

1a  $R \sim B(100, 0.2)$

$$P_r(R=k) = \binom{100}{k} 0.2^k 0.8^{100-k}$$

Explanation: R follows Binomial distribution with parameters  $n=100$  and  $p=0.2$

1b  $E(R) = 100 \times 0.2 = 20$

$$SD(R) = \sqrt{100 \times 0.2 \times 0.8} = 4\sqrt{10} \approx 16$$

1c True.

$$SD(w) \approx 100 \times 0.8 \times 0.2 = 16.$$

Explanation:  $SD(R) = SD(1-R) = SD(100-R) = SD(w)$

1d  $E(S) = 4E(R) - E(w)$

$$= 4 \times 20 - 80$$

$$= 0$$

1e  $SD(S) = \sqrt{4SD(R)^2 + SD(w)^2}$

$$= \sqrt{4 \times 16^2 + 16^2}$$

$$= 80$$

$$\begin{aligned}2a \quad E(v) &= E(X_{S_n}^2 + Y_{S_n}^2 + 2X_{S_n}Y_{S_n}) \\&= 2 + 2E(X_{S_n}Y_{S_n}) \\&= 2 + 2r(X, Y) \\&\geq 0\end{aligned}$$

$$\therefore r(X, Y) \geq -1$$

$$\begin{aligned}2b \quad E(w) &= E(X_{S_n}^2 + Y_{S_n}^2 - 2X_{S_n}Y_{S_n}) \\&= 2 - 2E(X_{S_n}Y_{S_n}) \\&= 2 - 2r(X, Y) \\&\geq 0 \\&\therefore r(X, Y) \leq 1\end{aligned}$$

3.  $H_0$  : modification did nothing

$H_1$  : modification made robots faster

$$X \sim B(12, 0.5)$$

$$P(X=9) = \binom{12}{9} 0.5^{12} = \frac{220}{2^{12}} = 0.0537 > 0.05$$

$\therefore$  Reject  $H_0$ . Accept  $H_1$ .

Conclusion: Modification made robots faster.

$$4a. \text{Var}(I) = p(1-p) = -(p - \frac{1}{2})^2 + \frac{1}{4} \leq \frac{1}{4}, " = " \text{ if and only if } p = \frac{1}{2}.$$

$$4b. P(X \in \left[ \frac{a\sqrt{np(1-p)}}{\sqrt{n}} + np, \frac{b\sqrt{np(1-p)}}{\sqrt{n}} + np \right]) = \int_a^b \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}}$$

modified according to the way the question asks:

$$P(X \in p \pm a\sqrt{\frac{p(1-p)}{n}}) = \int_{-a}^a \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} \approx 0.95$$

$$\Rightarrow \int_{-\infty}^a \frac{1}{\sqrt{2\pi}} e^{-\frac{x^2}{2}} \approx 0.975$$

$$\Rightarrow a \approx 1.96$$

$\therefore$  Blank should be filled with ' $1.96\sqrt{\frac{p(1-p)}{n}}$ '

$$4c. 1.96\sqrt{\frac{p(1-p)}{n}} \stackrel{?}{\approx} 0.98\sqrt{\frac{1}{n}}$$

$$\therefore P(X \in p \pm 0.98\sqrt{\frac{1}{n}}) \geq 0.95.$$

$\therefore$  Blank should be filled with ' $0.98\sqrt{\frac{1}{n}}$ '

$$4d. \text{According to 4c. } w = 0.98\sqrt{\frac{1}{10000}} = 0.0098$$