

ST2334 (2020/2021 Semester 2) Solutions to Questions in Tutorial 10Question 1

If $\mu = 20$, then $\Pr(\bar{X} > 24) = \Pr\left(\frac{\bar{X}-20}{4.1/\sqrt{9}} > \frac{24-20}{4.1/\sqrt{9}}\right) = \Pr(T_8 > 2.9268) < 0.01$ since $\Pr(T_8 > 2.9268) < \Pr(T_8 > 2.8965) (= 0.01)$. Note $\Pr(T_8 > 2.9268) = 0.00955$ (from Excel: “1-t.dist((24-20)/(4.1/sqrt(9)),8,TRUE)”). We conclude that $\mu > 20$. $\Pr(\bar{X} > 24|\mu = 20)$ being small shows that it is very unlikely to get a mean of 24 if the population mean is really 20.

Question 2

- (a) $\Pr(\bar{X}_B - \bar{X}_A \geq 0.2) = \Pr\left(Z > \frac{0.2}{\sqrt{1/36+1/36}}\right) = \Pr(Z > 0.85) = 0.1977$ (from the normal table). Note: $\Pr\left(Z > \frac{0.2}{\sqrt{1/36+1/36}}\right) = 0.1981$ (from Excel: “1-norm.dist(0.2/sqrt(2/36),0,1,TRUE)”).
- (b) Since the probability in part (a) is not small, therefore it is not unlikely to observe $\bar{X}_B - \bar{X}_A \geq 0.2$ when $\mu_A = \mu_B$. Hence, the conjecture that $\mu_A \neq \mu_B$ is likely not true.

Question 3

- (a) $\Pr(S^2 > 9.1) = \Pr\left(\frac{(n-1)S^2}{\sigma^2} > \frac{(24)(9.1)}{6}\right) = \Pr(\chi_{24}^2 > 36.4) \approx 0.05$ (from the χ^2 -table). Note: $\Pr(\chi_{24}^2 > 36.4) = 0.05017$ (from Excel: “1-chisq.dist(24*9.1/6,24,TRUE)”).
- (b) $\Pr(3.462 < S^2 < 10.745) = \Pr\left(\frac{(24)(3.462)}{6} < \frac{(n-1)S^2}{\sigma^2} < \frac{(24)(10.745)}{6}\right) = \Pr(13.848 < \chi_{24}^2 < 42.98) = 0.95 - 0.01 = 0.94$

Question 4

Since σ_1^2 and σ_2^2 are equal, therefore S_1^2/S_2^2 follows an F distribution with (7, 11) degrees of freedom. Hence $\Pr(S_1^2/S_2^2 < 4.89) = 0.99$ (From F -table). Remark: $\Pr(S_1^2/S_2^2 < 4.89) = 0.99003$ (From Excel: “=f.dist(4.89,7,11,TRUE)”).

Question 5

Mine 1: 8260 8130 8350 8070 8340 $S_1^2 = 15750$
 Mine 2: 7950 7890 7900 8140 7920 7840 $S_2^2 = 10920$

$\Pr\left(\frac{S_1^2}{S_2^2} > \frac{15750}{10920}\right) = \Pr\left(\frac{S_1^2/\sigma_1^2}{S_2^2/\sigma_2^2} > \frac{15750}{10920}\right) = \Pr(F_{4,5} > 1.44) > 0.05$

[From F -table, $\Pr(F_{4,5} > 5.19) = 0.05$. Since $1.44 < 5.19$, therefore $\Pr(F_{4,5} > 1.44) > \Pr(F_{4,5} > 5.19) = 0.05$.] Remark: $\Pr(F_{4,5} > 1.4423) = 0.3436$ [From Excel: “1-f.dist(15750/10920;4;5;TRUE)”).

Since under equal variances assumption, the probability of the ratio of the two sample variances is more extreme than what we observed ($s_1^2/s_2^2 = 1.4423$) is not small, therefore, the equal variances assumption seems to be plausible. Hence, the two variances may be considered equal.

Question 6

- (a) $E(U) = E(X)/n = np/n = p$. Since $E(U) = p$, therefore U is an unbiased estimator of p .
- (b) $E(V) = \frac{E(X+n/2)}{3n/2} = \frac{np+n/2}{3n/2} = \frac{p+1/2}{3/2} = \frac{2p+1}{3} \neq p$ unless $p = 1$. Since $E(V) \neq p$, therefore V is a biased estimator of p .

Question 7

Y = helium porosity of a coal sample. $Y \sim N(\mu, \sigma^2)$.

- (a) It is given that $\sigma = 0.75$, $n = 20$ and $\bar{y} = 4.85$. Hence a 95% confidence interval for μ is given by $\bar{Y} \pm z_{0.025} \frac{\sigma}{\sqrt{n}} = 4.85 \pm 1.96 \frac{0.75}{\sqrt{20}} = 4.85 \pm 0.3287 = (4.5213, 5.7187)$.
- (b) The length of a 95% confidence interval is $2 z_{0.025} \frac{\sigma}{\sqrt{n}}$. Hence the length of 95% CI being 0.4 implies that $2(1.96) \frac{0.75}{\sqrt{n}} = 0.4$. Therefore $n = 54$.
- (c) It is given that $S = 0.75$, $n = 20$ and $\bar{y} = 4.85$. Hence a 95% confidence interval for μ is given by $\bar{Y} \pm t_{19; 0.025} \frac{S}{\sqrt{n}} = 4.85 \pm 2.093 \frac{0.75}{\sqrt{20}} = 4.85 \pm 0.351 = (4.499, 5.201)$.

Question 8

- (a) 95% confidence interval for μ is given by $\bar{X} \pm z_{0.025} \frac{\sigma}{\sqrt{n}} = 0.310 \pm (1.96) \frac{0.0015}{\sqrt{75}} = 0.310 \pm 0.00034 = (0.3097, 0.3103)$
- (b) $n \geq \left(\frac{z_{0.025} \sigma}{e} \right)^2 = \left(\frac{1.96 \times 0.0015}{0.0005} \right)^2 = (5.88)^2 = 34.6$. Take $n = 35$.

Question 9

A 90% confidence interval for μ is given by $\bar{X} \pm t_{11; 0.05} \frac{s}{\sqrt{n}} = 48.50 \pm (1.796) \frac{1.5}{\sqrt{12}} = 48.50 \pm 0.7777 = (47.722, 49.278)$

Question 10

A 94% confidence interval for $\mu_1 - \mu_2$ is given by $(\bar{X}_1 - \bar{X}_2) \pm z_{0.03} \sqrt{\frac{\sigma_1^2}{n_1} + \frac{\sigma_2^2}{n_2}} = (80 - 75) \pm (1.88) \sqrt{\frac{5^2}{25} + \frac{3^2}{36}} = 5 \pm 2.102 = (2.898, 7.102)$

Question 11

98% confidence interval for $\mu_1 - \mu_2$ is given by $(\bar{X}_1 - \bar{X}_2) \pm z_{0.01} \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} = (12.2 - 9.1) \pm (2.33) \sqrt{\frac{1.1^2}{100} + \frac{0.9^2}{200}} = 3.1 \pm 0.296 = (2.804, 3.396)$

Since the 98% confidence interval does not cover 0 and is in the positive range, the treatment appears to reduce the mean amount of metal removed.

Question 12

Since $E(Z^{2k+1}) = E[(-Z)^{2k+1}] = E[-Z^{2k+1}] = -E[Z^{2k+1}]$, therefore $E(Z^{2k+1}) = 0$.