Estimated Type I Error Rates:
Base Distribution Normal, both reliabilities $= 0.90$

Weak Relationship between ξ_1 and Y: Var = 25%

N	Rho 0.00	0.25	0.75	0.80	0.90
50	0.04760	0.05050	0.06360	0.07150	0.09130
100	0.05040	0.05210	0.08340	0.09400	0.12940
250	0.04670	0.05330	0.14020	0.16240	0.25440
500	0.04680	0.05950	0.23000	0.28920	0.46490
1000	0.05050	0.07340	0.40940	0.50570	0.74310

Moderate Relationship between ξ_1 and Y: Var = 50%

N	Rho 0.00	0.25	0.75	0.80	0.90
50	0.04600	0.05200	0.09630	0.11060	0.16330
100	0.05350	0.05690	0.14610	0.18570	0.28370
250	0.04830	0.06250	0.30680	0.37310	0.58640
500	0.05150	0.07800	0.53230	0.64880	0.88370
1000	0.04810	0.11850	0.82730	0.90880	0.99070

Strong Relationship between ξ_1 and Y: Var = 75%

N	Rho 0.00	0.25	0.75	0.80	0.90
50	0.04850	0.05790	0.17270	0.20890	0.34420
100	0.05410	0.06790	0.31010	0.37850	0.60310
250	0.04790	0.08560	0.64500	0.75230	0.94340
500	0.04450	0.13230	0.91090	0.96350	0.99920
1000	0.05220	0.21790	0.99590	0.99980	1.00000

Marginal Mean Type I Error Rates

Base Distribution

normal	Pareto	t Distr	uniform
0.38692448	0.36903077	0.38312245	0.38752571

Explained Variance

0.25	0.50	0.75
0.27330660	0.38473364	0.48691232

Correlation between Latent Independent Variables

0.00	0.25	0.75	0.80	0.90
0.05004853	0.16604247	0.51544093	0.55050700	0.62621533

Sample Size n

50	100	250	500	1000
0.19081740	0.27437227	0.39457933	0.48335707	0.56512820

Reliability of X_1

0.50	0.75	0.80	0.90	0.95
0.60637233	0.46983147	0.42065313	0.26685820	0.14453913

Reliability of X_2

0.50	0.75	0.80	0.90	0.95
0.30807933	0.37506733	0.38752793	0.41254800	0.42503167