

P152

7.

$$(1) E\left(\frac{1}{n} \sum_{n=1}^n X_n^2\right) = E(X_1^2) = \int x^2 \lambda e^{-\lambda x} dx = \frac{2}{\lambda^2}$$

$$(2) \frac{1}{50} \sum_{i=1}^{100} X_i = \frac{1}{100} \sum_{i=1}^{100} 2X_i \sim N\left(\frac{2}{\lambda}, \frac{1}{25\lambda^2}\right)$$

$$(3) E(X_i^2) = \frac{2}{\lambda^2}, D(X_i^2) = \frac{24}{\lambda^4}$$

$$\frac{1}{100} \sum X_i^2 \sim N\left(\frac{2}{\lambda^2}, \frac{24}{100\lambda^4}\right)$$

$$\therefore P\left(\frac{1}{100} \sum X_i^2 \leq \frac{2}{\lambda^2}\right) = 0.5$$

10.

$$X = \begin{cases} 1 & 0.3 \\ 2 & 0.5 \\ 0 & 0.2 \end{cases} \quad \therefore EX = 1.3$$

$$DX = 0.61$$

$$\therefore \frac{1}{800} \sum X_i \sim N\left(1.3, \frac{0.61}{800}\right)$$

$$\therefore \frac{\frac{1}{800} \sum X_i - 1.3}{\sqrt{\frac{0.61}{800}}} \sim N(0, 1)$$

$$\therefore P(\sum X_i > 1000) = 1 - \Phi(1.81) = 96.48\%$$

11.

$$(1) X_i = \begin{cases} 1 & \text{第 } i \text{ 名得 } 0 \\ 0 & \text{第 } i \text{ 名得 } 0 \end{cases} \quad P(X_i = 1) = 0.3$$

$$P(\sum X_i \leq 35) = \Phi\left(\frac{0.35 - 0.3}{\sqrt{\frac{0.3 \times 0.7}{100}}}\right) = 86.21\%$$

(2)

$$P(X_i = 0) = 0.2 \quad P(X_i = 1) = 0.16$$

$$P(X_i = 2) = 0.128 \quad P(X_i = 4) = 0.512$$

$$E(X_i) = 2.464 \quad D(X_i) = 2.793$$

$$\therefore P(\sum X_i \geq 220) = 1 - \Phi(1.58) = 94.3\%$$

4.

$$(1) \bar{X} \sim (0, \frac{1}{16})$$

$$(5) \bar{X} \sim X_1 \sim (0, \frac{1}{16})$$