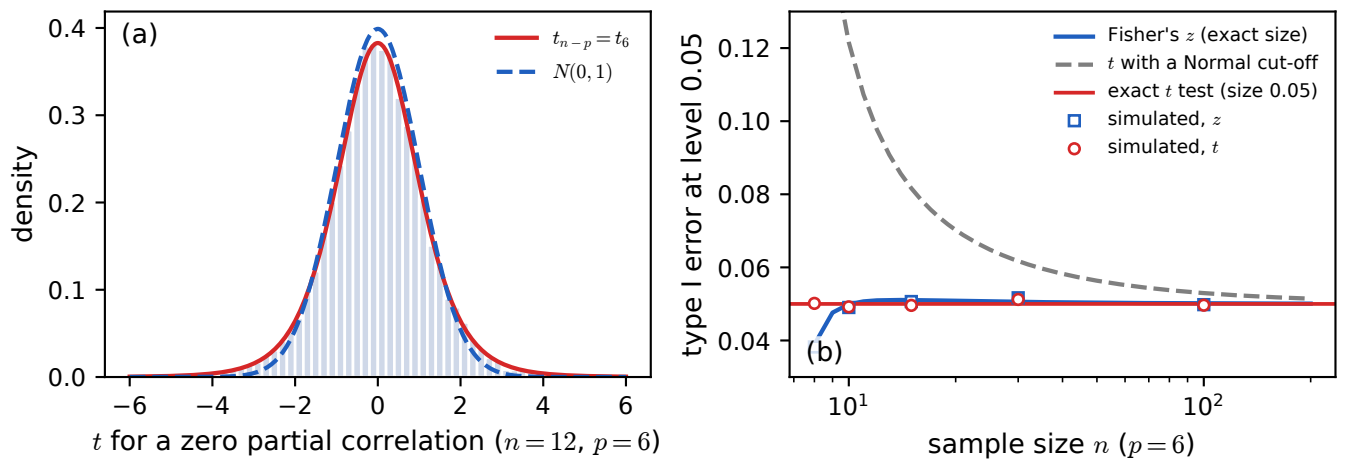

(a)
density
0.0
0.1
0.2
0.3
0.4
−6
−4
−2
0
2
4
6
$t_{n-p} = t_6$
$N(0,1)$
t for a zero partial correlation ($n = 12$, $p = 6$)
(b)
type I error at level 0.05
0.04
0.06
0.08
0.10
0.12
10^1
10^2
Fisher's z (exact size)
t with a Normal cut-off
exact t test (size 0.05)
simulated, z
simulated, t
sample size n ($p = 6$)