Using a random sample of size 77 from a normal population with variance of 1 but unknown mean, we wish to test the null hypothesis that H0: μ ≥ 1 against the alternative that Ha: μ <1.

Choose a test statistic.

Identify a non-crappy rejection region such that size of the test (α) is 5%. If π(-1,000) ≈ 0, then the rejection region is crappy.

Find π(0).