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P3.9 from Lehmann, Romano, Testing 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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