1. problem 13.1.1 of the textbook.

2. Let X be a discrete random variable whose p.m.f. is for $k = 1, 2, \ldots, 7$, $P_p(X = k) = p_k$ where $p = (p_1, p_2, \ldots, p_7)$ with $p_k \geq 0$, $\forall\, k$ and $\sum p_k = 1$. Based on observing one X, give THREE different level $\alpha = 0.05$ tests for testing
   $H_0 : p = (0.01, 0.01, 0.02, 0.01, 0.01, 0.01, 0.93)$ $v.s.$
   $H_1 : p = (0.06, 0.05, 0.04, 0.03, 0.02, 0.01, 0.79)$.
   Compute the probability of Type-II error for your tests.
   Do the same with level 0.035.

3. Let $X \sim \text{Gamma}(1, \beta)$. To test $H_0 : \beta = 1$ v.s. $H_1 : \beta > 1$, suppose student A uses the non-randomized test
$$\varphi_A(x) = \begin{cases} 1 & \text{if } x > c, \\ 0 & \text{if } x \leq c.; \end{cases}$$
   and B uses
$$\varphi_B(x) = \begin{cases} 1 & \text{if } x < k, \\ 0 & \text{if } x \geq k.; \end{cases}$$
   Find the constants c and k so that both tests have the same size 0.05 and then derive and compare their power functions. Which test is better? Why?

4. Let $X_1, \ldots, X_n$ be *i.i.d.* $U(0, \theta)$ r.v.'s and $X_{(n)} = \max\{X_1, \ldots, X_n\}$. Also let θ_0, θ_1 with $0 < \theta_0 < \theta_1$ and $0 < \alpha < 1$ be given constants . For testing $H_0 : \theta = \theta_0$ v.s. $H_1 : \theta = \theta_1$, Consider the test defined by
$$\varphi_1(x_1, \ldots, x_n) = \varphi_1(x_{(n)}) = \begin{cases} 1 & \text{if } \theta_0 < x_{(n)}, \\ \alpha & \text{otherwise.} \end{cases}$$
   Show that it is a level α test and calculate its power.
   Now, define another test φ_2 as
$$\varphi_2(x_1, \ldots, x_n) = \varphi_2(x_{(n)}) = \begin{cases} 1 & \text{if } k \leq x_{(n)}, \\ 0 & \text{otherwise,} \end{cases}$$
   where k is determined such that $E_{\theta_0}[\varphi_2(X_{(n)})] = \alpha$.
   Determine the value of k, and show that φ_2 has the same power as φ_1

5. A sample of size 1 is taken from the *p.d.f.*
$$f(x; \theta) = \begin{cases} \frac{2}{\theta^2}(\theta - x) & \text{if } 0 < x < \theta, \\ 0 & \text{otherwise.} \end{cases}$$
   Let θ_0, θ_1 with $\theta_0 > \theta_1$ be two given constants.
   (a) Find the most powerful (MP) level $\alpha = 0.05$ test for testing $H_0 : \theta = \theta_0$ v.s. $H_1 : \theta = \theta_1$. Calculate its power.
   (b) Write out the test in part (a) for the case where $\theta_0 = 2$ and $\theta_1 = 1$.

6. Let X be random variable with *p.d.f.* f whoch can be either f_0 or else f_1, where f_0 is the *p.d.f.* of $N(0, 1)$ and f_1 is the *p.d.f.* of Cauchy(0, 1) (i.e. $f_1(x) = 1/(\pi(1 + x^2))$, $x \in R$). Find the MP level α test for testing $H_0 : f = f_0$ v.s. $H_1 : f = f_1$. Calculate its power.