

Consider a random sample of size 37 for  $N(0, \sigma_1^2)$  and another, independent random sample of size 51 from  $N(\mu, \sigma_2^2)$ . Construct a test of the null hypothesis that  $\sigma_1^2 = \sigma_2^2$  against the two-sided alternative using the generalized likelihood ratio. Write down an expression for the p-value in terms of an appropriate distribution.