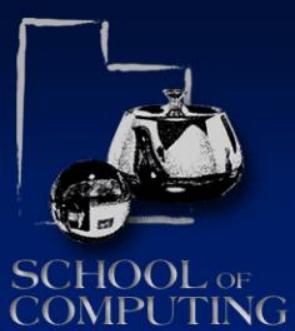


# CS4300 Artificial Intelligence

Tom Henderson



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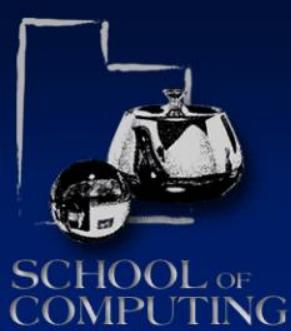


# What is AI?

I → is automated - in machine or constructed artifact

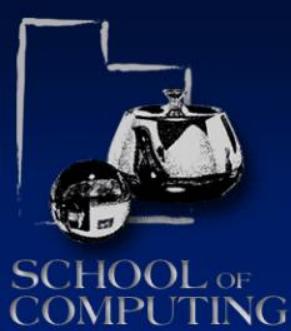
- From biological cells? (slime mold)
- By mimicking biology? (see Edelman)
- From mathematics? (see Turing)

Are (other) animals intelligent?



# What is AI?

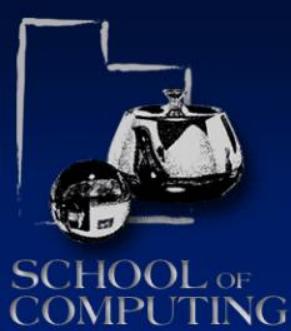
- Is AI abstract (i.e., a collection of algorithms)
- Or must it be embodied?
- Is Eagle Eye an AI system?



# Eagle Eye as AI?

Book's list of capabilities:

- NLP ✓
  - Knowledge Rep ✓
  - Automated Reasoning ✓
  - Machine Learning ✓
  - Computer Vision ✓
  - Robotics ✓
- Can't distinguish system from human**



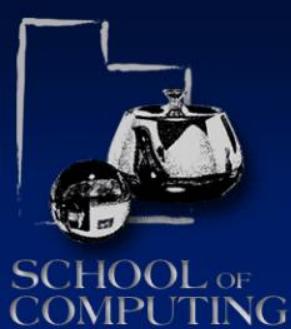
# Some Issues

Thinking:

- Like human (Cognitive Science)
- Rationally (Logic)

Acting:

- Like human (Turing Test)
- Rationally (Best Expected Outcome)



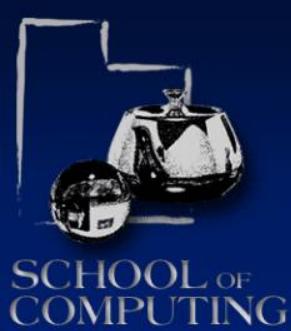
# Some Other Issues

Intelligence:

- Abstract (Descartes)
- Physical (Skinner)

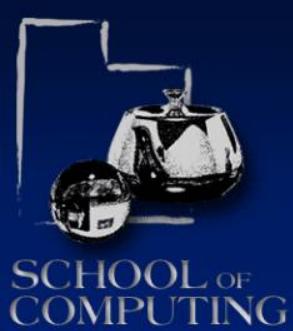
Computation:

- Discrete (Turing Machines)
- Continuous (Real Numbers)



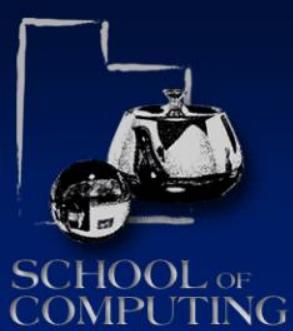
# Abstract Smarts

- Language (e.g., English)
- Math (algebra, logic, geometry)
- Games (chess, cards, backgammon)
- Science (Physics)
- Problem Solving (word problems)
- Planning (moving, route optimization)



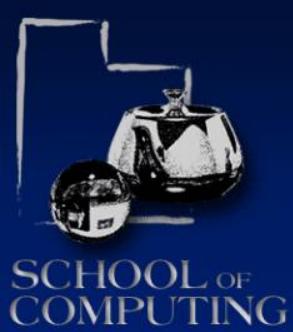
# Physical Smarts

- Sports (soccer)
- Dexterity (surgery, manipulation)
- Social skills (humanoid robots)
- Service (health, disability)
- Security (homes, business)
- Military



# Is AI Math or Science?

- Math: axiomatic method
- Science:
  - Observe Phenomenon
  - Develop Model (math, process, concept)
  - Predict Phenomena
  - Validate predictions via experiment

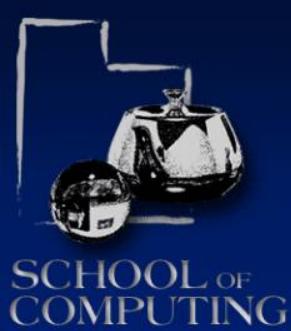


# Math

- Development of abstractions that idealize aspects of the world
  - E.g., “straight line”
- Axiomatic method
  - Assume axioms true
  - Choose inference procedures
  - Theory is what follows
- Validity: syntax or semantics



Requires mapping to specific domain



# Logic Example

1. Socrates is a man
  2. All men are mortal
- 

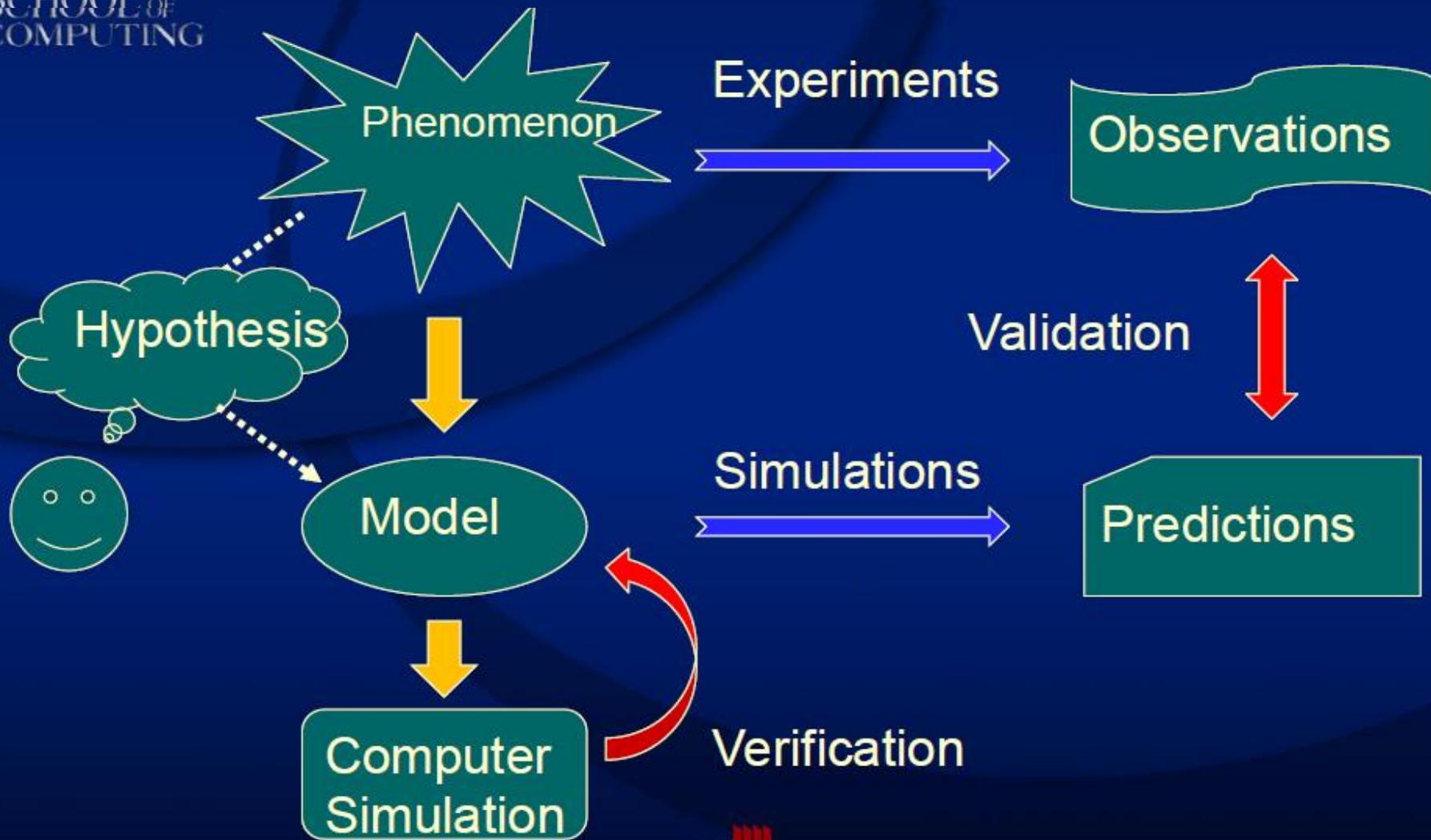
? Conclusion

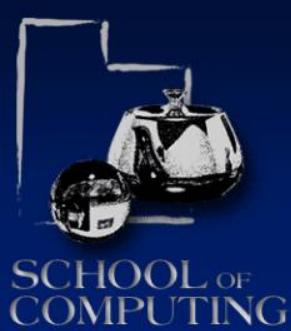
→ Socrates better think of something fast if he doesn't want to die!



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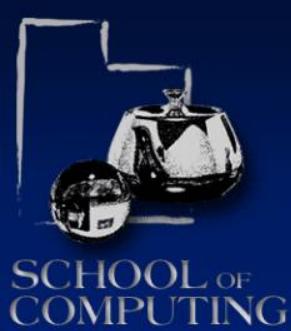
# Scientific Method





# Scientific Method

- Theory must be falsifiable
  - I.e., there exist experiments to distinguish from other theories
  - E.g., “Intelligence arises from an undetectable force from a parallel universe”



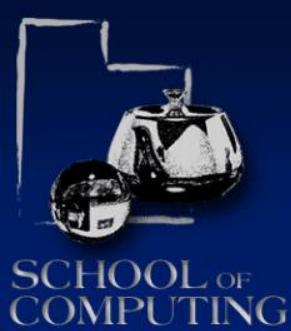
# Outlook

- Why optimistic?

Living creatures offer proof of existence

- Why pessimistic?

Success does not come easily!



# Misleading Jargon

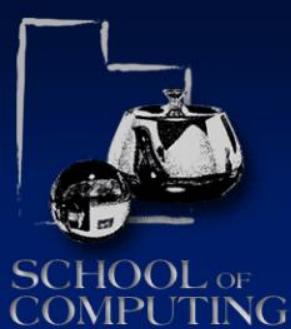
“agent” → program

“percept” → sensor data

“knowledge” → data/structures

“learning” → modify data structures

“artificial life” → e.g., Brooks is working  
on primordial soup



# Mapping as a Pardigm

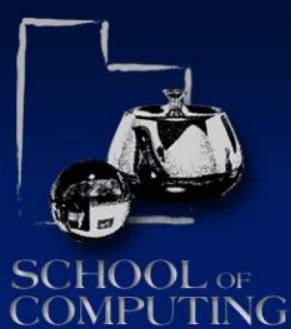
- Discrete: if – then –
- Continuous:  $dx/dt = f(x, \dots) + \text{del } x$

Allows for moving around in a space

Can roll downhill to solution

Have attractors and repellors

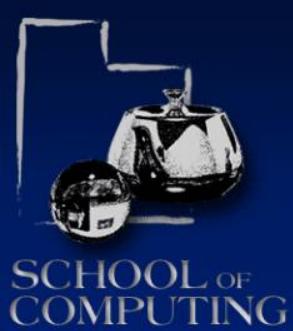
Need to know some math (chemistry?)



# Environment Modeling

- If performance is important (!!), then need **model of environment** and an **evaluation function**

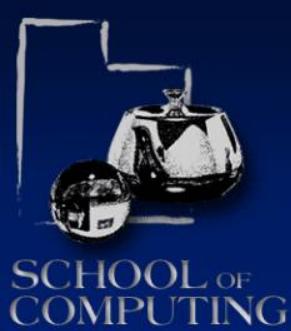
Why not simulate to determine best action?



# Environment Modeling

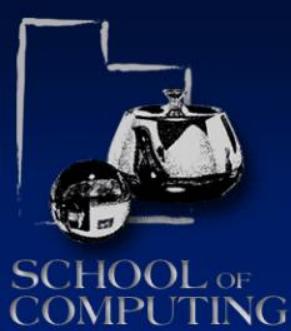
- If performance in real world is important, how can we hope abstraction will succeed (we leave out too much)?

Use real world to train/learn etc.



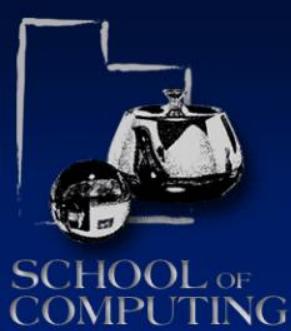
# Foundations

- Philosophy
- Mathematics
- Engineering
- Psychology
- Economics
- Neuroscience
- Linguistics



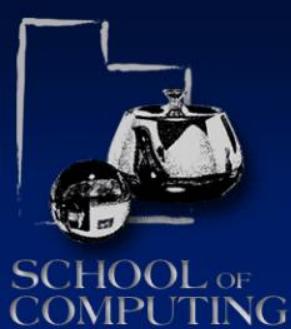
# Foundations

AI, taking humans as the primary object of study, involves the attempt to understand all aspects of what it means to be human.



# Why Study AI?

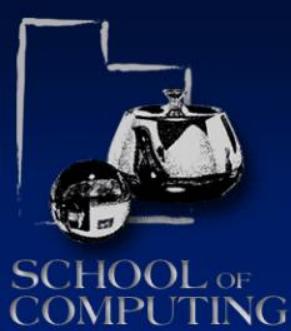
- Cultural imperative:  
“So God created man in his own image”
- Androids to take menial tasks
- Mental prosthetic
- ...



# Fundamental Issues

- Knowledge
- Inference
- Goals
- Language

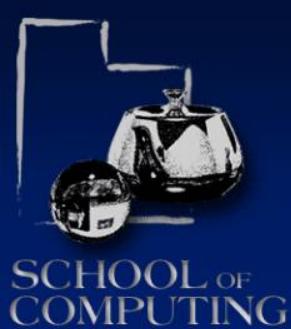
→ Do these exist? Or are they linguistic structures?



# Is AI Possible?

**Weak AI Hypothesis:** Machines can act intelligently

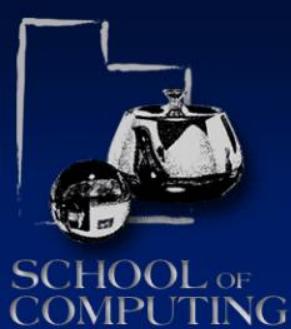
**Strong AI Hypothesis:** Machines can be intelligent



# Physical Symbol Hypothesis

- Computational processes operate on symbol structures
- Cognition is symbol manipulation  
(Proposed by Newell and Simon)

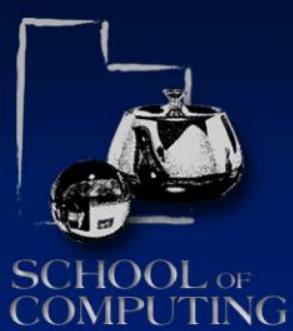
PSH: A necessary and sufficient condition for general intelligent action is the ability to manipulate symbol structures



# View from the Other Side

Are humans just machines (e.g., meat machines as Marvin Minsky says)?

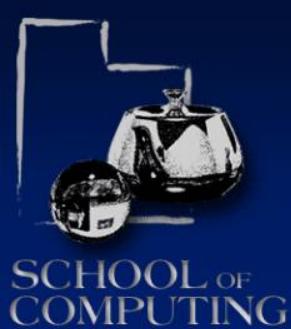
Will reductionism work? I.e., figure out the physics and chemistry in a bottom-up approach.



# Meaning?

- Functionalism: “a mental state is any intermediate causal condition between input and output ... any two systems with isomorphic causal processes would have the same mental state.” (p. 954)

→ Can this ever occur?

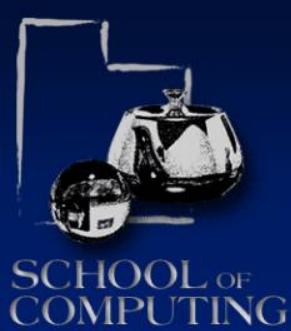


# The Chinese Room

This teaser gets at the heart of the matter:

A program is running, and the computer (human or machine) does not really understand anything that happens or why.

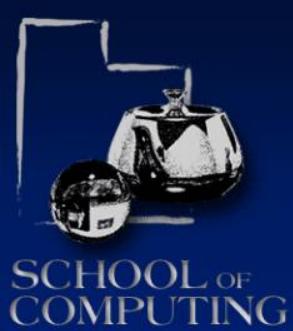
Is this the way a human body functions?



# Searle's Axioms

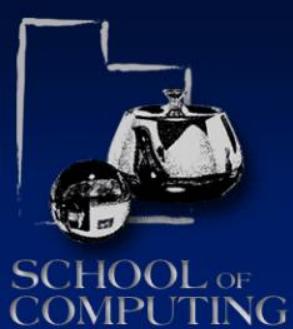
1. Computer programs are formal, syntactic entities.
2. Minds have mental contents, or semantics.
3. Syntax by itself is not sufficient for semantics.
4. Brains cause minds.

Thus, **programs are not sufficient for mind.**  
(Can you prove this using propositional logic?)  
Do you accept axiom 3?



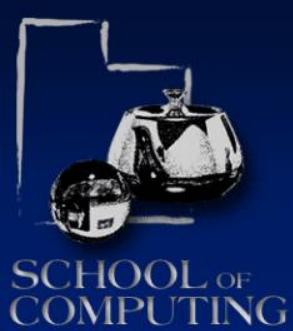
# Major AI Contexts (1)

“Mind can be modeled through the adequate combination of interacting functional machines (modules)... the mind is a multitude of interacting components ... and a hack ... only a model incorporating a rich spectrum of (animal or human) mental functioning will give us a correct picture of the broad principles underlying intelligence.” from: “Constructionist Design Methodology for Interactive Intelligences,” AI Magazine, Winter 2004, Vol. 25, No 4, pp.77-90



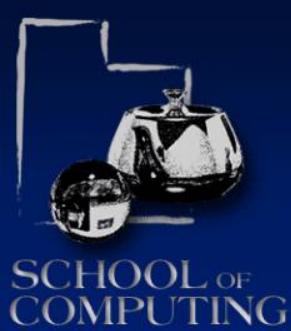
# Major AI Contexts (2)

“A biologically oriented definition of intelligence is the starting point of the investigation. Intelligence is defined with respect to the capability of an autonomous system to maintain itself. This gives an objective criterion, as opposed to subjective criteria based on judgment of performance or the ascription of knowledge or reasoning. This definition is refined by considering functionalities used to increase the chances of survival: representation, specialization, cooperation, communication, reflection, etc.



# Major Ai Context (2) cont'd

“A theory of intelligence must be compatible with the basic laws of physics and biology and it must be a universal theory, i.e., independent of a particular embodiment (wetware or silicon) or system level (brain component, individual agent, society). This universality can be achieved by using complex dynamical systems theory as a foundation. Intelligence then is seen as the result of a set of nonlinear processes which exhibit properties also found in other physical systems. Phenomena like behavioral coherence, cooperation, or the emergence of diversity between agents can be explained using bifurcation theory, chaos, self-organization, etc.” from: “Intelligence – Dynamics and Representation,” Luc Steels, in The Biology and Technology of Intelligent Autonomous Agents, Springer, 1995.



# Patterns from Dynamical Systems

E.g., Stripe Pattern

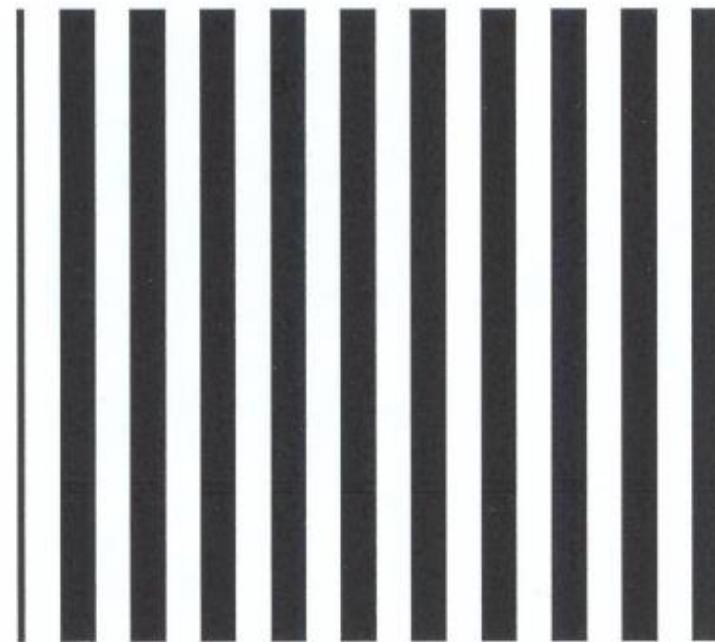
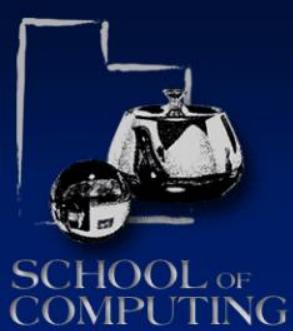


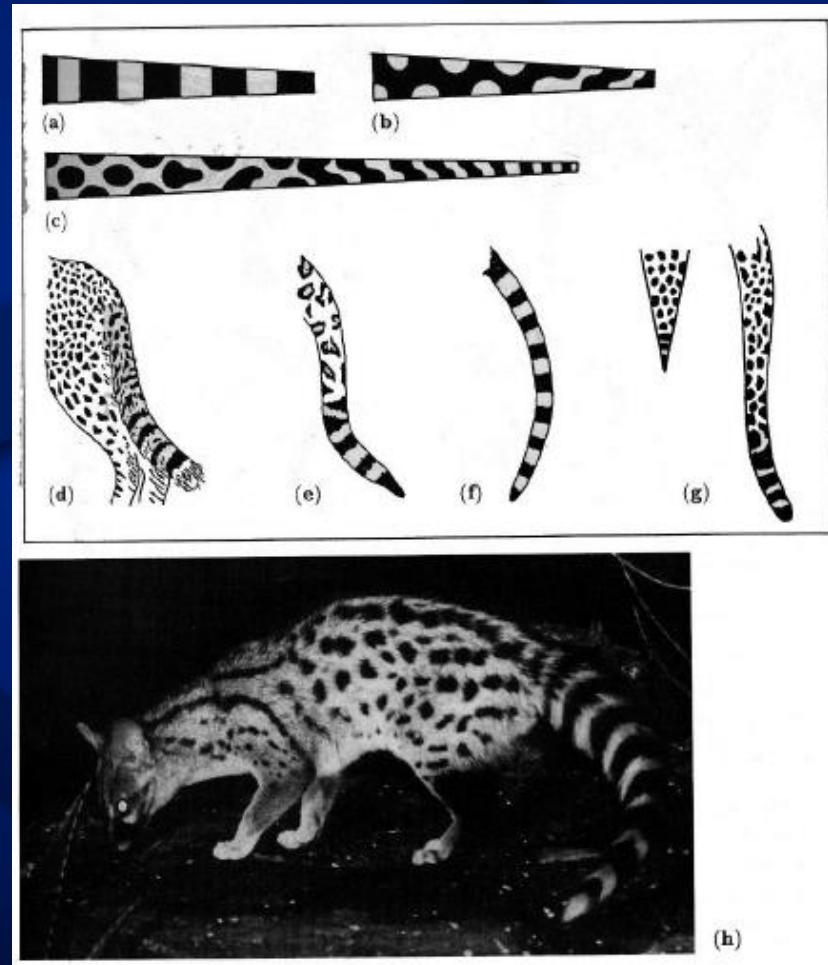
Figure 3.7. Stripe Pattern



# Biosystems Observations

- Pattern Formation in Nature
- Role of Developmental Cycle
- Environmental Niche
- Context, Signals and Algorithms
- Dissipative Information Systems

# Patterns and Coloration





# Role of Development

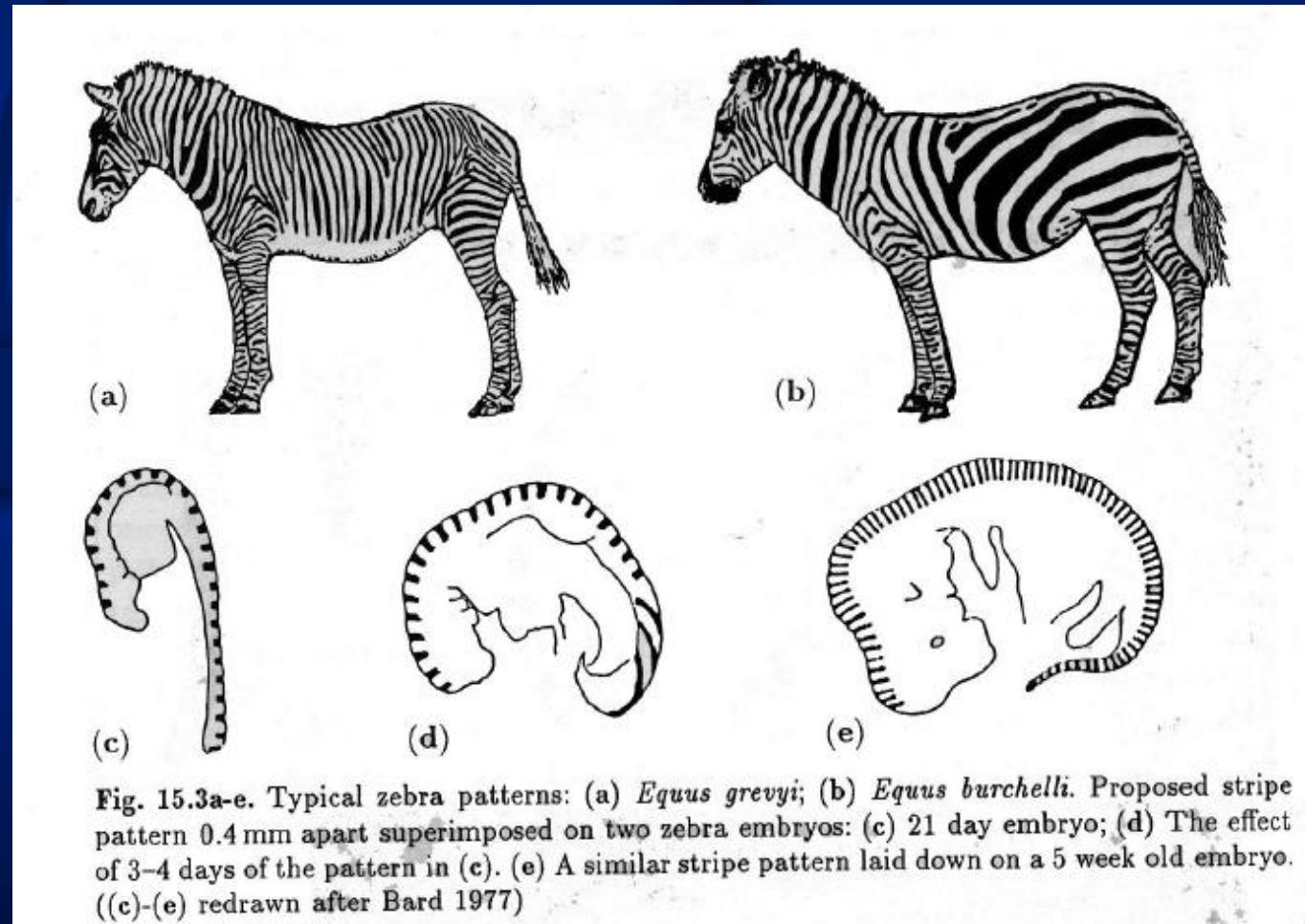
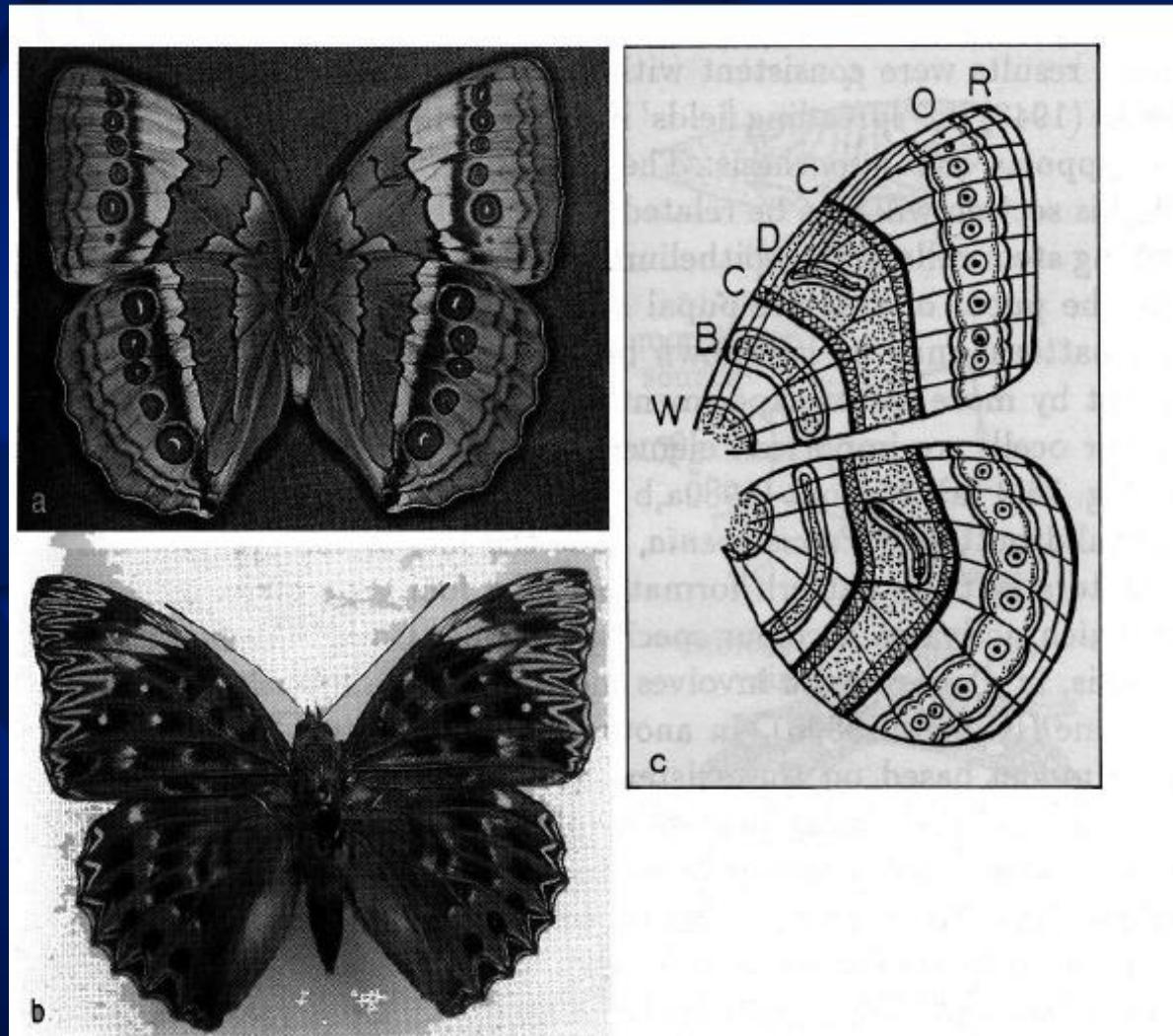


Fig. 15.3a-e. Typical zebra patterns: (a) *Equus grevyi*; (b) *Equus burchelli*. Proposed stripe pattern 0.4 mm apart superimposed on two zebra embryos: (c) 21 day embryo; (d) The effect of 3-4 days of the pattern in (c). (e) A similar stripe pattern laid down on a 5 week old embryo. ((c)-(e) redrawn after Bard 1977)



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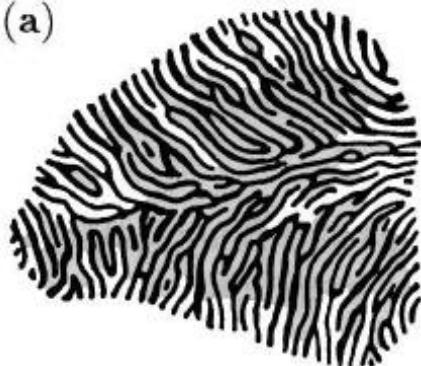
# Evolutionary Niche



# Similarity of Patterns

490      16. Neural Models of Pattern Formation

(a)



(b)



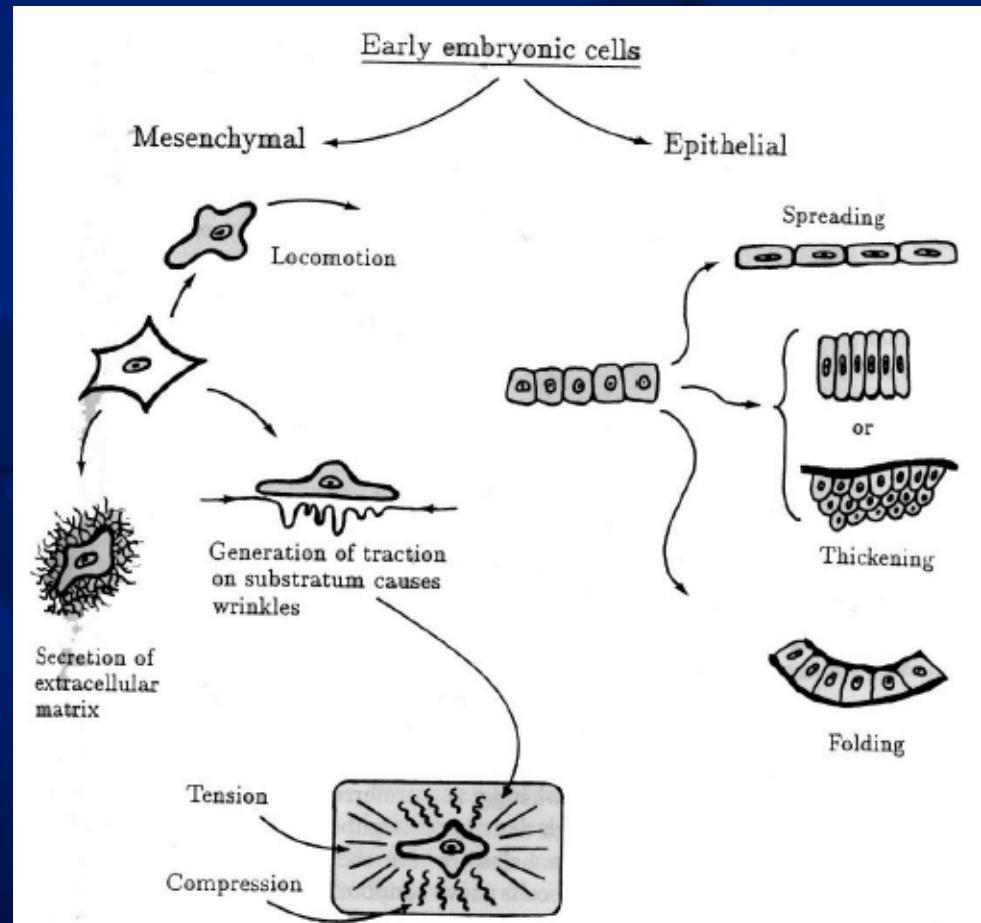
(c)

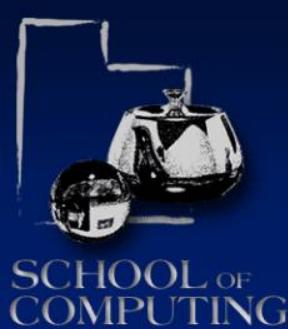




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# Context and Signals





# Turing's Morphogenesis Idea

- “The Chemical Basis of Morphogenesis”
- <http://www.dna.caltech.edu/courses/cs191/paperscs191/turing.pdf>

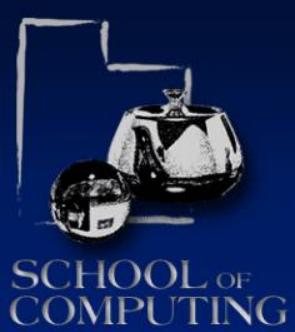
# Reaction-Diffusion Patterns

Formula:

$$\frac{\partial c}{\partial t} = f(c) + D \nabla^2 c$$

reaction

diffusion



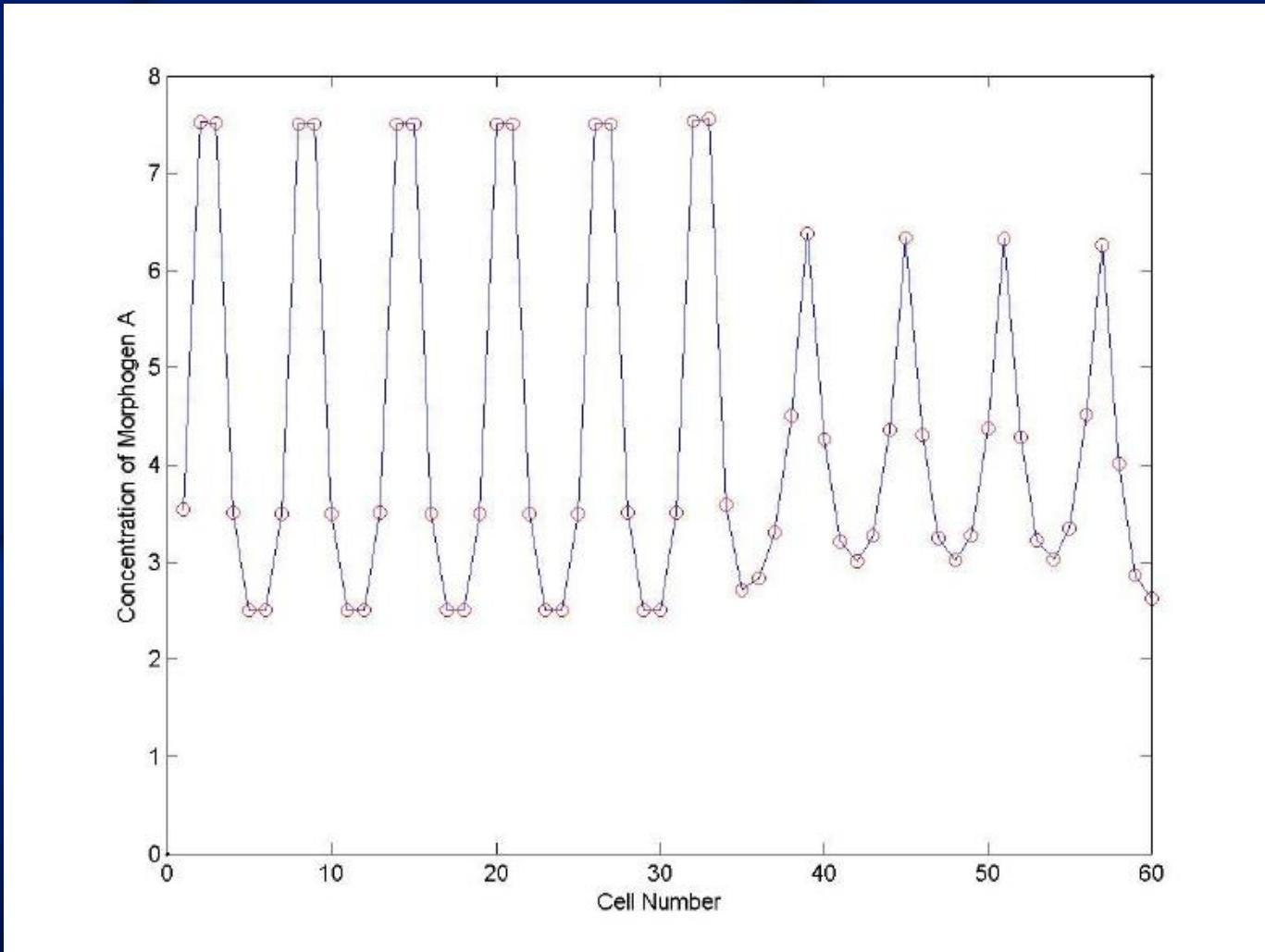
# Example of Morphogenesis





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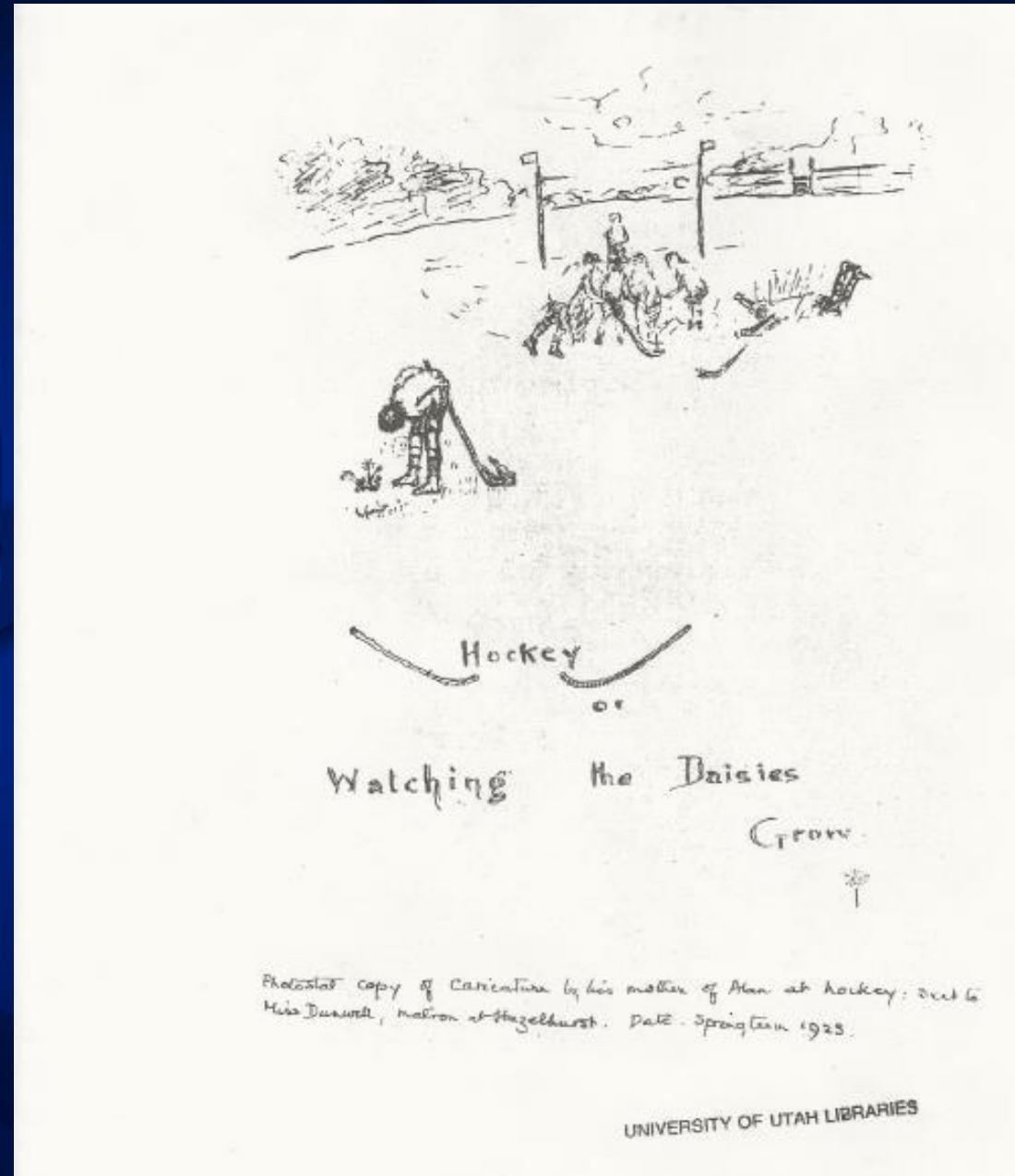
# Example of Morphogenesis





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## Caricature of Alan Turing Playing hockey (by his mom)



Photostat copy of caricature by his mother of Alan at hockey; sent to Miss Dunwell, matron at Hazelhurst. Date - Spring term 1925.

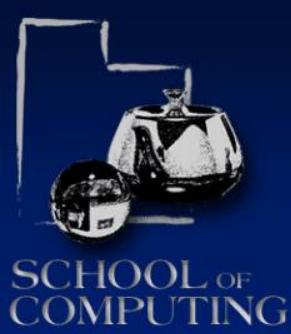
UNIVERSITY OF UTAH LIBRARIES



# Major AI Contexts (3)

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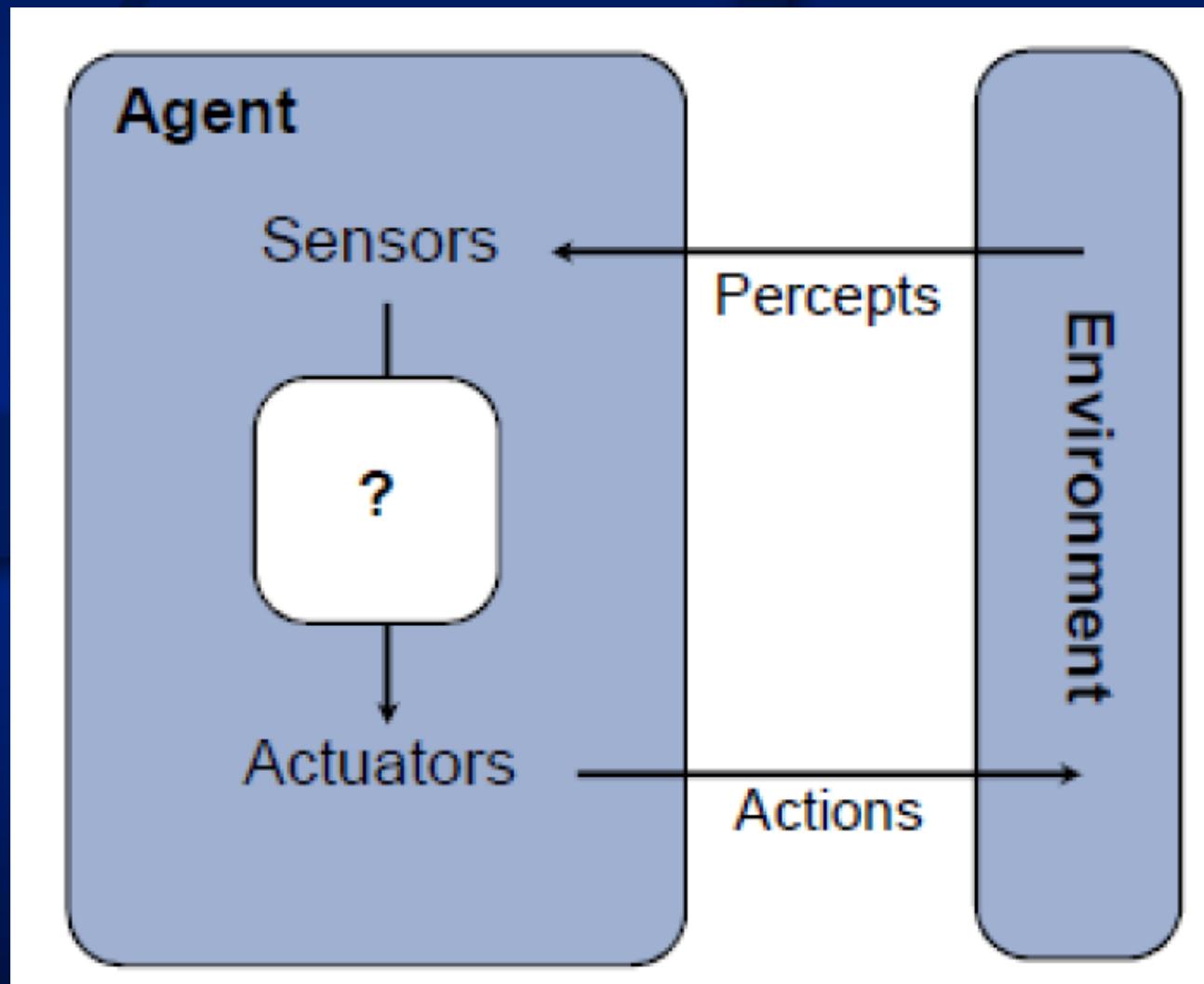
**Gerald Edelman:** An adequate theory of consciousness must contain an explanation of the properties of conscious experience. It should account both for intentionality and for the discriminability of qualia or phenomenal experiences. To qualify as a scientific account, a theoretical analysis of consciousness must achieve four goals: (1) propose explicit *neural* models that explain how consciousness can arise; (2) relate these models to the emergence of consciousness during evolution and development; (3) relate these models to concept formation, memory, and language; and (4) describe stringent tests for the models in terms of known neurobiological facts.

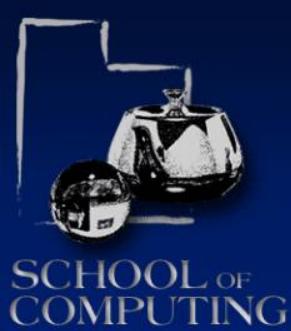


# Questions?



# What is an Agent Function?





# Agent Function

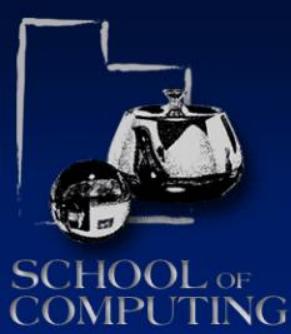
- Abstract
- External View
- Complete Map

$$f: \{P\}^* \rightarrow A$$

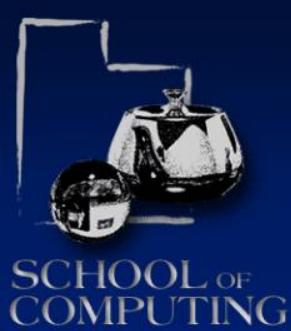
/                    \

percept              action

A mathematical function diagram. At the top is the symbol  $f: \{P\}^* \rightarrow A$ . Below the arrow, there is a vertical line segment with a diagonal line segment extending from its top to the right, and another diagonal line segment extending from its bottom to the right. The word "percept" is positioned under the left vertical line, and the word "action" is positioned under the right diagonal line.



# What is a Percept?



# A Percept

A vector:

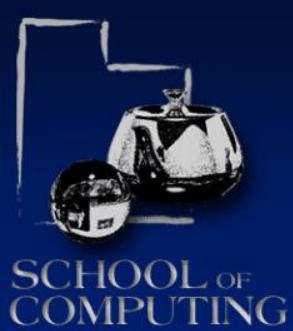
$$P = P_1 \times P_2 \times \dots \times P_n$$

Must a percept vector be finite?

# Percepts

- Enumerable single percepts
- Enumerable sequences
- Experimentally find where percept sequence goes





# How to Organize Ps Selection

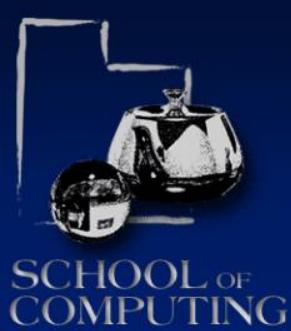
- One Percept?

E.g., [<room>,<dirt status>]

[A,Clean], [A,Dirty],[B,Clean],[B,Dirty]

#rooms \* #status\_states

What if there're an infinite #???



# Two Percepts

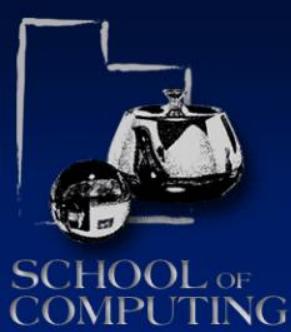
Number possibilities is  $|S1|^*|S2|$

Are all perception sequences possible?

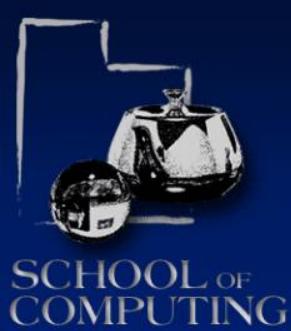
Can we arrange to try them all?

If so, why?

→ Build Behavior Model (Agent Function)

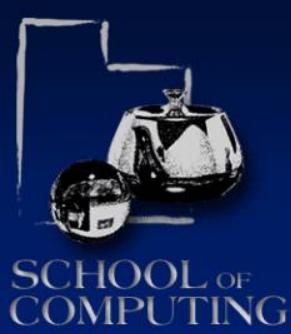


# What is an Agent Program?

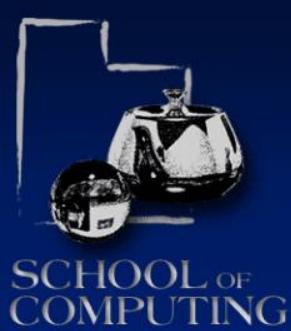


# Agent Program

- Concrete
- Internal
- Implementation
- Just Current Percept
- Maybe persistent state



# How Should We Design an Agent Function?



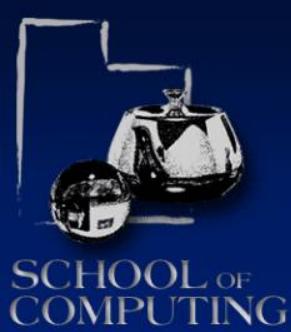
Do the right thing



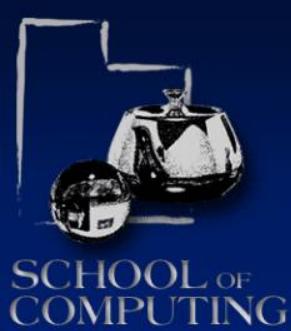
Do the most successful thing



Need measures of success  
(performance measures)

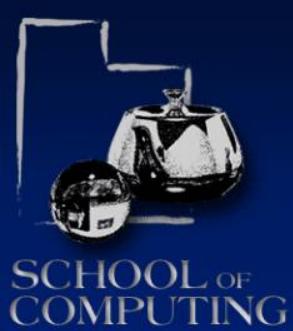


# What is a Rational Agent?



# Rational Agent

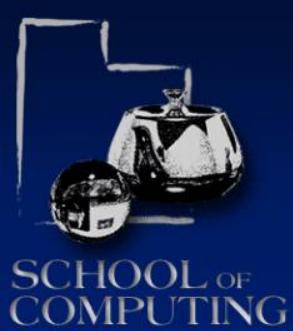
For every perception sequence  
Select an action that is  
Expected to maximize a  
Performance measure  
Given evidence of  $P^*$   
and knowledge



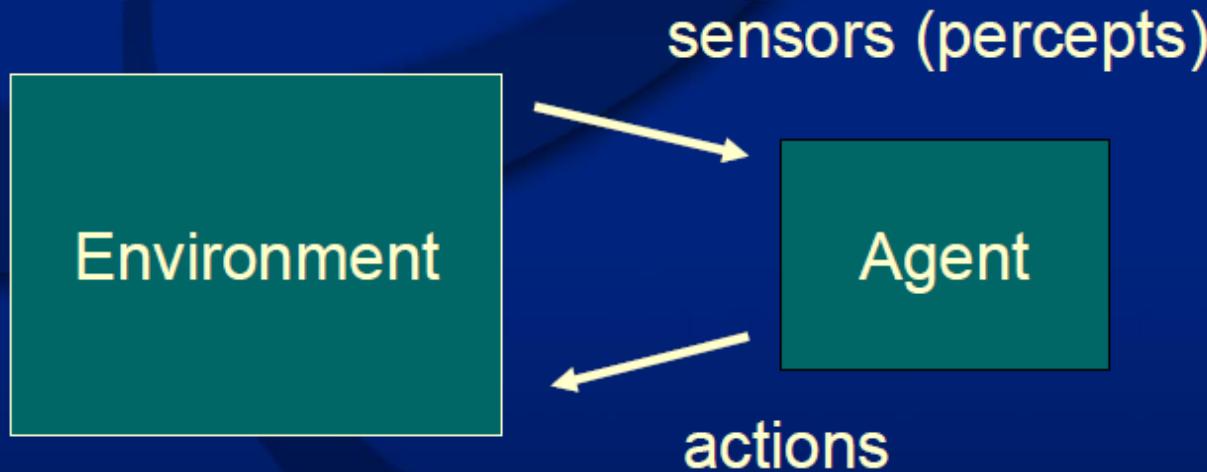
# Example

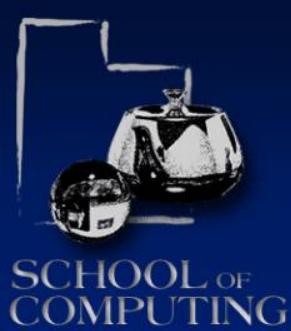
Given an agent that always vacuums,  
and the performance criterion p. 38  
and one more: -1 for vacuuming,

Show it is not a rational agent.



# Agents

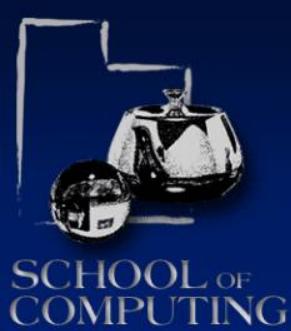




# Current Approach

Programmer does most of work!

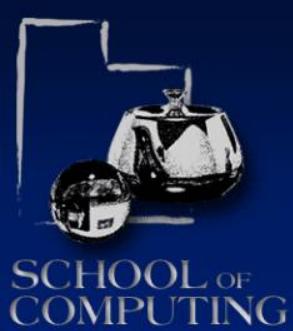
- Skeleton agent
- Table-driven agent
- Simple reflex agent
- Reflex agent with state
- Utility agent



# Autonomy

## What is it?

- Freedom to choose action?
- Behavior based on experience?
- Behavior not programmed in?

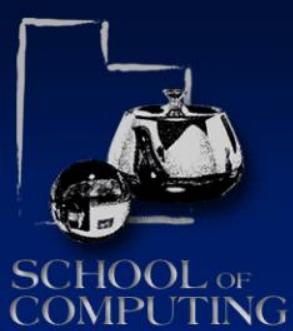


# Autonomy

Book argues:

- Compensate for partial or incorrect knowledge
- With experience, becomes effectively independent of prior knowledge

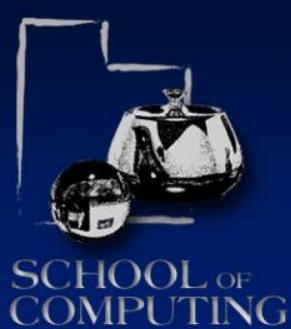
Do you buy that?



# Autonomy

Last assertion too strong:

Choose appropriate action based on context.

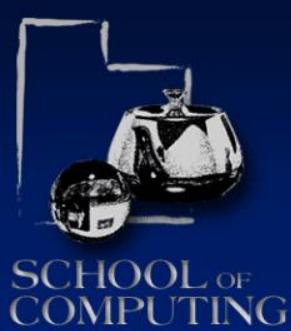


# Agent Structure

Map percepts (and state!) to actions

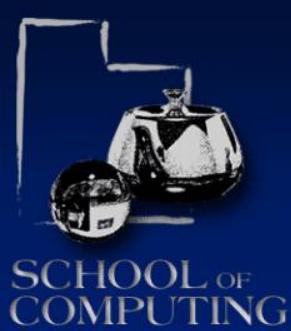
Percepts: Bump, Dirt, Home

Actions: Forward, Right, Left, Suck,  
Stop



# Agent Structure

- Map percept (and state!) to action
- Percepts: Stench, Breeze, Glitter, Bump, Scream
- Actions: FORWARD, RIGHT, LEFT, GRAB, SHOOT, CLIMB



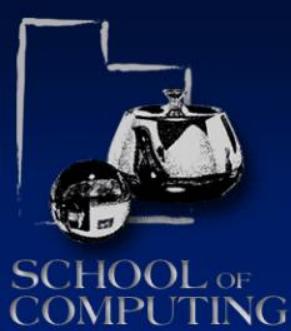
# Agent Functions & Programs

An agent is completely specified by the agent function mapping percepts to actions

One agent function is rational

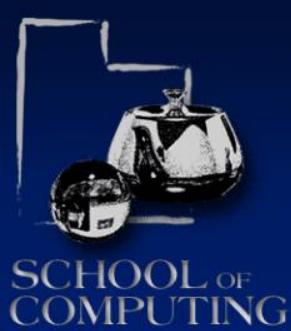
Aim: Find a way to implement concisely

An agent program takes a single percept as input, keeps internal state



# Enumeration vs. ???

Is there an approach to capture the infinite percept and behavior issue?



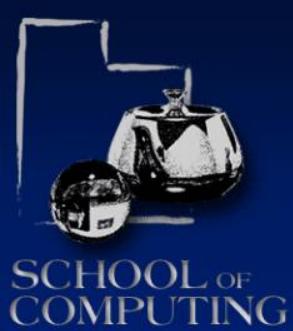
# Consider

 $\pi$ 

What is it?

Geometrically?

Numerically?

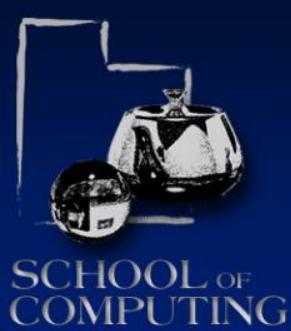


# Skeleton Agent

```
function SKELETON-AGENT(percept)
  returns action
  static: memory, the agent's memory of the
  world

memory  $\leftarrow$  Update-Memory(memory,percept)
action  $\leftarrow$  Choose-Best-Action(memory)
memory  $\leftarrow$  Update-Memory(memory,action)

return action
```



# Matlab Agent Template

function action = CS4300\_X(percept)

persistent state

if isempty(state)

    state = 0;

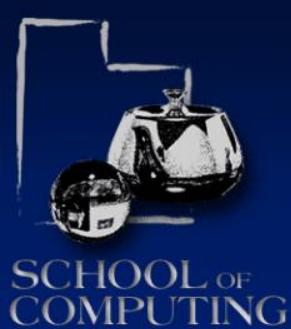
end

... % e.g.,

if state == 0

    action = FORWARD;

end



# Matlab Agent (cont'd)

switch state

case 0

```
action = FORWARD;  
state = 1;
```

case 1

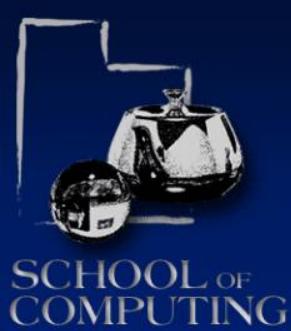
```
action = LEFT;  
state = 2;
```

case 2

```
action = LEFT;  
state = 3;
```

case 3

...



# Agent Types

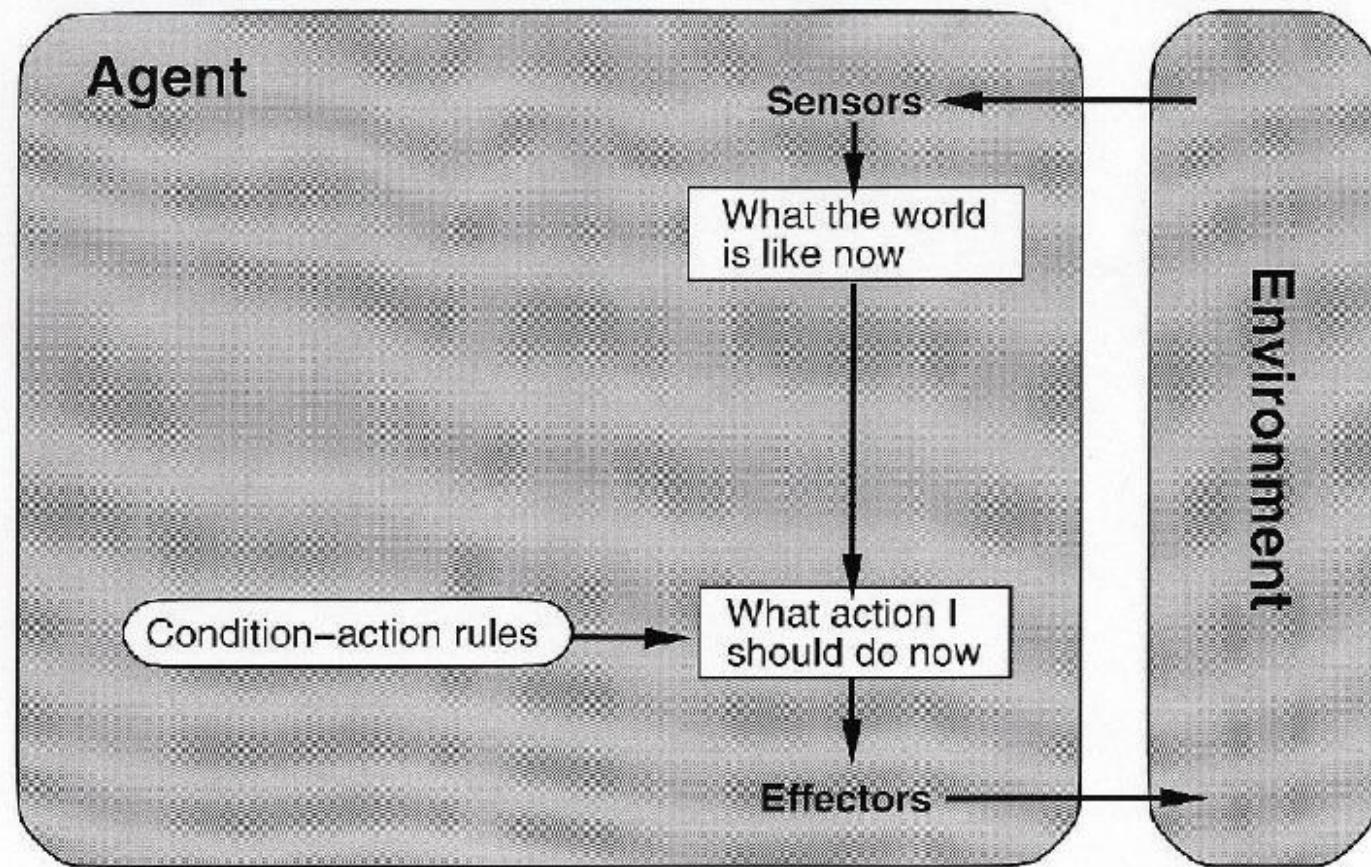
Four basic types in order of increasing generality:

- Simple reflex agents
- Reflex agents with state
- Goal-based agents
- Utility-based agents



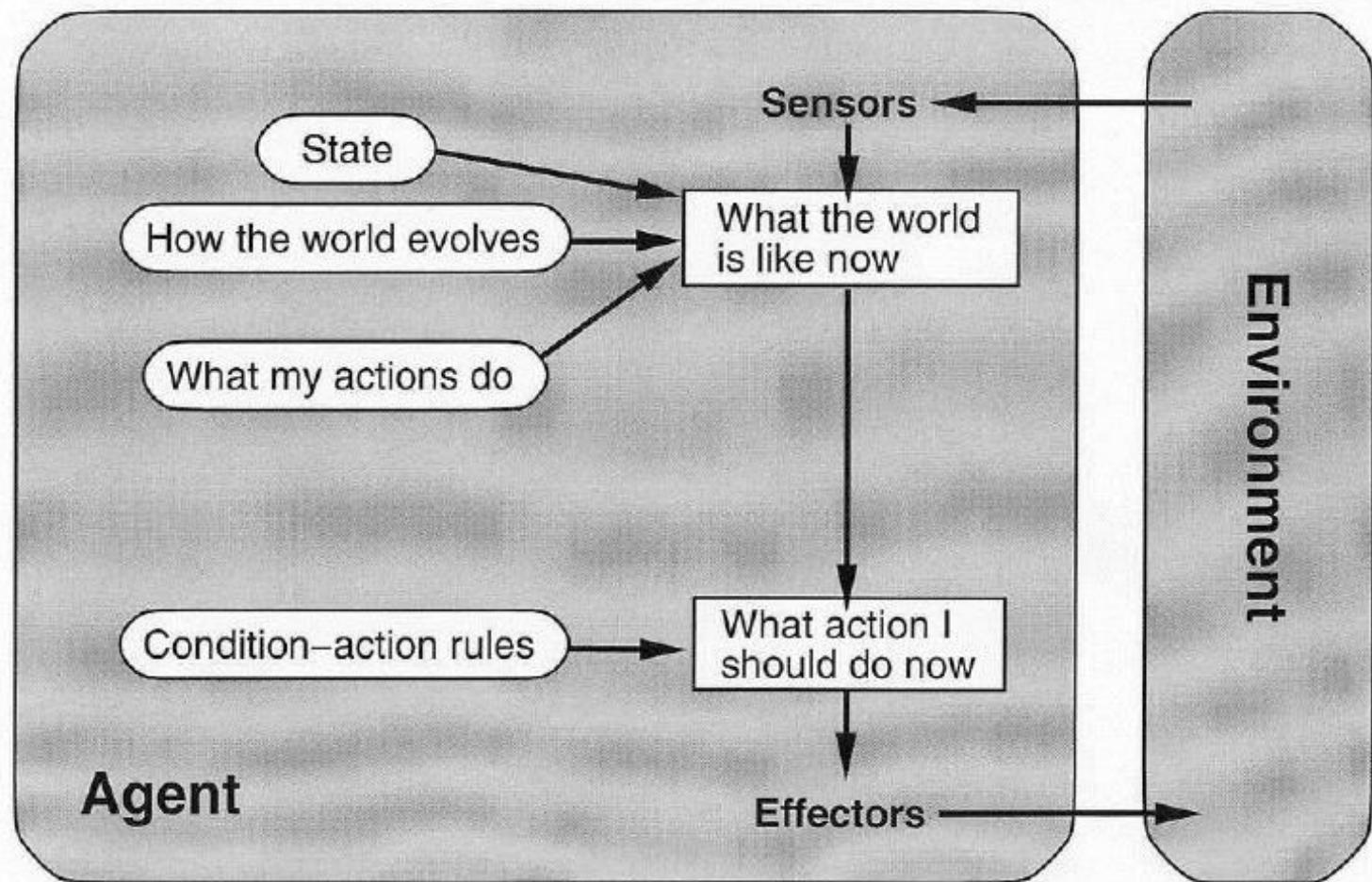
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## Simple reflex agents

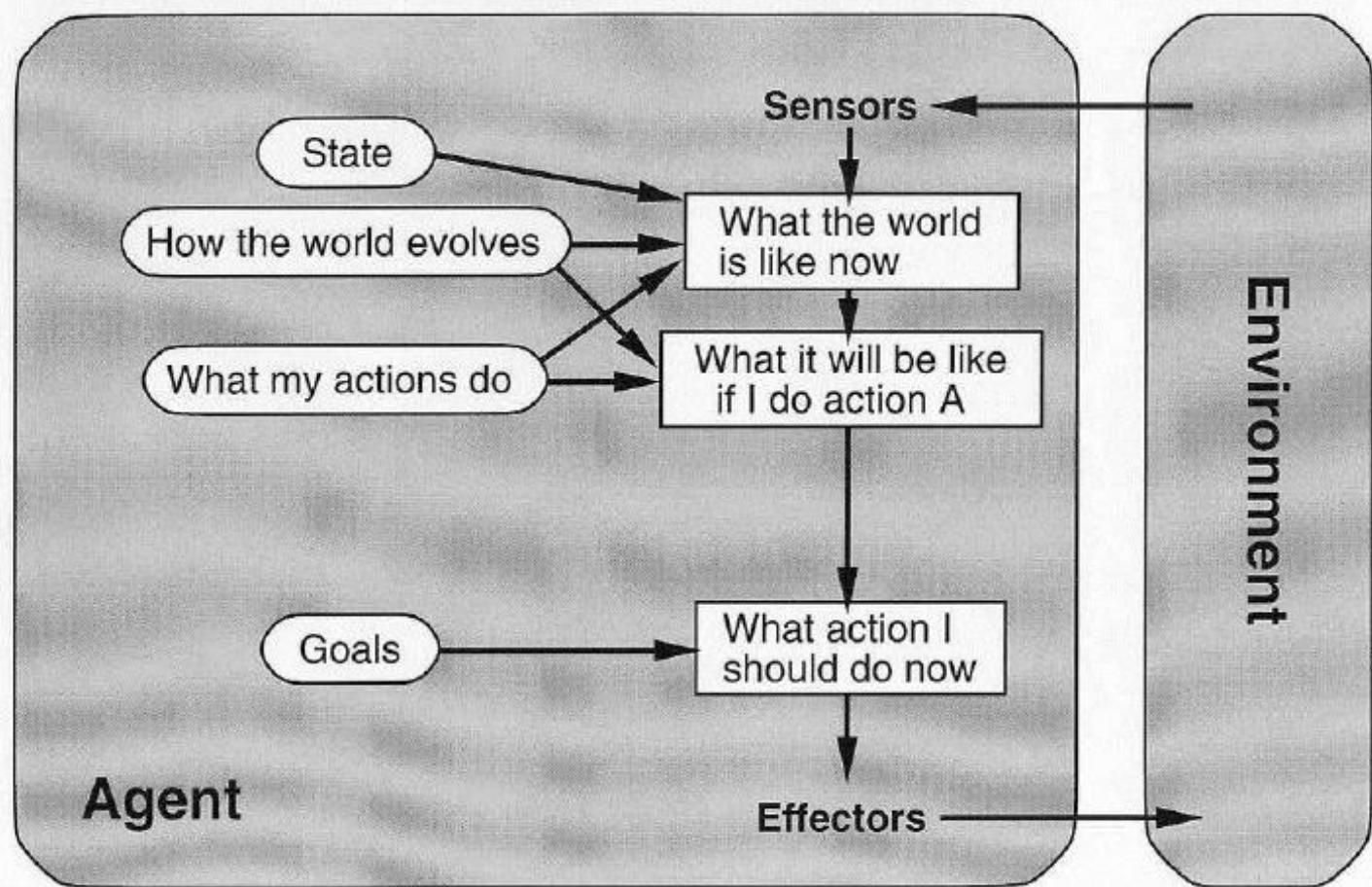




## Reflex agents with state

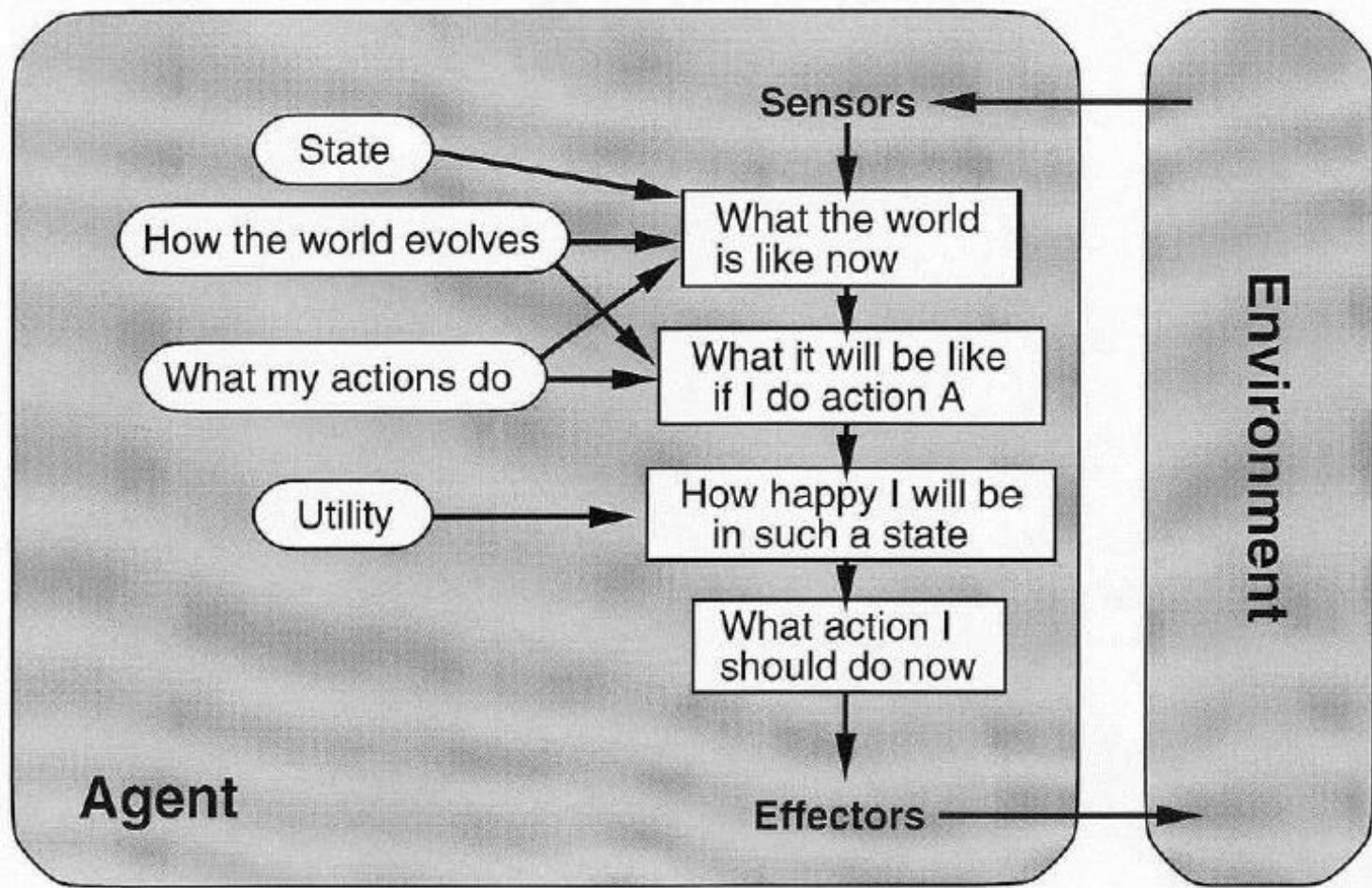


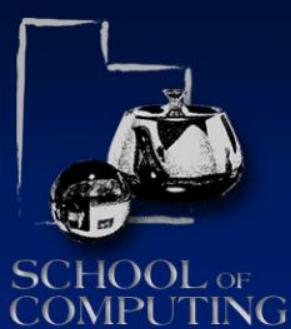
## Goal-based agents





## Utility-based agents



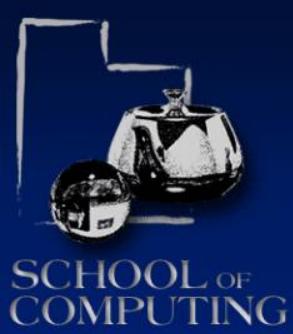


# The Wumpus World

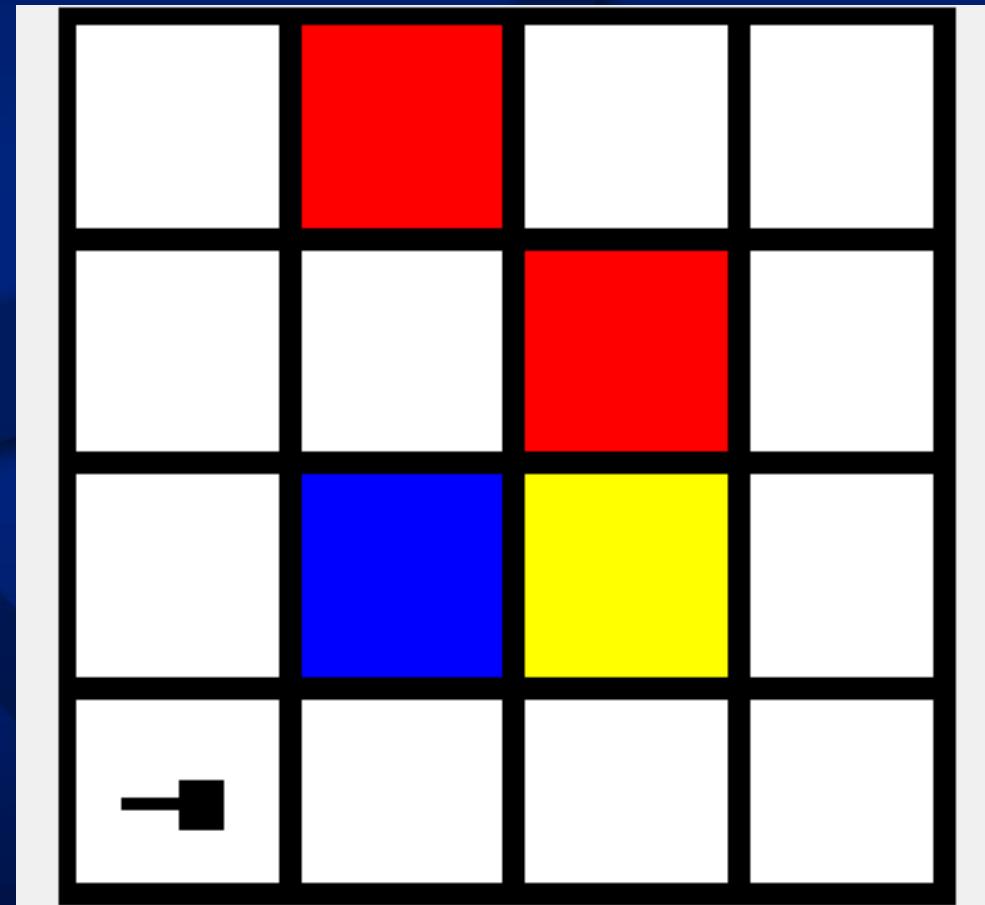
- Percepts: [Stench,Breeze,Glitter,Bump,Scream]
- Actions:  
[Forward,Turn\_Right,Turn\_Left,Grab,Shoot,Climb]
- Costs:
  - -1: each action
  - -50: shoot arrow
  - -1000: die
  - 1000: get gold and exit

# Some Issues

- hidden goals in reflex agent; determine from:  
Behavior? Observables?
- learned vs. prior knowledge
  - Nature/nurture, learned/innate
- agent = architecture+program: does this cover everything? How about people? Adaptation?
- model how world evolves and how actions affect world: simulation?



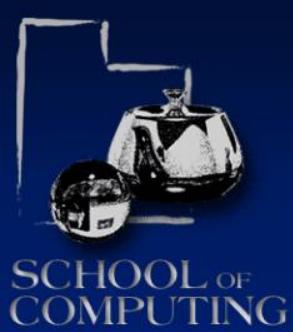
# Example 1



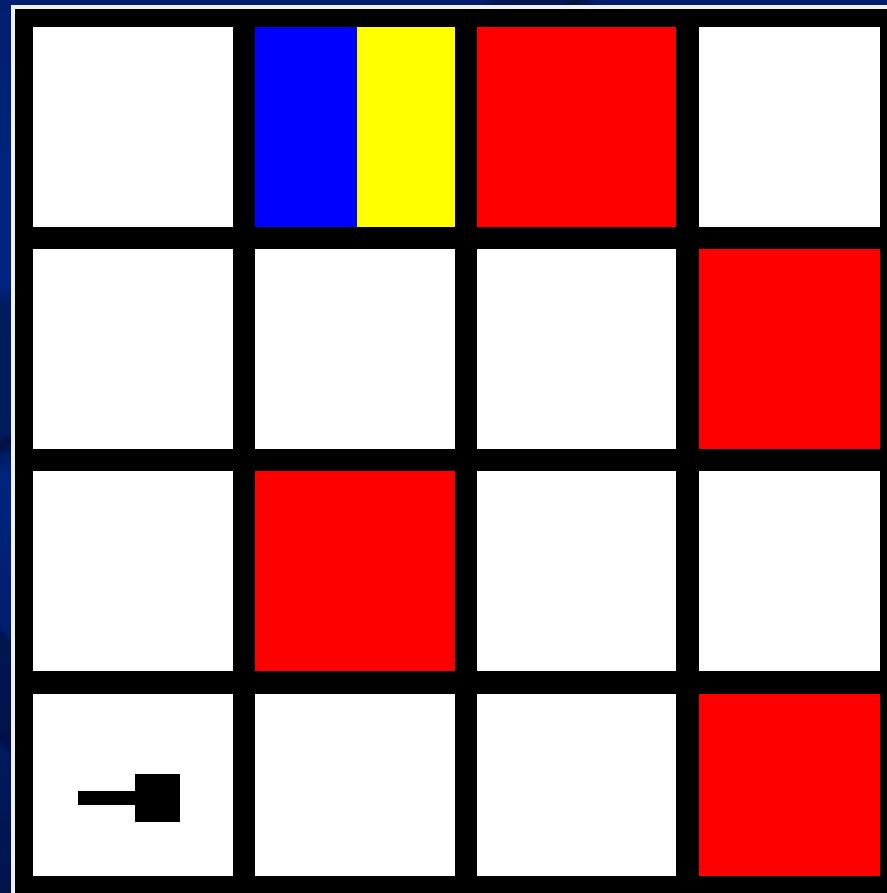
```
function action = CS4300_Example1(percept)
% CS4300_Example1 - simple agent example
%   It moves right, then left, then climbs out
% On input:
%   percept (1x5 Boolean vector): percept values
%     (1): Stench
%     (2): Pit
%     (3): Glitters
%     (4): Bumped
%     (5): Screamed
% On output:
%   action (int): action selected by agent
%     FORWARD = 1;
%     ROTATE_RIGHT = 2;
%     ROTATE_LEFT = 3;
%     GRAB = 4;
%     SHOOT = 5;
%     CLIMB = 6;
% Call:
%   a = CS4300_Example1([0,1,0,0,0]);
% Author:
%   T. Henderson
%   UU
%   Summer 2015
%
% persistent state
%
FORWARD = 1;
ROTATE_RIGHT = 2;
ROTATE_LEFT = 3;
GRAB = 4;
SHOOT = 5;
CLIMB = 6;

if isempty(state)
    state = 0;
end

switch state
    case 0
        action = FORWARD;
        state = 1;
    case 1
        action = ROTATE_LEFT;
        state = 2;
    case 2
        action = ROTATE_LEFT;
        state = 3;
    case 3
        action = FORWARD;
        state = 4;
    case 4
        action = CLIMB;
end
```



# Example 2 (A1)



# From: Simulation, Modeling and Analysis

## A.M. Law

### 4.5

#### CONFIDENCE INTERVALS AND HYPOTHESIS TESTS FOR THE MEAN

Let  $X_1, X_2, \dots, X_n$  be IID random variables with finite mean  $\mu$  and finite variance  $\sigma^2$ . (Also assume that  $\sigma^2 > 0$ , so that the  $X_i$ 's are not degenerate random variables.) In this section we discuss how to construct a confidence interval for  $\mu$  and also the complementary problem of testing the hypothesis that  $\mu = \mu_0$ .

We begin with a statement of the most important result in probability theory, the classical central limit theorem. Let  $Z_n$  be the random variable  $(\bar{X}(n) - \mu)/\sqrt{\sigma^2/n}$ , and let  $F_n(z)$  be the distribution function of  $Z_n$  for a sample size of  $n$ ; that is,  $F_n(z) = P(Z_n \leq z)$ . [Note that  $\mu$  and  $\sigma^2/n$  are the mean and variance of  $\bar{X}(n)$ , respectively.] Then the *central limit theorem* is as follows [see Chung (1974, p. 169) for a proof].

**THEOREM 4.1.**  $F_n(z) \rightarrow \Phi(z)$  as  $n \rightarrow \infty$ , where  $\Phi(z)$ , the distribution function of a normal random variable with  $\mu = 0$  and  $\sigma^2 = 1$  (henceforth called a *standard normal random variable*; see Sec. 6.2.2), is given by

$$\Phi(z) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^z e^{-y^2/2} dy \quad \text{for } -\infty < z < \infty$$

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## A.M. Law

The theorem says, in effect, that if  $n$  is "sufficiently large," the random variable  $Z_n$  will be approximately distributed as a standard normal random variable, regardless of the underlying distribution of the  $X_i$ 's. It can also be shown for large  $n$  that the sample mean  $\bar{X}(n)$  is approximately distributed as a normal random variable with mean  $\mu$  and variance  $\sigma^2/n$ .

The difficulty with using the above results in practice is that the variance  $\sigma^2$  is generally unknown. However, since the sample variance  $S^2(n)$  converges to  $\sigma^2$  as  $n$  gets large, it can be shown that Theorem 4.1 remains true if we replace  $\sigma^2$  by  $S^2(n)$  in the expression for  $Z_n$ . With this change the theorem says that if  $n$  is sufficiently large, the random variable  $t_n = (\bar{X}(n) - \mu)/\sqrt{S^2(n)/n}$  is approximately distributed as a standard normal random variable. It follows for large  $n$  that

$$\begin{aligned} P\left(-z_{1-\alpha/2} \leq \frac{\bar{X}(n) - \mu}{\sqrt{S^2(n)/n}} \leq z_{1-\alpha/2}\right) \\ = P\left[\bar{X}(n) - z_{1-\alpha/2} \sqrt{\frac{S^2(n)}{n}} \leq \mu \leq \bar{X}(n) + z_{1-\alpha/2} \sqrt{\frac{S^2(n)}{n}}\right] \\ \approx 1 - \alpha \end{aligned} \quad (4.10)$$

where the symbol  $\approx$  means "approximately equal" and  $z_{1-\alpha/2}$  (for  $0 < \alpha < 1$ ) is the upper  $1 - \alpha/2$  critical point for a standard normal random variable (see Fig. 4.15 and the last line of Table T.1 of the Appendix at the back of the book). Therefore, if  $n$  is sufficiently large, an approximate  $100(1 - \alpha)$  percent confidence interval for  $\mu$  is given by

$$\bar{X}(n) \pm z_{1-\alpha/2} \sqrt{\frac{S^2(n)}{n}} \quad (4.11)$$

For a given set of data  $X_1, X_2, \dots, X_n$ , the lower confidence-interval endpoint  $l(n, \alpha) = \bar{X}(n) - z_{1-\alpha/2} \sqrt{S^2(n)/n}$  and the upper confidence-interval endpoint  $u(n, \alpha) = \bar{X}(n) + z_{1-\alpha/2} \sqrt{S^2(n)/n}$  are just numbers (actually, specific realizations of random variables) and the confidence interval  $[l(n, \alpha), u(n, \alpha)]$  either contains  $\mu$

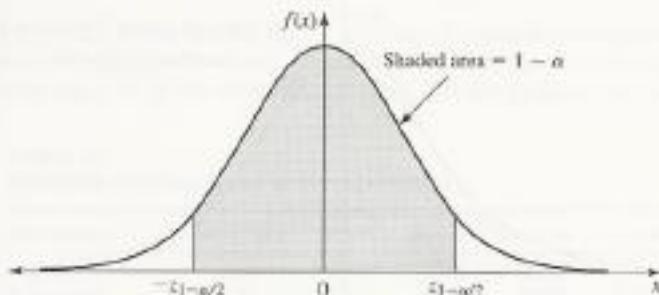


FIGURE 4.15  
Density function for the standard normal distribution.



# From: Simulation, Modeling and Analysis

## A.M. Law

or does not contain  $\mu$ . Thus, there is nothing probabilistic about the single confidence interval  $[\bar{I}(n, \alpha), \bar{u}(n, \alpha)]$  after the data have been obtained and the interval's endpoints have been given numerical values. The correct interpretation to give to the confidence interval (4.11) is as follows [see (4.10)]: If one constructs a very large number of independent  $100(1 - \alpha)$  percent confidence intervals, each based on  $n$  observations, where  $n$  is sufficiently large, the proportion of these confidence intervals that contain (cover)  $\mu$  should be  $1 - \alpha$ . We call this proportion the *coverage* for the confidence interval.

The difficulty in using (4.11) to construct a confidence interval for  $\mu$  is in knowing what "n sufficiently large" means. It turns out that the more skewed (i.e., nonsymmetric) the underlying distribution of the  $X_i$ 's, the larger the value of  $n$  needed for the distribution of  $t_n$  to be closely approximated by  $\Phi(z)$ . (See the discussion later in this section.) If  $n$  is chosen too small, the actual coverage of a desired  $100(1 - \alpha)$  percent confidence interval will generally be less than  $1 - \alpha$ . This is why the confidence interval given by (4.11) is stated to be only approximate.

In light of the above discussion, we now develop an alternative confidence-interval expression. If the  $X_i$ 's are *normal* random variables, the random variable  $t_n = [\bar{X}(n) - \mu]/\sqrt{S^2(n)/n}$  has a *t* distribution with  $n - 1$  degrees of freedom (df) [see, for example, Hogg and Craig (1995, pp. 181–182)], and an *exact* (for any  $n \geq 2$ )  $100(1 - \alpha)$  percent confidence interval for  $\mu$  is given by

$$\bar{X}(n) \pm t_{n-1, 1-\alpha/2} \sqrt{\frac{S^2(n)}{n}} \quad (4.12)$$

where  $t_{n-1, 1-\alpha/2}$  is the upper  $1 - \alpha/2$  critical point for the *t* distribution with  $n - 1$  df. These critical points are given in Table T.1 of the Appendix at the back of the book. Plots of the density functions for the *t* distribution with 4 df and for the standard normal distribution are given in Fig. 4.16. Note that the *t* distribution is less peaked and has longer tails than the normal distribution; so, for any finite  $n$ ,  $t_{n-1, 1-\alpha/2} > z_{1-\alpha/2}$ . We call (4.12) the *t* confidence interval.

The quantity that we add to and subtract from  $\bar{X}(n)$  in (4.12) to construct the confidence interval is called the *half-length* of the confidence interval. It is a measure of how precisely we know  $\mu$ . It can be shown that if we increase the sample

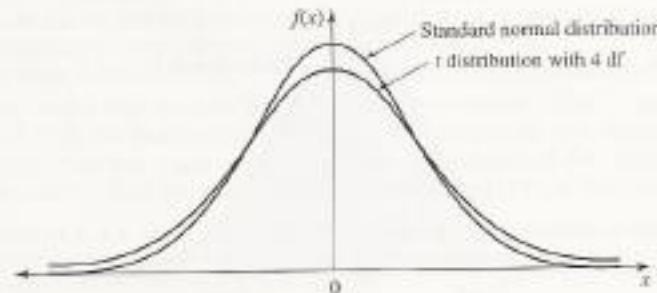
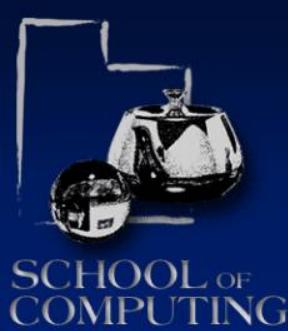


FIGURE 4.16  
Density functions for the *t* distribution with 4 df and for the standard normal distribution.



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# From: Simulation, Modeling and Analysis

## A.M. Law

size from  $n$  to  $4n$  in (4.12), then the half-length is decreased by a factor of approximately 2 (see Prob. 4.20).

In practice, the distribution of the  $X_i$ 's will rarely be normal, and the confidence interval given by (4.12) will also be approximate in terms of coverage. Since  $t_{n-1,1-\alpha/2} > z_{1-\alpha/2}$ , the confidence interval given by (4.12) will be larger than the one given by (4.11) and will generally have coverage closer to the desired level  $1 - \alpha$ . For this reason, we recommend using (4.12) to construct a confidence interval for  $\mu$ . Note that  $t_{n-1,1-\alpha/2} \rightarrow z_{1-\alpha/2}$  as  $n \rightarrow \infty$ ; in particular,  $t_{40,0.05}$  differs from  $z_{0.95}$  by less than 3 percent. However, in most of our applications of (4.12) in Chaps. 9, 10, and 12,  $n$  will be small enough for the difference between (4.11) and (4.12) to be appreciable.

**EXAMPLE 4.26.** Suppose that the 10 observations 1.20, 1.50, 1.68, 1.89, 0.95, 1.49, 1.58, 1.55, 0.50, and 1.09 are from a normal distribution with unknown mean  $\mu$  and that our objective is to construct a 90 percent confidence interval for  $\mu$ . From these data we get

$$\bar{X}(10) = 1.34 \quad \text{and} \quad S^2(10) = 0.17$$

which results in the following confidence interval for  $\mu$ :

$$\bar{X}(10) \pm t_{0.05} \sqrt{\frac{S^2(10)}{10}} = 1.34 \pm 1.83 \sqrt{\frac{0.17}{10}} = 1.34 \pm 0.24$$

Note that (4.12) was used to construct the confidence interval and that  $t_{0.05}$  was taken from Table T.1. Therefore, subject to the interpretation stated above, we claim with 90 percent confidence that  $\mu$  is in the interval [1.10, 1.58].

We now discuss how the coverage of the confidence interval given by (4.12) is affected by the distribution of the  $X_i$ 's. In Table 4.1 we give estimated coverages for 90 percent confidence intervals based on 500 independent experiments for each of the sample sizes  $n = 5, 10, 20$ , and  $40$  and each of the distributions normal, exponential, chi square with 1 df (a standard normal random variable squared; see the discussion of the gamma distribution in Sec. 6.2.2), lognormal ( $e^Y$ , where  $Y$  is a standard normal random variable; see Sec. 6.2.2), and hyperexponential whose distribution function is given by

$$F(x) = 0.9F_1(x) + 0.1F_2(x)$$

where  $F_1(x)$  and  $F_2(x)$  are the distribution functions of exponential random variables with means 0.5 and 5.5, respectively. For example, the table entry for the exponential distribution and  $n = 10$  was obtained as follows. Ten observations were generated

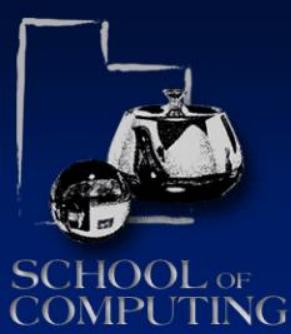
TABLE 4.1  
Estimated coverages based on 500 experiments

Distribution	Skewness $\tau$	$n = 5$	$n = 10$	$n = 20$	$n = 40$
Normal	0.00	0.910	0.902	0.898	0.900
Exponential	2.00	0.854	0.878	0.870	0.890
Chi square	2.83	0.810	0.830	0.848	0.890
Lognormal	6.18	0.758	0.768	0.842	0.852
Hyperexponential	6.43	0.584	0.586	0.682	0.774



$x$	0.6400	0.7000	0.8000	0.9000	0.9333	0.9500	0.9600	0.9667	0.9700	0.9800	0.9833	0.9875	0.9900	0.9917	0.9933
1	0.325	0.727	1.376	3.078	4.702	6.314	7.916	9.524	12.706	15.895	19.043	25.452	31.821	38.342	51.965
2	0.289	0.617	1.061	1.886	2.456	2.920	3.320	3.679	4.303	4.349	5.334	6.205	6.965	7.665	8.464
3	0.277	0.584	0.978	1.638	2.045	2.353	2.605	2.823	3.182	3.482	3.738	4.177	4.541	5.066	5.538
4	0.271	0.569	0.941	1.533	1.879	2.132	2.333	2.502	2.726	2.999	3.184	3.495	3.747	4.103	4.391
5	0.267	0.559	0.930	1.476	1.790	2.013	2.191	2.337	2.511	2.737	2.910	3.163	3.365	3.538	3.730
6	0.265	0.553	0.906	1.440	1.735	1.943	2.104	2.237	2.447	2.612	2.748	2.969	3.103	3.291	3.486
7	0.263	0.549	0.896	1.413	1.698	1.895	2.046	2.170	2.365	2.517	2.640	2.841	2.998	3.130	3.298
8	0.262	0.546	0.889	1.397	1.670	1.860	2.004	2.122	2.306	2.449	2.565	2.732	2.896	3.018	3.186
9	0.261	0.543	0.883	1.383	1.650	1.833	1.973	2.086	2.262	2.398	2.508	2.685	2.821	2.936	3.072
10	0.260	0.542	0.879	1.372	1.634	1.812	1.948	2.058	2.228	2.359	2.465	2.634	2.764	2.882	2.982
11	0.260	0.540	0.876	1.363	1.623	1.796	1.938	2.036	2.201	2.328	2.430	2.593	2.718	2.832	2.932
12	0.259	0.539	0.873	1.356	1.610	1.782	1.912	2.017	2.179	2.303	2.402	2.560	2.681	2.782	2.882
13	0.259	0.538	0.870	1.350	1.601	1.771	1.899	2.002	2.160	2.282	2.379	2.533	2.650	2.748	2.848
14	0.258	0.537	0.868	1.345	1.593	1.761	1.887	1.999	2.145	2.264	2.359	2.510	2.624	2.720	2.816
15	0.258	0.536	0.866	1.341	1.581	1.733	1.878	1.978	2.131	2.249	2.342	2.490	2.602	2.696	2.785
16	0.258	0.535	0.865	1.337	1.581	1.746	1.869	1.968	2.120	2.235	2.327	2.473	2.583	2.677	2.767
17	0.257	0.534	0.863	1.333	1.576	1.740	1.862	1.960	2.110	2.224	2.315	2.458	2.567	2.657	2.741
18	0.257	0.534	0.862	1.330	1.572	1.734	1.853	1.953	2.101	2.214	2.303	2.445	2.552	2.641	2.727
19	0.257	0.533	0.861	1.328	1.568	1.729	1.850	1.946	2.093	2.205	2.293	2.433	2.539	2.627	2.714
20	0.257	0.533	0.860	1.325	1.564	1.725	1.844	1.940	2.086	2.197	2.285	2.423	2.528	2.614	2.703
21	0.257	0.532	0.859	1.323	1.561	1.721	1.840	1.935	2.080	2.189	2.277	2.414	2.518	2.603	2.693
22	0.256	0.532	0.858	1.321	1.558	1.717	1.835	1.933	2.030	2.074	2.183	2.269	2.405	2.508	2.584
23	0.256	0.532	0.858	1.319	1.556	1.714	1.832	1.926	2.069	2.177	2.263	2.398	2.500	2.582	2.675
24	0.256	0.531	0.857	1.318	1.553	1.711	1.828	1.922	2.064	2.171	2.257	2.391	2.492	2.578	2.668
25	0.256	0.531	0.856	1.316	1.551	1.708	1.825	1.918	2.060	2.167	2.251	2.385	2.485	2.568	2.653
26	0.256	0.531	0.856	1.315	1.549	1.706	1.822	1.915	2.056	2.162	2.246	2.379	2.479	2.554	2.644
27	0.256	0.531	0.855	1.314	1.547	1.703	1.819	1.912	2.052	2.154	2.242	2.373	2.473	2.554	2.643
28	0.256	0.530	0.855	1.313	1.546	1.701	1.817	1.909	2.048	2.154	2.237	2.368	2.467	2.548	2.633
29	0.256	0.530	0.854	1.311	1.544	1.699	1.814	1.906	2.045	2.150	2.231	2.364	2.462	2.543	2.627
30	0.256	0.530	0.854	1.310	1.543	1.697	1.812	1.904	2.042	2.147	2.230	2.360	2.457	2.537	2.617
40	0.255	0.529	0.851	1.303	1.532	1.684	1.796	1.816	2.021	2.123	2.203	2.329	2.423	2.501	2.589
50	0.255	0.528	0.849	1.299	1.526	1.676	1.787	1.875	2.009	2.109	2.188	2.311	2.405	2.489	2.577
75	0.254	0.527	0.846	1.293	1.517	1.665	1.775	1.861	1.992	2.090	2.167	2.287	2.377	2.460	2.546
100	0.254	0.526	0.845	1.290	1.513	1.660	1.769	1.855	1.984	2.081	2.157	2.276	2.364	2.450	2.535
=	0.253	0.524	0.842	1.282	1.501	1.645	1.751	1.834	1.960	2.054	2.123	2.341	2.426	2.516	2.595

From: Simulation, Modeling and Analysis; A.M. Law



# Questions?