Program Name: exp1st

Language: SAS

Objective: Determining the critical interval and the power of the UMP test for

equivalence for the one-sample problem with exponentially distributed data

Input:

ALPHA significance level

TOL tolerance for the numerical approximation error

ITMAX maximum number of iteration steps

N sample size

EPS positive constant determining the equivalence range [cf. p.55, (4.11a)]

Output:

IT number of iteration steps carried out

C1 left-hand limit of the optimal critical interval C2 right-hand " " " " " " " " " " " " " "

ERR1 effective difference between the rejection probability on the common

boundary of the hypotheses and the target significance level ALPHA

POW0 power against the alternative $\sigma = 1$