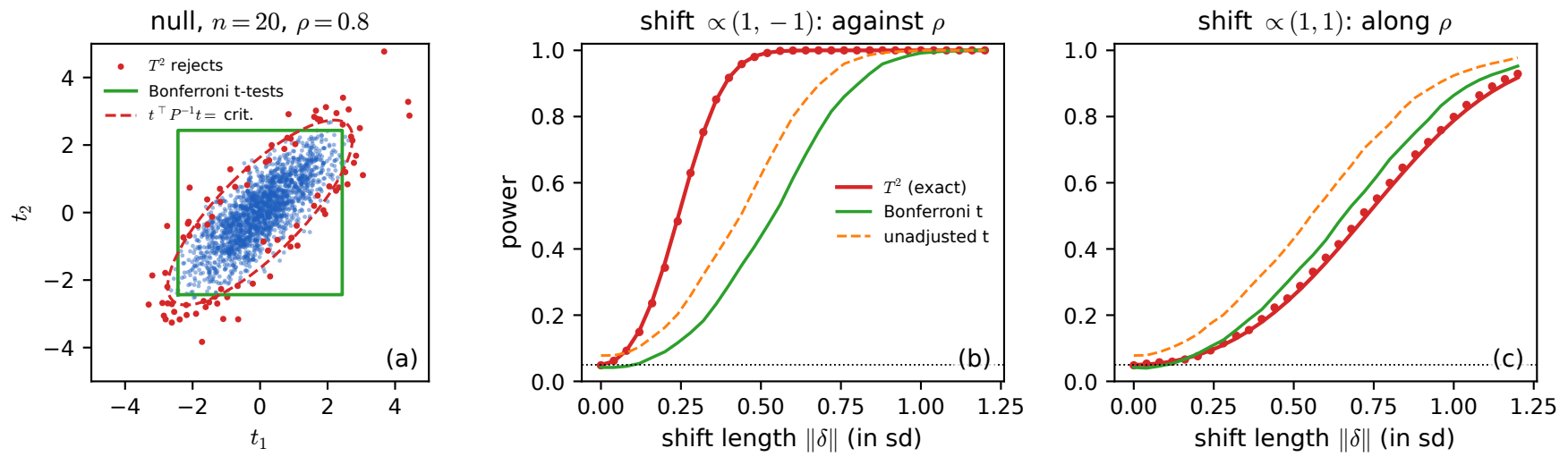

null, $n = 20$, $\rho = 0.8$
T^2 rejects
Bonferroni t-tests
$t^\top P^{-1} t =$ crit.
(a)
t_1
t_2
shift $\propto (1, -1)$: against ρ
power
T^2 (exact)
Bonferroni t
unadjusted t
(b)
shift length $\|\delta\|$ (in sd)
shift $\propto (1, 1)$: along ρ
(c)
shift length $\|\delta\|$ (in sd)