10. Exercise: CLT for the binomial

Exercises due May 1, 2020 05:29 IST *Completed*

Exercise: CLT for the binomial

3/3 points (graded)

Let X be binomial with parameters $n = 49$ and $p = 1/10$.

The mean of X is: 4.9 ✔ **Answer:** 4.9

The standard deviation of X is: 2.1 ✔ **Answer:** 2.1

The CLT, together with the $1/2$-correction, suggests that

$\mathbf{P}(X = 6) \approx$ 0.1623 ✔ **Answer:** 0.1623

You may want to refer to the normal table.

Normal Table

The entries in this table provide the numerical values of $\Phi(z) = \mathbf{P}(Z \leq z)$, where Z is a standard normal random variable, for z between 0 and 3.49. For example, to find $\Phi(1.71)$, we look at the row corresponding to 1.7 and the column corresponding to 0.01, so that $\Phi(1.71) = .9564$. When z is negative, the value of $\Phi(z)$ can be found using the formula $\Phi(z) = 1 - \Phi(-z)$.

z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
0.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
0.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
0.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.648[illegible]	[illegible]7

0.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
0.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
0.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
0.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
0.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990
3.1	.9990	.9991	.9991	.9991	.9992	.9992	.9992	.9992	.9993	.9993
3.2	.9993	.9993	.9994	.9994	.9994	.9994	.9994	.9995	.9995	.9995
3.3	.9995	.9995	.9995	.9996	.9996	.9996	.9996	.9996	.9996	.9997
3.4	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9997	.9998

*For $z \geq 3.50$, the probability is greater than or equal to $.9998$.

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Note: In this case, the CLT may not provide a great approximation. The range of values that X is likely to take is quite narrow, so that its PMF consists of only a few entries of substantial size. But, regardless, we can still calculate what the CLT suggests.

Solution:

We have $\mathbf{E}[X] = np = 4.9$, and

$$\text{Var}(X) = np(1-p) = 49 \cdot \frac{1}{10} \cdot \frac{9}{10} = \frac{49 \cdot 9}{10^2},$$

so that the standard deviation of X is $21/10 = 2.1$.

The standardized version of X is $(X - 4.9)/2.1$. Thus,

$$\begin{aligned}\mathbf{P}(X=6) \;&=\; \mathbf{P}(5.5 < X < 6.5) = \mathbf{P}\left(\frac{5.5-4.9}{2.1} \leq \frac{X-4.9}{2.1} \leq \frac{6.5-4.9}{2.1}\right) \\ &\approx\; \Phi(0.76) - \Phi(0.29) \approx 0.7764 - 0.6141 = 0.1623.\end{aligned}$$

For comparison, the answer calculated by using the binomial PMF directly is

$$\mathbf{P}(X=6) = \binom{49}{6}(0.1)^6(0.9)^{49-6} \approx 0.1507.$$

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Answers are displayed within the problem

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1/4 Correction
Is a 1/4 correction for Binomial legitimate . In this Eg; CAN WE approximate P(X=6) = P(5.75 =<X<= 6.25) 5

The discrepancy of the value obtained by CLT, together with the 1/2 correction, with the true value.
There is about 8% discrepancy of the value using CLT, with the 1/2 correction, with the true value. Is it because the bi...

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