Under the null hypothesis
Bias = (0.01, −0.01)

Arms
mu1 = 0
mu2 = 0
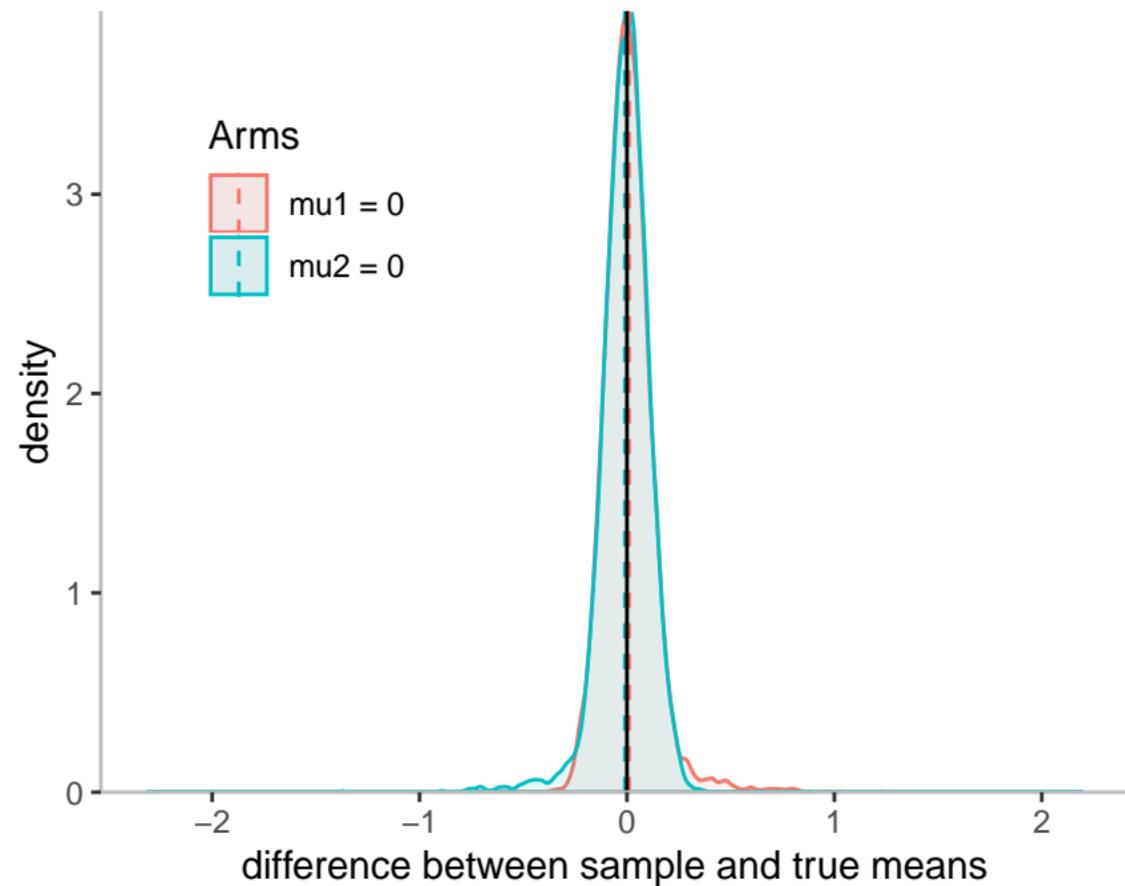
Under the alternative hypothesis
Bias = (0.091, −0.091)

Arms
mu1 = 1
mu2 = 0

density

difference between sample and true means