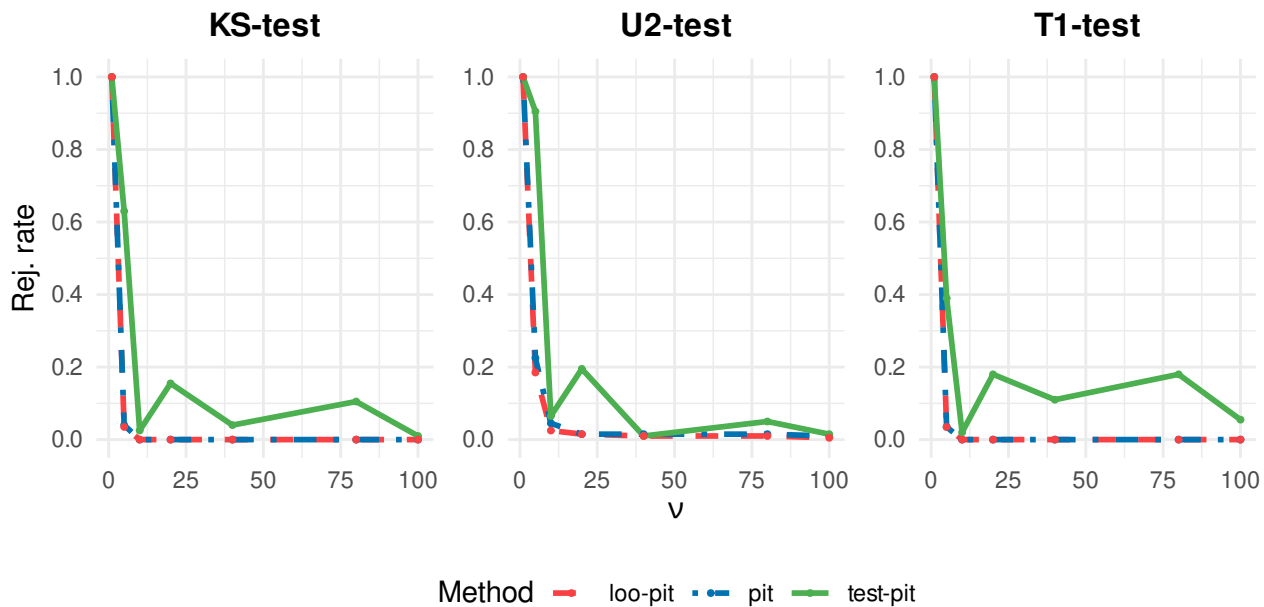


n = 128



degree of freedom vs rejection rate. DGP: student-t, fit: normal model, N= 128 observations.