

①

$$Z_j \stackrel{\text{iid}}{\sim} \text{ZFNBI}(\mu, \nu, \hat{\pi})$$

$$z_1 = \dots = z_r = 0 \quad r < m$$

$$(j=1, \dots, m)$$

$$L(\mu, \nu, \hat{\pi}) = r \log(\hat{\pi})$$

$$+ (m-r) \log(1-\hat{\pi}) + \sum_{j=r+1}^m \log \{f_Y(z_j; \mu, \nu)\}$$

$$- (m-r) \log \{1 - f_Y(0; \mu, \nu)\}$$

$$Y \sim B(\mu, \nu)$$

$$f_Y(z; \mu, \nu) = \tau(z, \nu) \left(\frac{\mu}{\mu+\nu}\right)^z \left(\frac{\nu}{\mu+\nu}\right)^\nu$$

$$\log \{f_Y(z; \mu, \nu)\} = \log \{\tau(z, \nu)\} + z \log(\mu)$$

$$- z \log(\mu+\nu) + \nu \log(\nu) - \nu \log(\mu+\nu)$$

$$f_Y(0; \mu, \nu) = \left(\frac{\nu}{\mu+\nu}\right)^\nu$$

$$\log \left[1 - f_Y(0; \mu, \nu) \right] = \log \left\{ 1 - \left(\frac{\nu}{\nu + \mu} \right)^\nu \right\} \quad (2)$$

$$L(\mu, \nu, \hat{\pi}) = \pi \log(\hat{\pi}) + (m - \pi) \log(1 - \hat{\pi})$$

$$+ \sum_{j=\pi+1}^m \pi(\nu, z_j) + (m - \pi) \bar{z} \log(\mu)$$

$$- (m - \pi) \bar{z} \log(\mu + \nu) + (m - \pi) \nu \log(\nu)$$

$$- (m - \pi) \nu \log(\mu + \nu)$$

$$- (m - \pi) \log \left\{ 1 - \left(\frac{\nu}{\mu + \nu} \right)^\nu \right\}$$

$$H_0: \mu = 1$$

$$H_1: \mu \neq 1$$

$\hat{\pi}$ é o mesmo sob H_0 e sob $H_0 \cup H_1$
e ν é fixo

$$\Sigma_{RV} = 2 \left[L(\hat{\mu}, \nu, \hat{\pi}) - L(1, \nu, \hat{\pi}) \right]$$

$$\begin{aligned} E_{RV} = 2 & \left[(m-s) \bar{z} \log(\hat{\mu}) - (m-s) \bar{z} \log(\hat{\mu} + v) \right. \\ & + (m-s) \bar{z} \log(1+v) - (m-s) v \log(\hat{\mu} + v) \\ & + (m-s) v \log(1+v) - (m-s) \log \left\{ 1 - \left(\frac{v}{\hat{\mu} + v} \right)^v \right\} \\ & \left. + (m-s) \log \left[1 - \left(\frac{v}{1+v} \right)^v \right] \right] \end{aligned}$$

$$\begin{aligned} E_{RV} = 2 & \left[(m-s) \bar{z} \log(\hat{\mu}) + (m-s) \bar{z} \log \left(\frac{1+v}{\hat{\mu} + v} \right) \right. \\ & \left. + (m-s) v \log \left(\frac{1+v}{\hat{\mu} + v} \right) + (m-s) \log \left[\frac{1 - \left(\frac{v}{1+v} \right)^v}{1 - \left(\frac{v}{\hat{\mu} + v} \right)^v} \right] \right] \end{aligned}$$

$$\begin{aligned} H_0 & \\ \sim & \chi^2_1 \\ m \rightarrow \infty & \end{aligned}$$

$\hat{\mu}$ vai de $U_{\hat{\mu}} = 0$ (processo iterativo)