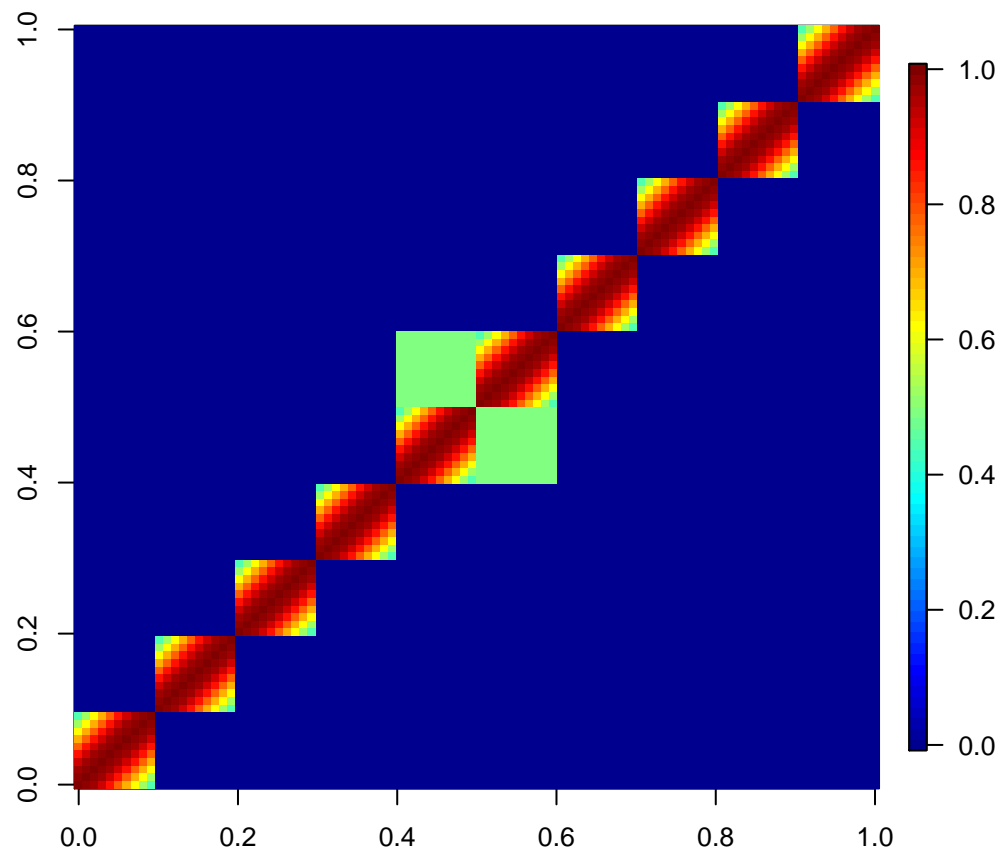
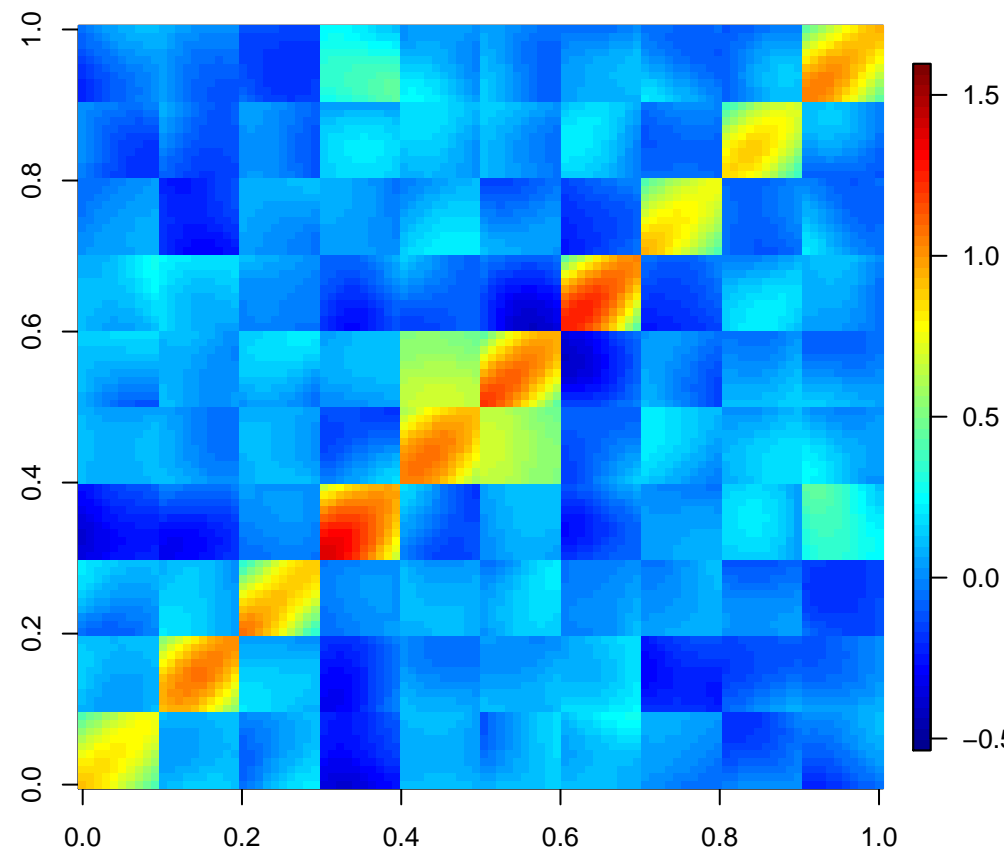


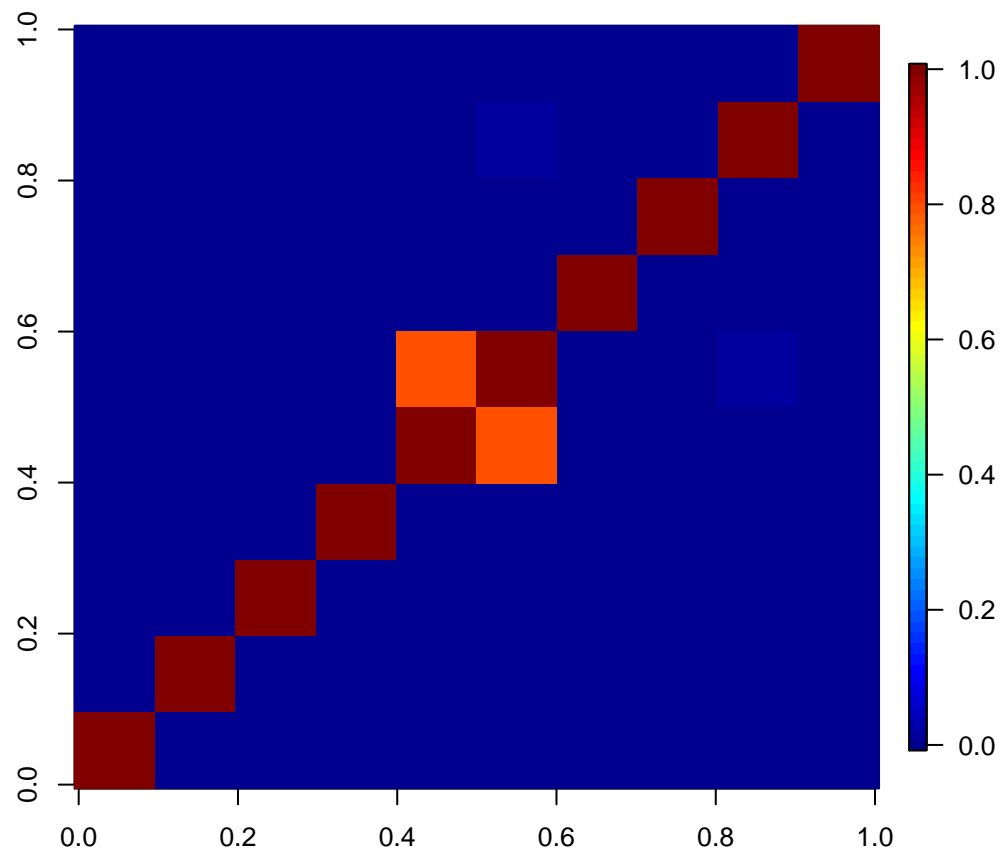
**Scenario 1**



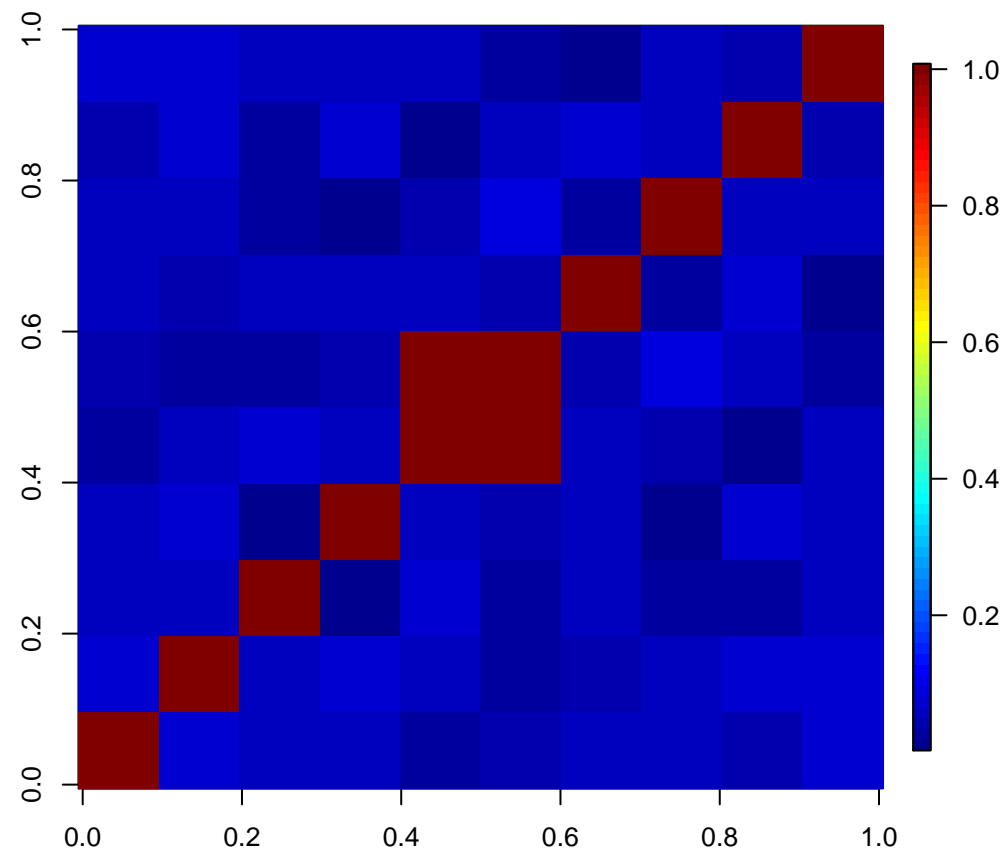
**Sample covariance one data set**



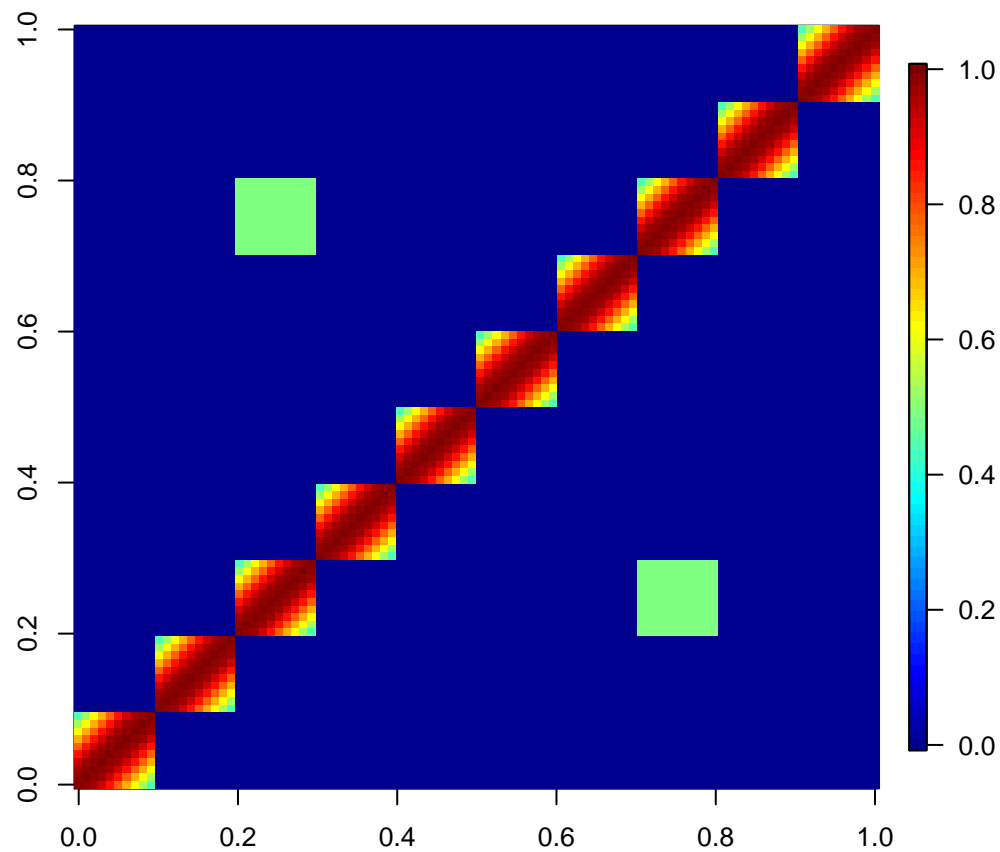
**Probability of rejection = 0.79**



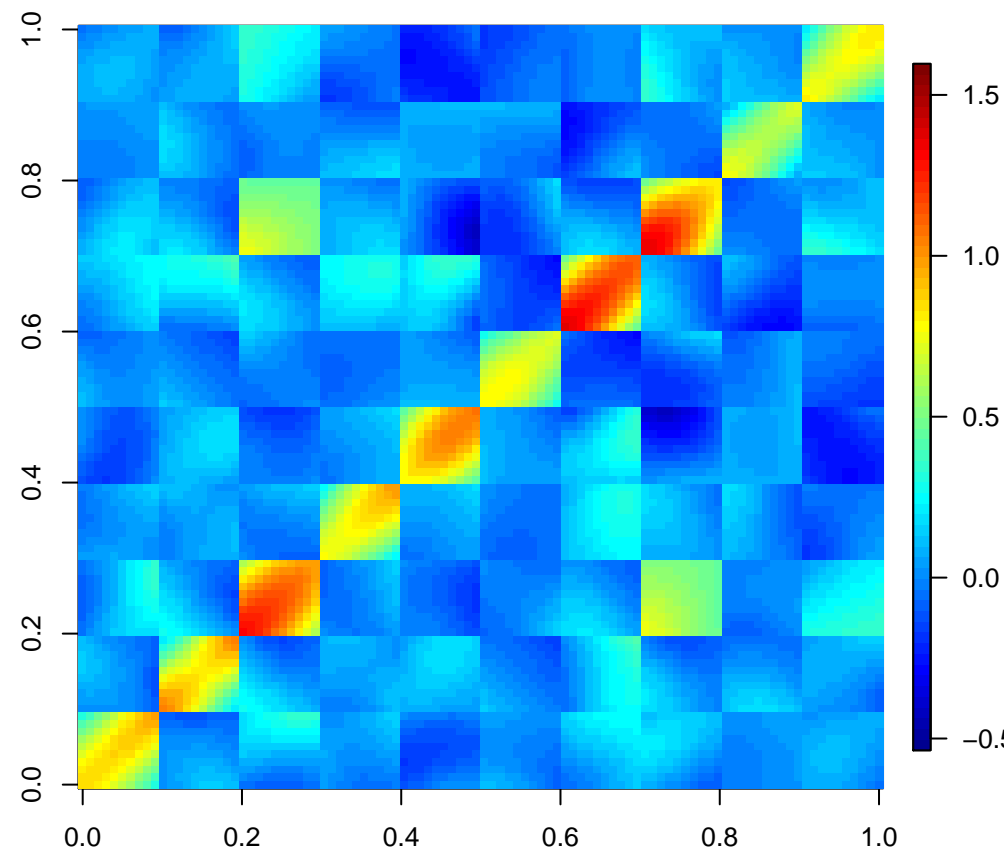
**Probability of rejection = 1**



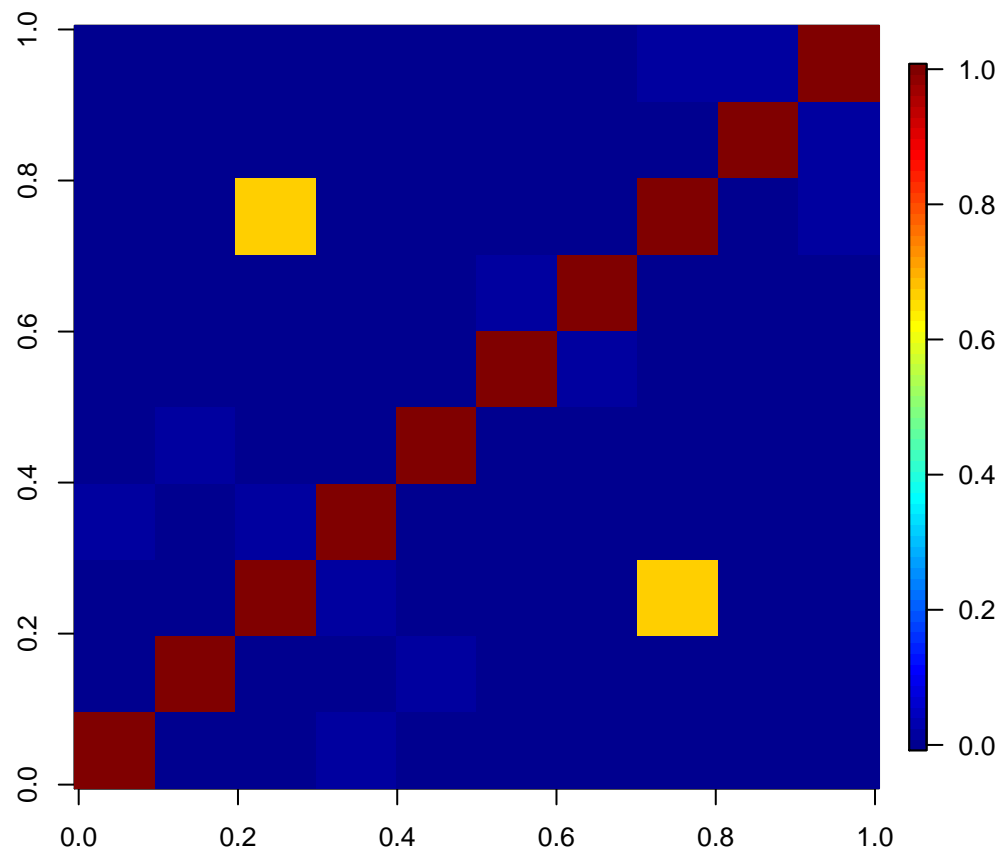
**Scenario 2**



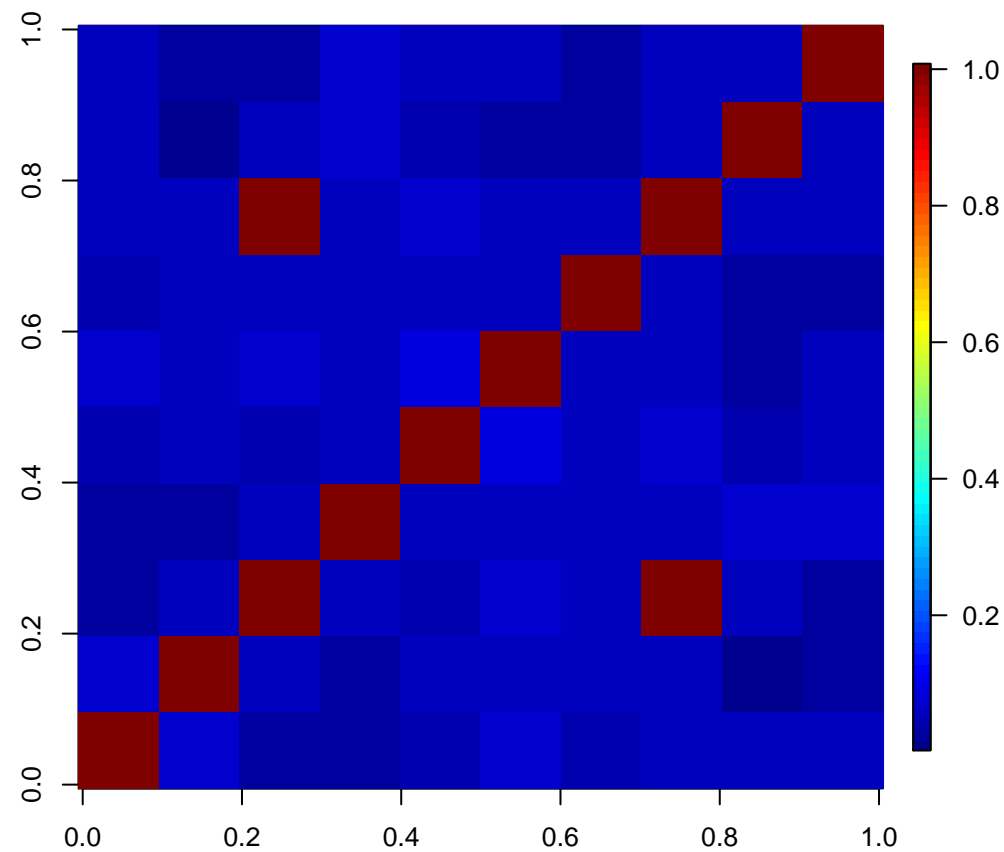
**Sample covariance one data set**



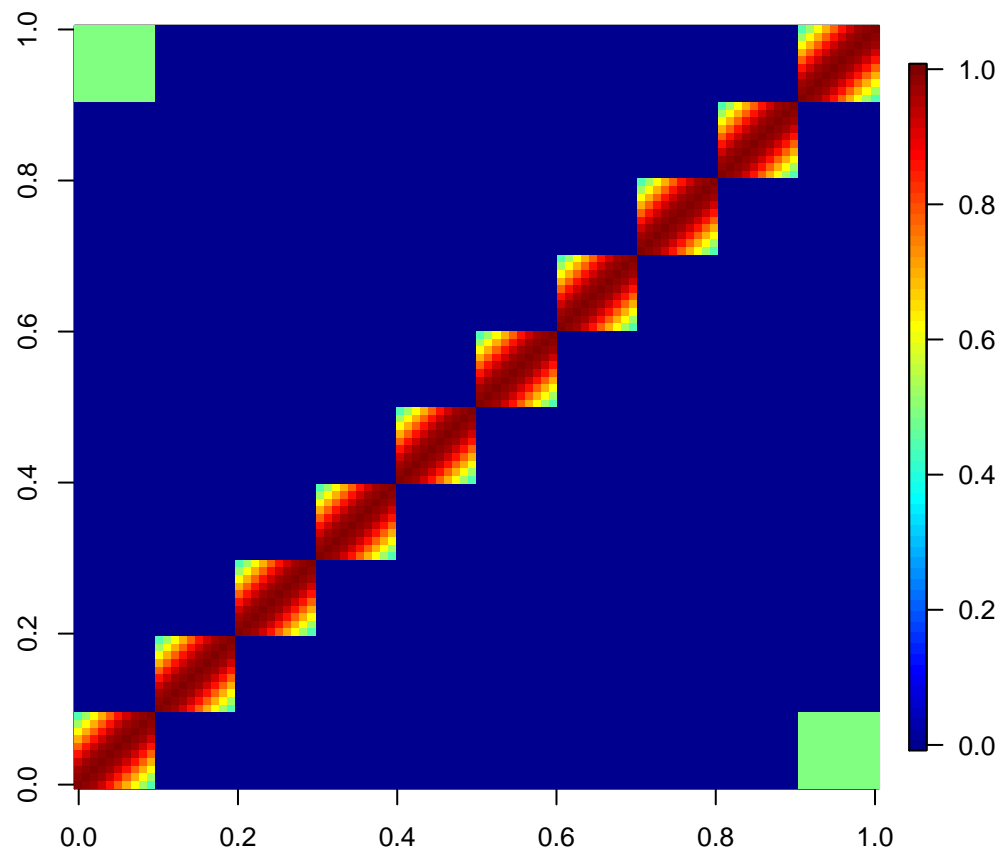
**Probability of rejection = 0.66**



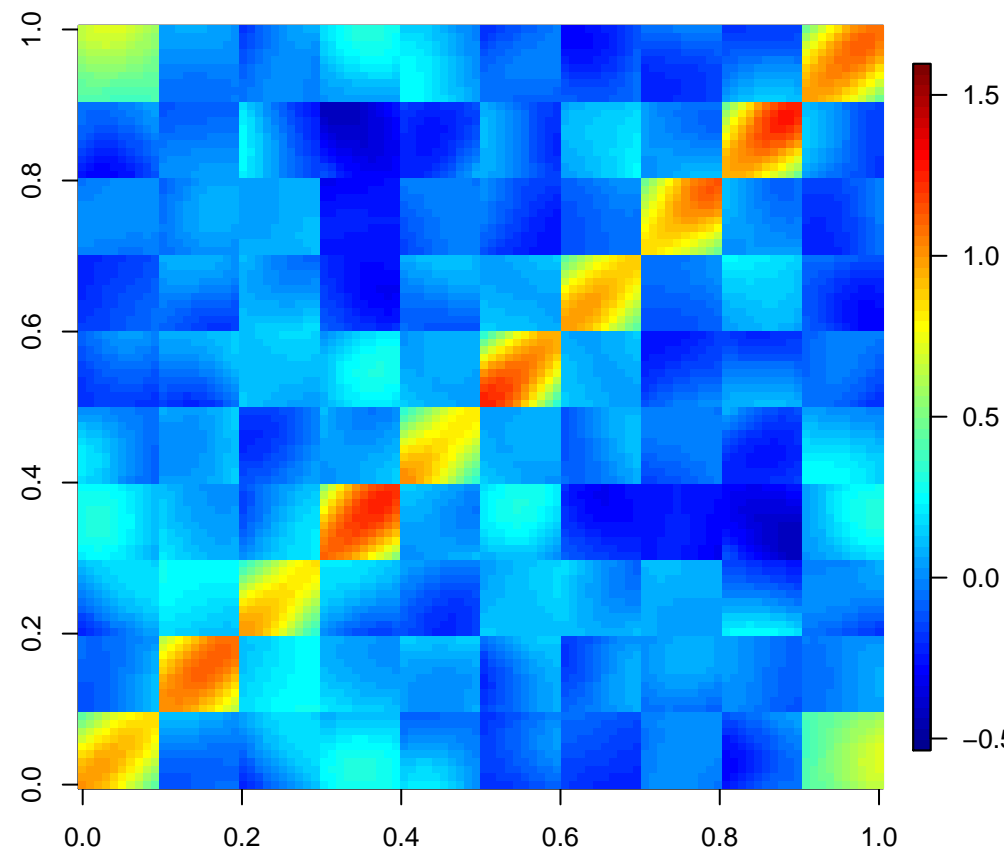
**Probability of rejection = 1**



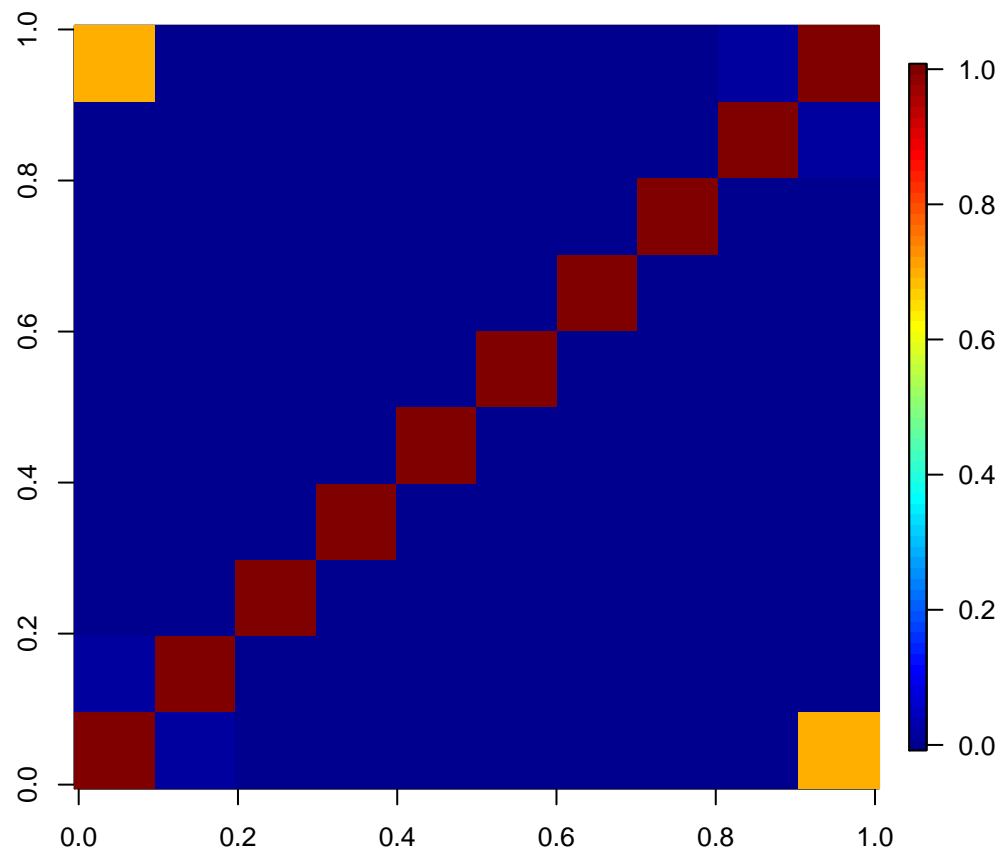
**Scenario 3**



**Sample covariance one data set**



**Probability of rejection = 0.7**



**Probability of rejection = 1**

