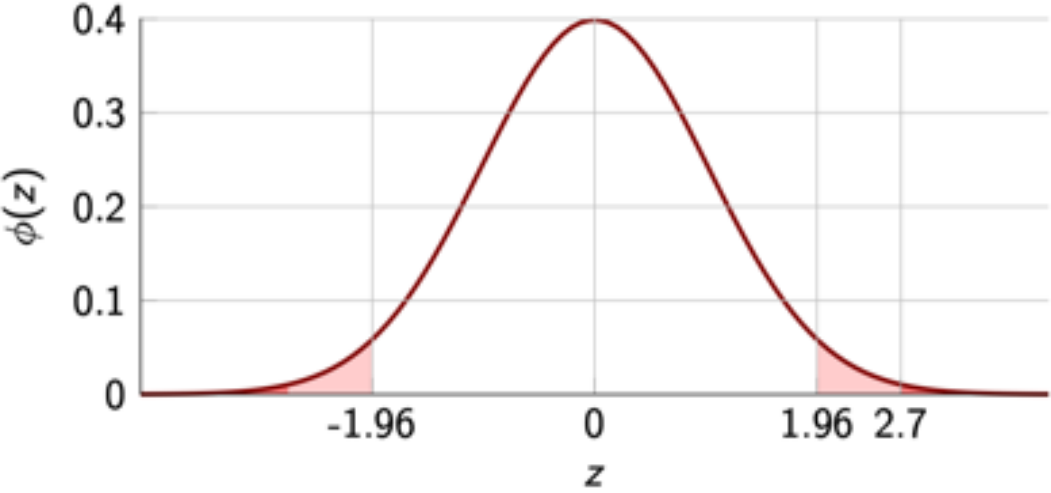
p-value in a Two-sided Test:

- With known variance, the p-value is $2 \times (1 - \Phi(|z|))$.
- With unknown variance, the p-value is $2 \times (1 - F(|t|))$.



For example, if $z = 2.7$ then the **two-sided p-value** is $p = 0.006934$. The lighter shading is R for $\alpha = 0.05$.