

And the constrained model has the constraints listed above as well as the following two constraints:

$$\sum_{i=1}^n p_i x_i = \mu$$

$$\sum_{j=1}^m q_j y_j = \mu + \Delta$$

LTE has the same constraints for the unconstrained model as ATE, but includes six constraints in the constrained model, rather than two. Four of the six constraints are the same as ATE's constraints on the constrained model, the two additional constraints are:

$$\sum_{i=1}^n p_i (x_i - \mu)^2 = \sigma^2$$

$$\sum_{j=1}^m q_j (y_j - \mu - \Delta)^2 = \Delta_\sigma^2 \sigma^2$$