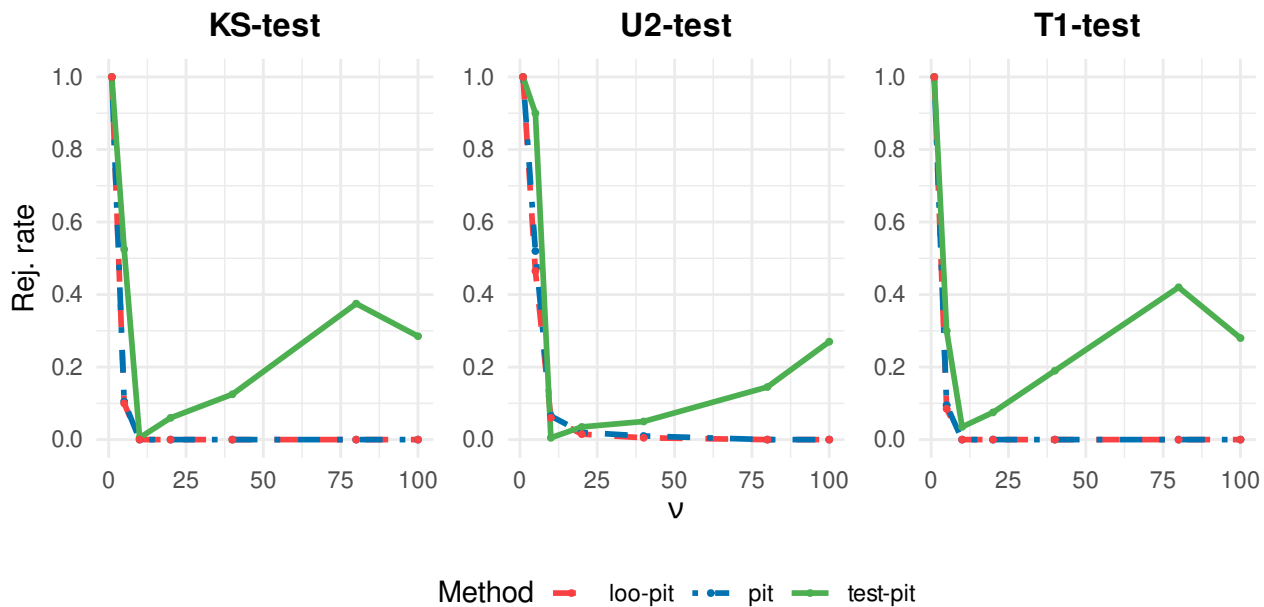


n = 256



degree of freedom vs rejection rate. DGP: student-t, fit: normal model, N= 256 observations.