

Q: The probability that a person is not a swimmer is 0.3. The probability that out of 5 persons 4 are swimmers is

Solution:

| Parameter | Values | Description |
|-----------|--------|--|
| n | 5 | Number of draws |
| p | 0.3 | Probability that person is not a swimmer |
| q | 0.7 | Probability that person is a swimmer |
| μ | 3.5 | Mean |
| σ | 1.024 | Variance |
| X | 0 | Swimmer |
| | 1 | Not a swimmer |
| Y | 4 | Number of swimmers |

$$X \sim \text{Bin}(n, p) \quad (1)$$

Probability that out of 5 persons 4 are swimmers using bernoulli distribution is

$$\Pr(Y = 4) = p_Y(4) \quad (2)$$

$$= {}^nC_k p^k (1-p)^{n-k} \quad (3)$$

$$= 0.360 \quad (4)$$

Q function is defined

$$Q(x) = \int_x^\infty f(x) dx \quad (5)$$

$$(6)$$

Let Y be the gaussian random variable,

$$Y \sim \mathcal{N}(\mu, \sigma^2) \quad (7)$$

then CDF of Y is:

$$F_Y(x) = \Pr(Y < x) \quad (8)$$

$$= \Pr\left(\frac{Y - \mu}{\sigma} < \frac{x - \mu}{\sigma}\right) \quad (9)$$

$$\Rightarrow \frac{Y - \mu}{\sigma} \sim N(0, 1) \quad (10)$$

$$= 1 - \Pr\left(\frac{Y - \mu}{\sigma} > \frac{x - \mu}{\sigma}\right) \quad (11)$$

$$= \begin{cases} 1 - Q\left(\frac{x - \mu}{\sigma}\right) & x \geq \mu \\ Q\left(\frac{\mu - x}{\sigma}\right) & x < \mu \end{cases} \quad (12)$$

Due to continuity correction $\Pr(X = x)$ can be approximated using gaussian distribution as

$$p_Y(x) \approx \Pr(x - 0.5 < Y < x + 0.5) \quad (13)$$

$$\approx F_Y(x + 0.5) - F_Y(x - 0.5) \quad (14)$$

$$\approx Q\left(\frac{(x - 0.5) - \mu}{\sigma}\right) - Q\left(\frac{(x + 0.5) - \mu}{\sigma}\right) \quad (15)$$

Hence, probability that out of 5 persons 4 are swimmers using gaussian approximation is

$$\Pr(Y = 4) = \Pr(3.5 < Y < 4.5) \quad (16)$$

$$= \int_0^{0.976} \frac{1}{\sqrt{2\pi}} \times e^{-\frac{x^2}{2}} dx \quad (17)$$

$$= 0.335 \quad (18)$$

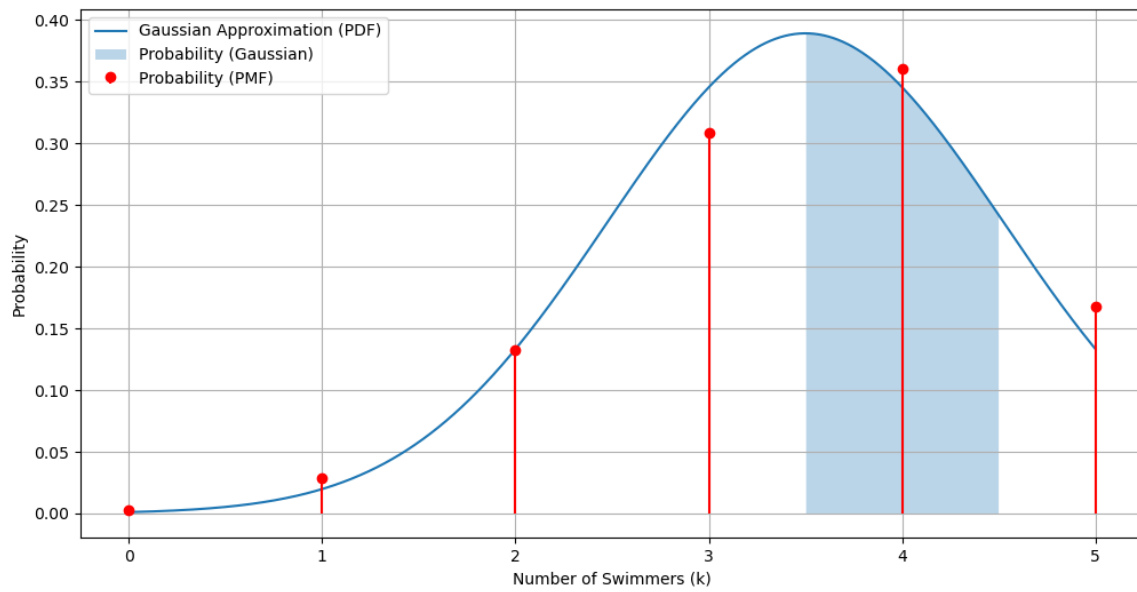


Fig. 0. PDF vs Gaussian