

## Stat 134: Section 24

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### Problem 1

Here is a summary of Pre-SAT and SAT scores of a large group of students.

PSAT scores:	average: 1200	SD: 100
SAT scores:	average: 1300	SD: 90
correlation: 0.6		

Assume the data are approximately bivariate normal in distribution.

- Of the students who scored 1000 on the PSAT, about what percentage scored above average on the SAT?
- Of the students who scored below average on the PSAT, about what percentage scored above average on the SAT?
- About what percentage of students got at least 50 points more on the SAT than on the PSAT?

*Ex 6.5.1 in Pitman's Probability*

### Problem 2

Heights and weights of a large group of people follow a bivariate normal distribution, with correlation 0.75. Of the people in the 90th percentile of weights, about what percentage are above the 90th percentile of heights?

*Ex 6.5.3 in Pitman's Probability*

*Problem 3*

Let  $X$  and  $Y$  be independent standard normal variables.

- a. For a constant  $k$ , find  $\mathbb{P}(X > kY)$ .
- b. If  $U = \sqrt{3}X + Y$ , and  $V = X - \sqrt{3}Y$ , find  $\mathbb{P}(U > kV)$ .
- c. Find  $\mathbb{P}(U^2 + V^2 < 1)$ .
- d. Find the conditional distribution of  $X$  given  $V = v$ .

*Ex 6.5.6 in Pitman's Probability*