

Neyman-Pearson Lemma

Theorem (Theorem 3.2.1 in LR=Lehmann-Romano)

For simple vs. simple testing problems we have:

(a) **Existence:** For all $\alpha \in (0, 1)$ there exists an MP level α test of the form

$$d(x) =$$

$\begin{cases} 1 & \text{if } p_1(x) > k p_0(x), \\ \gamma & \text{if } p_1(x) = k p_0(x), \\ 0 & \text{if } p_1(x) < k p_0(x), \end{cases}$

with $k \geq 0$, and $\gamma \in [0, 1]$, such that $E_{\theta_0}[d(X)] = \alpha$.

(b) **Characterization:** Let d be a test of level $\alpha \in (0, 1)$. Then d is MP level α if and only if

there exists $k \geq 0$ such that

$$d(x) = \begin{cases} 1 & \text{if } p_1(x) > k p_0(x) \\ \gamma & \text{if } p_1(x) = k p_0(x) \\ 0 & \text{if } p_1(x) < k p_0(x) \end{cases}, \quad (P_{\theta_0} + P_{\theta_1}) - \text{a.e.}$$

and if $k > 0$ then $E_{\theta_0}[d(X)] = \alpha$.

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Proof. We first derive a bound on the power of any level α test $d(x)$. Pick any $k \geq 0$ and define

$$v_k(x) := p_1(x) - k p_0(x), \quad v_{k+}(x) = \max\{v_k, 0\}, \quad v_{k-}(x) = \max\{-v_k, 0\}.$$

The power of the test is $E_{\theta_1}[d(X)] = \int d(x) p_1(x) d\nu(x)$, and we have

$$E_{\theta_1}[d(X)] = \int d(x) [p_1(x) - k p_0(x)] d\nu(x) + k \int d(x) p_0(x) d\nu(x)$$

$$= \int d(x) v_{k+}(x) d\nu(x) + k \int d(x) p_0(x) d\nu(x)$$

$$= \int d(x) v_{k+}(x) d\nu(x) - \int d(x) v_{k-}(x) d\nu(x) + k E_{\theta_0}[d(X)]$$

$$\leq \int v_{k+}(x) d\nu(x) + k \alpha =: g(k). \quad (1)$$

For the inequality in (1), we have bounded the three terms by using that

(i) $d \leq 1$ and $v_{k+} \geq 0$,

(ii) $d \geq 0$ and $v_{k-} \geq 0$, and (iii) $E_{\theta_0}[d(X)] \leq \alpha$.

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Proof. When do we have equality in (1)? We have

$$E_{\theta_1}[d(X)] = g(k) \iff$$

$$\begin{cases} \int d(x) v_{k+}(x) d\nu(x) = \int v_{k+}(x) d\nu(x), \\ \int d(x) v_{k-}(x) d\nu(x) = 0, \\ k E_{\theta_0}[d(X)] = k \alpha. \end{cases}$$

These conditions hold if and only if

$$\begin{cases} v_{k+}(x) > 0 \implies d(x) = 1 \text{ [v-a.e.]}, \\ v_{k-}(x) > 0 \implies d(x) = 0 \text{ [v-a.e.]}, \\ k > 0 \implies E_{\theta_0}[d(X)] = \alpha. \end{cases}$$

$$(2)$$

Sufficiency in (b). A test d of the given form satisfies (2). But then $E_{\theta_1}[d(X)] = g(k)$

$$\int d(x) v_{k+}(x) d\nu(x) = \int v_{k+}(x) d\nu(x),$$

$$\int d(x) v_{k-}(x) d\nu(x) = 0,$$

$$k E_{\theta_0}[d(X)] = k \alpha.$$

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These conditions hold if and only if

$$\begin{cases} v_{k+}(x) > 0 \implies d(x) = 1 \text{ [v-a.e.]}, \\ v_{k-}(x) > 0 \implies d(x) = 0 \text{ [v-a.e.]}, \\ k > 0 \implies E_{\theta_0}[d(X)] = \alpha. \end{cases}$$

$$(2)$$

$$k(x) > 0 \implies d(x) = 1 \text{ [v-a.e.]},$$

$$v_{k-}(x) > 0 \implies d(x) = 0 \text{ [v-a.e.]},$$

$$k(x) > 0 \implies d(x) = 0 \text{ [v-a.e.]},$$

$$k > 0 \implies E_{\theta_0}[d(X)] = \alpha.$$

$$(2)$$

Sufficiency in (b). A test d of the given form satisfies (2). But then $E_{\theta_1}[d(X)] = g(k)$

$$[d(X)] = g(k)$$

achieves the upper bound we derived. Therefore, d is MP level α .

3We are using that $\int_S f(x) d\nu(x) = 0$ implies $\nu(S) = 0$ when the function f

satisfies $f(x) > 0$ for $x \in S$.

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