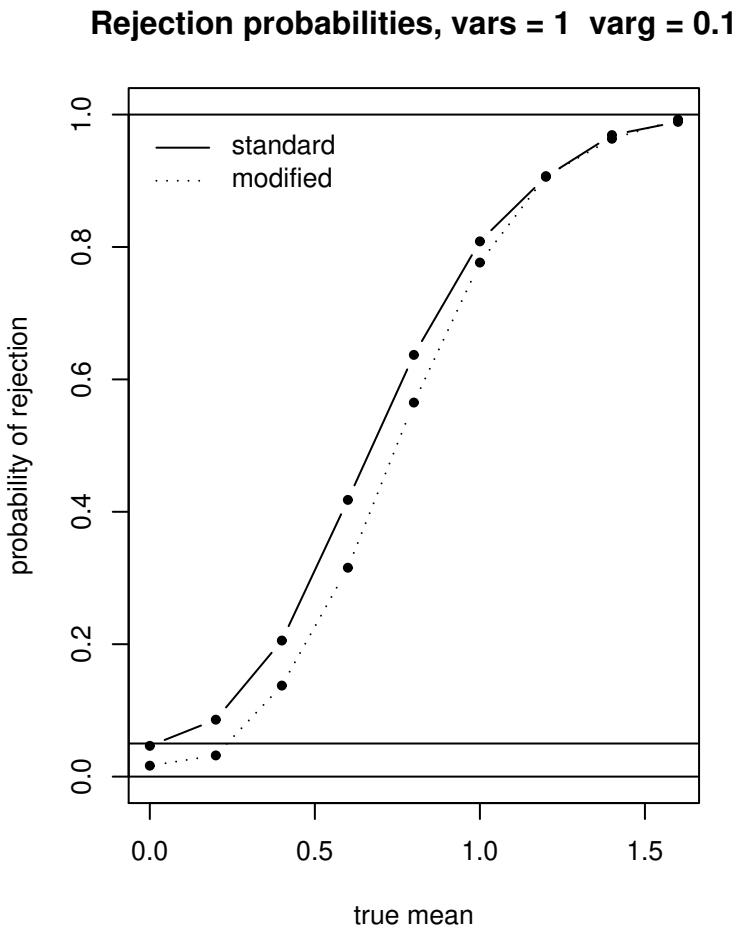
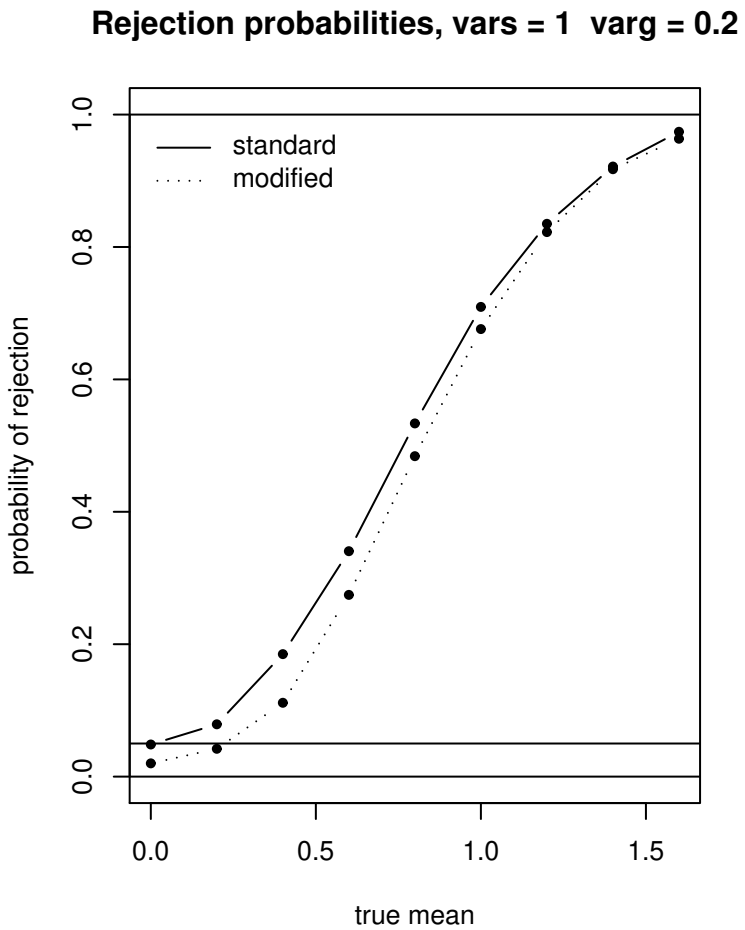
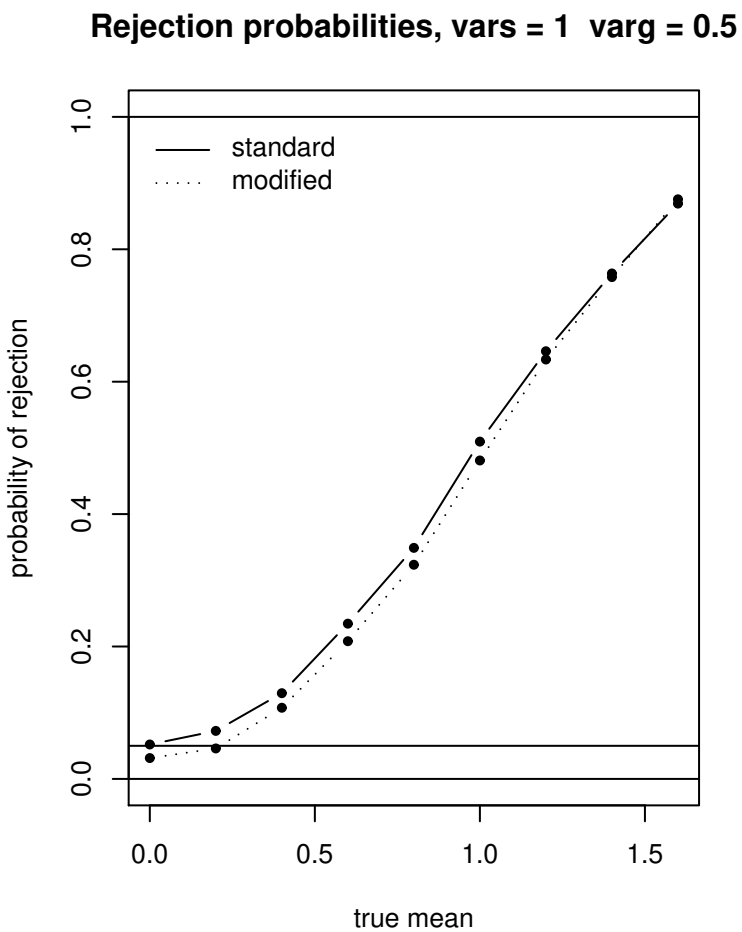
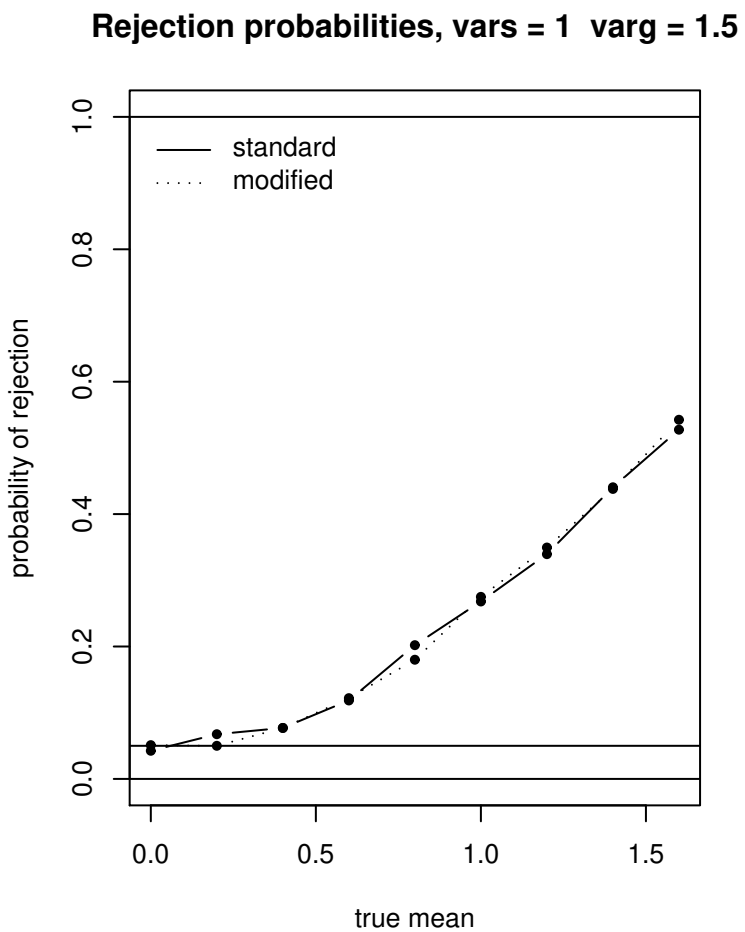

Rejection probabilities, vars = 1 varg = 0.1
standard
modified
probability of rejection
true mean
0.0
0.2
0.4
0.6
0.8
1.0
0.0
0.5
1.0
1.5


Rejection probabilities, vars = 1 varg = 0.2
standard
modified
probability of rejection
true mean
0.0
0.2
0.4
0.6
0.8
1.0
0.0
0.5
1.0
1.5


Rejection probabilities, vars = 1 varg = 0.5
standard
modified
probability of rejection
true mean
0.0
0.2
0.4
0.6
0.8
1.0
0.0
0.5
1.0
1.5


Rejection probabilities, vars = 1 varg = 1.5
standard
modified
probability of rejection
true mean
0.0
0.2
0.4
0.6
0.8
1.0
0.0
0.5
1.0
1.5