Aquatic Firefly:
A mathematical definition of hypothesis testing

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Contents

Abstract

These notes aim to define statistical hypothesis testing in a mathematically rigorous and satisfying way following [Sha03], [CB21], and [Sie21].

References

[CB21]   George Casella and Roger L Berger. *Statistical inference.* Cengage Learning, 2021.

[Sha03]   Jun Shao. *Mathematical statistics.* Springer Science & Business Media, 2003.

[Sie21]   Kyle Siegrist. Probability, Mathematical Statistics, Stochastic Processes, 1997 – 2021.