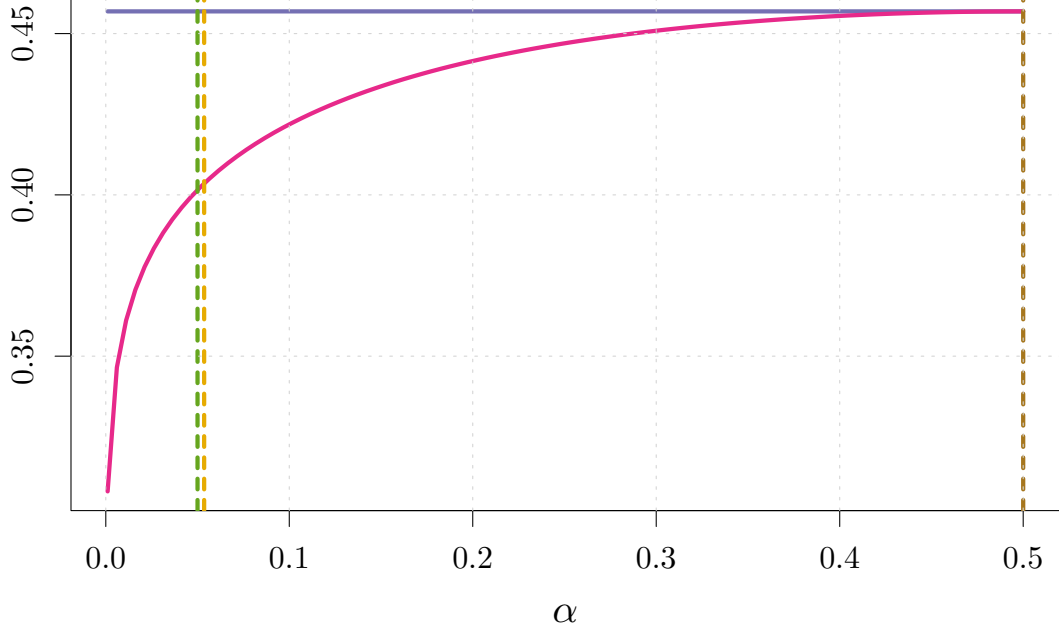


Power at  $\theta = 0$



— Known  $\sigma_1$

— Unknown  $\sigma_1$

- - -  $\alpha = 0.05$

- - -  $\alpha \approx 0.054$

- - -  $\alpha = 0.5$