

MA323 Lab-6

Expected mean for sample size of **100** = **1.961443608123114**

95% Confidence interval for the sample = **(1.872823133542063, 2.0500640827041647)**

Expected mean for sample size of **1000** = **1.9927801544376602**

95% Confidence interval for the sample = **(1.9652536387862014, 2.020306670089119)**

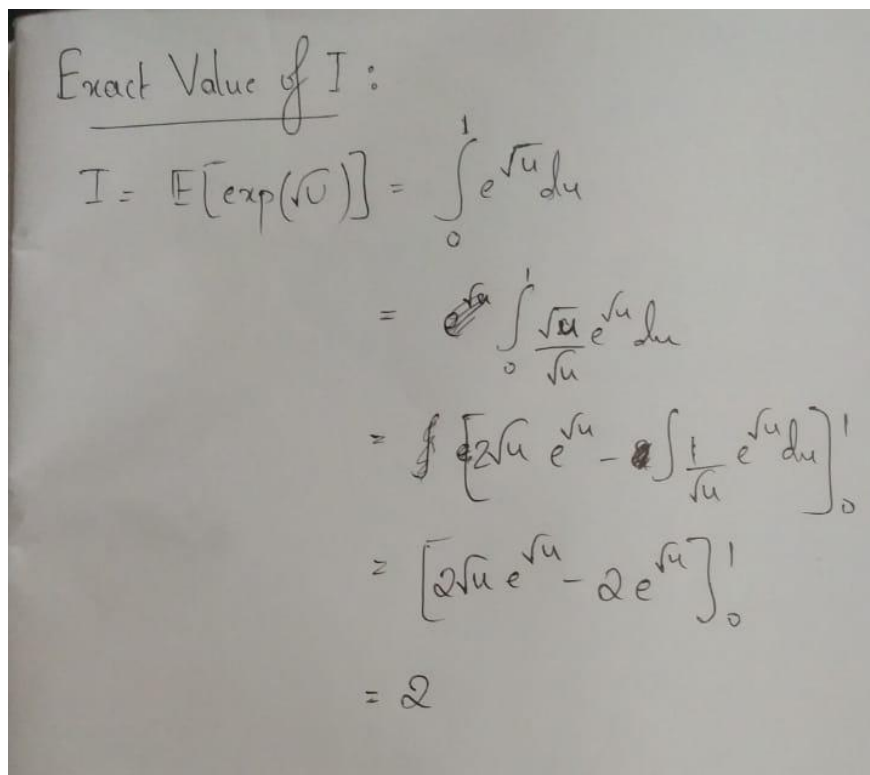
Expected mean for sample size of **10000** = **2.0010780631266667**

95% Confidence interval for the sample = **(1.992468161871091, 2.0096879643822425)**

Expected mean for sample size of **100000** = **1.9993724225622276**

95% Confidence interval for the sample = **(1.9966377687611498, 2.002107076363305)**

Calculation for exact value of I:



Exact Value of I:

$$\begin{aligned} I &= E[\exp(\sqrt{U})] = \int_0^1 e^{\sqrt{u}} du \\ &= \int_0^1 \frac{\sqrt{u}}{\sqrt{u}} e^{\sqrt{u}} du \\ &= \int_0^1 \left[2\sqrt{u} e^{\sqrt{u}} - \int \frac{1}{\sqrt{u}} e^{\sqrt{u}} du \right] du \\ &= \left[2\sqrt{u} e^{\sqrt{u}} - 2e^{\sqrt{u}} \right]_0^1 \\ &= 2 \end{aligned}$$

Value of Error:

For $m=100$ - 0.038556391876886

For $m=1000$ - 0.0072198455623398

For $m=10000$ - 0.0010780631266667

For $m=100000$ - 0.0006275774377724

The value of Error for different mean reduces to 0 as m increases.