Figure 1: The power of the LM test, random effects model
Figure 2: The power of the LM test, Anselin model

- **rho2=0, N=50, T=5**
- **rho2=0.5, N=50, T=5**
- **rho2=0, theta=0.25**
- **rho2=0.5, theta=0.25**
- **rho2=0, theta=0.75**
- **rho2=0.5, theta=0.75**
Figure 3: The power of the LM test, KKP model - part I
Figure 4: The power of the LM test, KKP model - part II
Figure 5: The power of the LM test, 3 vs 5 neighbors