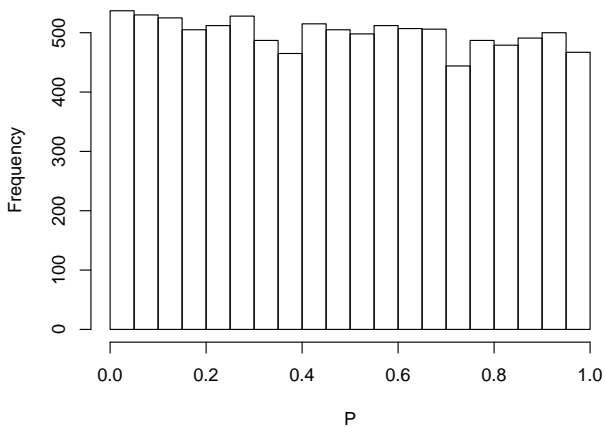
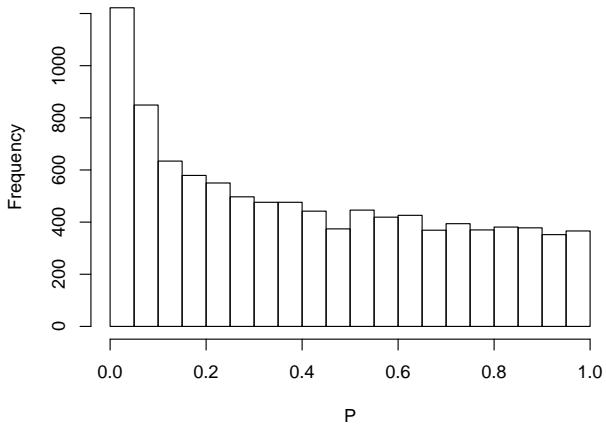


We simulate 10,000 datasets from experiments with  $n = 10$  observations,  $X_i \sim N(\mu, \sigma)$ , with  $\sigma = 1$  known. We are testing  $H_0 : \mu = 0$  versus  $H_a : \mu \neq 0$ . For each dataset, we calculate the P value, and draw a histogram of all 10,000 P values.

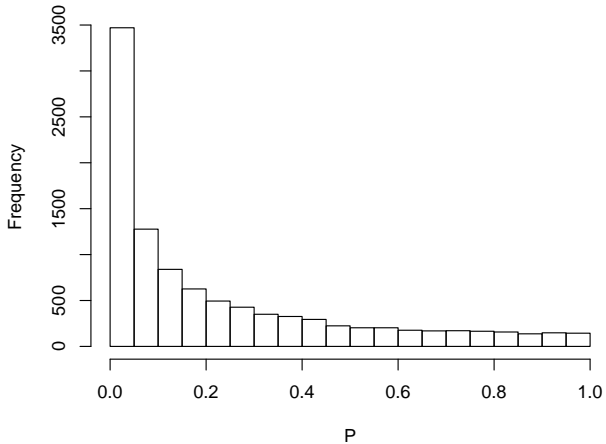
P-values from 10000 tests with  $\mu=0$



P-values from 10000 tests with  $\mu=0.25$



P-values from 10000 tests with  $\mu=0.5$



P-values from 10000 tests with  $\mu=1$

