SUPPLEMENT TO "BILINEAR FORM TEST STATISTICS FOR EXTREMUM ESTIMATION"

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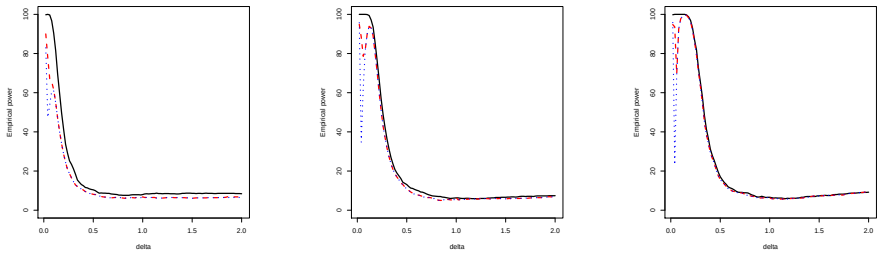
Appendix A. Additional simulation results

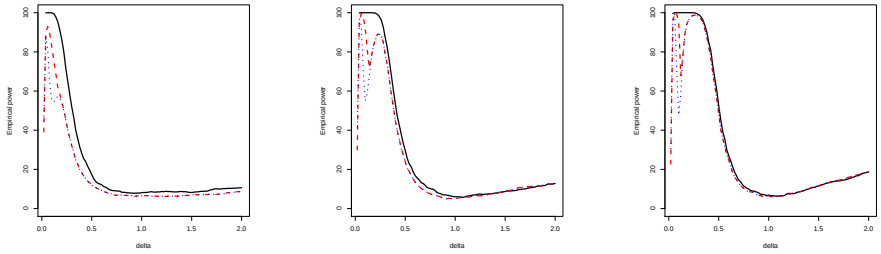
We conducted an additional simulation experiment based on 1000 datasets with sample sizes of $n = 20, 50$ and 100. A summary of the empirical power under the alternative hypotheses

$$H_1^A : \beta_2 - \delta/\beta_3 = 0, \qquad \text{and} \qquad H_1^B : \beta_2\beta_3 - \delta = 0,$$

considering $\delta \in [0, 2]$ is presented in figures below (see Section 3 of the manuscript).



(a) $n = 20$ (b) $n = 50$ (c) $n = 100$



(d) $n = 20$ (e) $n = 50$ (f) $n = 100$

FIGURE 1. Empirical power of LM (solid line), BF^A (dashed line) and BF^B (dotted line) based in 1000 Monte Carlo replications. Panels are organized according to scenarios I and II as described in Table 1 from manuscript.

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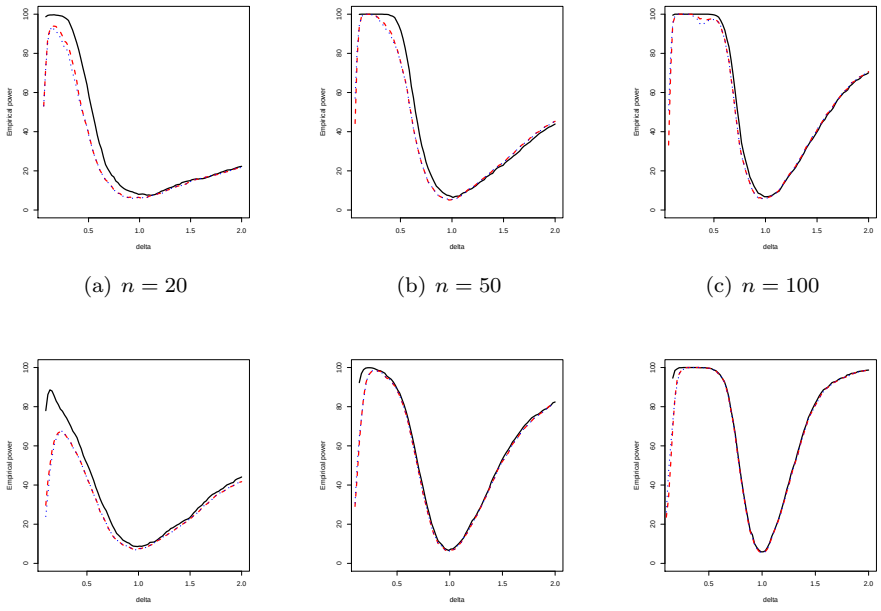

(a) $n = 20$ (b) $n = 50$ (c) $n = 100$

(d) $n = 20$ (e) $n = 50$ (f) $n = 100$

FIGURE 2. Empirical power of LM (solid line), BF^A (dashed line) and BF^B (dotted line) based in 1000 Monte Carlo replications. Panels are organized according to scenarios III and IV as described in Table 1 from manuscript.

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