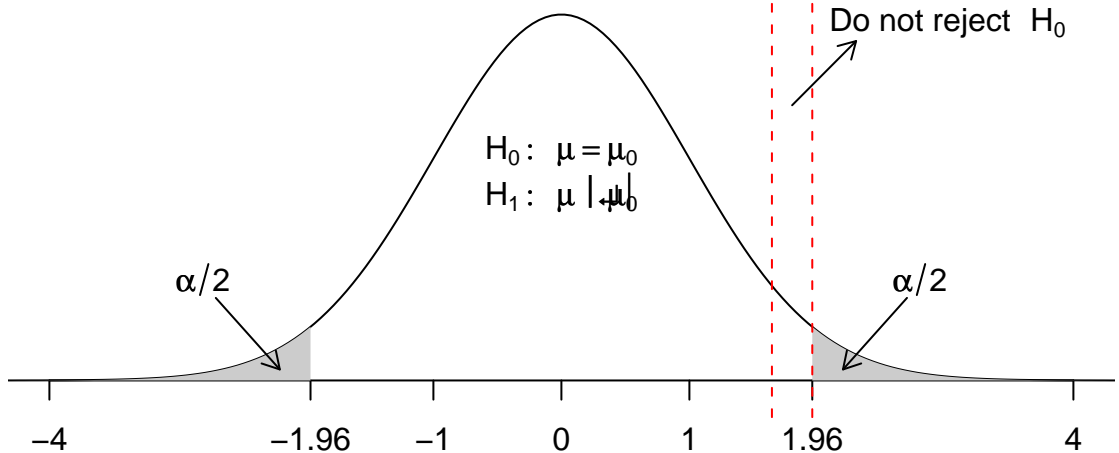
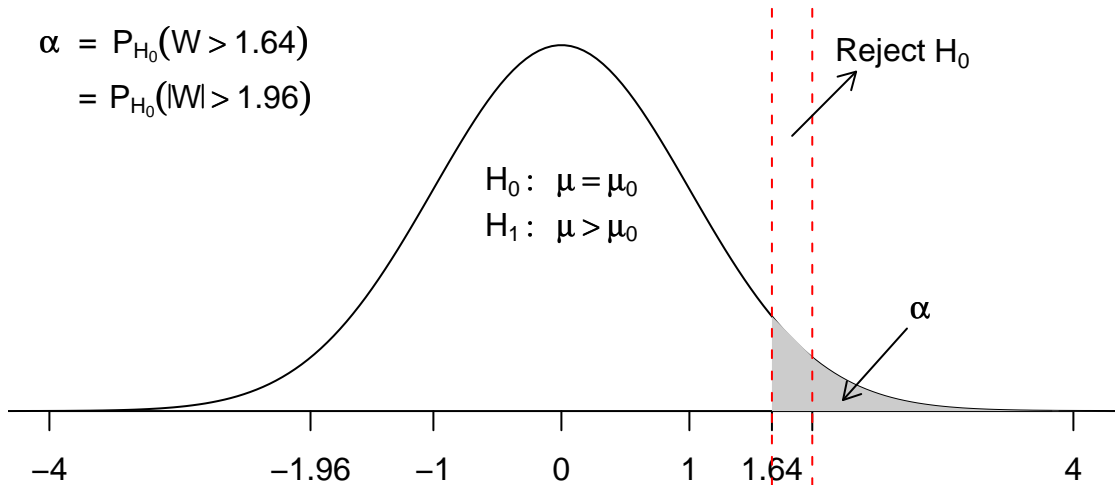


One-sided versus two-sided hypothesis test under normality

$$\alpha = P_{H_0}(W > 1.64)$$

$$= P_{H_0}(|W| > 1.96)$$



$$W \sim N(0,1)$$