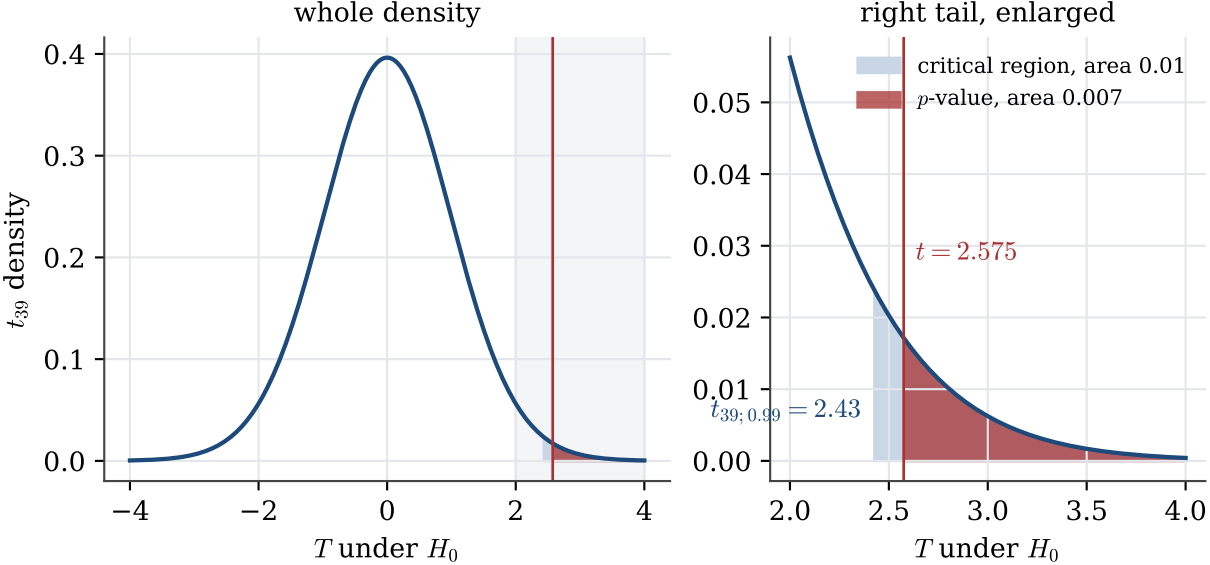

whole density
right tail, enlarged
t_{39} density
0.4
0.3
0.2
0.1
0.0
−4
−2
0
2
4
T under H_0
critical region, area 0.01
p-value, area 0.007
$t = 2.575$
$t_{39;\,0.99} = 2.43$
0.05
0.04
0.03
0.02
0.01
0.00
2.0
2.5
3.0
3.5
4.0
T under H_0