

26. Let  $X_1, \dots, X_n$  be a random sample from a normal population with mean  $\mu$  and known variance  $\sigma^2$ . Earlier, we derived the likelihood ratio test of

$$H_0 : \mu \leq \mu_0 \quad \text{versus} \quad H_1 : \mu > \mu_0.$$

and showed that the test rejects the null hypothesis for all samples such that

$$\bar{X} > \mu_0 + K.$$

- (a) Derive the power function.
- (b) For  $\mu_0 = 0, \alpha = 0.05$ , and samples of sizes  $n = 1, 4, 16, 64$ , and 100 from a normal population with mean  $\mu$  and known variance use  $R$  to plot the power function. Include the graph with your homework.
- (c) Find an expression for a valid  $p$ -value of the test.