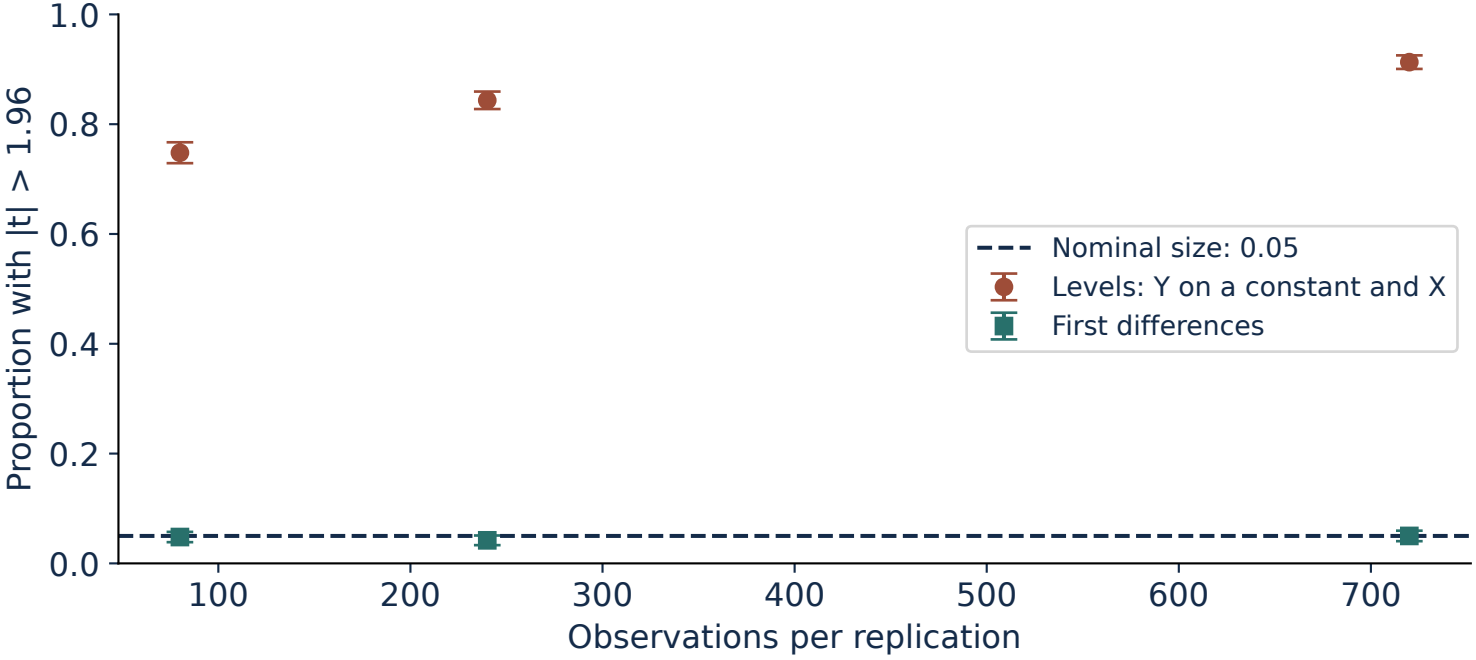

1.0
0.8
0.6
0.4
0.2
0.0
Proportion with |t| > 1.96
100
200
300
400
500
600
700
Observations per replication
Nominal size: 0.05
Levels: Y on a constant and X
First differences