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

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Erich Leo Lehmann (20 November 1917 – 12 September 2009) was an American statistician, who made a major contribution to nonparametric hypothesis testing. He is one of the eponyms of the Lehmann–Scheffé theorem and of the Hodges–Lehmann estimator of the median of a population.

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