Supplementary results on the level of significance of adaptive tests for the manuscript entitled:

An Efficient Method of Computing Adaptive Tests of Significance and Confidence Intervals

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The empirical significance level of the t test and the permuted weights (PERM) adaptive test for a sample sizes of $n = 50$ with eight error distributions when the predictor variables were generated from a correlated normal distribution and an uncorrelated lognormal distribution. One million data sets were used with each data set having n=50 observations.

	Normal Predictor Variables $\rho = 0.8$		Logormal Predictor Variables $\rho = 0.0$	
Error distribution	t	PERM	t	PERM
Normal	5.0	5.0	5.0	5.0
t_4	5.0	4.8	5.2	4.9
Bimodel Symmetric	5.0	5.0	4.8	5.0
Skewed Low Kurt.	5.0	4.9	4.9	4.9
Skewed High Kurt.	5.0	4.9	5.2	4.9
Hi Skewed Low Kurt.	5.0	4.7	5.0	4.8
Hi Skewed High Kurt.	5.0	4.8	5.1	4.9
Bimodal Skewed	5.0	4.7	4.9	4.8