicative Noise 19.Uncorrelated Binomial 20.Independent Clouds 0.4 0.3 0.2 0.1

Neighborhood Choice of X