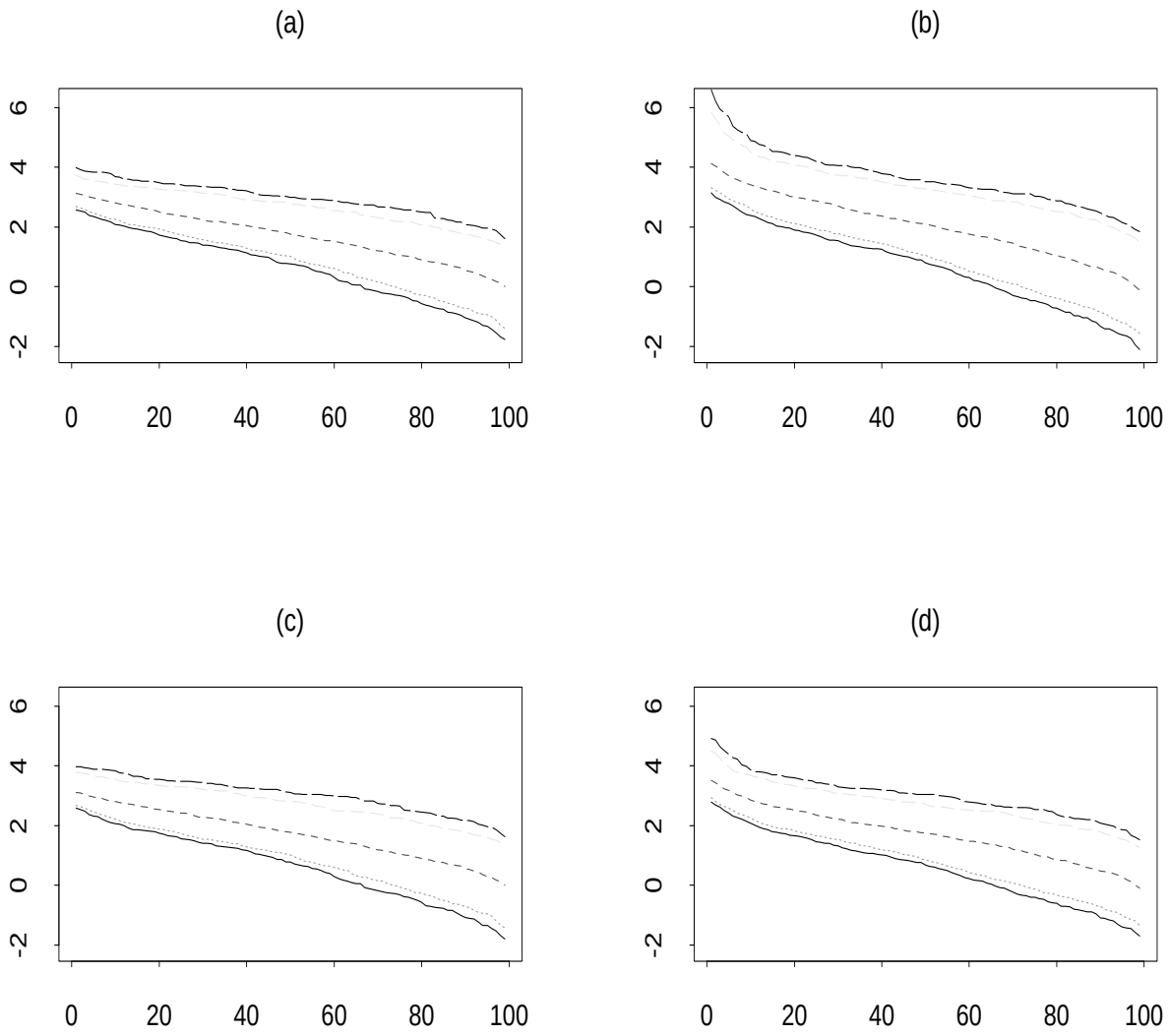

Figure 1: *Distribution of T_m when $g \equiv 0$.* The 5'th, 10'th, 50'th, 90'th and 95'th pointwise percentiles are graphed in each panel, for (a) the distribution of $T_m/0.1$ with Normal errors, (b) $T_m/0.1$ with t_5 errors, (c) $T_m/\hat{\sigma}$ with Normal errors, and (d) $T_m/\hat{\sigma}$ with t_5 errors.

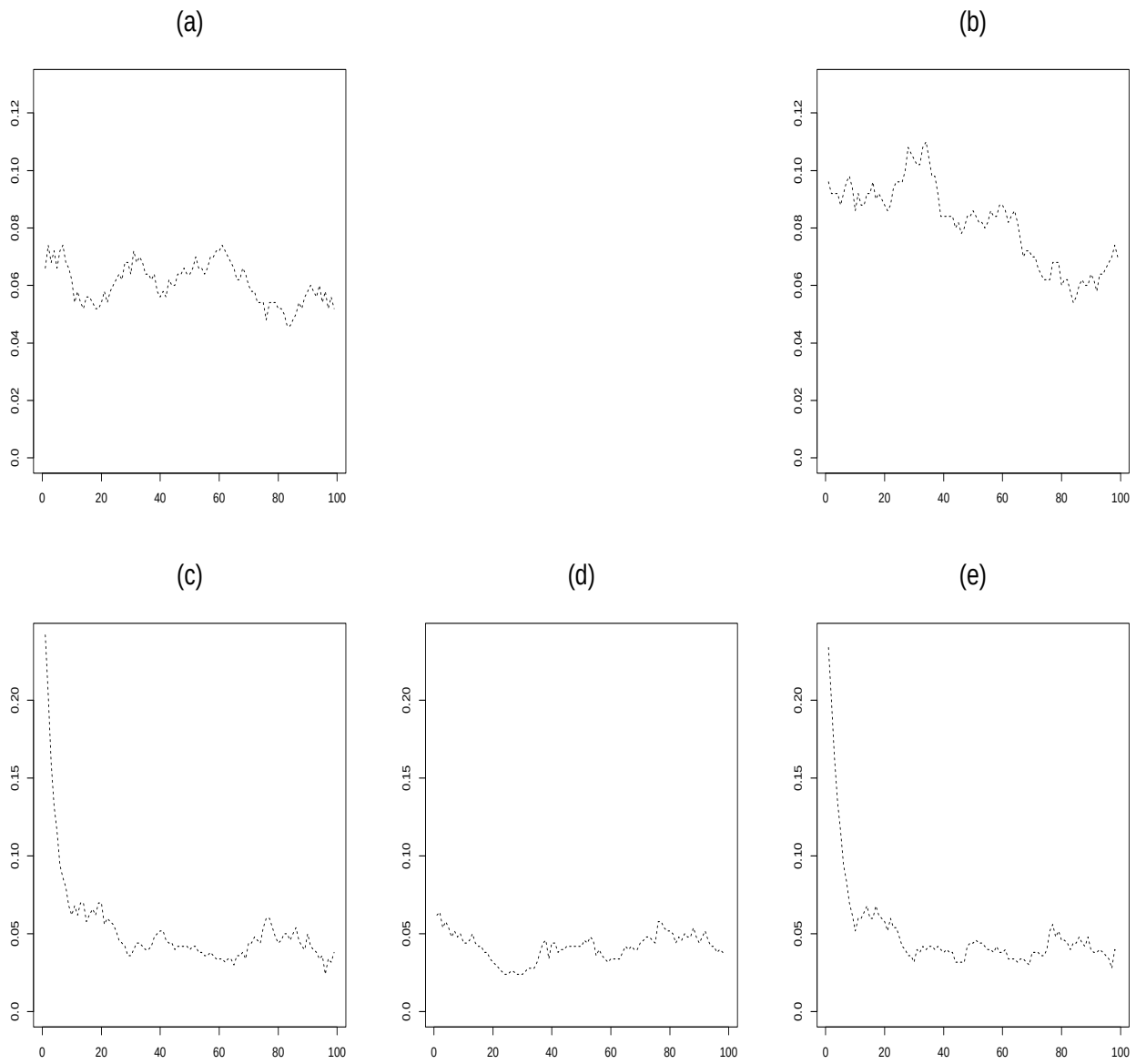

Figure 2: *Level accuracy of tests Tp, Tnp and Tst.* For $\alpha = 0.05$, panels give (a) Monte Carlo approximations to actual level of Tp for Normal errors, (b) level of Tnp for Normal errors, (c) level of Tp for t_5 errors, after calibration for Normal errors, (d) level of Tnp for t_5 errors, after calibration, and (e) level of Tst for t_5 errors, after calibration.