

Consider a statistical model where a single discrete observation X has probability mass function $f(x|\theta)$ indicated in the table below.

		x					
		0	1	2	3	4	5
θ	5	.1	0	.2	.4	.2	.1
	4	.1	.3	.2	.2	.1	.1
	3	.1	0	.2	.4	.2	.1
	2	.2	.1	.4	0	0	.3
	1	.2	.1	.4	.2	.1	0

- a) Identify a minimal sufficient statistic in this model, $T(X)$. Argue carefully that it really is minimal sufficient.
- b) Suppose that a Bayesian uses a prior distribution for θ that is uniform on $\Theta = \{1, 2, 3, 4, 5\}$. Show that this person's posterior distribution for θ depends on X only through $T(X)$ (your minimal sufficient statistic from a)). (Hint: What are the 6 possible posterior distributions of θ , $g(\theta|x)$, for $x = 0, 1, 2, 3, 4, 5$?)
- c) Identify a most powerful test of size $\alpha = .05$ for testing $H_0 : \theta = 1$ versus $H_a : \theta = 5$.
- d) Identify a (0-1 loss) Bayes test of $H_0 : \theta = 1$ or 2 versus $H_a : \theta = 3, 4$ or 5 if a prior uniform on $\Theta = \{1, 2, 3, 4, 5\}$ is used.
- e) What is the size of your test from d)?
- f) What is the likelihood ratio statistic for the hypotheses in d)? Is your test from d) a likelihood ratio test?
- g) Describe how you would propose to test $H_0 : \theta = 1$ versus $H_a : \theta = 5$ based on X_1, X_2, \dots, X_n that are iid with pmf $f(x|\theta)$. (Explicitly identify an appropriate test statistic. Do not try to work out either an exact or approximate cut-off value in explicit terms, but if you can see how derivation of one would go, indicate that in general terms.)