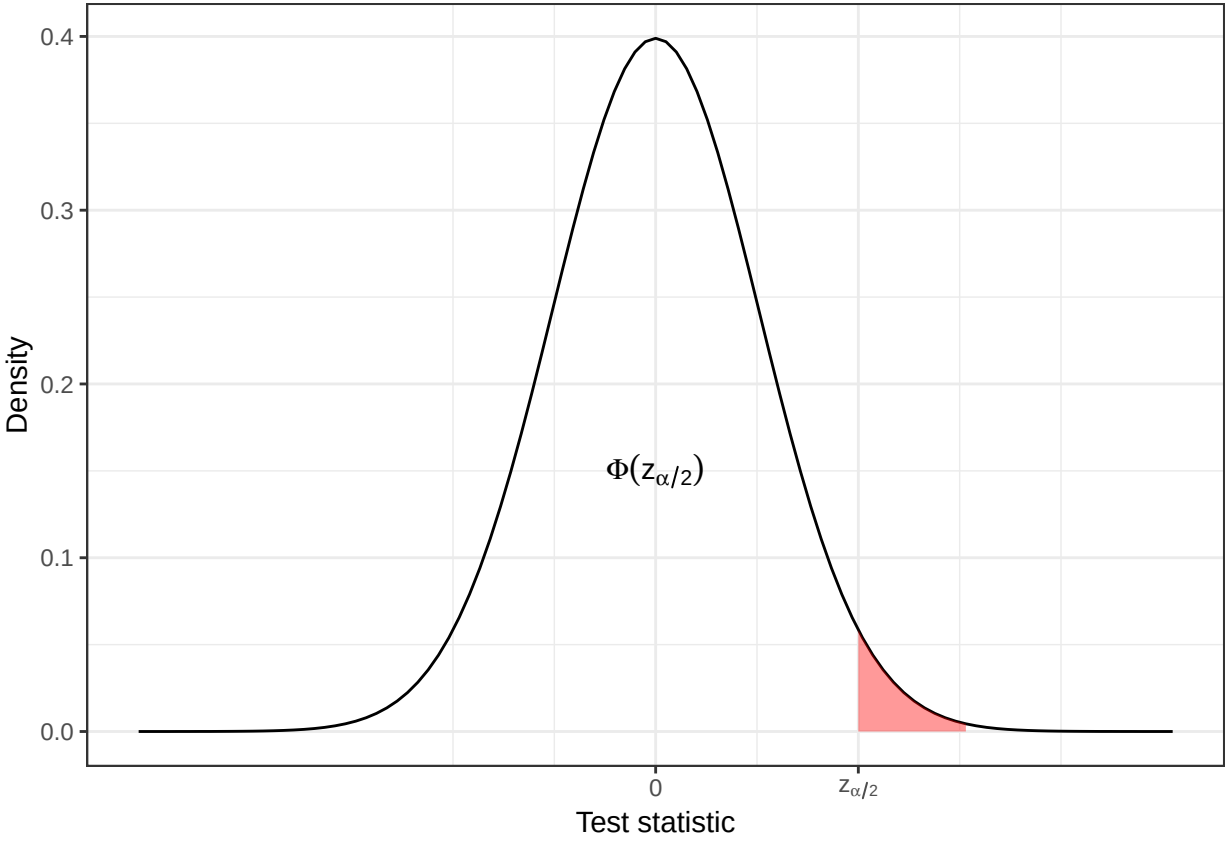
0.4
0.3
0.2
0.1
0.0
Density
$\Phi(z_{\alpha/2})$
0
$z_{\alpha/2}$
Test statistic