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Testing statistical hypotheses. E. Lehmann, and J. Romano. Springer Texts in Statistics Springer, New York, Third edition, (2005) Abstract ``We won't comment here on the long history of the book, which is recounted in E. L. Lehmann, Statist. Sci. 12 (1997), no. 1, 48--52; MR1466430, but shall use this Preface to indicate the principal changes ...

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P3.9 from Lehmann, Romano, Testing Statistical Hypotheses. Let X distributed according to P ; 2 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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