HW1-Q3

Zhaoqi Li

2023/1/26

```
{f v}
qnorm(1-0.025)
## [1] 1.959964
1-pnorm(1.96-(2*sqrt(78))/9)+pnorm(-1.96-(2*sqrt(78))/9)
## [1] 0.5010864
{f v}
sigma1<-5
sigma2 < -7
delta <-2
alpha < -0.05
beta<-0.1
r<-2
\verb|n1<-((2*sigma1+sigma2)*(qnorm(1-beta)+qnorm(1-alpha/2))^2)/(2*delta^2)|
n2<-2*n1
n<-n1+n2
## [1] 66.98482
```