

Solution to homework 3

Problem 3 1

- i) $\Pr(X \leq 19) = 0.0228$
- ii) $\Pr(X < 19) = 0.0228$
- iii) $\Pr(X > 21) = 1 - 0.1587 = 0.8413$
- iv) $\Pr(24 \leq X \leq 27) = 0.9772 - 0.6915 = 0.2857$

Problem 3 2

- i) The amount needed is 10.2404 liters
- ii) The IQR is 1.7266 liters
- iii) $\Pr(X > 6) = \Pr(Z > (6 - 8.6)/1.28) = \Pr(Z > -1.4444) = 0.9251$

Problem 3 3

- i) $E(Y) = E(3X - 3W) = 3E(X) - 3E(W) = 3 * (-3) - 3 * 5 = -24$
 $SD(Y) = (9 * SD(X)^2 + 9 * SD(W)^2)^{1/2} = (9 * 25 + 9 * 9)^{1/2} = 17.493$
- ii) Random variable Y follows a normal distribution, since it's a linear combination of two normal random variables.

Problem 3 4

Let X denote the number of bits in a message that are corrupted in during transmission In this situation, X follows Binomial distribution (n, p), where $n = 10^5$, $p = 2 * 10^{-5}$. In

Poisson approximation, $X \sim \text{Poisson}(np = 2)$, therefore, $P(X = x) = \frac{2^x}{x!} e^{-2}$

The probability that this message is seriously degraded is $\Pr(X > 2 * 10^{-5} * 0.001\%)$

$$\begin{aligned} &= P(X > 2) \\ &= 1 - P(X = 0) - P(X = 1) \\ &= 1 - \frac{2^0}{0!} e^{-2} - \frac{2^1}{1!} e^{-2} \\ &= 0.594 \end{aligned}$$