

$$X_1 \sim B(n_1, p_1), X_2 \sim B(n_2, p_2)$$

$$H_0 : p_1 = p_2 = p \text{ vs. } H_1 : p_1 \neq p_2$$

The test statistic

$$T = \frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1-\hat{p})(\frac{1}{n_1} + \frac{1}{n_2})}}$$

Under the alternative,

$$\hat{p}_1 - \hat{p}_2 \sim N(p_1 - p_2, \frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2})$$

If $p_1 > p_2$, the power

$$\begin{aligned} 1 - \beta &= P \left(\frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1-\hat{p})(\frac{1}{n_1} + \frac{1}{n_2})}} > Z_{1-\alpha/2} | p_1, p_2 \right) \\ &= P \left(\frac{\hat{p}_1 - \hat{p}_2 - (p_1 - p_2) + (p_1 - p_2)}{\sqrt{\hat{p}(1-\hat{p})(\frac{1}{n_1} + \frac{1}{n_2})}} > Z_{1-\alpha/2} \right) \\ &= P \left(\frac{\frac{\hat{p}_1 - \hat{p}_2 - (p_1 - p_2)}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} + \frac{(p_1 - p_2)}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}}}{\sqrt{\frac{\hat{p}(1-\hat{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}}} > Z_{1-\alpha/2} \right) \\ &\approx P \left(\frac{Z + \frac{(p_1 - p_2)}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}}}{\sqrt{\frac{\bar{p}(1-\bar{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}}} > Z_{1-\alpha/2} \right), Z \sim N(0, 1), \bar{p} = \frac{p_1 + k p_2}{1 + k} \\ &= P \left(Z > Z_{1-\alpha/2} \sqrt{\frac{\bar{p}(1-\bar{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} - \frac{p_1 - p_2}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} \right) \end{aligned}$$

then we have,

$$Z_{1-\alpha/2} \sqrt{\frac{\bar{p}(1-\bar{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} - \frac{p_1 - p_2}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} = Z_\beta = -Z_{1-\beta} \quad (1)$$

If $p_1 < p_2$, then

$$\begin{aligned}
1 - \beta &= P \left(\frac{\hat{p}_1 - \hat{p}_2}{\sqrt{\hat{p}(1-\hat{p})(\frac{1}{n_1} + \frac{1}{n_2})}} < Z_{\alpha/2} | p_1, p_2 \right) \\
&= P \left(\frac{\hat{p}_1 - \hat{p}_2 - (p_1 - p_2) + (p_1 - p_2)}{\sqrt{\hat{p}(1-\hat{p})(\frac{1}{n_1} + \frac{1}{n_2})}} < Z_{\alpha/2} \right) \\
&= P \left(\frac{\frac{\hat{p}_1 - \hat{p}_2 - (p_1 - p_2)}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} + \frac{(p_1 - p_2)}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}}}{\sqrt{\frac{\hat{p}(1-\hat{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}}} < Z_{\alpha/2} \right) \\
&\approx P \left(\frac{Z + \frac{(p_1 - p_2)}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}}}{\sqrt{\frac{\bar{p}(1-\bar{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}}} < Z_{\alpha/2} \right) \\
&= P \left(Z < Z_{\alpha/2} \sqrt{\frac{\bar{p}(1-\bar{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} - \frac{p_1 - p_2}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} \right) \\
&= P \left(Z < -Z_{1-\alpha/2} \sqrt{\frac{\bar{p}(1-\bar{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} - \frac{p_1 - p_2}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} \right)
\end{aligned}$$

we have,

$$-Z_{1-\alpha/2} \sqrt{\frac{\bar{p}(1-\bar{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} - \frac{p_1 - p_2}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} = Z_{1-\beta} \quad (2)$$

$$(1) + (2) \Rightarrow Z_{1-\alpha/2} \sqrt{\frac{\bar{p}(1-\bar{p})(\frac{1}{n_1} + \frac{1}{n_2})}{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} - \frac{|p_1 - p_2|}{\sqrt{\frac{p_1 q_1}{n_1} + \frac{p_2 q_2}{n_2}}} = -Z_{1-\beta}$$

and

$$\begin{cases} n_1 = \left[Z_{1-\alpha/2} \sqrt{\bar{p}(1-\bar{p})(1+1/k)} + Z_{1-\beta} \sqrt{p_1 q_1 + p_2 q_2 / k} \right]^2 / \Delta^2 \\ n_2 = k n_1 \end{cases}$$