Global envelope test: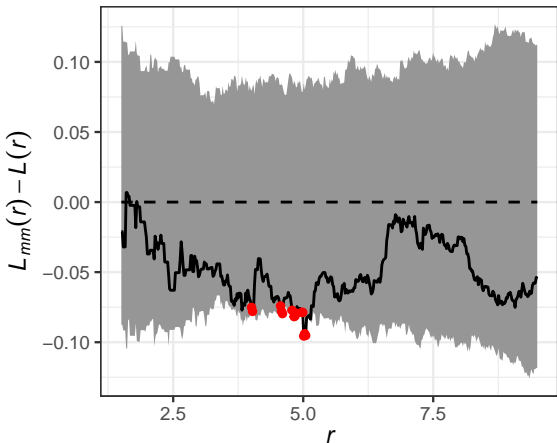 p = 0.03