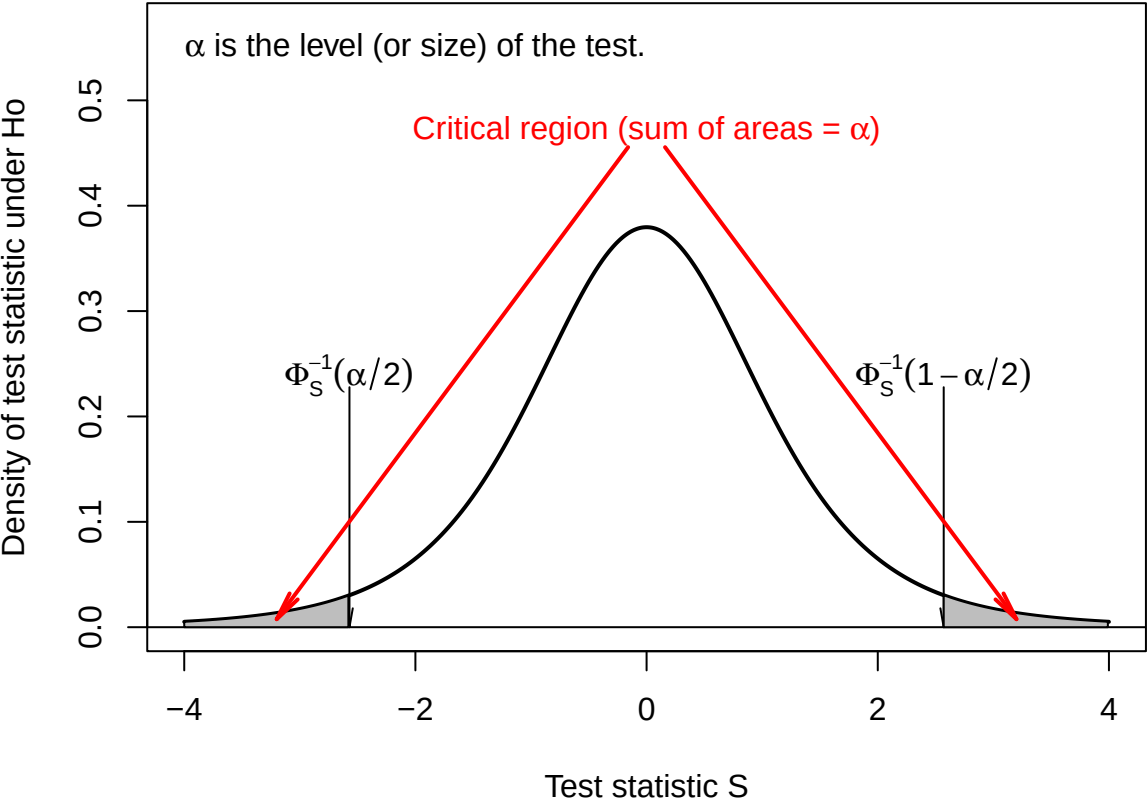
α is the level (or size) of the test.
Critical region (sum of areas = α)
$\Phi_S^{-1}(\alpha/2)$
$\Phi_S^{-1}(1-\alpha/2)$
Density of test statistic under Ho
0.0
0.1
0.2
0.3
0.4
0.5
−4
−2
0
2
4
Test statistic S