Assignment 12

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Question: Suppose that the time between arrvals of patients in a dentist's office constitutes samples of a random variable X with density $\theta e^{-\theta x}U(x)$. The 40th patient arrived 4 hours after the first. Find the 0.95 confidence interval of the mean arrival time $\eta=\frac{1}{\theta}$

Solution:

The time of arrival of the 40th patient is the sum $x_1 + x_2 + \dots + x_n$ of n = 39 RVs with exponential distribution.

We can estimate the mean $\eta=\frac{1}{\theta}$ of x in terms of its sample mean $X=\frac{240}{39}=6.15$ minutes using Normal Approximation method.

Taking $\lambda = \eta$ and $z_{0.975}/\sqrt{39} = 0.315$

$$P\{\frac{\overline{x}}{1.315} < \eta < \frac{\overline{x}}{0.685}\} = 0.95$$
 (1)

$$\implies 4.68 minutes < \eta < 8.98 minutes$$
 (2)