Testing Powers for 20 Simulated High-Dimensional Settings 2.Cubic 3.Exponential 4.Step Function 1.Linear **5.Joint Normal**  $MGC_{M}$ - - HHG Mcorr **Empirical Testing Power** 200 400 600 800 1000 **7.W Shape** 200 400 600 800 1000 **6.Quadratic** 200 400 600 800 1000 **8.Two Parabolas** 5 10 15 **9.Fourth Root** 4 6 8 10.Logarithmic 10 10 20 30 **14.Square** 20 3 11.Circle 20 30 **12.Ellipse** 20 30 13.**Spiral** 40 60 80 **15.Diamond** 30 30 30 40 30 40 80 5 10 15 **16.Sine Period 1/2** 5 10 15 **17.Sine Period 1/8** 5 10 15 20 **18.Multiplicative Noise** 10 20 30 40 **20.Independent Clouds** 10 20 30 40 **19.Uncorrelated Binomial** 0.5 10 200 400 600 800 1000 100 80 Dimension