Figure 5.1. Power function. The solid line shows the power function for the test that rejects when $\left| \frac{1}{\sqrt{n}} \sum_{i=1}^{n} X_i \right| > 1.96$. The dashed line shows the power function for the test that rejects when $\frac{1}{\sqrt{n}} \sum_{i=1}^{n} X_i > 1.65$. In both cases $n = 5$ and X_i is normally distributed with mean θ and variance 1.