Assignment 13

Suryaansh Jain

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Outline

Problem Statement

Papoulis 8.10

Among 4000 newborns, 2080 are male. Find the 0.99 confidence interval of the probability $p = P(\text{male})$

General

Let,

$$X = \begin{cases} 1 & \text{Baby Boy} \\ 0, & \text{Baby Girl} \end{cases} \tag{1}$$

Let the average value of X_i for the given sample space be $\hat{p}$. We can use $\hat{p} = 1 - \hat{q}$ to estimate an interval that p is likely to lie in.

Solution

Since $\hat{p} = \frac{\sum X_i}{n}$, and since n is large, the sampling distribution of sample proportion can be approximated to a normal distribution, by the Central Limit Theorem.

$$\hat{p} = \text{Mean of the Distribution} \tag{2}$$

$$\sigma_{\hat{p}} = \sqrt{\frac{\hat{p}\hat{q}}{n}} = \text{Standard Deviation} \tag{3}$$

Solution

We have

$$\hat{p} = 2080/4000 \tag{4}$$
$$= 0.52 \tag{5}$$

Also,

$$\sigma_{\hat{p}} = \sqrt{\frac{0.52(1-0.52)}{4000}} \tag{6}$$
$$= 0.0079 \tag{7}$$

Solution

To find the interval, we use the $z-$score, which tells us the number of standard deviations between the end-points of the confidence interval and the mean. Since we are interested in the 0.99 confidence interval, we have

$$\gamma = 0.99 \tag{8}$$
$$\implies \delta = 1 - \gamma \tag{9}$$
$$= 0.01 \tag{10}$$

Therefore, we have to find z corresponding to $\delta = 0.01$, which from the z-score table equals 2.58

Solution

Therefore, it follows that

$$p_u = \mu + z\sigma \tag{11}$$
$$= 0.52 + 2.58 \times 0.0079 \tag{12}$$
$$= 0.54 \tag{13}$$

where p_u is the upper limit of the interval. Similarly,

$$p_l = \mu - z\sigma \tag{14}$$
$$= 0.52 - 2.58 \times 0.0079 \tag{15}$$
$$= 0.49 \tag{16}$$

Therefore, the 0.99 confidence interval for p is $[0.49, 0.54]$