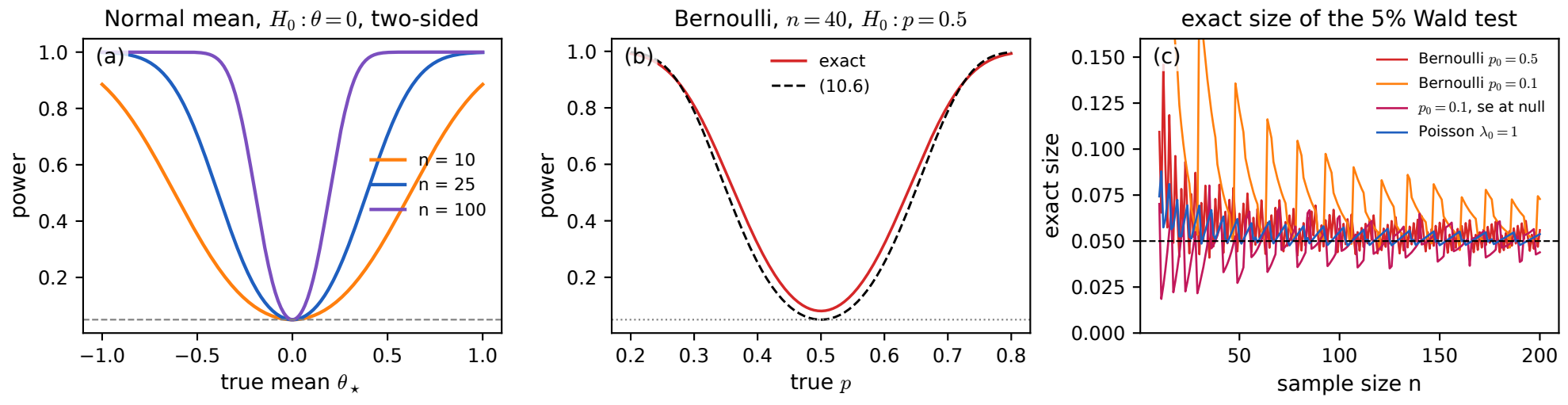

Normal mean, $H_0 : \theta = 0$, two-sided
(a)
power
true mean $\theta_\star$
n = 10
n = 25
n = 100
Bernoulli, $n = 40$, $H_0 : p = 0.5$
(b)
power
true p
exact
(10.6)
exact size of the 5% Wald test
(c)
exact size
sample size n
Bernoulli $p_0 = 0.5$
Bernoulli $p_0 = 0.1$
$p_0 = 0.1$, se at null
Poisson $\lambda_0 = 1$