Hypothesis Testing - Evaluation

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## Excercice 1

### A comparison test in the Gaussian framework

#### Question 1, answer:

Steps for the construction of test:

Step 1: Select the hypothesis and ;

Step 2: Fix the level of the test or the 1st type error equal to ;

Step 3: Select the test statistic, ;

Step 4: Determine the form of the rejection region , depending on the behavior of under ;