If $(1-\alpha)\%$ CI does not contain a_j, we can reject $\underline{H_0: \beta_j = a_j}$ at $\alpha\%$ significance level.

Proof:

either $a_j > \hat{\beta}_j + c \cdot se(\hat{\beta}_j)$

$$\Leftrightarrow \frac{a_j - \hat{\beta}_j}{se(\hat{\beta}_j)} > c$$

or $a_j < \hat{\beta}_j - c \cdot se(\hat{\beta}_j)$

$$\Leftrightarrow \frac{a_j - \hat{\beta}_j}{se(\hat{\beta}_j)} < -c$$

$$\Rightarrow \underline{\left| \frac{a_j - \hat{\beta}_j}{se(\hat{\beta}_j)} \right| > c}$$