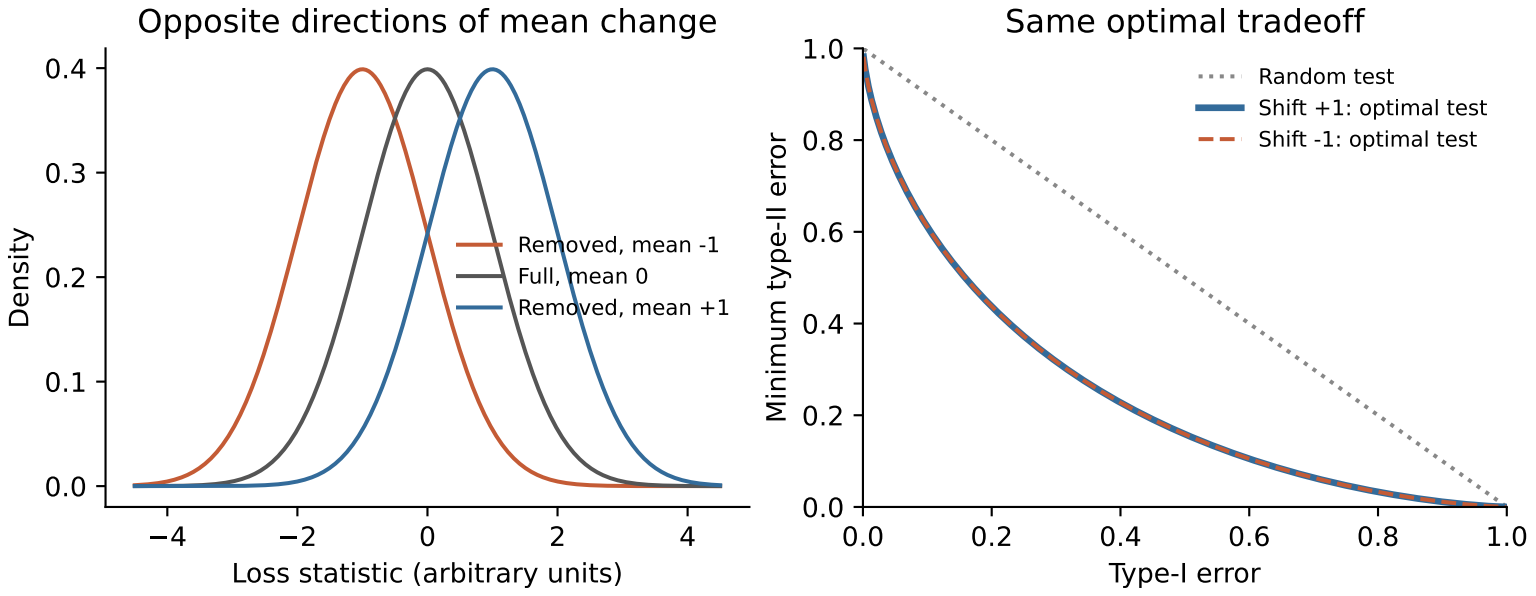
Opposite directions of mean change
Density
0.0
0.1
0.2
0.3
0.4
−4
−2
0
2
4
Loss statistic (arbitrary units)
Removed, mean -1
Full, mean 0
Removed, mean +1
Same optimal tradeoff
Minimum type-II error
0.0
0.2
0.4
0.6
0.8
1.0
Type-I error
Random test
Shift +1: optimal test
Shift -1: optimal test