

Qs 4 Maria.

1) ~~Test~~ ^{Two} sided p-values are more powerful.

✓ ~~Keenan~~

2) If you have an independent statistic.

3) Are these advantages (extra gains if the statistic is independent.)

4) The arbitral p-value would be

$$P(Y_i \leq x | I)$$

$$= \frac{P(Y_i \in X, I)}{P(I)}$$

$$= \int_c^x \int \int \longleftrightarrow$$

$$\int_c^\infty \int \int \longleftrightarrow$$

can plug in $\hat{\mu}, \hat{\Sigma}$

input could this integral
be estimated.