

TABLE 2. RESULTS OF A SINGLE-BLIND CONTROLLED COMPETITION
 AMONG TESTS FOR NONLINEARITY AND CHAOS

Test	Null hypothesis	Small Sample		Large Sample	
		Successes	Failures	Successes	Failures
Hinich	Lack of 3rd order nonlinear dependence	3	2	3 plus ambiguous in 1 case	1 plus ambiguous in 1 case
BDS	Linear process	2	Ambiguous in 3 cases	5	0
NEGM	Chaos	5	0	5	0
White	Linearity in mean	4	1	4	1
Kaplan	Linear process	5	0	5	0

Source: Barnett, Gallant, Hinich, Jungelges, Kaplan, and Jensen (1997, tables 1-4, 6-7, and 9-10).
 A test is a success when it accepts the null hypothesis when it is true and rejects it when it is false.