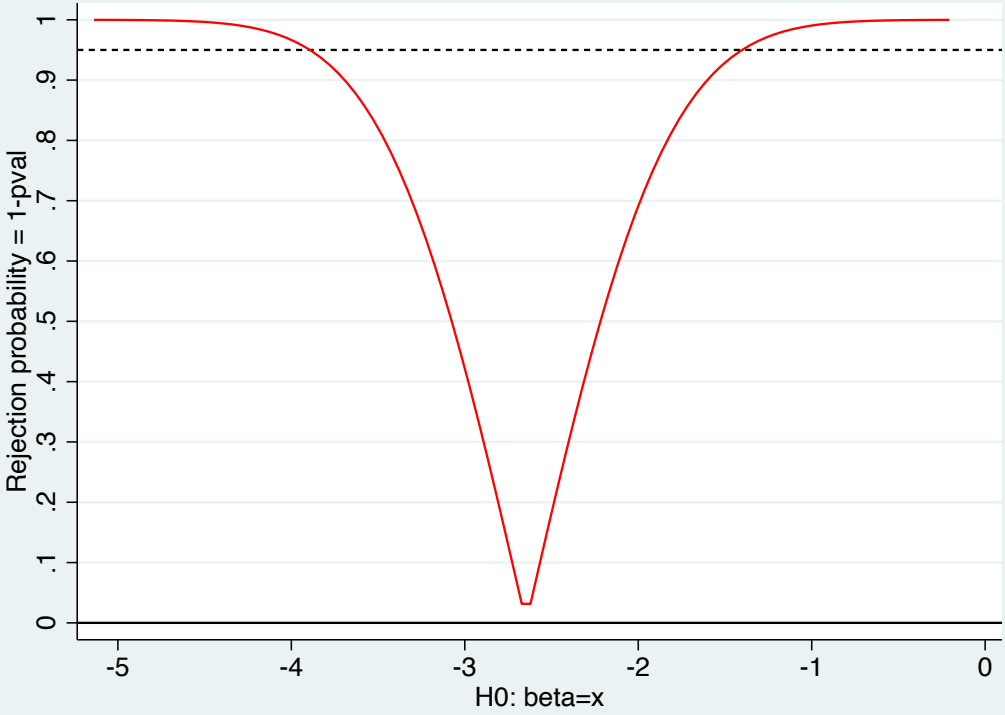
Rejection probability = 1-pval
0
.1
.2
.3
.4
.5
.6
.7
.8
.9
1
-5
-4
-3
-2
-1
0
H0: beta=x