

Under $H_0: \mu = \mu_0$

Under $H_1: \mu \neq \mu_0$

$N(0,1)$

$N\left(\frac{\delta\sqrt{n}}{\sigma}, 1\right)$

β

$-z_{\alpha/2}$

0

$z_{\alpha/2}$

$\frac{\delta\sqrt{n}}{\sigma}$

Z_0

