Type I Error Rate, $\alpha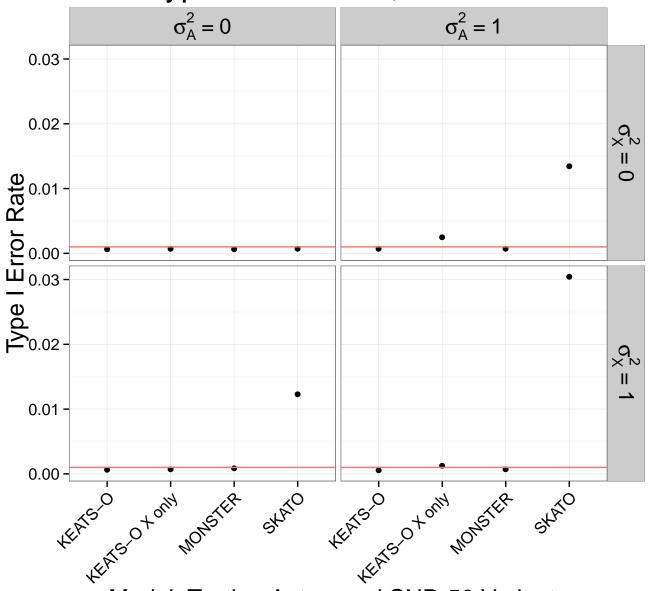=0.001$