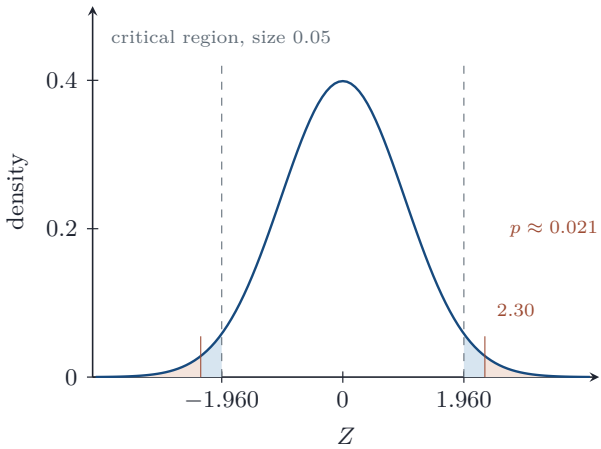
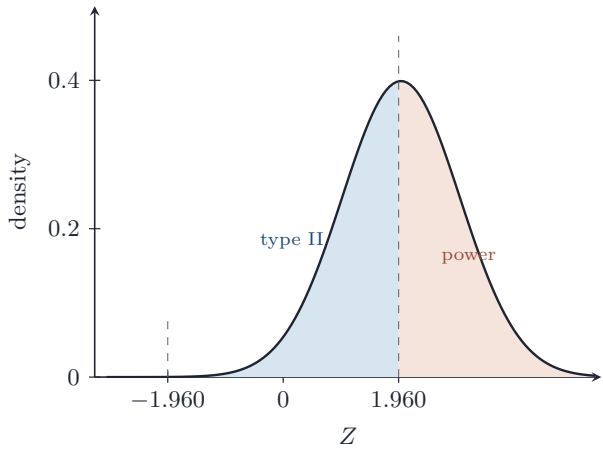

Two-sided test under H_0, $Z \sim \mathrm{N}(0,1)$
critical region, size 0.05
density
0.4
0.2
0
$p \approx 0.021$
2.30
−1.960
0
1.960
Z


One alternative, $Z \sim \mathrm{N}(2,1)$
density
0.4
0.2
0
type II
power
−1.960
0
1.960
Z