

# Recitation 20

1

$$\Pr\{\text{heads} \geq \beta n\} = \Pr\{\text{tails} \leq (1-\beta)n\}$$

$$= \frac{1-(1-\beta)}{1-(1-\beta)/p} \cdot \frac{2^{nH(\beta)}}{\sqrt{2\pi(1-\beta)\beta n}} \cdot p^{(1-\beta)n} (1-p)^{\beta n}$$

2

$$(a) \Pr\{7n \leq (p-0.04)n\}$$

$$\leq \frac{1-(p-0.04)}{1-(p-0.04)/p} \cdot \frac{2^{nH(p-0.04)}}{\sqrt{2\pi(p-0.04)(1-(p-0.04))n}} \cdot p^{(p-0.04)n} \cdot (1-p)^{(1-(p-0.04))n}$$

$$(b) \Pr\{7n > (p+0.04)n\} = \Pr\{7n \leq (1-(p+0.04))n\}$$

$$\leq \frac{p+0.04}{1-\frac{1-(p+0.04)}{1-p}} \cdot \frac{2^{nH(p+0.04)}}{\sqrt{2\pi(p+0.04)(1-(p+0.04))n}} \cdot p^{(p+0.04)n} (1-p)^{(1-(p+0.04))n}$$

(c) Sum is .054  $\rightarrow$  Confidence is 0.946.  
No.

3

$$\Pr \{ \text{Lost} \leq 0.98(210,000) \}$$

$$= \left( \frac{1 - 0.98}{1 - 0.98/0.99} \right) \frac{2^{10,000 H(0.98)}}{\sqrt{2\pi \cdot 0.98(1 - 0.98)10,000}} \cdot 0.01$$

$$0.98 \times 10,000$$

$$\times 0.99 \quad 0.02 \cdot 10,000$$