

Quiz Problem 11

Problem. Let $X_n \stackrel{iid}{\sim} \text{Exp}(\lambda)$ so that $\mathbb{E}[X_n] = 1/\lambda$. What is the form of the LRT for testing

$$H_0 : \lambda = \lambda_0 \text{ v. } H_a : \lambda \neq \lambda_0.$$

□