

STAT1301 Advanced Analysis of Scientific Data

Semester 2, 2025, Assignment 2

Caleb Yates s49886350

Introduction

Throughout the report, the following syntactical shortcuts and notation will be used.

If X is a random variable of the sample space Ω , an abbreviation of set notation is as follows:

$$\begin{aligned} &\text{Abbreviate } \{d : \forall d \in \Omega \text{ and } X(d) = x\} \\ &\text{As } \{X = x\} \end{aligned}$$

The above abbreviation will be used with inequalities as well, e.g. $P(\{X < x\})$ or $P(\{X > x\})$.

Given some random variable X , there must exist a function mapping from the sample space Ω to the domain of X , which can be at most \mathbb{R} . This function is (intuitively) named X . This function incidentally defines the random variable, which is the motivating reason for using its letter to represent its mapping. The notation $\text{Domain}[X]$ will be used throughout this report to indicate the domain of the function mapping X and hence the random variable X itself by definition.

Also, $N(\mu, \sigma)$ indicates that σ is $\sqrt{\text{Var}}$, aka the standard deviation. This is opposed to the syntax of $N(\mu, \sigma^2)$. For clarity, $\sigma =$ will always be explicitly written to avoid ambiguity.

Various probability (and set) theorems are used throughout this report. For clarity, the following are named:

$$P(\{X < x\}) = P(\{x > X\}) \forall x \tag{1}$$

$$P(\{X < x\}) = 1 - P(\{X > x\}) \forall x \tag{2}$$

Above (1) and (2) are true for any random variable X .

$$\begin{aligned} X &\sim N(\mu = 0, \sigma) \\ \implies P(\{X < x\}) &= P(\{X > -x\}) \\ \iff P(\{X < -x\}) &= P(\{X > x\}) \end{aligned} \tag{3}$$

When X is a symmetrical distribution around 0, for example the standard normal distribution Z , above (3) is true.

Also, an equivalent formula for $E(X)$ was used:

$$E(X) = \sum_{c \in \Omega} X(c) \cdot P(\{c\}) \tag{4}$$

Recall that $X(c)$ is the function mapping for the random variable X . For simple cases of one random variable, this can be simplified to (5) by noticing that the sample space can be partitioned into

$$E(X) = \sum_{x \in \text{Domain}[X]} x \cdot P(\{X = x\}) \tag{5}$$

Question 1

To begin, let's define the sample space

$$\Omega = \{(a, b) \in \{1, 2, 3, 4, 5, 6\}\}$$
$$|\Omega| = 36$$

Notice this follows a uniform probability distribution:

$$P(A) = \frac{|A|}{|\Omega|} = \frac{|A|}{36}$$

Part a)

Let X be a random variable representing the payout of a given dice roll $(a, b) \in \Omega$:

$$X((a, b) \in \Omega) = a \cdot b$$

Let f_X be the PMF of X . Note $f_X(x \in \Omega) = P(\{X = x\})$. By cases, the probability distribution of X can be deduced:

$f_X(1) = \frac{1}{36}$	$f_X(8) = \frac{2}{36}$	$f_X(18) = \frac{2}{36}$
$f_X(2) = \frac{2}{36}$	$f_X(9) = \frac{1}{36}$	$f_X(20) = \frac{2}{36}$
$f_X(3) = \frac{2}{36}$	$f_X(10) = \frac{2}{36}$	$f_X(24) = \frac{2}{36}$
$f_X(4) = \frac{3}{36}$	$f_X(12) = \frac{4}{36}$	$f_X(25) = \frac{1}{36}$
$f_X(5) = \frac{2}{36}$	$f_X(15) = \frac{2}{36}$	$f_X(30) = \frac{2}{36}$
$f_X(6) = \frac{4}{36}$	$f_X(16) = \frac{1}{36}$	$f_X(36) = \frac{1}{36}$

For all other values x , $f_X(x) = 0$

Part b)

This makes determining the expected value of X trivial:

$$\begin{aligned} E(X) &= \sum_{c \in \Omega} X(c)P(\{c\}) \\ &= \sum_{x \in \text{Domain}[X]} xP(\{X = x\}) \\ &= 1 \cdot f_X(1) + 2 \cdot f_X(2) + \cdots 30 \cdot f_X(30) + 36 \cdot f_X(36) \\ &= \frac{1}{36} + \frac{4}{36} + \cdots \frac{60}{36} + \frac{36}{36} \\ &= \frac{441}{36} = \frac{49}{4} = \$12.25 \end{aligned}$$

Therefore the expected of X is \$12.25

Part c)

Evaluating $\text{Var}(X)$ is similarly trivial

$$\begin{aligned}\text{Var}(X) &= E[(X - E(X))^2] \\&= \sum_{c \in \Omega} (X(c) - \frac{49}{4})^2 P(\{c\}) \\&= \sum_{x \in \text{Domain}[X]} (x - \frac{49}{4})^2 P(\{X = x\}) \\&= (1 - \frac{49}{4})^2 \cdot \frac{1}{36} + (2 - \frac{49}{4})^2 \cdot \frac{2}{36} + \dots + (30 - \frac{49}{4})^2 \cdot \frac{2}{36} + (36 - \frac{49}{4})^2 \cdot \frac{1}{36} \\&= \frac{11515}{144} \approx 79.97 \\ \implies \sigma_X &= \sqrt{\text{Var}(X)} = \sqrt{\frac{11515}{144}} \approx \$8.942\end{aligned}$$

Question 2

Understanding this question in terms of a sample space isn't very fruitful. Ω is completely unspecified, we can only deduce that $|\Omega| \geq (0, 20)$, which implies it is continuous. $P(A) : \exists A \in \Omega$ is also completely unknown.

Part a)

Let X be the continuous random variable of algae growth as measured in grams of biomass produced. Note $\text{Domain}[X] = (0, 20)$.

Since X is a random variable, its PDF f_X must sum to 1:

$$\begin{aligned} 1 &= \int_{c \in \Omega} P(\{c\}) \\ &= \int_{x \in \text{Domain}[X]} P(\{X = x\}) \\ &= \int_0^{20} c(x^2 - 60x + 800) dx \\ &= c \left[\frac{1}{3}x^3 - 30x^2 + 800x \right]_{x=0}^{x=20} \\ 1/c &= \left[\frac{1}{3}(20)^3 - 30(20)^2 + 800(20) \right] - [0 - 0 + 0] \\ 1/c &= \frac{20000}{3} \\ c &= \frac{3}{20000} \end{aligned}$$

Part b)

Let F_X be the CDF of X :

$$\begin{aligned} F_X &= \int_{-\infty}^x f_X(x) dx \\ &= \int_0^x c(x^2 - 60x + 800) dx \\ &= c \left[\frac{1}{3}x^3 - 30x^2 + 800x \right]_{x=0}^{x=x} \\ \frac{F_X}{c} &= \left[\frac{1}{3}x^3 - 30x^2 + 800x \right] - \left[\frac{1}{3}0^3 - 30 \cdot 0^2 + 800 \cdot 0 \right] \\ \implies F_X &= c \left(\frac{1}{3}x^3 - 30x^2 + 800x \right) \text{ for } 0 \leq x \leq 20 \\ &= \frac{1}{20000}x^3 - \frac{9}{2000}x^2 + \frac{3}{25}x \end{aligned}$$

Part c)

$$\begin{aligned} E(X) &= \int_{x \in \text{Domain}[X]} x f_X dx \\ &= \int_0^{20} x \cdot c(x^2 - 60x + 800) dx \\ \frac{E(X)}{c} &= \int_0^{20} x^3 - 60x^2 + 800x dx \\ &= \left[\frac{1}{4}x^4 - 20x^3 + 400x^2 \right]_{x=0}^{x=20} \\ &= \left[\frac{1}{4}(20)^4 - 20(20)^3 + 400(20)^2 \right] - [0 - 0 + 0] \\ &= 40000 - 160000 + 160000 \\ E(X) &= c \cdot 40000 \\ E(X) &= 6 \text{ grams} \end{aligned}$$

Part d)

$$\begin{aligned} &P(\{X > 10\} | \{X > 2\}) \\ &= \frac{P(\{X > 10\} \cap \{X > 2\})}{P(\{X > 2\})} \\ &= \frac{P(\{X > 10\})}{P(\{X > 2\})} \end{aligned}$$

From the CDF definition of X, $P(\{X < x\}) = F_X(x)$

$$\begin{aligned} \implies P(\{X > 10\}) &= 1 - P(\{X < 10\}) \\ &= 1 - F_X(10) \\ &= 1 - \frac{4}{5} \\ &= \frac{1}{5} \end{aligned}$$

$$\begin{aligned} \implies P(\{X > 2\}) &= 1 - P(\{X < 2\}) \\ &= 1 - F_X(2) \\ &= 1 - \frac{139}{625} \\ &= \frac{486}{625} \end{aligned}$$

$$\implies \frac{P(\{X > 10\})}{P(\{X > 2\})} = \frac{\frac{1}{5}}{\frac{486}{625}} = \frac{125}{486} \approx 0.2572 \quad (6)$$

Therefore, the probability that the biomass exceeds 10 grams, given that it is detectable, is above in (6) $= \frac{125}{486}$.

Question 3

Assume that $p = 0.25$ for all the products, not just the 25 that were sampled.

The sample space for this is again completely unspecified, and the P probability function is practically useless for this question. For convenience, the sample space Ω is therefore defined as the domain of X, representing the number of products passing the specific inspection.

$$\Omega = \{1, 2, 3 \dots 24, 25\}$$

This makes the definition of X trivial, and its domain incidentally the entire sample space:

$$X(a \in \Omega) = a$$

These definition are not necessary to solve this question, however, and are included only for completeness.

Part a)

Since each product has a $p = 0.25$ probability of passing inspection, and there are 25 products, and it is assumed each inspection and product is independant of each other, X is a binomial distribution:

$$X \sim \text{Bin}(n = 25, p = 0.25)$$

Notes the following theorems about binomial distributions and X:

$$P(\{X = x\}) = \binom{n}{x} p^x (1 - p)^{n-x} = \binom{25}{x} 0.25^x \cdot 0.75^{25-x}$$

$$E(X) = np = \frac{25}{4}$$

$$\text{Var}(X) = np(1 - p) = \frac{75}{16}$$

Part b)

Let X_2 be the random variable representing the probability distribution of X with an n parameter such that the probability of finding a defect-free product exceeds 99%:

$$X_2 \sim \text{Bin}(n, p = 0.25)$$

$$\begin{aligned}
P(\{X_2 \geq 1\}) &> 0.99 \\
0.99 &< P(\{X_2 \geq 1\}) \\
0.99 &< 1 - P(\{X_2 = 0\}) \\
0.99 &< 1 - \binom{n}{0} (0.25)^0 (0.75)^n \\
0.99 - 1 &< -\binom{n}{0} (0.25)^0 (0.75)^n \\
0.01 &> 1 \cdot 1 \cdot 0.75^n \\
\log_{0.75} 0.01 &< n \\
\implies n &> \log_{0.75} 0.01 \approx 16.008
\end{aligned}$$

Therefore the minimum (integer) sample size is $n = 17$.

Part c)

The random variable Y is dependant on X . Given a possibility $a \in \Omega$ from the sample space, $Y(a)$ explicitly depends upon $X(a)$ such that it exactly equals:

$$\begin{aligned}
Y(a \in \Omega) &= 3X(a) - (25 - X(a)) \\
&= 4X(a) - 25
\end{aligned}$$

This allows us to calculate $E(X)$ and $\text{Var}(X)$ relatively easily using probability theorems:

$$\begin{aligned}
E(Y) &= E(4X - 25) \\
&= 4E(X) - 25 \\
&= 4 \cdot \frac{25}{4} - 25 \\
&= 0
\end{aligned}$$

$$\begin{aligned}
\text{Var}(Y) &= \text{Var}(4X - 25) \\
&= 4^2 \text{Var}(X) \\
&= 16 \cdot \frac{75}{16} \\
&= 75
\end{aligned}$$

Part d)

Since Y is defined in terms of X , this isn't too difficult to evaluate:

$$\begin{aligned}
P(\{Y \geq 27\}) &= P(\{4X - 25 \geq 27\}) \\
&= P(\{4X \geq 52\}) \\
&= P(\{X \geq 13\}) \\
&\approx 0.00337
\end{aligned}$$

This can be calculated by running `1 - pbinom(12, 25, 0.25)` in R

Question 4

Let $\Omega = (-\infty, +\infty)$ in units $^{\circ}\text{C}$, representing the continuous range of possible temperatures in the storeroom. An argument could be made to limit this to $(-\infty, 8)$.

Let X be a random variable for the temperature inside the storeroom.

Part a)

$$X \sim N(\mu = 7.5^{\circ}\text{C}, \sigma = 0.3^{\circ}\text{C})$$

$$\begin{aligned} P(\{7.2 < X < 8\}) &= P(\{\frac{7.2 - 7.5}{0.3} < \frac{X - \mu}{\sigma} < \frac{8 - 7.5}{0.3}\}) \\ &= P(\{-1 < Z < \frac{5}{3}\}) \\ &= P(\{Z < \frac{5}{3}\}) - P(\{-1 < Z\}) \\ &= P(\{Z < \frac{5}{3}\}) - P(\{Z > -1\}) \text{ from (1)} \\ &= P(\{Z < \frac{5}{3}\}) - (1 - P(\{Z < 1\})) \text{ from (3)} \\ &= P(\{Z < \frac{5}{3}\}) + P(\{Z < 1\}) - 1 \end{aligned}$$

Using stats tables this equals $0.9525 + 0.8413 - 1 = 0.7938$. Using R running $\text{pnorm}(\frac{5}{3}) - \text{pnorm}(-1)$ $= 0.7935544 \approx 0.7936$.

Part b)

$$X \sim N(\mu, \sigma = 0.3^{\circ}\text{C})$$

$$\begin{aligned} P(\{X > 8^{\circ}\text{C}\}) &= 1\% \\ 0.01 &= P(\{X > 8\}) \\ &= 1 - P(\{X < 8\}) \text{ from (2)} \\ 0.99 &= P(\{X < 8\}) \\ &= P(\{\frac{X - \mu}{\sigma} < \frac{8 - \mu}{\sigma}\}) \\ 0.99 &= P(\{Z < \frac{8 - \mu}{0.3}\}) \end{aligned}$$

Let z be the value which satisfies $P(\{Z < z\}) = 0.99$.

$$\begin{aligned}
\Rightarrow \frac{8 - \mu}{0.3} &= z \\
8 - \mu &= 0.3z \\
-\mu &= 0.3z - 8 \\
\mu &= 8 - 0.3z
\end{aligned}$$

Using the stats table, $z \approx 2.33$ which implies $\mu \approx 8 - 0.3 \cdot 2.33 = 7.301^\circ\text{C}$. Using R, $z = \text{qnorm}(0.99) \approx 2.326348$, which implies $\mu \approx 8 - 0.3 \cdot 2.326348 = 7.302096 \approx 7.302^\circ\text{C}$.

Part c)

We are given no information about the parameters of X

$$X \sim N(\mu, \sigma)$$

$$\begin{aligned}
P(\{\mu - 1^\circ\text{C} < X < \mu + 1^\circ\text{C}\}) &= 95\% \\
0.95 &= P(\{\mu - 1 < X < \mu + 1\}) \\
0.95 &= P(\{\frac{(\mu - 1) - \mu}{\sigma} < \frac{X - \mu}{\sigma} < \frac{(\mu + 1) - \mu}{\sigma}\}) \\
&= P(\{\frac{-1}{\sigma} < Z < \frac{+1}{\sigma}\}) \\
&= P(\{\frac{-1}{\sigma} < Z\} \cap \{Z < \frac{+1}{\sigma}\})
\end{aligned}$$

Note that the complement of $\{\frac{-1}{\sigma} < Z\} \cap \{Z < \frac{+1}{\sigma}\}$ is $\{Z < \frac{-1}{\sigma}\} \cup \{Z > \frac{+1}{\sigma}\}$

$$\begin{aligned}
0.95 &= 1 - (P(\{Z < \frac{-1}{\sigma}\} \cup \{Z > \frac{+1}{\sigma}\})) \\
&= 1 - (P(\{Z < \frac{-1}{\sigma}\}) + P(\{Z > \frac{+1}{\sigma}\})) \\
&= 1 - 2P(\{Z < \frac{-1}{\sigma}\}) \\
0.05 &= 2P(\{Z < \frac{-1}{\sigma}\}) \\
0.025 &= P(\{Z < \frac{-1}{\sigma}\}) \\
1 - 0.025 &= 1 - P(\{Z < \frac{-1}{\sigma}\}) \\
0.975 &= P(\{Z < \frac{+1}{\sigma}\}) \text{ from (3)}
\end{aligned}$$

Let z be the solution to $0.975 = P(\{Z < z\})$

$$\begin{aligned}\implies z &= \frac{+1}{\sigma} \\ \implies \sigma &= \frac{1}{z}\end{aligned}$$

Using the stats table, $z \approx 1.96$ which implies $\sigma \approx \frac{1}{1.96} \approx 0.510204 \approx 0.51^\circ\text{C}$. Using R $z = \text{qnorm}(0.975) \approx 1.959964$ which implies $\sigma \approx \frac{1}{1.959964} \approx 0.5102135 \approx 0.51^\circ\text{C}$.