

$$f_{\eta}(t) = \left(\frac{b}{\eta}\right) \left(\frac{t}{\eta}\right)^{b-1} e^{-\left(\frac{t}{\eta}\right)^b}$$

$$H_0: \eta = \eta_1 \quad \text{vs} \quad H_1: \eta = \eta_2$$

$$L(t_1, \dots, t_n | \eta_1) = \prod_{i=1}^n f_{\eta_1}(t_i) =$$

$$= \left(\frac{b}{\eta_1}\right)^n \prod_{i=1}^n \left(\frac{t_i}{\eta_1}\right)^{b-1} e^{-\left(\frac{t_i}{\eta_1}\right)^b} =$$

$$= \left(\frac{b}{\eta_1}\right)^n \prod_{i=1}^n t_i^{b-1} e^{-\left(\frac{t_i}{\eta_1}\right)^b}$$

$$\ln L(t_1, \dots, t_n, \eta_1) = n \ln \frac{b}{\eta_1} + \sum (b-1) \ln t_i - \sum \left(\frac{t_i}{\eta_1}\right)^b$$

$$= \underline{n \ln b} - n b \ln \eta_1 + (b-1) \sum t_i - \sum \left(\frac{t_i}{\eta_1}\right)^b$$

$$R = \ln L(t_1, \dots, t_n, \eta_1) - \ln L(t_1, \dots, t_n, \eta_2) =$$

$$= n b (\ln \eta_2 - \ln \eta_1) + \sum \left( \left(\frac{t_i}{\eta_2}\right)^b - \left(\frac{t_i}{\eta_1}\right)^b \right) =$$

$$= \underbrace{n b (\ln \frac{\eta_2}{\eta_1}) + \frac{(\eta_1^b - \eta_2^b)}{\eta_1^b \eta_2^b} \left( \sum_{i=1}^n t_i^b \right)}_{L_1}$$

$$-L < R < U \quad L_1 < \sum_{i=1}^n t_i^b < U_1$$

$$\ln \left( \frac{L_1}{L_2} \right) < L$$

$$L = \ln \left( \frac{\alpha_2}{1 - \alpha_1} \right), \quad U = \ln \left( \frac{1 - \alpha_2}{\alpha_1} \right)$$