Type I Error Rate, α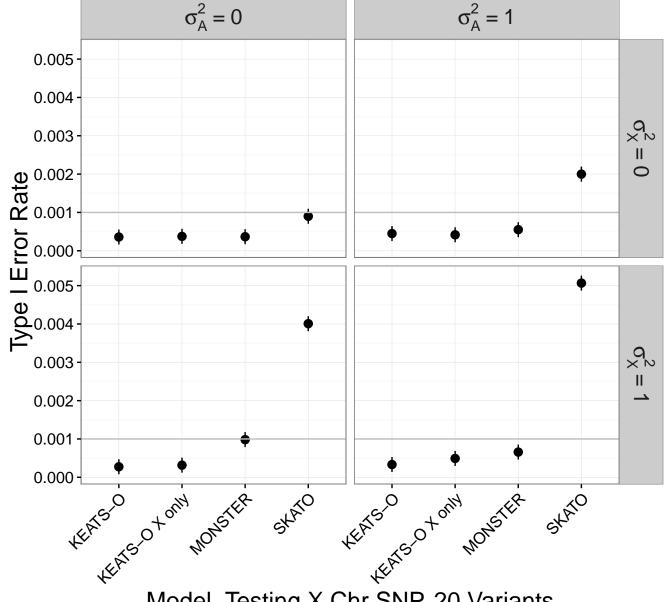=0.001