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Springer New York, Aug 26, 2008 -  
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## **Testing Statistical Hypotheses | SpringerLink**

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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

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how likely it would be for a set of observations to occur if the null hypothesis were true.

## **Statistical hypothesis testing - Wikipedia**

Erich L. Lehmann, Joseph P. Romano  
Springer Science & Business Media, Mar 30, 2006 - Mathematics - 786 pages 0



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P3.9 from Lehmann, Romano, Testing

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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  $\phi(t) = E[\phi(X) | T = t]$  is a test depending on  $T$  only and its power is identical with that of  $\phi(X)$ . Solution:

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