For the column name --- rejected count rate

countM: Mardia's test

countH: Henze-Zirkler's test

countR: Royston's test

countN: N-statistic (energy test) count2: Any 2 rejected tests

Seed times: 500

|                           | countM | countH | countR | countN | countHR | countHN | countRN | count2 | countHRN |
|---------------------------|--------|--------|--------|--------|---------|---------|---------|--------|----------|
| size:10,probes:2,rho:0.1  | 0.07   | 0.046  | 0.06   | 0.068  | 0.022   | 0.046   | 0.03    | 0.054  | 0.022    |
| size:30,probes:2,rho:0.1  | 0.064  | 0.056  | 0.06   | 0.054  | 0.028   | 0.05    | 0.03    | 0.056  | 0.026    |
| size:50,probes:2,rho:0.1  | 0.062  | 0.06   | 0.062  | 0.052  | 0.024   | 0.044   | 0.024   | 0.048  | 0.022    |
| size:100,probes:2,rho:0.1 | 0.056  | 0.052  | 0.066  | 0.05   | 0.016   | 0.046   | 0.016   | 0.046  | 0.016    |
| size:10,probes:4,rho:0.1  | 0.026  | 0.044  | 0.076  | 0.062  | 0.014   | 0.042   | 0.024   | 0.052  | 0.014    |
| size:30,probes:4,rho:0.1  | 0.05   | 0.056  | 0.056  | 0.064  | 0.008   | 0.044   | 0.01    | 0.046  | 0.008    |
| size:50,probes:4,rho:0.1  | 0.062  | 0.036  | 0.05   | 0.048  | 0.004   | 0.028   | 0.008   | 0.036  | 0.002    |
| size:100,probes:4,rho:0.1 | 0.06   | 0.032  | 0.06   | 0.044  | 0.006   | 0.028   | 0.01    | 0.032  | 0.006    |
| size:10,probes:2,rho:0.9  | 0.07   | 0.046  | 0.068  | 0.068  | 0.024   | 0.046   | 0.032   | 0.054  | 0.024    |
| size:30,probes:2,rho:0.9  | 0.064  | 0.056  | 0.058  | 0.054  | 0.016   | 0.05    | 0.02    | 0.054  | 0.016    |
| size:50,probes:2,rho:0.9  | 0.062  | 0.06   | 0.062  | 0.052  | 0.024   | 0.044   | 0.024   | 0.052  | 0.02     |
| size:100,probes:2,rho:0.9 | 0.056  | 0.052  | 0.072  | 0.05   | 0.016   | 0.046   | 0.014   | 0.048  | 0.014    |
| size:10,probes:4,rho:0.9  | 0.026  | 0.044  | 0.054  | 0.062  | 0.004   | 0.042   | 0.012   | 0.05   | 0.004    |
| size:30,probes:4,rho:0.9  | 0.05   | 0.056  | 0.09   | 0.064  | 0.02    | 0.044   | 0.018   | 0.05   | 0.016    |
| size:50,probes:4,rho:0.9  | 0.062  | 0.036  | 0.078  | 0.048  | 0.002   | 0.028   | 0.012   | 0.038  | 0.002    |
| size:100,probes:4,rho:0.9 | 0.06   | 0.032  | 0.052  | 0.044  | 0.004   | 0.028   | 0.01    | 0.034  | 0.004    |