a) Default Lenth Plot
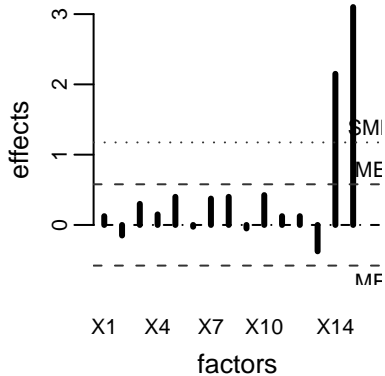
b) Lenth Plot ($\alpha = 0.01$)