Appendices

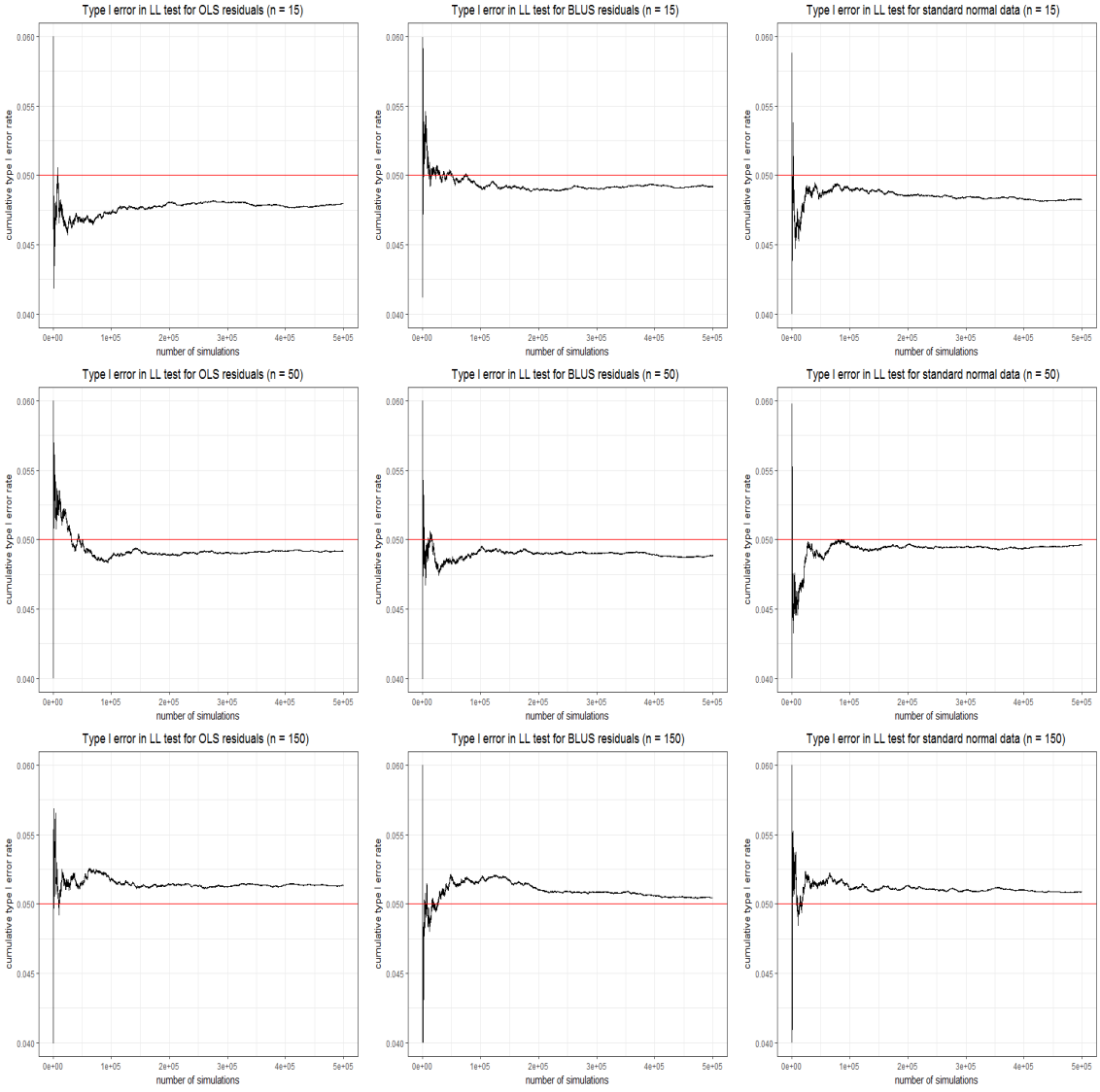

Figure 3: Empirical cumulative plots for assessing the simulated probabilities of the Type I error for the **LL** test at $\alpha = 0.05$ using 500,000 simulations.

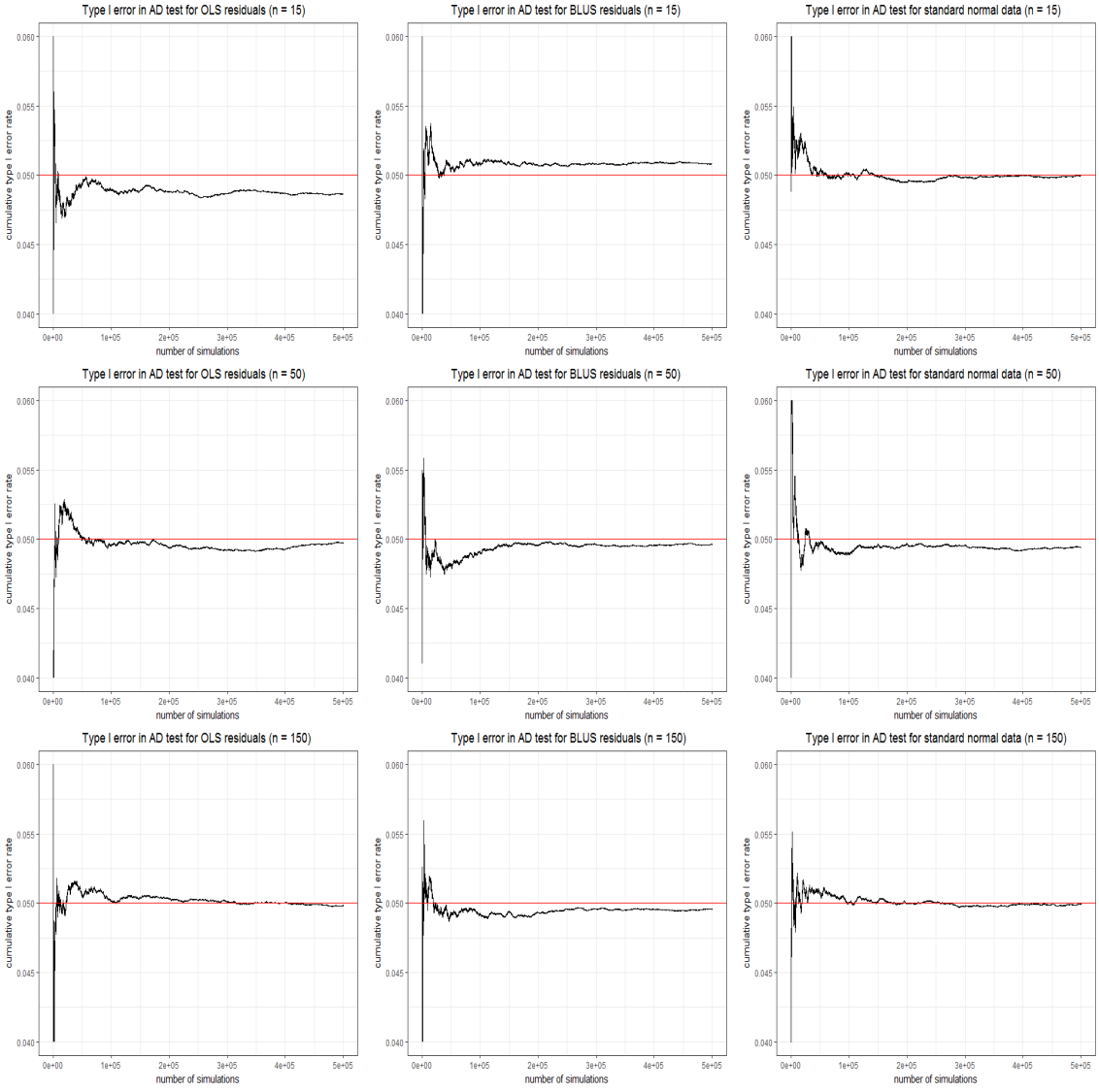

Figure 4: Empirical cumulative plots for assessing the simulated probabilities of the Type I error for the **AD** test at $\alpha = 0.05$ using 500,000 simulations.

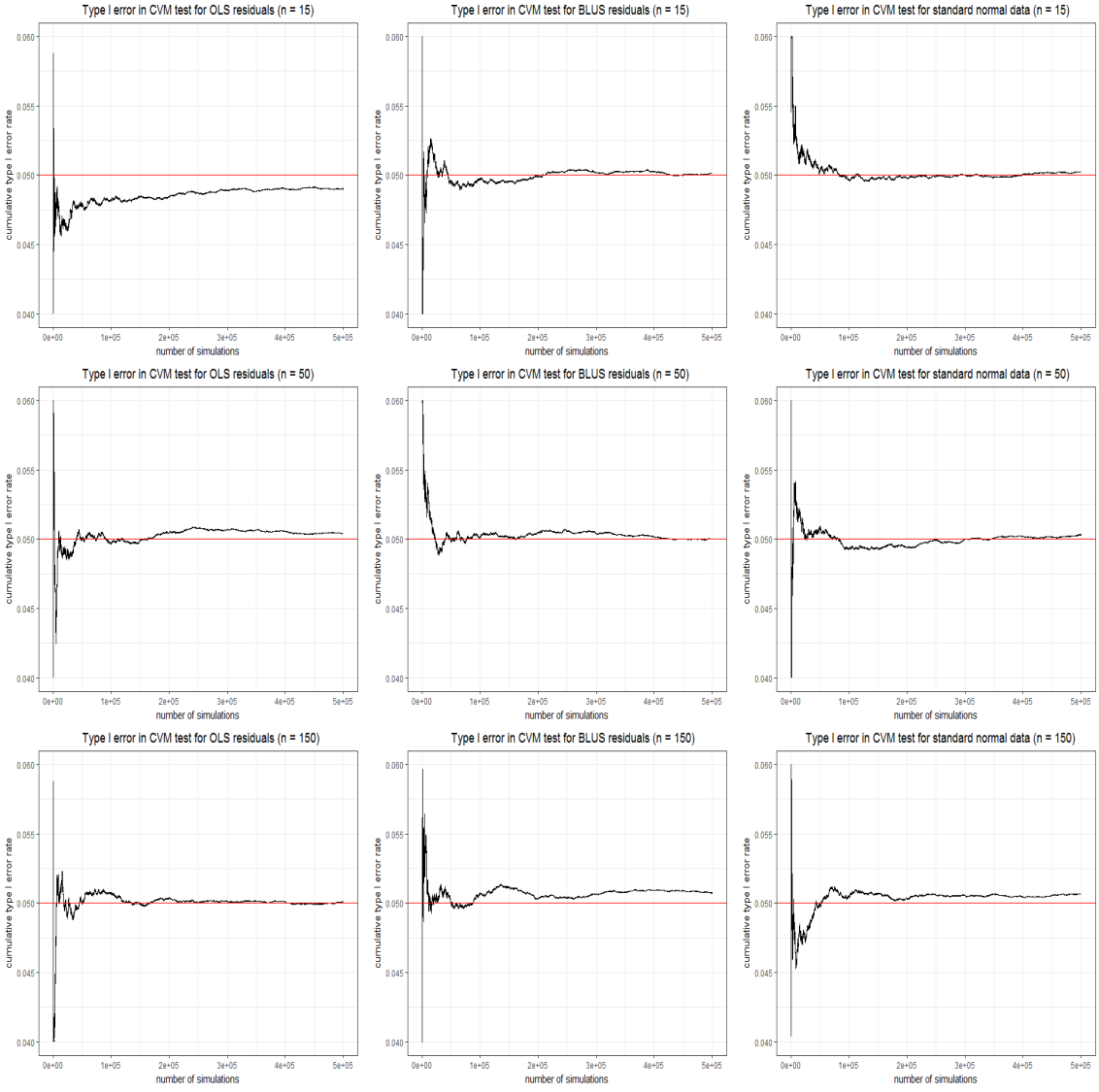

Figure 5: Empirical cumulative plots for assessing the simulated probabilities of the Type I error for the **CVM** test at $\alpha = 0.05$ using 500,000 simulations.

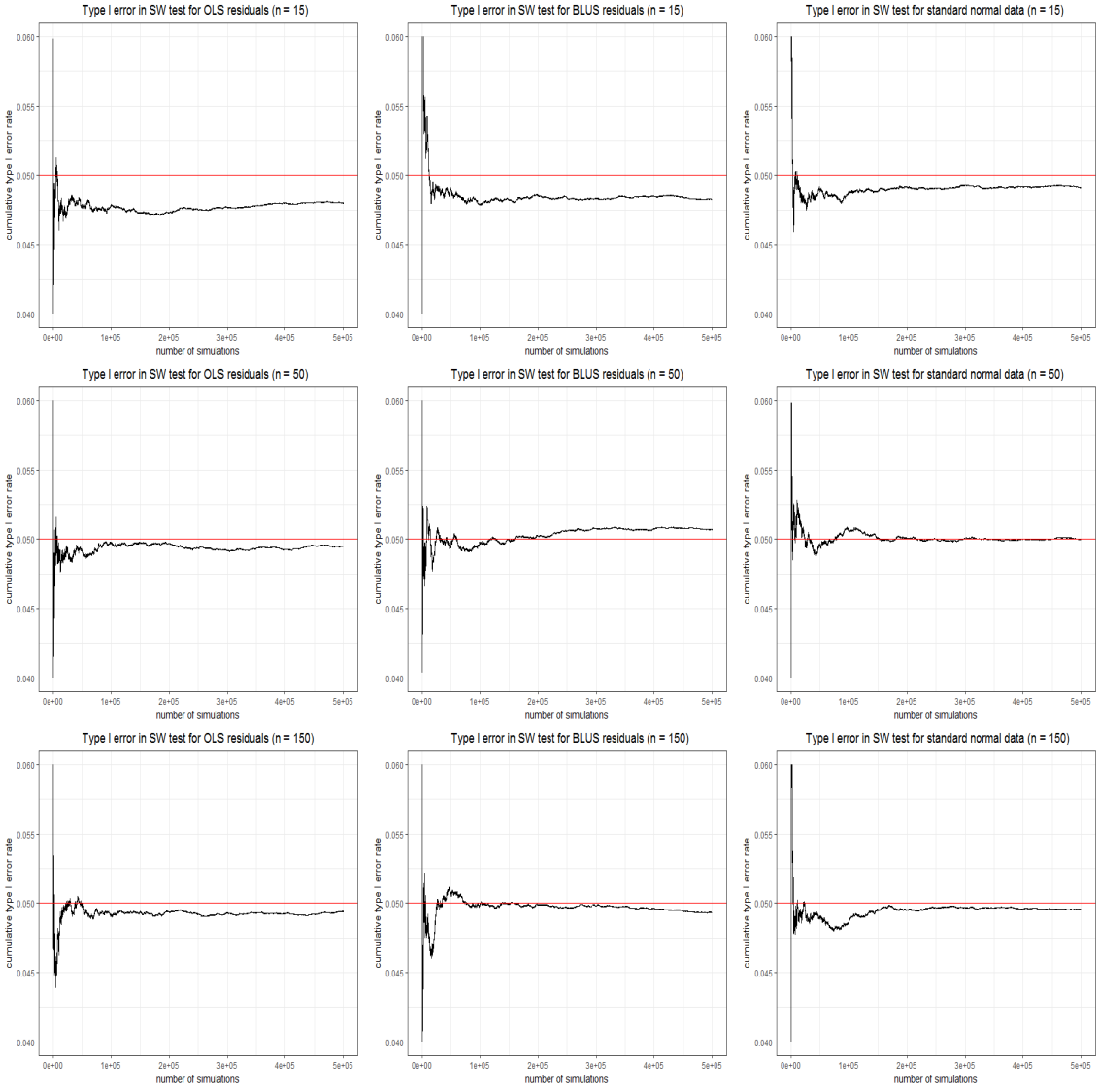

Figure 6: Empirical cumulative plots for assessing the simulated probabilities of the Type I error for the **SW** test at $\alpha = 0.05$ using 500,000 simulations.

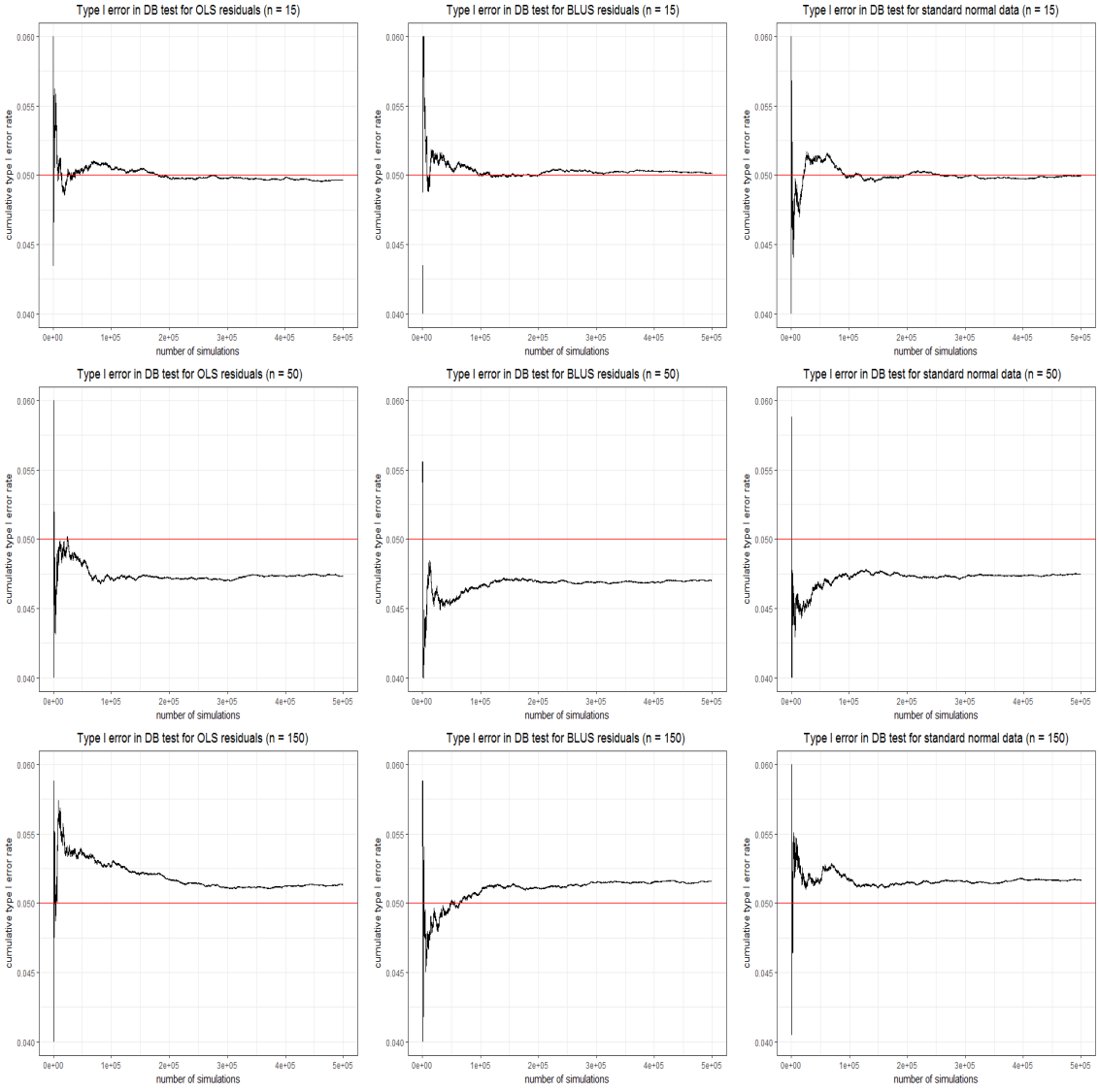

Figure 7: Empirical cumulative plots for assessing the simulated probabilities of the Type I error for the **DB** test at $\alpha = 0.05$ using 500,000 simulations.

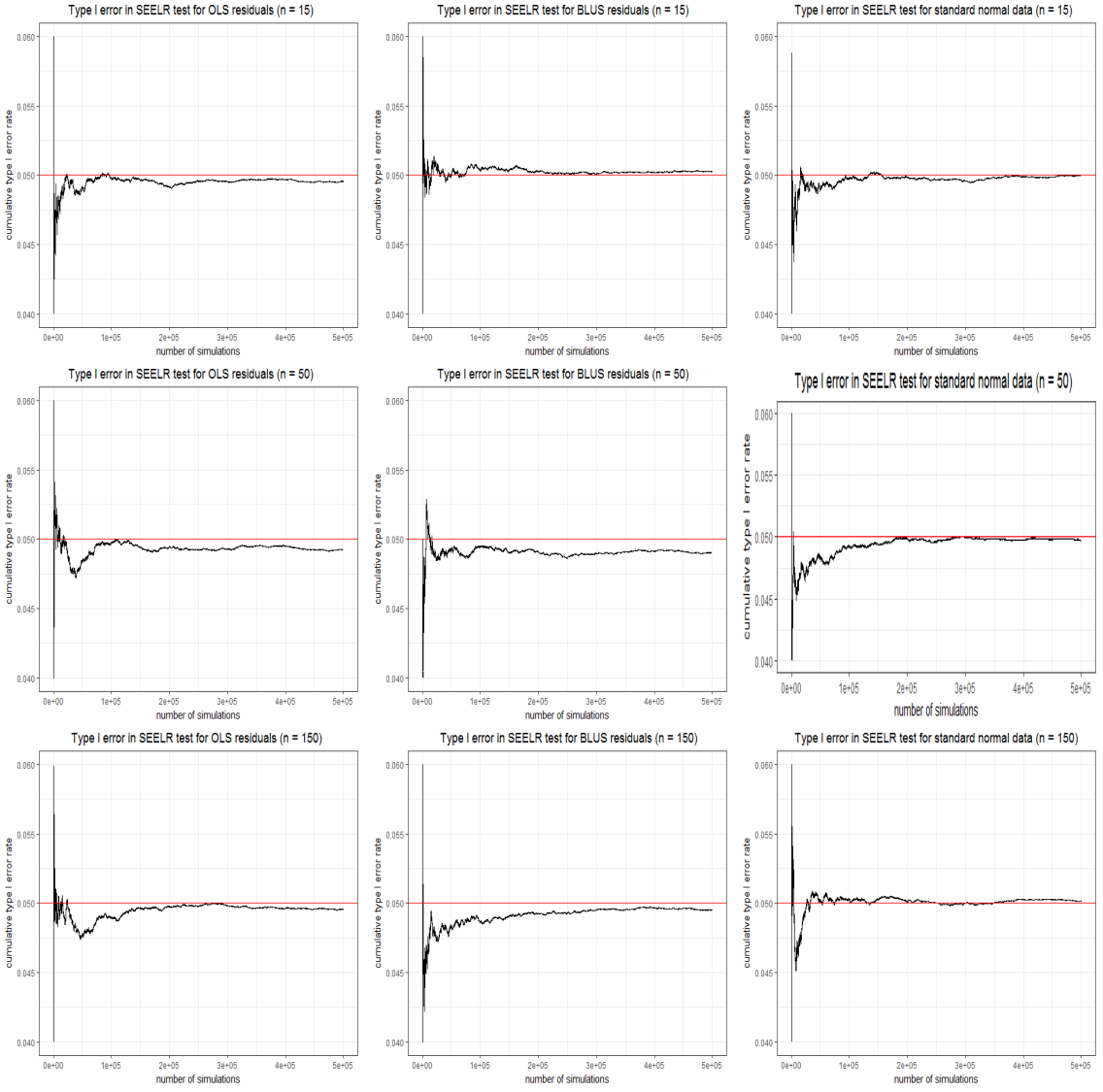

Figure 8: Empirical cumulative plots for assessing the simulated probabilities of the Type I error for the **SEELR** test at $\alpha = 0.05$ using 500,000 simulations.

Table 3: Type I error rates along with the standard error for the studied tests.

			Simulated probabilities of the Type I error along with standard error		
Test	Alpha	Sample Size	OLS	BLUS	Standard Normal
	0.01	15	0.009849 ± 1.396e-04	0.010269 ± 1.425e-04	0.010234 ± 1.423e-04
		50	0.010002 ± 1.407e-04	0.010064 ± 1.411e-04	0.009708 ± 1.386e-04
		150	0.009921 ± 1.401e-04	0.009874 ± 1.398e-04	0.009956 ± 1.404e-04
LL	0.05	15	0.047478 ± 3.007e-04	0.048241 ± 3.030e-04	0.049244 ± 3.059e-04
		50	0.049574 ± 3.069e-04	0.048772 ± 3.046e-04	0.049931 ± 3.079e-04
		150	0.051528 ± 3.126e-04	0.051845 ± 3.135e-04	0.050668 ± 3.102e-04
	0.10	15	0.094511 ± 4.175e-04	0.097614 ± 4.155e-04	0.097137 ± 4.188e-04
		50	0.099955 ± 4.242e-04	0.098978 ± 4.223e-04	0.099395 ± 4.231e-04
		150	0.103989 ± 4.317e-04	0.105663 ± 4.347e-04	0.104239 ± 4.321e-04
	0.01	15	0.009267 ± 1.355e-04	0.009870 ± 1.398e-04	0.009685 ± 1.385e-04
		50	0.009791 ± 1.392e-04	0.009934 ± 1.402e-04	0.009562 ± 1.375e-04
		150	0.009894 ± 1.399e-04	0.009873 ± 1.398e-04	0.009929 ± 1.401e-04
AD	0.05	15	0.049838 ± 3.077e-04	0.050203 ± 3.088e-04	0.050259 ± 3.089e-04
		50	0.049984 ± 3.081e-04	0.049120 ± 3.056e-04	0.049414 ± 3.065e-04
		150	0.049097 ± 3.056e-04	0.050057 ± 3.084e-04	0.049650 ± 3.072e-04
	0.10	15	0.100313 ± 4.248e-04	0.102731 ± 4.293e-04	0.100963 ± 4.261e-04
		50	0.100930 ± 4.259e-04	0.100022 ± 4.243e-04	0.099681 ± 4.236e-04
		150	0.099213 ± 4.228e-04	0.099555 ± 4.234e-04	0.099493 ± 4.233e-04
	0.01	15	0.009268 ± 1.354e-04	0.009588 ± 1.378e-04	0.009438 ± 1.367e-04
		50	0.009699 ± 1.386e-04	0.010224 ± 1.422e-04	0.009907 ± 1.400e-04
		150	0.010075 ± 1.412e-04	0.009873 ± 1.398e-04	0.010113 ± 1.414e-04
CVM	0.05	15	0.049674 ± 3.072e-04	0.050441 ± 3.094e-04	0.050003 ± 3.082e-04
		50	0.050298 ± 3.091e-04	0.050022 ± 3.082e-04	0.050368 ± 3.093e-04
		150	0.050468 ± 3.096e-04	0.049785 ± 3.075e-04	0.050814 ± 3.106e-04
	0.10	15	0.099549 ± 4.238e-04	0.100275 ± 4.248e-04	0.100039 ± 4.243e-04
		50	0.099029 ± 4.224e-04	0.100054 ± 4.243e-04	0.100131 ± 4.245e-04
		150	0.100236 ± 4.247e-04	0.099757 ± 4.238e-04	0.099602 ± 4.235e-04
	0.01	15	0.008546 ± 1.302e-04	0.009163 ± 1.347e-04	0.008791 ± 1.319e-04
		50	0.010198 ± 1.421e-04	0.010025 ± 1.408e-04	0.010438 ± 1.437e-04
		150	0.009829 ± 1.395e-04	0.010129 ± 1.416e-04	0.009957 ± 1.404e-04
SW	0.05	15	0.048001 ± 3.023e-04	0.049076 ± 3.055e-04	0.049032 ± 3.039e-04
		50	0.049417 ± 3.065e-04	0.049702 ± 3.073e-04	0.050067 ± 3.084e-04
		150	0.048868 ± 3.049e-04	0.049386 ± 3.064e-04	0.048749 ± 3.045e-04
	0.10	15	0.097389 ± 4.193e-04	0.099767 ± 4.238e-04	0.101397 ± 4.268e-04
		50	0.099308 ± 4.229e-04	0.100484 ± 4.252e-04	0.099967 ± 4.242e-04
		150	0.099011 ± 4.224e-04	0.097403 ± 4.193e-04	0.098361 ± 4.210e-04
	0.01	15	0.009743 ± 1.389e-04	0.010054 ± 1.409e-04	0.009725 ± 1.387e-04
		50	0.009563 ± 1.376e-04	0.009286 ± 1.356e-04	0.009584 ± 1.378e-04
		150	0.010121 ± 1.415e-04	0.009637 ± 1.381e-04	0.009731 ± 1.388e-04
DB	0.05	15	0.049507 ± 3.067e-04	0.049989 ± 3.071e-04	0.049982 ± 3.087e-04
		50	0.047433 ± 3.006e-04	0.047329 ± 3.002e-04	0.047272 ± 3.001e-04
		150	0.051888 ± 3.137e-04	0.051442 ± 3.124e-04	0.051385 ± 3.121e-04
	0.10	15	0.098185 ± 4.208e-04	0.098426 ± 4.212e-04	0.097914 ± 4.203e-04
		50	0.100457 ± 4.251e-04	0.099694 ± 4.237e-04	0.101009 ± 4.261e-04
		150	0.102276 ± 4.285e-04	0.102339 ± 4.286e-04	0.102763 ± 4.294e-04
	0.01	15	0.010229 ± 1.423e-04	0.010131 ± 1.416e-04	0.010023 ± 1.409e-04
		50	0.010112 ± 1.414e-04	0.010067 ± 1.412e-04	0.009725 ± 1.387e-04
		150	0.009225 ± 1.352e-04	0.009418 ± 1.365e-04	0.009691 ± 1.385e-04
SEELR	0.05	15	0.049497 ± 3.067e-04	0.050275 ± 3.090e-04	0.049669 ± 3.072e-04
		50	0.049339 ± 3.062e-04	0.049055 ± 3.054e-04	0.049367 ± 3.063e-04
		150	0.049379 ± 3.064e-04	0.049348 ± 3.063e-04	0.050077 ± 3.084e-04
	0.10	15	0.099089 ± 4.225e-04	0.101823 ± 4.277e-04	0.100048 ± 4.243e-04
		50	0.097926 ± 4.203e-04	0.098310 ± 4.210e-04	0.098714 ± 4.219e-04
		150	0.098117 ± 4.207e-04	0.098468 ± 4.213e-04	0.098414 ± 4.212e-04

Note: Monte Carlo simulations were conducted using 500,000 replications. OLS and BLUS residuals were simulated from a simple linear regression model. "Standard Normal" are independent standard normal data.

Table 4: Monte Carlo comparisons of power for the different GoF tests under **Exp(1)** distributed OLS and BLUS residuals.

Power of Tests at $\alpha = 0.01$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.1668	0.1322	0.2610	0.2262	0.2388	0.2054	0.2872	0.2310	0.2190	0.1368	0.1598	0.1266
30	0.4616	0.4106	0.7300	0.6182	0.6632	0.5810	0.7846	0.6792	0.7168	0.6362	0.8368	0.7858
50	0.7966	0.7280	0.9582	0.9268	0.9362	0.8888	0.9788	0.9476	0.9622	0.8968	0.9876	0.9668
80	0.9756	0.9520	0.9994	0.9926	0.9974	0.9844	1.0000	0.9958	0.9986	0.9928	1.0000	0.9988
100	0.9952	0.9868	1.0000	0.9982	0.9998	0.9966	1.0000	0.9992	1.0000	0.9992	1.0000	0.9998
150	1.0000	0.9994	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	1.0000	1.0000	1.0000	1.0000
200	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
Power of Tests at $\alpha = 0.05$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.3510	0.3076	0.4900	0.3700	0.4478	0.3456	0.5098	0.3954	0.4214	0.3750	0.5174	0.4678
30	0.7032	0.6314	0.8780	0.7914	0.8336	0.7516	0.9144	0.8462	0.8612	0.7830	0.9400	0.8966
50	0.9292	0.8948	0.9900	0.9728	0.9822	0.9564	0.9968	0.9800	0.9832	0.9578	0.9974	0.9874
80	0.9952	0.9838	1.0000	0.9976	0.9998	0.9956	1.0000	0.9984	0.9998	0.9960	1.0000	0.9994
100	0.9998	0.9974	1.0000	0.9984	1.0000	0.9986	1.0000	1.0000	1.0000	0.9982	1.0000	1.0000
150	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	1.0000	1.0000
200	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
Power of Tests at $\alpha = 0.10$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.4670	0.3708	0.5850	0.4618	0.5408	0.4618	0.6246	0.4908	0.5422	0.4284	0.6600	0.6036
30	0.8040	0.7278	0.9230	0.8786	0.8942	0.8440	0.9488	0.9040	0.9106	0.8586	0.9666	0.9302
50	0.9678	0.9406	0.9964	0.9798	0.9926	0.9744	0.9976	0.9912	0.9958	0.9768	0.9984	0.9924
80	0.9982	0.9946	1.0000	0.9982	1.0000	0.9978	1.0000	0.9996	0.9998	0.9982	1.0000	0.9996
100	0.9998	0.9984	1.0000	0.9998	1.0000	0.9998	1.0000	1.0000	1.0000	0.9998	1.0000	1.0000
150	1.0000	0.9996	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
200	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

Note: Monte Carlo simulations to evaluate the power of the Modified Kolmogorov-Smirnov (**LL**) test (Lilliefors, 1967), the Anderson and Darling (**AD**) test (Anderson and Darling, 1952, 1954), the Cramér-von Mises (**CVM**) test (Cramér, 1928; von Mises, 1931 and Smirnov, 1936), the Shapiro Wilk (**SW**) test (Shapiro and Wilk, 1965), the Density Based Empirical Likelihood Ratio Based (**DB**) test (Vexler and Gurevich, 2010), and the simple and exact empirical likelihood ratio based (**SEELR**) test (Shan et al., 2010) in testing if residuals are normally distributed.

Table 5: Monte Carlo comparisons of power for the different GoF tests under **Lognormal(0,1)** distributed OLS and BLUS residuals.

Power of Tests at $\alpha = 0.01$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.3218	0.2874	0.4782	0.4288	0.4432	0.4018	0.4952	0.4366	0.3674	0.2454	0.2288	0.3022
30	0.7506	0.6654	0.9006	0.8118	0.8722	0.7948	0.9248	0.8656	0.8624	0.8008	0.8902	0.8988
50	0.9554	0.9266	0.9950	0.9684	0.9904	0.9576	0.9976	0.9768	0.9906	0.9686	0.9926	0.9844
80	0.9978	0.9878	1.0000	0.9960	1.0000	0.9942	1.0000	0.9974	1.0000	0.9958	1.0000	0.9992
100	1.0000	0.9946	1.0000	0.9976	1.0000	0.9970	1.0000	0.9996	1.0000	0.9990	1.0000	0.9996
150	1.0000	0.9984	1.0000	0.9998	1.0000	0.9992	1.0000	0.9996	1.0000	0.9998	1.0000	0.9998
200	1.0000	0.9990	1.0000	1.0000	1.0000	0.9992	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
Power of Tests at $\alpha = 0.05$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.5298	0.4858	0.6538	0.5012	0.6356	0.4820	0.6806	0.5194	0.5798	0.5080	0.6596	0.6314
30	0.8802	0.8340	0.9604	0.9066	0.9452	0.8928	0.9744	0.9210	0.9512	0.8686	0.9758	0.9474
50	0.9896	0.9738	0.9982	0.9816	0.9970	0.9830	0.9994	0.9880	0.9982	0.9772	0.9998	0.9938
80	0.9998	0.9940	1.0000	0.9974	1.0000	0.9970	1.0000	0.9960	1.0000	0.9972	1.0000	0.9988
100	1.0000	0.9974	1.0000	0.9982	1.0000	0.9980	1.0000	0.9992	1.0000	0.9984	1.0000	0.9996
150	1.0000	0.9996	1.0000	1.0000	1.0000	0.9998	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
200	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
Power of Tests at $\alpha = 0.10$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.6364	0.5830	0.7352	0.6574	0.7112	0.6212	0.7632	0.6792	0.6682	0.5324	0.7374	0.7388
30	0.9362	0.8696	0.9734	0.9396	0.9684	0.9188	0.9876	0.9424	0.9688	0.9238	0.9834	0.9640
50	0.9966	0.9796	0.9998	0.9860	0.9984	0.9846	1.0000	0.9912	0.9994	0.9816	0.9994	0.9932
80	1.0000	0.9954	1.0000	0.9984	1.0000	0.9976	1.0000	0.9998	1.0000	0.9988	1.0000	0.9988
100	1.0000	0.9978	1.0000	0.9986	1.0000	0.9978	1.0000	1.0000	1.0000	0.9996	1.0000	0.9996
150	1.0000	0.9990	1.0000	0.9998	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
200	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

Note: Monte Carlo simulations to evaluate the power of the Modified Kolmogorov-Smirnov (**LL**) test (Lilliefors, 1967), the Anderson and Darling (**AD**) test (Anderson and Darling, 1952, 1954), the Cramér-von Mises (**CVM**) test (Cramér, 1928; von Mises, 1931 and Smirnov, 1936), the Shapiro Wilk (**SW**) test (Shapiro and Wilk, 1965), the Density Based Empirical Likelihood Ratio Based (**DB**) test (Vexler and Gurevich, 2010), and the simple and exact empirical likelihood ratio based (**SEELR**) test (Shan et al., 2010) in testing if residuals are normally distributed.

Table 6: Monte Carlo comparisons of power for the different GoF tests under **Cauchy(0,1)** distributed OLS and BLUS residuals.

Power of Tests at $\alpha = 0.01$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.4612	0.4514	0.5707	0.5240	0.5434	0.5060	0.5660	0.5024	0.3370	0.3338	0.3060	0.3266
30	0.8482	0.7656	0.9128	0.8420	0.8952	0.8260	0.9050	0.8460	0.7284	0.6740	0.5860	0.5768
50	0.9776	0.9398	0.9904	0.9634	0.9890	0.9586	0.9892	0.9606	0.9288	0.9032	0.6286	0.6242
80	0.9998	0.9832	0.9996	0.9942	0.9998	0.9886	0.9998	0.9954	0.9976	0.9808	0.6514	0.6556
100	1.0000	0.9904	1.0000	0.9934	1.0000	0.9920	1.0000	0.9976	0.9990	0.9908	0.6634	0.6692
150	1.0000	0.9962	1.0000	0.9994	1.0000	0.9974	1.0000	1.0000	1.0000	0.9954	0.8698	0.8584
200	1.0000	0.9984	1.0000	0.9996	1.0000	0.9986	1.0000	1.0000	1.0000	0.9990	0.9926	0.9878
Power of Tests at $\alpha = 0.05$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.6188	0.5292	0.6926	0.6016	0.6732	0.5786	0.6904	0.5896	0.4766	0.4014	0.5174	0.5236
30	0.9128	0.8596	0.9488	0.8928	0.9440	0.8974	0.9394	0.8896	0.8172	0.7474	0.6862	0.6764
50	0.9900	0.9678	0.9960	0.9760	0.9958	0.9804	0.9954	0.9810	0.9622	0.9440	0.7346	0.7396
80	0.9998	0.9856	0.9998	0.9954	0.9998	0.9932	1.0000	0.9976	0.9972	0.9846	0.8744	0.8714
100	1.0000	0.9938	1.0000	0.9984	1.0000	0.9962	1.0000	0.9986	0.9998	0.9924	0.9532	0.9558
150	1.0000	0.9970	1.0000	0.9994	1.0000	0.9984	1.0000	0.9998	1.0000	0.9966	0.9992	0.9944
200	1.0000	0.9988	1.0000	1.0000	1.0000	0.9998	1.0000	1.0000	1.0000	0.9996	1.0000	0.9980
Power of Tests at $\alpha = 0.10$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.7132	0.6422	0.7546	0.6658	0.7466	0.6772	0.7472	0.6708	0.5554	0.5154	0.5884	0.5972
30	0.9480	0.8992	0.9628	0.9276	0.9596	0.9248	0.9570	0.9238	0.8500	0.8068	0.7270	0.7330
50	0.9944	0.9694	0.9972	0.9812	0.9976	0.9744	0.9966	0.9796	0.9744	0.9534	0.8142	0.8046
80	1.0000	0.9946	1.0000	0.9980	1.0000	0.9956	1.0000	0.9994	0.9994	0.9884	0.9590	0.9480
100	1.0000	0.9964	1.0000	0.9982	1.0000	0.9972	1.0000	0.9988	1.0000	0.9936	0.9930	0.9884
150	1.0000	0.9976	1.0000	0.9994	1.0000	0.9994	1.0000	1.0000	1.0000	0.9966	1.0000	0.9970
200	1.0000	0.9998	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9990	1.0000	0.9994

Note: Monte Carlo simulations to evaluate the power of the Modified Kolmogorov-Smirnov (**LL**) test (Lilliefors, 1967), the Anderson and Darling (**AD**) test (Anderson and Darling, 1952, 1954), the Cramér-von Mises (**CVM**) test (Cramér, 1928; von Mises, 1931 and Smirnov, 1936), the Shapiro Wilk (**SW**) test (Shapiro and Wilk, 1965), the Density Based Empirical Likelihood Ratio Based (**DB**) test (Vexler and Gurevich, 2010), and the simple and exact empirical likelihood ratio based (**SEELR**) test (Shan et al., 2010) in testing if residuals are normally distributed.

Table 7: Monte Carlo comparisons of power for the different GoF tests under **Uniform(0,1)** distributed OLS and BLUS residuals.

Power of Tests at $\alpha = 0.01$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.0116	0.0112	0.0148	0.0096	0.0164	0.0140	0.0098	0.0078	0.0594	0.0374	0.0666	0.0564
30	0.0264	0.0236	0.0646	0.0498	0.0456	0.0430	0.0590	0.0428	0.2578	0.2086	0.0870	0.0796
50	0.0614	0.0536	0.2110	0.1866	0.1362	0.1274	0.2478	0.2106	0.6422	0.5284	0.1646	0.1572
80	0.1498	0.1400	0.5390	0.4866	0.3688	0.3330	0.7014	0.6244	0.9238	0.8740	0.4218	0.3810
100	0.2342	0.2222	0.7332	0.6662	0.5274	0.4966	0.8836	0.8178	0.9798	0.9392	0.6384	0.5722
150	0.5010	0.4566	0.9648	0.9388	0.8394	0.8164	0.9966	0.9830	0.9986	0.9954	0.9366	0.9020
200	0.7168	0.7020	0.9966	0.9940	0.9640	0.9544	0.9998	0.9998	1.0000	1.0000	0.9942	0.9856
Power of Tests at $\alpha = 0.05$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.0666	0.0610	0.0840	0.0660	0.0788	0.0640	0.0926	0.0654	0.1972	0.1428	0.1506	0.1462
30	0.1148	0.1032	0.2310	0.1956	0.1796	0.1676	0.2758	0.2226	0.5240	0.4454	0.2272	0.2144
50	0.2338	0.2068	0.5010	0.4382	0.3996	0.3580	0.6224	0.5344	0.8346	0.7456	0.4386	0.3794
80	0.4274	0.4042	0.8254	0.7660	0.6788	0.6358	0.9362	0.8718	0.9746	0.9490	0.7758	0.7008
100	0.5622	0.5430	0.9252	0.8804	0.8124	0.7682	0.9816	0.9598	0.9960	0.9800	0.9054	0.8606
150	0.8234	0.7920	0.9934	0.9916	0.9672	0.9602	0.9996	0.9988	1.0000	0.9996	0.9952	0.9836
200	0.9432	0.9320	1.0000	0.9992	0.9962	0.9938	1.0000	1.0000	1.0000	1.0000	1.0000	0.9988
Power of Tests at $\alpha = 0.10$												
n	**LL**		**AD**		**CVM**		**SW**		**DB**		**SEELR**	
	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS	OLS	BLUS
15	0.1344	0.1182	0.1778	0.1570	0.1644	0.1344	0.1944	0.1622	0.3064	0.2570	0.2354	0.2192
30	0.2334	0.2068	0.3712	0.3080	0.3190	0.2798	0.4536	0.3792	0.6438	0.5620	0.3516	0.3150
50	0.3950	0.3466	0.6652	0.6050	0.5644	0.4984	0.7872	0.7034	0.9166	0.8390	0.5624	0.5116
80	0.6102	0.5760	0.9098	0.8612	0.8034	0.7706	0.9708	0.9426	0.9882	0.9736	0.8798	0.8314
100	0.7394	0.7208	0.9672	0.9482	0.9072	0.8760	0.9952	0.9870	0.9978	0.9948	0.9694	0.9372
150	0.9150	0.9146	0.9984	0.9970	0.9880	0.9860	1.0000	0.9990	1.0000	0.9998	0.9994	0.9968
200	0.9812	0.9780	1.0000	0.9998	0.9986	0.9984	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000

Note: Monte Carlo simulations to evaluate the power of the Modified Kolmogorov-Smirnov (**LL**) test (Lilliefors, 1967), the Anderson and Darling (**AD**) test (Anderson and Darling, 1952, 1954), the Cramér-von Mises (**CVM**) test (Cramér, 1928; von Mises, 1931 and Smirnov, 1936), the Shapiro Wilk (**SW**) test (Shapiro and Wilk, 1965), the Density Based Empirical Likelihood Ratio Based (**DB**) test (Vexler and Gurevich, 2010), and the simple and exact empirical likelihood ratio based (**SEELR**) test (Shan et al., 2010) in testing if residuals are normally distributed.