

Worksheet 18

1. Let $X \sim N(4, 10^2)$. What is the probability that X is greater than 20?
2. Let $X \sim N(1, 3^2)$. What is the probability that X is between 0 and 5?
3. Let $X \sim N(0, \sigma^2)$. What is the probability that X is greater than 3σ ?
4. Let $X \sim \text{Bin}(100, 0.2)$. Using a normal approximation, estimate the probability that X is between 10 and 25.
5. Let $X_1, \dots, X_n \sim_{i.i.d.} N(\mu, 1)$. If n is equal to 16 what is the probability that \bar{X} is more than 0.1 away from μ ? What if n is equal to 100?