Power computations

Arthur Heim

2025-01-20

# 1 Hypothesis and simple formula

(Asymptotically Normal Estimator) We assume that the estimator is such that there exists a constant (independent of such that:

with .

A closed-form formula for power is :

(Power with an Asymptotically Normal Estimator) With asymptotically normal, and with , we have:

* For a One-Sided Test:
* For Tyo-Sided Test: