

- (a) Samples are not large, therefore we use the T-distribution with $n + m - 2 = 32$ degrees of freedom. The 95% confidence interval for $\mu_1 - \mu_2$ is

$$\begin{aligned}\bar{X} - \bar{Y} \pm t_{0.05/2} \sqrt{s_p^2 \left(\frac{1}{n} + \frac{1}{m} \right)} \\&= 50 - 40.2 \pm (2.037) \sqrt{(61.1625) \left(\frac{1}{14} + \frac{1}{20} \right)} \\&= \boxed{9.8 \pm 5.55 \text{ or } [4.25, 15.35]}\end{aligned}$$

- (b) Test the null hypothesis $H_0 : \mu_1 = \mu_2$ against the alternative hypothesis $H_A : \mu_1 > \mu_2$ that reflects reduction in the rate of intrusion attempts.

Assuming equal variances: the test statistic is

$$t = \frac{\bar{X} - \bar{Y}}{\sqrt{s_p^2 \left(\frac{1}{n} + \frac{1}{m} \right)}} = \frac{50 - 40.2}{\sqrt{(61.1625) \left(\frac{1}{14} + \frac{1}{20} \right)}} = 3.5960.$$

Using Table A5 with $n - m + 2 = 32$ degrees of freedom, obtain

$$P = \mathbf{P} \{t > 3.5960\} = \boxed{\text{between 0.0005 and 0.001}}$$

Not assuming equal variances: the test statistic is

$$t = \frac{\bar{X} - \bar{Y}}{\sqrt{\frac{s_X^2}{n} + \frac{s_Y^2}{m}}} = \frac{50 - 40.2}{\sqrt{\frac{58}{14} + \frac{63.33}{20}}} = 3.6248.$$

In this case, degrees of freedom are computed by Satterthwaite approximation,

$$\nu = \frac{\left(\frac{s_X^2}{n} + \frac{s_Y^2}{m} \right)^2}{\frac{s_X^4}{n^2(n-1)} + \frac{s_Y^4}{m^2(m-1)}} \approx 29.$$

Using Table A5 with 29 degrees of freedom, obtain

$$P = \mathbf{P} \{t > 3.6248\} = \boxed{\text{between 0.0005 and 0.001}}$$

In both cases, there is a very significant evidence that the average number of intrusion attempts per day has decreased after the change of firewall settings.