Semester 2 Tutorial Week 06 – Solutions 2012

1. (a) (i) 0.9192

(ii) 0.3821

(iii) 0.5284

(iv) 0.05.

(b) (i) z = 1.28

(*ii*) z = -1.645

(*iii*) z = 1.645

2. (a) 0.3085

(b) 0.8413

(c) 0.4649

(d) 0.4502

(e) 0.8664

3. $X \sim \mathcal{N}(15.4, 0.48^2)$

(a) P(X > 16) = 0.1057

(b) $P(X \le 14.2) = 0.0062$

(c) P(15 < X < 15.8) = 0.5934

- **4.** Let X denote intraocular pressure, $X \sim \mathcal{N}(16, 4^2)$.
 - (a) $P(12 \le X \le 20) = 0.6826$ i.e. about 68% of unaffected adults in this range.
 - (b) We want c such that P(X > c) = 0.01: In R qnorm(1-0.01,16,4) gives c = 25.31. Pressure above 25.32mm Hg are considered abnormally high.

5. (a)
$$1 = \int_0^\infty Cx e^{-x} dx = C[-xe^{-x} - e^{-x}]_0^\infty = C$$
. Thus $C = 1$.

(b) (i)
$$E(X) = \int_0^\infty x^2 e^{-x} dx = [x^2(-e^{-x})]_0^\infty + 2 \int_0^\infty x e^{-x} dx = 2.$$

(ii)
$$E(X^2) = \int_0^\infty x^3 e^{-x} dx = [x^3(-e^{-x})]_0^\infty + 3 \int_0^\infty x^2 e^{-x} dx = 6.$$

(iii)
$$var(x) = E(X^2) - (E(X))^2 = 2.$$

(c) $P(X > 6) = P(X - 2 > 4) \le P(|X - 2| > 2\sqrt{2}\sigma)$ as $\sigma^2 = 2$. By Chebyshev's inequality:

$$P(|X - 2| > 2\sqrt{2}\sigma) \le \frac{1}{(2\sqrt{2})^2} = 1/8$$

(d)
$$P(X > 6) = \int_{6}^{\infty} x e^{-x} dx = [-xe^{-x} - e^{-x}]_{6}^{\infty} = 7e^{-6} = 0.0174$$