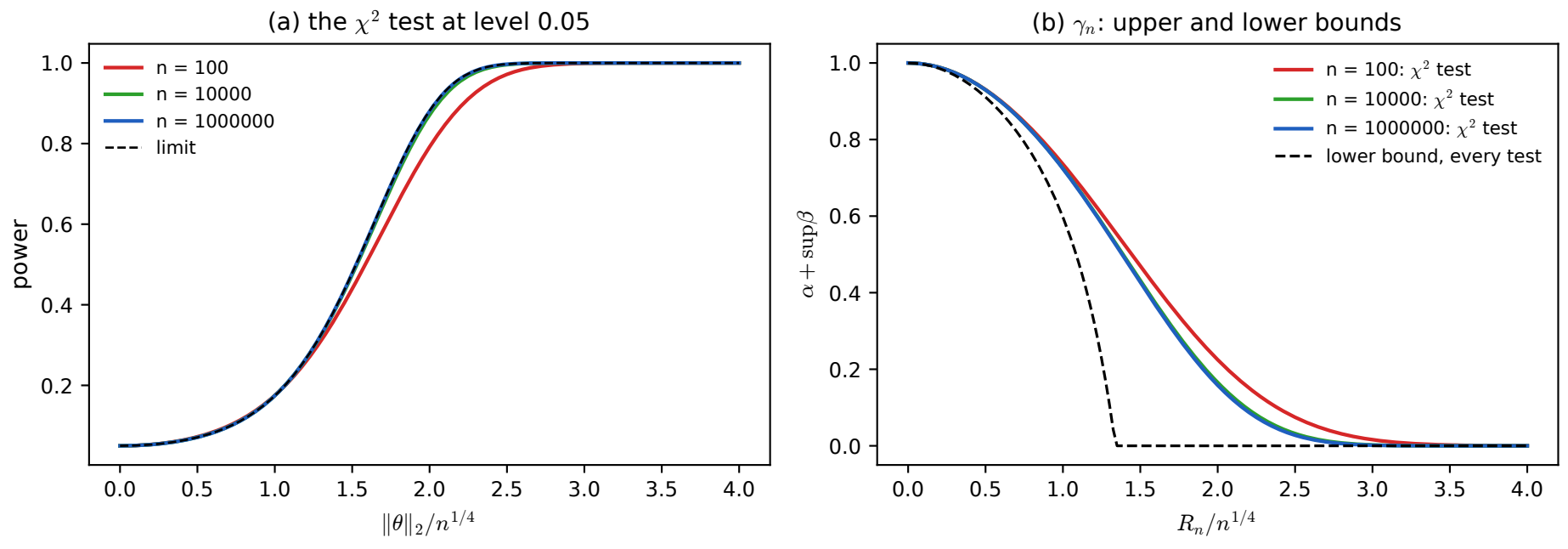

(a) the χ^2 test at level 0.05
power
$\|\theta\|_2/n^{1/4}$
n = 100
n = 10000
n = 1000000
limit
(b) γ_n: upper and lower bounds
$\alpha + \sup\beta$
$R_n/n^{1/4}$
n = 100: χ^2 test
n = 10000: χ^2 test
n = 1000000: χ^2 test
lower bound, every test