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ENGG2760A Quiz 9

X = X_1 + ... + X_{1000}

E[X] = 1000 \cdot E[X_1] = 1000 \cdot (2.25\% + 5.20\% + 10.5\%)

= 1000.2

= 2000

Var[X] = 1000 Var[X_1] = 1000(25\%.2^2 + 20\%.5^2 + 5\%.10^2) - 2^2

= 1000.7

= 7000
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$$P(x>+00) = P(x) = N \sqrt{x + x}$$

$$P(x>+00) = P(E[x] + N \sqrt{x + x}) > 400$$

$$= P(2000 + N \sqrt{7000}) > 400$$

$$\approx P(Normal(0,1)) > -19.12$$

$$\approx 1$$