1. (10 points) In Chapter 7 we discussed confidence intervals for population standard deviation and variance. Here is a $100(1-\alpha)\%$ CI for the population standard deviation σ .

$$\sqrt{\frac{(n-1)S^2}{\chi^2_{\alpha/2,n-1}}} < \sigma < \sqrt{\frac{(n-1)S^2}{\chi^2_{1-\alpha/2,n-1}}}$$

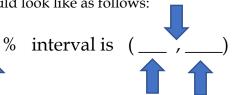
where $\chi^2_{\alpha/2,n-1}$ and $\chi^2_{1-\alpha/2,n-1}$ are the critical values of the chi-squared distribution with degrees of freedom n-1 (n is the sample size). So, $\alpha/2$ and $1-\alpha/2$ are the areas to the right of the critical values.

Write a function that finds two-sided confidence interval for the population standard deviation. The name of the function is up to you. The arguments of the function should be

data = a numeric vector, conf.level = a confidence level.

Round the confidence limits to four decimal places.

The output of the function should look like as follows:



This is a comma

the corresponding confidence level as an integer. For ex., '90%'.

the corresponding confidence limits

For example,

The 95% interval is (3.5094,4.6432)

2. (10 points) The article "Concrete Pressure on Formwork" (*Mag. of Concrete Res.*, 2009: 407–417) gave the following observations on maximum concrete pressure:

33.2	41.8	37.3	40.2	36.7	39.1	36.2	41.8
36.0	35.2	36.7	38.9	35.8	35.2	40.1	

The dataset can be found in the file **pressure.xlsx**.

- a. Construct a normal plot (qq plot). Label the axes and add the title to the graph. Is it plausible that this sample comes from a normal distribution? Add your answer as a comment.
- b. Using the function from problem 1, calculate a two-sided confidence interval for the population standard deviation of maximum pressure with confidence level 95%.
- 3. (10 points)
 - a. Modify the function in problem 1, so it calculates a CI without printing the result.
 - b. Generate 100 random samples of size 15 (each) from the normal distribution with the following parameters: $\mu = 35$, $\sigma = 3$.

- c. For each of the 100 samples, find a 95% confidence interval for σ .
- d. Use R to find the number of the confidence intervals that contain $\sigma = 3$.
- e. Display your result as follows

The number of 95% CIs that contain sigma = 3 is (a number from d.) Is your result close to the confidence level?