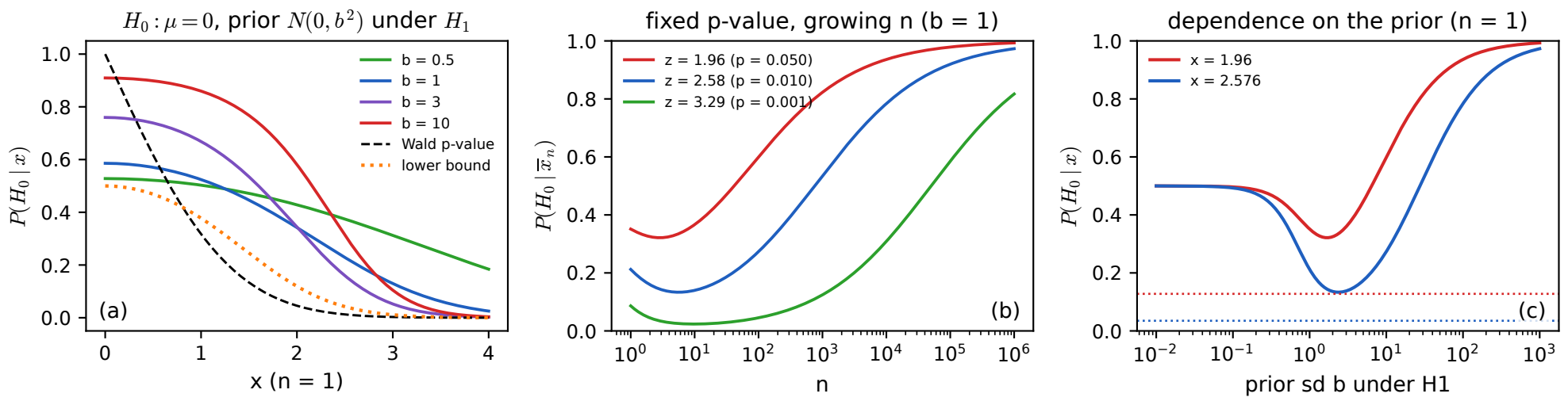

$H_0 : \mu = 0$, prior $N(0, b^2)$ under H_1
b = 0.5
b = 1
b = 3
b = 10
Wald p-value
lower bound
(a)
$P(H_0 \mid x)$
x (n = 1)
fixed p-value, growing n (b = 1)
z = 1.96 (p = 0.050)
z = 2.58 (p = 0.010)
z = 3.29 (p = 0.001)
(b)
$P(H_0 \mid \overline{x}_n)$
n
dependence on the prior (n = 1)
x = 1.96
x = 2.576
(c)
$P(H_0 \mid x)$
prior sd b under H1