

1) CODE

```
# M: number of samples
# n: sample size
M = 20
n = 30
mu = 100
sigma = 15

for(m in 1:M){
  x = rnorm(n, mean = mu, sd = sigma)
  xbar = mean(x)
  ME = 1.96*sigma/sqrt(n)
  lowerLomit = xbar-ME
  UpperLimit = xbar+ME
  Outside = ifelse(mu<lowerLomit | mu>UpperLimit, 1, 0)
  cat("Sample", m, ": ",
      round(c(xbar-ME, xbar+ME), 2), "\t", Outside, "\n")
}
```

CODE OUTPUT

```
Sample 1 : 93.67 104.4 0
Sample 2 : 92 102.74 0
Sample 3 : 95.47 106.2 0
Sample 4 : 97.28 108.02 0
Sample 5 : 96.31 107.05 0
Sample 6 : 97.35 108.09 0
Sample 7 : 95.18 105.92 0
Sample 8 : 97.06 107.8 0
Sample 9 : 95.91 106.65 0
Sample 10 : 101.11 111.84 1
Sample 11 : 96.19 106.92 0
Sample 12 : 93.07 103.81 0
Sample 13 : 96.64 107.37 0
Sample 14 : 93.46 104.19 0
Sample 15 : 91.49 102.23 0
Sample 16 : 95.87 106.61 0
Sample 17 : 95.07 105.81 0
Sample 18 : 93.01 103.74 0
Sample 19 : 94.36 105.09 0
Sample 20 : 98.59 109.33 0
```

Statistics 3093

1) Code

① Since we are using the 95% confidence interval we expect to cover $95\% \times N$ where N is the num of random samples.
 $= 0.95 \times 20$
 $= 19$ out of 20 would be expected to cover the true value μ

② Probability of Confidence interval 95%
0.95

③ 0.95

④ ~~20 intervals~~
from code above we can notice that only 19 values contain the true value.