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1.

Given:  $Z \sim N(0, 1)$  (standard normal distribution)

(a) Find  $P(0.2 \leq Z \leq 0.79)$

Step 1: Use the formula  $P(a \leq Z \leq b) = \Phi(b) - \Phi(a)$   
where  $\Phi$  is the cumulative distribution function (CDF)

Step 2: Find  $\Phi(0.79)$  from Z-table or calculator  
 $\Phi(0.79) = 0.7852$

Step 3: Find  $\Phi(0.2)$  from Z-table or calculator  
 $\Phi(0.2) = 0.5793$

Step 4: Calculate the probability  
 $P(0.2 \leq Z \leq 0.79) = 0.7852 - 0.5793 = 0.2059$

ANSWER: 0.2059 or 20.59%

(b) Find  $P(-1.64 \leq Z \leq 0.9)$

Step 1: Use the formula  $P(a \leq Z \leq b) = \Phi(b) - \Phi(a)$

Step 2: Find  $\Phi(0.9)$  from Z-table or calculator  
 $\Phi(0.9) = 0.8159$

Step 3: Find  $\Phi(-1.64)$  from Z-table or calculator  
 $\Phi(-1.64) = 0.0505$

Step 4: Calculate the probability  
 $P(-1.64 \leq Z \leq 0.9) = 0.8159 - 0.0505 = 0.7654$

ANSWER: 0.7654 or 76.54%

2.

Given:

- Population mean:  $\mu = 4.0$  g
- Population standard deviation:  $\sigma = 1.5$  g
- Sample size:  $n = 50$  batches
- Find:  $P(3.5 \leq \bar{X} \leq 3.8)$

Step 1: Calculate the standard error (SE) of the sample mean  
 $SE = \sigma/\sqrt{n} = 1.5/\sqrt{50} = 1.5/7.071 = 0.2121$  g

Step 2: By Central Limit Theorem,  $\bar{X} \sim N(4.0, 0.2121)$   
The sampling distribution is approximately normal

Step 3: Standardize the lower bound (3.5)  
 $Z_1 = (3.5 - 4.0)/0.2121 = -0.5/0.2121 = -2.357$

Step 4: Standardize the upper bound (3.8)

$$Z_2 = (3.8 - 4.0)/0.2121 = -0.2/0.2121 = -0.943$$

Step 5: Find the probability

$$\begin{aligned} P(3.5 \leq \bar{X} \leq 3.8) &= P(-2.357 \leq Z \leq -0.943) \\ &= \Phi(-0.943) - \Phi(-2.357) \\ &= 0.1728 - 0.0092 \\ &= 0.1636 \end{aligned}$$

ANSWER: 0.1636 or 16.36%

Interpretation: There is approximately a 16.36% chance that the average impurity from 50 batches will be between 3.5 and 3.8 g.

3.

Given:

- Number of trials:  $n = 48$
- Number of successes (ignitions):  $x = 16$
- Confidence level: 95%
- Find: 95% CI for the true proportion  $p$

Step 1: Calculate the sample proportion

$$\hat{p} = x/n = 16/48 = 0.3333$$

Step 2: Find the critical value for 95% confidence

For 95% CI,  $\alpha = 0.05$ , so  $\alpha/2 = 0.025$

$z^* = 1.96$  (from Z-table)

Step 3: Calculate the standard error

$$SE = \sqrt{[\hat{p}(1-\hat{p})/n]}$$

$$SE = \sqrt{[0.3333(1-0.3333)/48]}$$

$$SE = \sqrt{[0.3333 \times 0.6667/48]}$$

$$SE = \sqrt{[0.00463]}$$

$$SE = 0.0680$$

Step 4: Calculate the margin of error

$$ME = z^* \times SE = 1.96 \times 0.0680 = 0.1333$$

Step 5: Calculate the confidence interval

$$\text{Lower bound} = \hat{p} - ME = 0.3333 - 0.1333 = 0.2000$$

$$\text{Upper bound} = \hat{p} + ME = 0.3333 + 0.1333 = 0.4666$$

ANSWER: 95% CI = (0.2000, 0.4666) or (20.00%, 46.66%)

Interpretation: We are 95% confident that the true proportion of trials that would result in ignition is between 20.00% and 46.66%.

4.

Given:

- Claimed mean:  $\mu_0 = 130^\circ\text{F}$
- Sample size:  $n = 9$
- Sample mean:  $\bar{x} = 131.08^\circ\text{F}$

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- Population standard deviation:  $\sigma = 1.5^\circ\text{F}$
- Significance level:  $\alpha = 0.01$
- Test: Does the data contradict the manufacturer's claim?

Step 1: State the hypotheses

$$H_0: \mu = 130^\circ\text{F} \text{ (manufacturer's claim is correct)}$$

$$H_1: \mu \neq 130^\circ\text{F} \text{ (two-tailed test)}$$

Step 2: Calculate the test statistic (use Z-test since  $\sigma$  is known)

$$Z = (\bar{x} - \mu_0)/(\sigma/\sqrt{n})$$

$$Z = (131.08 - 130)/(1.5/\sqrt{9})$$

$$Z = 1.08/(1.5/3)$$

$$Z = 1.08/0.5$$

$$Z = 2.16$$

Step 3: Find the critical values for  $\alpha = 0.01$  (two-tailed)

$$\alpha/2 = 0.005 \text{ in each tail}$$

$$\text{Critical values: } z^* = \pm 2.576$$

Step 4: Calculate the p-value

$$P\text{-value} = 2 \times P(Z > 2.16) \text{ [multiply by 2 for two-tailed]}$$

$$P\text{-value} = 2 \times (1 - 0.9846)$$

$$P\text{-value} = 2 \times 0.0154$$

$$P\text{-value} = 0.0308$$

Step 5: Make a decision

Since  $|Z| = 2.16 < 2.576$  (critical value)

OR equivalently,  $p\text{-value} = 0.0308 > 0.01 (\alpha)$

We FAIL TO REJECT  $H_0$

ANSWER: No, the data does NOT contradict the manufacturer's claim at the  $\alpha = 0.01$  significance level.

5.

Given:

-  $X \sim N(\mu, 5)$  where 5 is the standard deviation ( $\sigma = 5$ )

-  $P(X < 23) = 0.9192$

- Find: (i) the value of  $\mu$ , (ii)  $P(\mu < X < 23)$

Part (i): Find the value of  $\mu$

Step 1: Standardize the probability statement

$$P(X < 23) = 0.9192$$

$$P[(X - \mu)/\sigma < (23 - \mu)/\sigma] = 0.9192$$

$$P[Z < (23 - \mu)/5] = 0.9192$$

Step 2: Find the Z-value corresponding to probability 0.9192

From Z-table (inverse lookup):  $\Phi(z) = 0.9192$

$$z = 1.40$$

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Step 3: Set up the equation

$$(23 - \mu)/5 = 1.40$$

Step 4: Solve for  $\mu$

$$23 - \mu = 1.40 \times 5$$

$$23 - \mu = 7.0$$

$$\mu = 23 - 7.0$$

$$\mu = 16.0$$

ANSWER (i):  $\mu = 16.0$

Part (ii): Find  $P(\mu < X < 23) = P(16 < X < 23)$

Step 1: Standardize both bounds

$$Z_1 = (16 - 16)/5 = 0/5 = 0$$

$$Z_2 = (23 - 16)/5 = 7/5 = 1.40$$

Step 2: Calculate the probability

$$P(16 < X < 23) = P(0 < Z < 1.40)$$

$$= \Phi(1.40) - \Phi(0)$$

$$= 0.9192 - 0.5000$$

$$= 0.4192$$

ANSWER (ii):  $P(\mu < X < 23) = 0.4192$  or 41.92%

Interpretation: There is a 41.92% probability that  $X$  falls between its mean (16) and the value 23.

Note: This makes sense because  $P(X < 23) = 0.9192$ , which includes both the left half [below the mean, probability = 0.5] and the right portion [from mean to 23, probability = 0.4192].

Problem 6:

Given:

- Scores are approximately normally distributed
- Mean:  $\mu = 70$
- Standard deviation:  $\sigma = 10$
- Top 10% receive A's
- Next 25% receive B's (students between 65th and 90th percentile)
- Find: The minimum scores for A's and B's

Part 1: Find the minimum score for an A

Step 1: Understand what we're looking for

Top 10% get A's means 90% of students score below the A cutoff

We need to find the score  $x$  where  $P(X < x) = 0.90$

Step 2: Find the Z-score corresponding to the 90th percentile

From Z-table (inverse lookup):  $P(Z < z) = 0.90$

$z = 1.28$  (approximately 1.282)

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Step 3: Convert the Z-score to the actual score

Use the formula:  $X = \mu + z \times \sigma$

$$X = 70 + 1.28 \times 10$$

$$X = 70 + 12.8$$

$$X = 82.8$$

Step 4: Round appropriately

Minimum score for an A  $\approx 83$

ANSWER: Students need to score at least 83 to receive an A.

Part 2: Find the minimum score for a B

Step 1: Understand what we're looking for

Top 10% get A's, next 25% get B's

So B's go to students between 65th and 90th percentile

(100% - 10% - 25% = 65% score below the B cutoff)

We need to find x where  $P(X < x) = 0.65$

Step 2: Find the Z-score corresponding to the 65th percentile

From Z-table (inverse lookup):  $P(Z < z) = 0.65$

$$z = 0.385 \text{ (approximately 0.39)}$$

Step 3: Convert the Z-score to the actual score

$X = \mu + z \times \sigma$

$$X = 70 + 0.385 \times 10$$

$$X = 70 + 3.85$$

$$X = 73.85$$

Step 4: Round appropriately

Minimum score for a B  $\approx 74$

ANSWER: Students need to score at least 74 to receive a B.

#### SUMMARY OF GRADE CUTOFFS:

- Score  $\geq 83$ : Grade A (top 10%)
- $74 \leq \text{Score} < 83$ : Grade B (next 25%)
- Score  $< 74$ : Grade C or below (remaining 65%)

Verification:

$$- P(X \geq 83) = P(Z \geq 1.28) = 1 - 0.90 = 0.10 = 10\% \checkmark$$

$$- P(74 \leq X < 83) = P(0.385 \leq Z < 1.28) = 0.90 - 0.65 = 0.25 = 25\% \checkmark$$

7.

Given:

- Significance level:  $\alpha = 0.05$

- Partially completed ANOVA table with values:

\* Between: SS = 28, df = C, MS = 14

\* Within: SS = A, df = 15, MS = E, F-value = 7, p-value = K

\* Total: SS = B, df = D

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- Find: A, B, C, D, E, and K

ANOVA Table Relationships:

- SS (Sum of Squares):  $SS_{Total} = SS_{Between} + SS_{Within}$
- df (degrees of freedom):  $df_{Total} = df_{Between} + df_{Within}$
- MS (Mean Square):  $MS = SS/df$
- F-statistic:  $F = MS_{Between} / MS_{Within}$

Step 1: Find C (df for Between groups)

$$\text{We know: } MS_{Between} = SS_{Between} / df_{Between}$$

$$14 = 28 / C$$

$$C = 28/14$$

$$C = 2$$

ANSWER C:  $df_{Between} = 2$  (This means 3 groups, since  $df = k - 1$ )

Step 2: Find E (MS for Within groups)

$$\text{We know: } F = MS_{Between} / MS_{Within}$$

$$7 = 14 / E$$

$$E = 14/7$$

$$E = 2$$

ANSWER E:  $MS_{Within} = 2$

Step 3: Find A (SS for Within groups)

$$\text{We know: } MS_{Within} = SS_{Within} / df_{Within}$$

$$2 = A / 15$$

$$A = 2 \times 15$$

$$A = 30$$

ANSWER A:  $SS_{Within} = 30$

Step 4: Find B (Total SS)

$$SS_{Total} = SS_{Between} + SS_{Within}$$

$$B = 28 + 30$$

$$B = 58$$

ANSWER B:  $SS_{Total} = 58$

Step 5: Find D (Total df)

$$df_{Total} = df_{Between} + df_{Within}$$

$$D = 2 + 15$$

$$D = 17$$

ANSWER D:  $df_{Total} = 17$  (This means total sample size  $n = 18$ )

Step 6: Find K (p-value)

We need to find  $P(F > 7)$  where F follows an F-distribution with  $df_1 = 2$  (numerator) and  $df_2 = 15$  (denominator)

Using F-table or calculator:

For  $F(2, 15)$  distribution, the critical value at  $\alpha = 0.05$  is 3.68

For  $F(2, 15)$  distribution, the critical value at  $\alpha = 0.01$  is 6.36

Since our F-statistic = 7 > 6.36, we know p-value < 0.01

More precisely (using F-distribution table or calculator):

$$P(F_{2,15} > 7) \approx 0.0074$$

ANSWER K: p-value  $\approx 0.0074$  (or approximately 0.007)

COMPLETED ANOVA TABLE:

| Source of Variation | SS | df | MS | F-value | p-value |
|---------------------|----|----|----|---------|---------|
|---------------------|----|----|----|---------|---------|

|         |    |    |    |   |        |
|---------|----|----|----|---|--------|
| Between | 28 | 2  | 14 |   |        |
| Within  | 30 | 15 | 2  | 7 | 0.0074 |
| Total   | 58 | 17 |    |   |        |

SUMMARY OF ANSWERS:

A = 30 (SS\_Within)

B = 58 (SS\_Total)

C = 2 (df\_Between)

D = 17 (df\_Total)

E = 2 (MS\_Within)

K = 0.0074 (p-value)

CONCLUSION:

Since p-value = 0.0074 <  $\alpha = 0.05$ , we REJECT the null hypothesis.

There is sufficient evidence to conclude that there are significant differences among the group means.