

HW 13

For Problems 1-3, let X_1, \dots, X_n be a random sample from a $\text{Poisson}(\lambda)$ distribution.

Problem 1 (9.7) Find the likelihood ratio for testing $H_0 : \lambda = \lambda_0$ vs $H_A : \lambda = \lambda_1$ where $\lambda_1 > \lambda_0$.

Problem 2 (9.7) Use the fact that the sum of independent Poisson RVs follows a Poisson distribution to explain how to determine a rejection region for a test at level α .

Problem 3 (9.8) Show that the test in the previous problems is uniformly most powerful for testing $H_0 : \lambda = \lambda_0$ vs $H_A : \lambda > \lambda_0$.