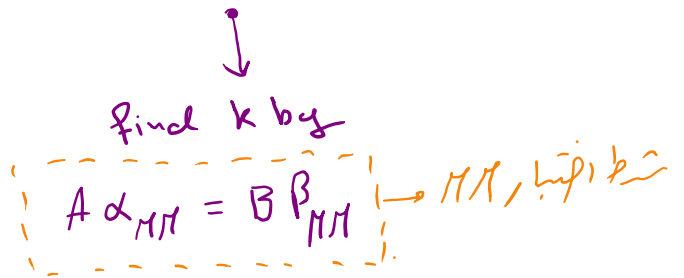
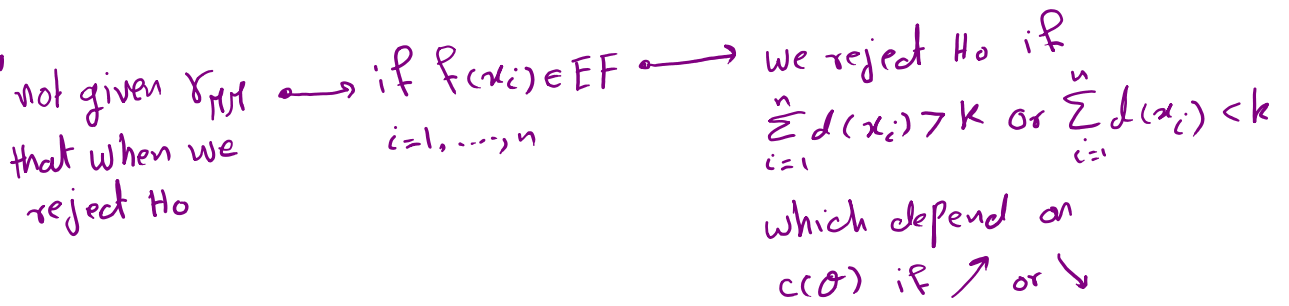
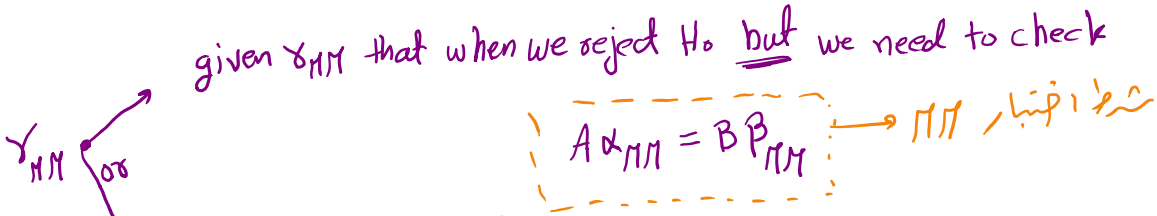
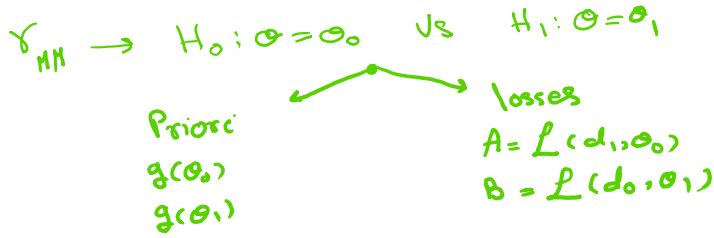


Ch7

بمثال أسوأ خبره يمكن + عادل في أسوأ الحالات

MiniMax test (MM test)



find α_{MM} and β_{MM} after find k

risk for test γ

$$R(\gamma, \theta_0) = \alpha A = \alpha L(d_1, \theta_0)$$

$$R(\gamma, \theta_1) = \beta B = \beta L(d_0, \theta_1)$$

Bayes risk for test γ

$$B(\gamma) = \alpha A g(\theta_0) + \beta B g(\theta_1)$$

where $\rightarrow \underline{\max_{\theta} R(\gamma, \theta)} < \max_{\theta} R(\gamma, \theta) \forall \gamma$

} \rightarrow \bar{C} value is MM