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 Group Interaction, REG2,  $\sigma = 1, \lambda = -.25$ ; Test:  $1 = t_{\text{SARAR}}, 2 = t_{\text{SARAR}}^{\text{bc}}, 3 = t_{\text{SARAR}}^{\text{bc}2}$

$\rho$	Test	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%	10%	5%	1%
		Normal Errors			Normal Mixture			Lognormal			Normal Errors			Normal Mixture			Lognormal		
		$n = 50$									$n = 200$								
.50	1	.196	.119	.045	.203	.126	.047	.188	.115	.045	.129	.073	.020	.144	.083	.022	.133	.072	.016
	2	.121	.070	.020	.122	.076	.022	.138	.085	.030	.112	.063	.014	.116	.060	.012	.111	.059	.013
	3	.114	.066	.017	.117	.072	.020	.122	.074	.022	.104	.055	.013	.106	.054	.012	.093	.046	.009
.25	1	.198	.123	.042	.205	.128	.043	.205	.130	.054	.143	.081	.025	.150	.085	.022	.151	.084	.025
	2	.108	.059	.018	.109	.057	.020	.112	.066	.025	.122	.062	.018	.122	.065	.015	.112	.055	.014
	3	.103	.056	.015	.104	.055	.017	.109	.064	.022	.110	.056	.016	.106	.057	.011	.100	.051	.013
.00	1	.192	.115	.037	.180	.109	.038	.199	.127	.051	.144	.086	.023	.129	.075	.016	.156	.091	.028
	2	.115	.065	.017	.118	.065	.017	.106	.062	.020	.123	.066	.017	.114	.065	.015	.113	.056	.013
	3	.103	.058	.014	.101	.056	.015	.104	.059	.020	.110	.059	.014	.100	.053	.011	.103	.050	.012
-.25	1	.196	.114	.032	.186	.108	.038	.194	.115	.042	.136	.075	.023	.125	.065	.018	.153	.090	.026
	2	.107	.052	.016	.109	.060	.019	.114	.069	.022	.123	.068	.018	.120	.062	.017	.106	.056	.011
	3	.099	.050	.013	.098	.051	.015	.098	.057	.017	.112	.060	.015	.101	.048	.012	.097	.052	.011
-.50	1	.188	.113	.040	.188	.111	.037	.186	.116	.040	.120	.064	.016	.114	.055	.011	.150	.091	.025
	2	.111	.061	.018	.089	.049	.014	.098	.055	.015	.117	.063	.015	.126	.063	.015	.105	.051	.012
	3	.095	.051	.015	.093	.055	.013	.099	.051	.015	.106	.055	.012	.099	.045	.009	.097	.049	.011
		$n = 100$									$n = 500$								
.50	1	.175	.100	.029	.171	.099	.030	.167	.098	.033	.132	.069	.016	.131	.070	.017	.133	.072	.021
	2	.116	.059	.016	.126	.067	.018	.113	.061	.014	.110	.058	.012	.108	.055	.010	.109	.056	.012
	3	.100	.051	.013	.111	.057	.015	.104	.055	.014	.104	.053	.011	.100	.048	.010	.102	.052	.011
.25	1	.179	.102	.032	.172	.103	.034	.170	.099	.031	.132	.079	.023	.125	.074	.019	.138	.076	.020
	2	.114	.059	.014	.111	.063	.015	.108	.057	.014	.109	.060	.014	.106	.055	.012	.107	.052	.012
	3	.102	.052	.012	.099	.053	.013	.098	.052	.011	.104	.056	.013	.100	.051	.009	.103	.051	.011
.00	1	.176	.106	.030	.178	.103	.032	.158	.093	.029	.135	.077	.025	.129	.077	.020	.128	.071	.019
	2	.099	.054	.012	.108	.055	.012	.096	.044	.011	.105	.056	.015	.099	.049	.012	.100	.050	.011
	3	.099	.055	.010	.096	.048	.010	.099	.045	.011	.101	.053	.013	.100	.049	.011	.099	.050	.011
-.25	1	.177	.102	.031	.165	.098	.031	.162	.097	.029	.139	.082	.026	.139	.079	.022	.130	.077	.020
	2	.096	.048	.009	.101	.050	.013	.101	.053	.013	.106	.059	.014	.104	.053	.011	.099	.050	.012
	3	.099	.052	.010	.099	.050	.013	.100	.050	.011	.101	.056	.014	.099	.050	.010	.100	.050	.012
-.50	1	.169	.102	.029	.160	.100	.032	.159	.100	.035	.143	.085	.023	.140	.084	.024	.126	.074	.023
	2	.098	.047	.010	.095	.049	.012	.099	.053	.012	.107	.054	.012	.111	.059	.014	.098	.053	.013
	3	.096	.051	.009	.096	.049	.011	.099	.052	.012	.105	.053	.011	.108	.055	.012	.099	.052	.012