

Assignment

Antalene (EE22BTECH11008)

Question 9.3.9

The probability that a bulb produced by a factory will fuse after 150 days of use is 0.05. Find the probability that out of 5 such bulbs

- 1) none
- 2) not more than one
- 3) more than one
- 4) at least one

will fuse after 150 days of use.

Solution:

Guassian :

Let X be a binomial Random variable with parameters n and p such that

$$n = 5 \quad (1)$$

$$p = 0.05 \quad (2)$$

The Mean and Variance of X are

$$\mu = n \times p \quad (3)$$

$$= 0.25 \quad (4)$$

$$\sigma^2 = n \times p \times (1 - p) \quad (5)$$

$$= 0.2375 \quad (6)$$

Let Z be a random variable with $\mu = 0$ and $\sigma^2 = 1$

$$Z = \frac{X - \mu + 0.5}{\sigma} \quad (7)$$

0.5 is correctional term

We can calculate the distribution of Z by assuming it be a set of discrete points on the Normal-Distribution $f(x)$

$$f(x) = \frac{1}{\sqrt{2\pi}} \times e^{-\frac{x^2}{2}} \quad (8)$$

$$(9)$$

The Q-function from the Normal-Distribution

$$\Pr(Z > x) = Q(x) \quad (10)$$

$$= \int_x^{\infty} \frac{1}{\sqrt{2\pi}} \times e^{-\frac{x^2}{2}} \quad (11)$$

and for finding $\Pr\left(Z = \frac{X-\mu}{\sigma}\right)$ Using approximation,

$$\Pr\left(Z = \frac{X-\mu}{\sigma}\right) \approx \Pr\left(\frac{X+0.5-\mu}{\sigma} < Z < \frac{X-0.5-\mu}{\sigma}\right) \quad (12)$$

$$\approx \Pr\left(Z < \frac{X+0.5-\mu}{\sigma}\right) - \Pr\left(Z < \frac{X-0.5-\mu}{\sigma}\right) \quad (13)$$

$$\approx Q\left(\frac{X-0.5-\mu}{\sigma}\right) - Q\left(\frac{X+0.5-\mu}{\sigma}\right) \quad (14)$$

Binomial :

$$\Pr(X = k) = {}^nC_k p^k (1-p)^{n-k} \quad (15)$$

$$= {}^5C_k (0.05)^k (0.95)^{5-k} \quad (16)$$

CDF of X

$$F_X(k) = \Pr(X \leq k) \quad (17)$$

$$= \sum_{i=0}^k {}^{10}C_i (0.05)^i (0.95)^{5-i} \quad (18)$$

1) none defective

a) By Gaussian,

$$\Pr(X = 0) = Q(-0.5298) \quad (19)$$

$$\approx 0.6960 \quad (20)$$

b) By Binomial

$$\Pr(X = 0) = {}^5C_0 (0.05)^0 (0.95)^5 \quad (21)$$

$$= 0.773 \quad (22)$$

2) not more than one defective

a) By Gaussian,

$$\Pr(X \leq 1) \approx Q(1.5896) \quad (23)$$

$$\approx 0.9948 \quad (24)$$

b) By Binomial

$$\Pr(X \leq 1) = \sum_{k=0}^1 {}^5C_k (0.05)^k (0.95)^{5-k} \quad (25)$$

$$= 0.9774075 \quad (26)$$

3) more than one defective

a) By Gaussian,

$$\Pr(X > 1) = 1 - \Pr(X \leq 1) \quad (27)$$

$$= 1 - Q(1.5896) \quad (28)$$

$$= 1 - 0.994 \quad (29)$$

$$= 0.006 \quad (30)$$

b) By Binomial

$$\Pr(X > 1) = 1 - \Pr(X \leq 1) \quad (31)$$

$$= 1 - 0.9774075 \quad (32)$$

$$= 0.0226 \quad (33)$$

4) atleast one defective

a) By Gaussian,

$$\Pr(X \geq 1) = 1 - \Pr(X = 0) \quad (34)$$

$$= 1 - Q(-0.5298) \quad (35)$$

$$= 1 - 0.6960 \quad (36)$$

$$= 0.304 \quad (37)$$

b) By Binomial

$$\Pr(X \geq 1) = 1 - \Pr(X = 0) \quad (38)$$

$$= 1 - 0.773 \quad (39)$$

$$= 0.227 \quad (40)$$

The graph

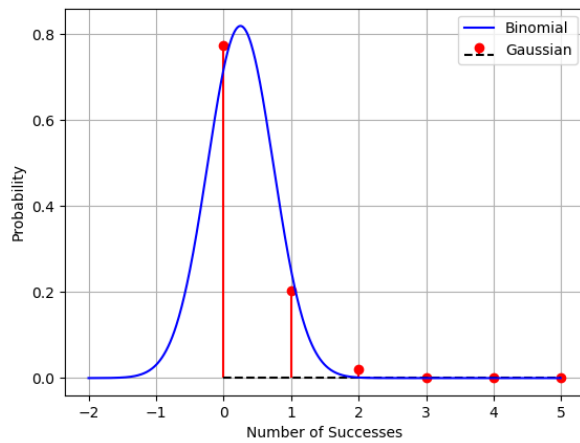


Fig. 1. Binomial vs gaussian