



































Expected Time Until Decision

$$E[N|H_0] = \frac{\alpha \ln \frac{\beta}{\alpha} + (1 - \alpha) \ln \frac{1 - \beta}{1 - \alpha}}{\theta_0 \ln \frac{\theta_1}{\theta_0} + (1 - \theta_0) \ln \frac{1 - \theta_1}{1 - \theta_0}},$$

$$E[N|H_1] = \frac{\beta \ln \frac{\beta}{\alpha} + (1 - \beta) \ln \frac{1 - \beta}{1 - \alpha}}{\theta_1 \ln \frac{\theta_1}{\theta_0} + (1 - \theta_1) \ln \frac{1 - \theta_1}{1 - \theta_0}}.$$