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P3.9 from Lehmann, Romano, Testing Statistical Hypotheses. Let  $X$  distributed according to  $P ; 2$  and let  $T$  sufficient for  $\theta$ . If  $\phi(X)$  is any test of a hypothesis concerning  $\theta$ , then  $(T)$  given by  $\psi(t) = E[\phi(X) | T = t]$  is a test depending on  $T$  only and its power is identical with that of  $\phi(X)$ . Solution:

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## Homework 7: Solutions

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(1997), no. 1, 48--52; MR1466430, but  
shall use this Preface to indicate the  
principal changes from the second  
edition E. L. Lehmann, *Testing  
statistical hypotheses*, Second edition,

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Wiley, New York, 1986; MR0852406 (87j:62001). ``The present volume is divided into two parts.

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