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Statistical hypothesis testing is a key technique of both frequentist inference and Bayesian inference, although the two types of inference have notable differences. Statistical hypothesis tests define a procedure that controls (fixes) the probability of incorrectly deciding that a default position (null hypothesis) is incorrect. The procedure is based on how likely it would be for a set of observations to occur if the null hypothesis were true.

Statistical hypothesis testing - Wikipedia

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

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