Stat871 HW06

- 1. For Bernoulli distribution with mean p, find a statistic T(X) such that the likelihood ratio is monotone increasing function of T(X).
- 2. Identify the distribution of T(X) in 1.
- 3. Find an UMP test on H_0 : p=0.3 versus H_a : p>0.3 at the level $\alpha=0.05$ with a sample of size 9.
- 4. Find an UMP test on H_0 : p=0.8 versus H_a : p<0.8 at the level $\alpha=0.05$ with a sample of size 9.