

MITx: 6.041x Introduction to Probability - The Science of Uncertainty

■ Bookmarks

- Unit 0: Overview
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Unit overview

Lec. 8: Probability density functions

Exercises 8 due Mar 16, 2016 at 23:59 UTC

Lec. 9: Conditioning on an event; Multiple r.v.'s Exercises 9 due Mar 16. 2016

Exercises 9 due Mar 16, 2016 at 23:59 UTC

Lec. 10: Conditioning on a random variable; Independence; Bayes' rule

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Standard normal table

Solved problems

Problem Set 5

Problem Set 5 due Mar 16, 2016 at 23:59 UTC

Unit summary

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Exercise: Using the normal tables

(3/3 points)

Let X be a normal random variable with mean 4 and variance 9. Use the normal table to find the following probabilities, to an accuracy of 4 decimal places.

b)
$$\mathbf{P}(X \ge 2.8) = 0.6554217$$
 Answer: 0.6554

Answer:

a) Note that the standard deviation is 3. Subtracting the mean and dividing by the standard deviation, we obtain

$$\mathbf{P}(X \leq 5.2) = \mathbf{P}\left(rac{X-4}{3} \leq rac{5.2-4}{3}
ight) = \Phi(0.4) = 0.6554.$$

b) Because of the symmetry around the mean,

$$\mathbf{P}(X \ge 2.8) = \mathbf{P}(X \le 5.2) = 0.6554.$$

 $\mathbf{P}(X \le 2.2) = \mathbf{P}\left(\frac{X-4}{3} \le \frac{2.2-4}{3}\right) = \Phi(-0.6) = 1 - \Phi(0.6) = 1 - 0.7257 = 0$

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