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

$$H^A_1 : \beta_2 - \beta_3 = 0, \quad \text{and} \quad H^B_1 : \beta_2 \beta_3 = \delta = 0,$$

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

![Empirical power graphs for different sample sizes](image)

**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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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.