

WH II Y

1) $E[Y] = a$, $E[Y] = E[Y] + a$
 $P(|Y - E[Y]| \geq a) \leq \frac{1}{a^2} \text{Var}(Y)$
 $1 - P(|Y - E[Y]| \geq a) \geq 1 - \frac{1}{a^2} \text{Var}(Y)$
 $P(|Y - E[Y]| \leq a) \geq 1 - \frac{1}{a^2} \text{Var}(Y)$
 $X \sim U(a, b)$
 $E[X] = \frac{a+b}{2}$, $\text{Var}(X) = \frac{(b-a)^2}{12}$
 $E[D] = \frac{5+2}{2} = 1.5$, $\text{Var}(D) = \frac{(2-5)^2}{12} = \frac{9}{12} = 0.75$
 $\sigma = \sqrt{0.75} = 0.866$
 $\sigma \cdot \sqrt{n} = 0.866 \cdot \sqrt{n} \geq 1.5$
 $\sqrt{n} \geq \frac{1.5}{0.866} = 1.732$
 $n \geq 3$

2) $\mu = \frac{5+5}{2} = 5$
 $\sigma = \sqrt{\frac{5-5}{12}} = 0$
 $P(|\bar{x} - \mu| \leq 0.2) \geq 1 - \frac{1}{a^2} \text{Var}(\bar{x})$
 $1 - \frac{1}{a^2} \geq 0.90$
 $\frac{1}{a^2} \leq 0.10$
 $a \geq \frac{1}{\sqrt{0.10}} = 3.1623$
 $\sigma \cdot \sqrt{n} = 0.2 \cdot \sqrt{n} \geq 3.1623$
 $\sqrt{n} \geq \frac{3.1623}{0.2} = 15.8114$
 $n \geq 250$

3) $X_i \sim \text{Ber}(p)$, $E(X_i) = p$, $\text{Var}(X_i) = p(1-p)$
 $E(\bar{X}_n) = p$, $\text{Var}(\bar{X}_n) = \frac{p(1-p)}{n}$
 $P(|\bar{X}_n - p| \geq 0.2) \leq \frac{p(1-p)/n}{(0.2)^2} = 2.5 \frac{p(1-p)}{n}$
 $p = 1/2 \Rightarrow \frac{0.25}{n} \geq 0.1 \Rightarrow n \geq 2.5$

b) $P(|\bar{X}_n - p| \geq a) \leq \frac{p(1-p)/n}{a^2} = \frac{0.25/n}{a^2} \leq \frac{1}{n \cdot a^2}$
 $\frac{1}{n \cdot a^2} \geq 0.1 \Rightarrow \frac{1}{4 \cdot n \cdot 1^2} \geq 0.1 \Rightarrow n \geq 2.50$

c) $\frac{0.25}{n} \geq 0.05 \Rightarrow n \geq 5$

d) $\frac{0.25}{n \cdot 1^2} \geq 0.1 \Rightarrow n \geq 2.50$

4) $E(x) = \int_0^1 x(3(1-x)^2) dx$
 $= \int_0^1 3x(1-x)^2 dx$
 $= \int_0^1 3x(1-2x+x^2) dx$
 $= \int_0^1 (3x - 6x^2 + 3x^3) dx$
 $= \left[\frac{3x^2}{2} - \frac{6x^3}{3} + \frac{3x^4}{4} \right]_0^1 = \frac{3}{2} - 2 + \frac{3}{4} = \frac{1}{4} = 0.25$
 $E(x^2) = \int_0^1 x^2(3(1-x)^2) dx$
 $= \int_0^1 3x^2(1-2x+x^2) dx$
 $= \int_0^1 (3x^2 - 6x^3 + 3x^4) dx$
 $= \left[\frac{3x^3}{3} - \frac{6x^4}{4} + \frac{3x^5}{5} \right]_0^1 = 1 - \frac{3}{2} + \frac{3}{5} = \frac{1}{10} = 0.1$
 $\sigma = \sqrt{E(x^2) - (E(x))^2} = \sqrt{0.1 - (0.25)^2} = \sqrt{0.0375} = 0.1936$
 $\mu = 0.25 \cdot 2.5 = 0.625$
 $\sigma \cdot \sqrt{n} = 0.1936 \cdot \sqrt{n} \geq 0.625$
 $\sqrt{n} \geq \frac{0.625}{0.1936} = 3.23$
 $n \geq 10.44$
 $\therefore Z = \frac{\bar{x} - \mu}{\sigma/\sqrt{n}} = \frac{0.25 - 0.625}{0.1936/\sqrt{10.44}} = -2.84$
 $P(Z < -2.84) = 0.0077$

5) a) $E(x) = 32$, $\sigma = \sqrt{32 \times 10} = 18.18$
 $P(x > 34) = P(Z > \frac{34-32}{18.18}) = P(Z > 0.11) = 0.4562$

b) $\mu = 60$, $\sigma = 10$, $n = 28$
 $P(\bar{x} < 57) = P(Z < \frac{57-60}{10/\sqrt{28}}) = P(Z < -1.5875) = 0.0562$