

Density of test statistic under H_0

α is the level (or size) of the test.

$p\text{-value} > \alpha$, which implies
that we cannot reject H_0

Sum of areas = $p\text{-value}$

sample-based) Test statistics X

$\Phi_S^{-1}(\alpha/2)$

$\Phi_S^{-1}(1 - \alpha/2)$

-4

-2

0

2

4

Test statistic S

