

4.2

12. (a) $P(\bar{X} < 0) = F(0) = \frac{1}{2} = \boxed{0.5}$

(b) $P(-1 < \bar{X} < 1) = F(1) - F(-1)$ $(\frac{1}{2} + \frac{3}{32}(4 - \frac{1}{3})) - (\frac{1}{2} + \frac{3}{32}(-4 + \frac{1}{3}))$

$$= \left(\frac{1}{2} + \frac{3}{32}\left(4 - \frac{1}{3}\right)\right) - \left(\frac{1}{2} + \frac{3}{32}\left(-4 + \frac{1}{3}\right)\right)$$

$$= \frac{11}{32} + \frac{11}{32}$$

$$= \boxed{0.6875}$$

(c) $P(0.5 < \bar{X}) = 1 - P(\bar{X} \leq 0.5) = 1 - F(0.5) = 1 - \left[\frac{1}{2} + \frac{3}{32}\left(2 - \frac{0.5^3}{3}\right)\right]$

$$= \boxed{0.316}$$

(d) $f(x) = F'(x) = \frac{3}{32}\left(4 - \frac{3x^2}{3}\right) = \frac{3}{32}(4 - x^2) = 0.09375(4 - x^2)$

$$f(x) = \begin{cases} 0.09375(4 - x^2), & -2 \leq x \leq 2 \\ 0, & \text{o.w.} \end{cases}$$

(e) We require x^* st $F(x^*) = 0.5$. From (a), we found $F(0) = 0.5$, thus $\hat{\mu} = 0$.

14. Let \bar{X} = depth of bioturbation layer in sediment

$$\bar{X} \sim U(7.5, 20).$$

$$\text{pdf: } f(x) = \frac{1}{20-7.5} = \frac{1}{12.5}$$

$$f(x) = \begin{cases} \frac{1}{12.5} & , 7.5 \leq x \leq 20 \\ 0 & , \text{o.w.} \end{cases}$$

$$\textcircled{a} E(\bar{X}) = \frac{A+B}{2} = \frac{7.5+20}{2} = \boxed{13.75}$$

$$V(\bar{X}) = \frac{(A-B)^2}{12} = \frac{(-12.5)^2}{12} = \boxed{13.02}$$

$$\textcircled{b} F(x) = \int_{7.5}^x \frac{1}{12.5} dx = \frac{x-7.5}{12.5} \Rightarrow F(x) = \begin{cases} 0 & , x < 7.5 \\ \frac{x-7.5}{12.5} & , 7.5 \leq x \leq 20 \\ 1 & , x > 20 \end{cases}$$

$$\textcircled{c} P(\bar{X} \leq 10) = F(10) = \frac{10-7.5}{12.5} = \boxed{0.2}$$

$$P(10 \leq \bar{X} \leq 15) = F(15) - F(10) = \frac{15-7.5}{12.5} - 0.2 = \boxed{0.4}$$

$$\textcircled{d} \sigma = \sqrt{13.02} = 3.608, \mu = 13.75$$

$$P(\mu - \sigma \leq \bar{X} \leq \mu + \sigma) = P(13.75 - 3.608 \leq \bar{X} \leq 13.75 + 3.608)$$

$$= P(10.142 \leq \bar{X} \leq 17.358) = F(17.358) - F(10.142)$$

$$= 0.78864 - 0.21136 = \boxed{0.57728}$$

$$P(\mu - 2\sigma \leq \bar{X} \leq \mu + 2\sigma) = P(6.533 \leq \bar{X} \leq 20.967) = F(20.967) - F(6.533) = \boxed{1}$$

Reaction Time

$$\textcircled{a} F(x) = \int_{-\infty}^x f(y) dy = \int_1^x \frac{3}{2y^2} dy = \left. -\frac{3}{2y} \right|_{y=1}^{y=x} = -\frac{3}{2x} + \frac{3}{2} = \frac{3}{2} \left(1 - \frac{1}{x}\right)$$

$$F(x) = \begin{cases} 0 & , x < 1 \\ \frac{3}{2} \left(1 - \frac{1}{x}\right) & , 1 \leq x \leq 3 \\ 1 & , x > 3 \end{cases}$$

$$\textcircled{b} \textcircled{i} P(\bar{X} \leq 2.5) = F(2.5) = \frac{3}{2} \left(1 - \frac{1}{2.5}\right) = \boxed{0.9}$$

$$\textcircled{ii} P(\bar{X} > 1.5) = 1 - P(\bar{X} < 1.5) = 1 - F(1.5) = 1 - 0.5 = \boxed{0.5}$$

$$\textcircled{iii} P(1.5 \leq \bar{X} \leq 2.5) = F(2.5) - F(1.5) = 0.9 - 0.5 = \boxed{0.4}$$

$$\textcircled{c} E(\bar{X}) = \int_{-\infty}^{\infty} x f(x) dx = \int_1^3 x \frac{3}{2x^2} dx = \int_1^3 \frac{3}{2x} dx$$

$$= \left. \frac{3}{2} \ln x \right|_{x=1}^{x=3} = 1.6479 - 0 = \boxed{1.6479}$$

$$E(\bar{X}^2) = \int_{-\infty}^{\infty} x^2 f(x) dx = \int_1^3 x^2 \frac{3}{2x^2} dx = \left. \frac{3}{2} x \right|_{x=1}^{x=3} = \frac{9}{2} - \frac{3}{2} = 3$$

$$V(\bar{X}) = E(\bar{X}^2) - (E(\bar{X}))^2 = 3 - (1.6479)^2 = \boxed{0.2844}$$

$$\Rightarrow \sigma_{\bar{X}} = \sqrt{0.2844} = \boxed{0.53326}$$

$$\textcircled{d} F(x^*) = 0.75$$

$$\frac{3}{2} \left(1 - \frac{1}{x^*}\right) = 0.75$$

$$1 - \frac{1}{x^*} = 0.5$$

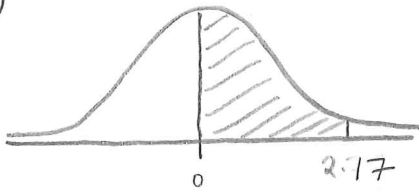
$$\frac{1}{x^*} = 0.5$$

$$\boxed{x^* = 2}$$

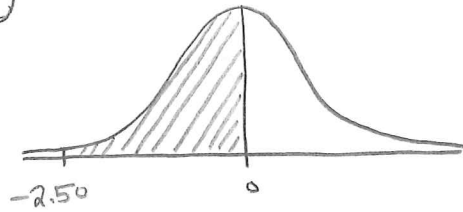
4.3

28.

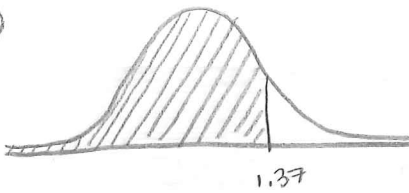
(a)



(c)



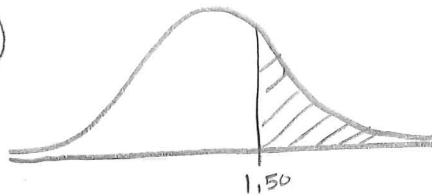
(e)



(f)



(i)



36. \bar{X} = droplet size when sprayed through nozzle, $\bar{X} \sim N(1050, 150)$.

$$(a) P(\bar{X} < 1500) = P\left(Z < \frac{1500 - 1050}{150}\right) = P(Z < 3) = 0.9987 \quad \text{Table A.3}$$

$$P(\bar{X} \geq 1000) = 1 - P(\bar{X} < 1000) = 1 - P\left(Z < \frac{1000 - 1050}{150}\right) = 1 - P(Z < -0.33)$$

from Table A.3

$$= 1 - 0.3707 = 0.6293$$

$$(b) P(1000 \leq \bar{X} \leq 1500) = P(0.33 \leq Z \leq 3) = \Phi(3) - \Phi(-0.33)$$

$$= 0.628$$

c) need the 2nd percentile

$$F(x^*) = 0.02$$

$$z^* = -2.05 \quad \text{"inverse" reading Table A.3}$$

$$z^* = \frac{x^* - \mu}{\sigma} = -2.05 \quad \text{unstandardize}$$

$$\frac{x^* - 1050}{150} = -2.05$$

$$x^* = 742.5$$

only 2% of droplets are less than 742.5 μm

d) let \bar{X}_i = droplet i 's size, $i \in \{1, 2, 3, 4, 5\}$. then we want

$$P(\{\bar{X}_1 \geq 1500\} \cup \{\bar{X}_2 \geq 1500\} \cup \dots \cup \{\bar{X}_5 \geq 1500\}) \quad \text{take complement}$$

$$= 1 - P(\{\bar{X}_1 < 1500\} \cap \{\bar{X}_2 < 1500\} \cap \dots \cap \{\bar{X}_5 < 1500\})$$

$$= 1 - P(\bar{X}_1 < 1500) P(\bar{X}_2 < 1500) \dots P(\bar{X}_5 < 1500) \quad \text{by independence}$$

$$= 1 - [P(\bar{X}_1 < 1500)]^5 \quad \text{since } \bar{X}_i \sim N(1050, 150) \quad \forall i \in \{1, 2, \dots, 5\}.$$

$$= 1 - \left[P\left(Z, < \frac{1500 - 1050}{150}\right) \right]^5 = 1 - [P(Z, < 3)]^5$$

$$= 1 - (0.9987)^5 = \boxed{0.0065}$$

38. Let $\bar{X}_1 =$ machine 1 corks

$\bar{X}_2 =$ machine 2 corks

$$\bar{X}_1 \sim N(3, 0.1)$$

$$\bar{X}_2 \sim N(3.04, 0.02)$$

To be acceptable, cork must be between 2.9, 3.1

$$P(2.9 \leq \bar{X}_1 \leq 3.1)$$

$$= P\left(\frac{2.9-3}{0.1} \leq Z \leq \frac{3.1-3}{0.1}\right)$$

$$= P(-1 \leq Z \leq 1)$$

$$= \phi(1) - \phi(-1)$$

$$= 0.8413 - 0.1587 \text{ table A.3}$$

$$= 0.6826$$

$$P(2.9 \leq \bar{X}_2 \leq 3.1)$$

$$= P\left(\frac{2.9-3.04}{0.02} \leq Z \leq \frac{3.1-3.04}{0.02}\right)$$

$$= P(-7 \leq Z \leq 3)$$

$$= \phi(3) - \phi(-7)$$

$$= 0.9987 - 0 \text{ table A.3}$$

$$= 0.9987$$

\therefore Machine 2 is much more likely to produce a cork of acceptable size