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Testing Statistical Hypotheses E. L. LEHMANN Professor of Statistics University of California, Berkeley JOHN WILEY & SONS, New York « Chichester * Brisbane * Toronto. ... derived as solutions of clearly stated optimum problems was developed by Neyman and Pearson in the 1930's and since then has been con-

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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 . If $\phi(X)$ is any test of a hypothesis concerning θ , then $\beta(\phi)$ given by $\beta(\phi) = E[\phi(X) | T = t]$ is a test depending on T only and its power is identical with that of $\phi(X)$. Solution:

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The sections on multiple testing and goodness of fit testing are expanded. The text is suitable for Ph.D. students in statistics and includes over 300 new problems out of a total of more than 760. E.L. Lehmann is Professor of Statistics Emeritus at the University of California, Berkeley.

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Solutions For Testing Statistical Hypotheses Lehmann Author: gallery.ctsnet.org-Doreen Pfeifer-2020-12-04-09-08-54 Subject: Solutions For Testing Statistical Hypotheses Lehmann Keywords: solutions,for,testing,statistical,hypotheses,lehmann Created Date: 12/4/2020 9:08:54 AM

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ISBN: 9061962803 9789061962809: OCLC Number: 639873218: Notes: Preface date, July 1987. Solutions to problems in E.L. Lehmann's Testing statistical hypotheses, 1959 ed.

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``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 from the second edition E. L. Lehmann, Testing statistical hypotheses, Second edition, Wiley, New York, 1986; MR0852406 (87j:62001). ``The present volume is divided into two parts.

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Testing Statistical Hypotheses. E. L. Lehmann. New York: John Wiley and Sons, Inc., 1959. Pp. xiii, 369. \$11.00. JOHN W. PRATT, Harvard University ALMOST anyone interested in mathematical statistics will find many things he ought to know but doesn't about even the most familiar statistical problems in