

Table 2
Rejection Ratio of BJ and G Tests at $\alpha = 5\%$

Distributions	N=20		N=50		N=100		N=200	
	BJ	G	BJ	G	BJ	G	BJ	G
Normal	0.026	0.037	0.037	0.042	0.04	0.048	0.044	0.048
	0.053	0.054	0.049	0.051	0.048	0.052	0.048	0.049
Uniform	0.001	0.090	0.000	0.467	0.563	0.868	1.000	0.997
	0.003	0.144	0.008	0.498	0.734	0.876	1.000	0.997
Beta(2,2)	0.001	0.028	0.000	0.113	0.015	0.322	0.611	0.688
	0.005	0.046	0.001	0.131	0.044	0.337	0.679	0.696
Beta(3,2)	0.006	0.031	0.007	0.123	0.05	0.361	0.636	0.767
	0.021	0.053	0.015	0.146	0.093	0.379	0.701	0.773
Double Exponential	0.215	0.275	0.519	0.612	0.784	0.879	0.962	0.993
	0.298	0.314	0.558	0.630	0.802	0.885	0.966	0.993
t(3)	0.32	0.344	0.666	0.664	0.899	0.89	0.993	0.991
	0.394	0.378	0.695	0.678	0.908	0.894	0.993	0.991
t(6)	0.133	0.141	0.315	0.278	0.521	0.452	0.752	0.673
	0.191	0.169	0.348	0.292	0.538	0.461	0.762	0.678
Chi-Square(4)	0.293	0.359	0.766	0.871	0.992	0.997	1.000	1.000
	0.412	0.426	0.824	0.886	0.995	0.998	1.000	1.000
Chi-Square(6)	0.200	0.239	0.602	0.707	0.944	0.972	1.000	1.000
	0.298	0.294	0.665	0.730	0.960	0.974	1.000	1.000
Chi-Square(10)	0.141	0.160	0.419	0.490	0.777	0.841	0.989	0.993
	0.215	0.203	0.481	0.518	0.811	0.850	0.991	0.993
Log-normal	0.725	0.831	0.996	1.000	1.000	1.000	1.000	1.000
	0.826	0.870	0.998	1.000	1.000	1.000	1.000	1.000
.2N(0,1)+.8N(0,9)	0.054	0.073	0.108	0.146	0.172	0.280	0.287	0.527
	0.100	0.097	0.132	0.160	0.194	0.288	0.301	0.533
.5N(0,1)+.5N(0,9)	0.179	0.271	0.448	0.619	0.734	0.895	0.958	0.996
	0.277	0.317	0.503	0.640	0.762	0.900	0.963	0.996
.8N(0,1)+.2N(0,9)	0.379	0.412	0.755	0.731	0.948	0.927	0.998	0.996
	0.476	0.448	0.788	0.742	0.953	0.93	0.999	0.996

Shaded numbers are based on the size-adjusted critical values reported in Table 1. All the figures are obtained from 10,000 replications.

Figure 1: Rejection Ratio of BJ and G tests for Beta(2,2) Distribution at $\alpha = 0.05$

