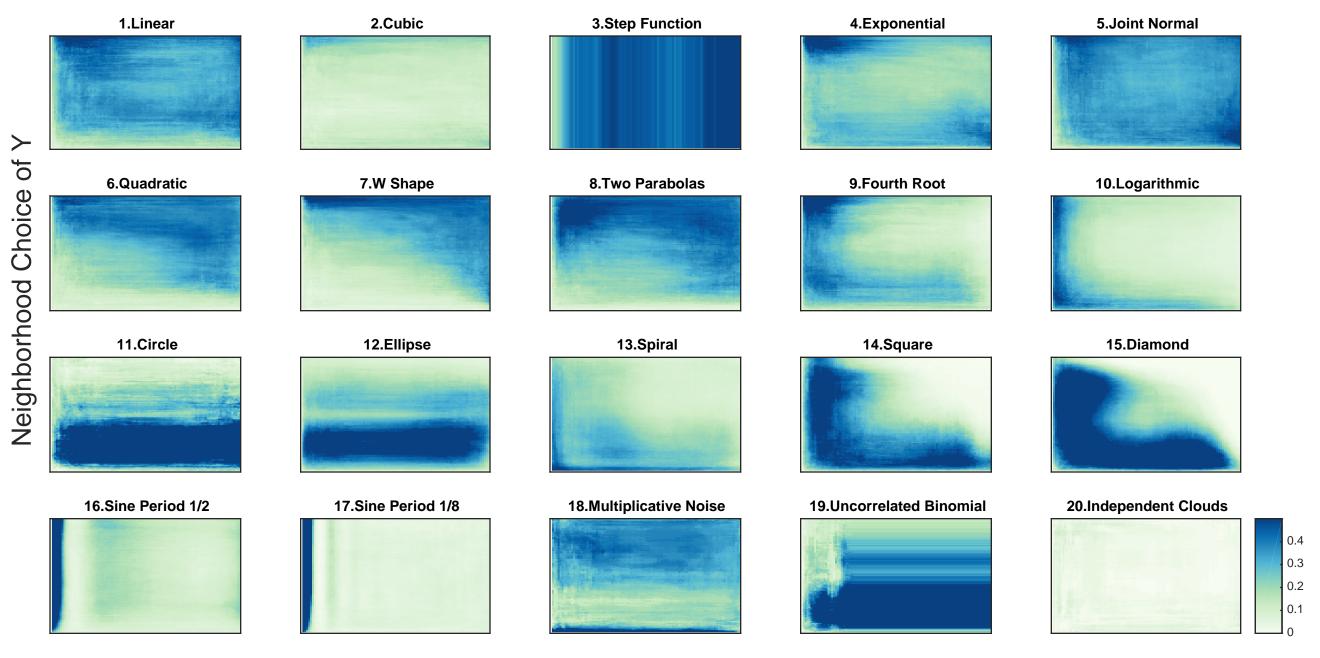Testing Powers of All Local Tests of Mantel for Increasing Dimension