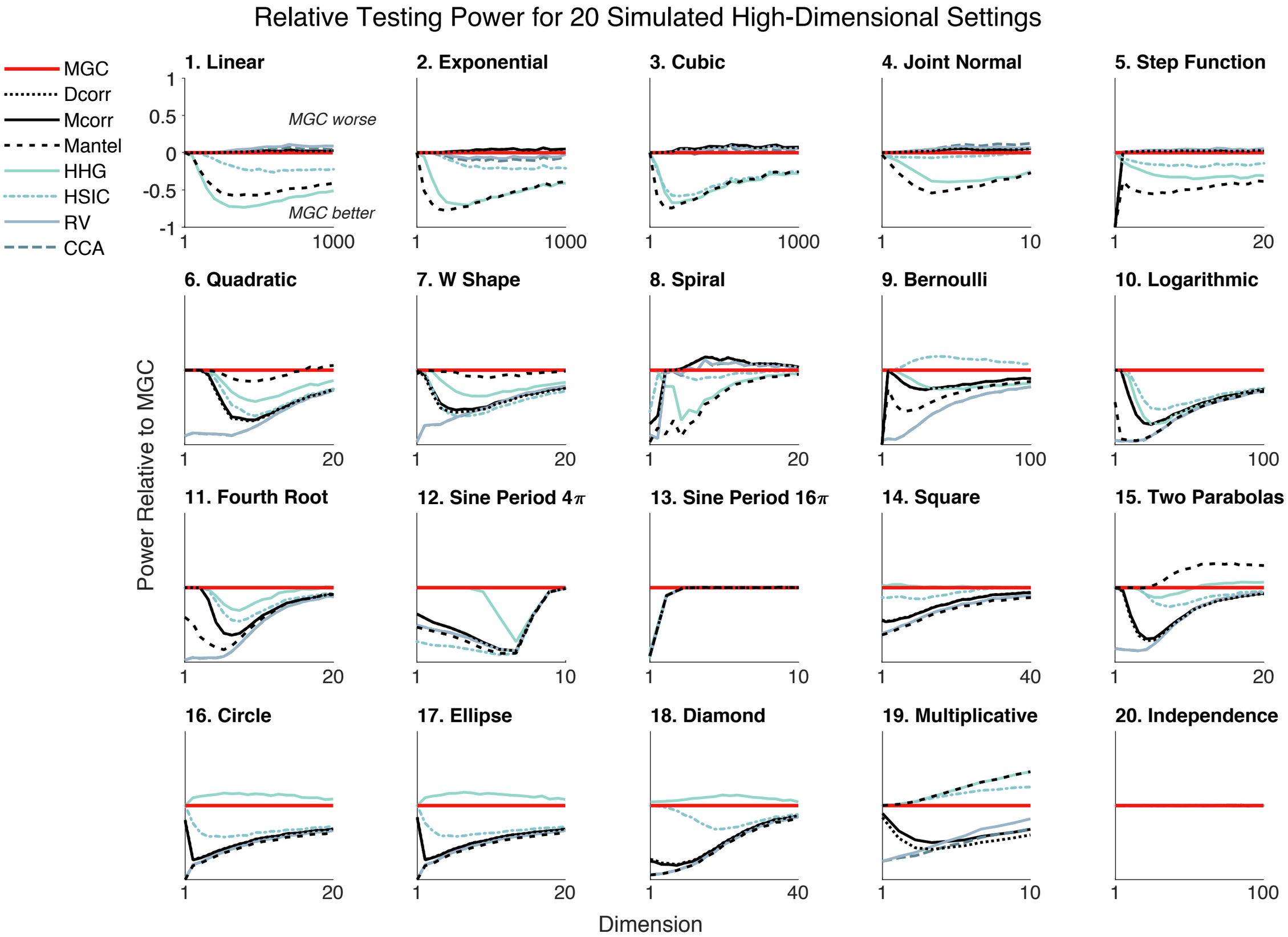
Relative Testing Power for 20 Simulated High-Dimensional Settings
MGC
Dcorr
Mcorr
Mantel
HHG
HSIC
RV
CCA
1. Linear
2. Exponential
3. Cubic
4. Joint Normal
5. Step Function
6. Quadratic
7. W Shape
8. Spiral
9. Bernoulli
10. Logarithmic
11. Fourth Root
12. Sine Period 4π
13. Sine Period 16π
14. Square
15. Two Parabolas
16. Circle
17. Ellipse
18. Diamond
19. Multiplicative
20. Independence
MGC worse
MGC better
Power Relative to MGC
Dimension