

$$\lambda = \frac{\max \text{Prob}(\text{data} | H_0)}{\max \text{Prob}(\text{data} | H_1)} =$$

$$H_0: \text{Prob}(\text{data} | H_0) = (2\pi\sigma^2)^{-\frac{1}{2} \sum_{j=1}^k n_j} e^{-\frac{1}{2\sigma^2} \sum_{j=1}^k \sum_{i=1}^{n_j} (y_{ji} - \mu)^2}$$
 is

$$\text{maximized at } \mu = \hat{\mu}_{MLE} = \bar{y} = \frac{\sum_j \sum_i y_{ji}}{\sum_j n_j}$$

$$\text{and } \sigma^2 = \hat{\sigma}_{MLE,0}^2 = \frac{\sum_j \sum_i (y_{ji} - \bar{y})^2}{\sum_j n_j}$$

$$\text{to be } \max \text{Prob}(\text{data} | H_0) = (2\pi \hat{\sigma}_{MLE,0}^2)^{-\frac{1}{2} \sum_j n_j} e^{-\frac{1}{2} \sum_j n_j}$$

$$H_1: \text{Prob}(\sim | H_1) = \sim \sim e^{-\sum_j \sum_i (y_{ji} - \mu_j)^2}$$
 is

$$\text{maximized at } \mu_j = \hat{\mu}_{MLE,j} = \bar{y}_j = \frac{\sum_i y_{ji}}{n_j}$$

$$\text{and } \sigma^2 = \hat{\sigma}_{MLE,1}^2 = \frac{\sum_j \sum_i (y_{ji} - \bar{y}_j)^2}{\sum_j n_j}$$

$$\text{to be } \max \text{Prob}(\text{data} | H_1) = (2\pi \hat{\sigma}_{MLE,1}^2)^{-\frac{1}{2} \sum_j n_j} e^{-\frac{1}{2} \sum_j n_j}$$

$$\text{Therefore, } \lambda = \left(\frac{\hat{\sigma}_{MLE,1}^2}{\hat{\sigma}_{MLE,0}^2} \right)^{\frac{1}{2} \sum_j n_j} = \left(\frac{\sum_j \sum_i (y_{ji} - \bar{y}_j)^2}{\sum_j \sum_i (y_{ji} - \bar{y})^2} \right)^{\frac{1}{2} \sum_j n_j}$$

$$= \left[\frac{\sum_j \sum_i (y_{ji} - \bar{y}_j)^2}{\sum_j \sum_i (y_{ji} - \bar{y})^2 + \sum_j n_j (\bar{y}_j - \bar{y})^2} \right]^{\frac{N}{2}}$$

Define $N := \sum_j n_j$.

by splitting sums
(I don't know how)

$$= \left[\frac{1}{1 + \frac{\sum_j n_j (\bar{y}_j - \bar{y})^2}{\sum_j \sum_i (y_{ji} - \bar{y}_j)^2}} \right]^{\frac{N}{2}}$$

by dividing both sides by numerator

$$= \left[\frac{1}{1 + \frac{\frac{k-1}{k-1} \sum_j n_j (\bar{y}_j - \bar{y})^2}{\frac{N-k}{N-k} \sum_j \sum_i (y_{ji} - \bar{y}_j)^2}} \right]^{\frac{N}{2}}$$

by inventing new fractions

$$= \left[\frac{1}{1 + \frac{k-1}{N-k} F} \right]^{\frac{N}{2}}$$

by recognizing $F \sim F(\frac{k-1}{N-k}, \frac{N-k}{k-1})$.

We reject H_0 if F is sufficiently large. How large? F -chart.