

UNIT - IV  
PROBABILITY.

\* A random variable  $X$  has the following probability function for various values of  $x$

$$x : 0 \quad 1 \quad 2 \quad 3 \quad 4 \quad 5 \quad 6 \quad 7$$

$$P(x) : 0 \quad K \quad 2K \quad 2K \quad 3K \quad K^2 \quad 2K^2 \quad 7K^2 + K$$

- i) Find  $K$     ii) Evaluate  $P(x < 6)$ ,  $P(x \geq 6)$   
and  $P(3 \leq x \leq 6)$

Soln : we have i)  $\sum P(x) = 1$

$$\therefore 0 + K + 2K + 2K + 3K + K^2 + 2K^2 + 7K^2 + K = 1 \\ \Rightarrow 10K^2 + 9K - 1 = 0 \quad \therefore K = \frac{1}{10}$$

Hence  $x : 0 \quad 1 \quad 2 \quad 3 \quad 4 \quad 5 \quad 6 \quad 7$

$$P(x) : 0 \quad \frac{1}{10} \quad \frac{2}{10} \quad \frac{2}{10} \quad \frac{3}{10} \quad \frac{1}{100} \quad \frac{2}{100} \quad \frac{17}{100}$$

$$\text{i) } P(x < 6) = 0 + \frac{1}{10} + \frac{2}{10} + \frac{2}{10} + \frac{3}{10} + \frac{1}{100} = 0.81$$

$$\text{i) } P(x \geq 6) = P(6) + P(7) = \frac{2}{100} + \frac{17}{100} = 0.19$$

$$\begin{aligned} P(3 \leq x \leq 6) &= P(3) + P(4) + P(5) + P(6) \\ &= \frac{2}{10} + \frac{3}{10} + \frac{1}{100} + \frac{2}{100} \\ &= 0.53 \end{aligned}$$

(2)

\* A Random variable  $X$  has the following probability function

$X$ :	-2	-1	0	1	2	3
$P(X)$ :	0.1	$K$	0.2	$2K$	0.3	$K$

Find  $K$  and find mean and variance.

Soln: We have  $\sum P(x) = 1$

$$0.1 + K + 0.2 + 2K + 0.3 + K = 1$$

$$\Rightarrow K = 0.1$$

$$\text{Mean} = E(X) = \sum x P(x)$$

$$= -2(0.1) + (-1)(0.1) + 0(0.2) + (1)(0.2)$$

$$+ 2(0.3) + 3(0.1)$$

$$E(X) = 0.8$$

$$\text{Variance} = E(X^2) - [E(X)]^2$$

$$\text{Now } E(X^2) = \sum x^2 \cdot P(x)$$

$$= (-2)^2(0.1) + (-1)^2(0.1) + 0(0.2) + (1)^2(0.2)$$

$$+ (2)^2(0.3) + (3)^2(0.1)$$

$$= 2.8$$

$$\therefore \text{Variance} = 2.8 - (0.8)^2$$

$$= 2.16$$

\* from a sealed box containing a dozen apples it was found that 3 apples are perished. Obtain the probability distribution of the no. of perished apples when 2 apples are drawn at random. Also find mean and variance of this distribution. (3)

Soln: Let  $X$  : No. of perished apples  
 2 apples out of 12 can be selected in  ${}^{12}C_2$  ways.  
 good apples are 9

$$\therefore X = 0, 1, 2$$

$$P(X=0) = \text{Probability of getting 0 perished apple} = \frac{{}^3C_0 \cdot {}^9C_2}{{}^{12}C_2} = \frac{6}{11}$$

$$P(X=1) = \frac{{}^3C_1 \cdot {}^9C_1}{{}^{12}C_2} = \frac{9}{22}$$

$$P(X=2) = \frac{{}^3C_2 \cdot {}^9C_0}{{}^{12}C_2} = \frac{1}{22}$$

The prob. distr'ry is

$$x : 0 \quad 1 \quad 2$$

$$P(x) : \frac{6}{11} \quad \frac{9}{22} \quad \frac{1}{22}$$

$$\text{Mean} = \sum x \cdot P(x) = \frac{1}{2} \quad \text{Var}(x) = E(x^2) - [E(x)]^2 = \frac{15}{44}$$

\*

## Binomial Distribution

(4)

$$m = \text{Mean} = np \quad \text{Var} = npq$$

Probability of any of B.D is -  $P(x) = {}^n C_x p^x q^{n-x}$   
p-success, q=failure, n=trials.

\* 256 set of 12 tosses of a coin in how many cases one can expect 8 heads & 4 tails?

Sol:  $p = 0.5, q = 0.5, n = 12$ , ~~and~~ 8

$$P(x) = {}^n C_x p^x q^{n-x}$$

$$P(x=8) = 12 C_8 (0.5)^8 (0.5)^4 = 0.1208$$

Expected no of such cases in 256 sets

$$\therefore S = 256 \times 0.1208$$

$$\therefore 30.92 \approx 31$$

\* In sampling a large no. of parts manufactured by a company, the mean no. of defectives in samples of 20 is 2. Out of 1000 such samples how many would be expected to contain at least 3 defective parts. (5)

Sol: Mean =  $np = 2$  when  $n=20$   
 $\Rightarrow 20p = 2 \Rightarrow p = \frac{1}{10} = 0.1$

$$P(x) = {}^n C_x p^x q^{n-x}$$

$$= 20 C_x (0.1)^x (0.9)^{20-x}$$

$$\text{Prob' of at least 3 defectives is } = P(3) + P(4) + \dots + P(20)$$

$$= 1 - [P(0) + P(1) + P(2)]$$

$$= 1 - \left\{ 20 C_0 (0.1)^0 (0.9)^{20-0} + 20 C_1 (0.1)^1 (0.9)^{19} + 20 C_2 (0.1)^2 (0.9)^{18} \right\}$$

$$= 0.323$$

$$\text{No. of defectives in 1000 samples} = 1000 \times 0.323 = 323$$

\* Five dice were thrown 96 times and the number of times an odd no. actually turned out in the experiment is given.

Fit B.D to this data & calculate expected frequencies.

No of dice showing : 0    1    2    3    4    5  
for 3 or 5

Observed freq : 1    10    24    35    18    8.

Sol: Prob' of getting 1 or 3 or 5 =  $\frac{3}{6} = \frac{1}{2}$

$$P(x) = {}^n C_x p^x q^{n-x}; n=5$$

$$= {}^5 C_x (\frac{1}{2})^x (\frac{1}{2})^{5-x} =$$

Now  $f(x) = 96 \times P(x)$

$$f(0) = 96 \times {}^5 C_0 (\frac{1}{2})^0 (\frac{1}{2})^{5-0} = 3$$

$$f(1) = 96 \times {}^5 C_1 (\frac{1}{2})^1 (\frac{1}{2})^{5-1} = 30 15$$

$$f(2) = 96 \times {}^5 C_2 (\frac{1}{2})^2 (\frac{1}{2})^{5-2} = 30$$

$$f(3) = 96 \times {}^5 C_3 (\frac{1}{2})^3 (\frac{1}{2})^{5-3} = 30$$

$$f(4) = 96 \times {}^5 C_4 (\frac{1}{2})^4 (\frac{1}{2})^{5-4} = 15$$

$$f(5) = 96 \times {}^5 C_5 (\frac{1}{2})^5 (\frac{1}{2})^{5-5} = 3$$

Expected frequencies are

3, 15, 30, 30, 15, 3.

(7)

## Poisson Distribution

$$P(x) = \frac{e^{-m} m^x}{x!}$$

[Mean =  $m$ ] [Var =  $m$ ]

- \* The no. of persons joining a cinema queue in a minute has poisson distribution with parameters 5.8. Find the probability  
 i) no one joins the queue in a particular minute ii) 2 or more persons join the queue.

Soln:  $X$ : No. of persons joining the queue  
 $P(x) = \frac{e^{-m} m^x}{x!}$  where  $m=5.8$  &  $x=0, 1, 2, \dots$   
 $P(x) = \frac{e^{-5.8} (5.8)^x}{x!}$

i)  $P(x=0) = \frac{e^{-5.8} (5.8)^0}{0!} = 0.003$

ii)  $P(x>2) = 1 - P(x \leq 2)$   
 $= 1 - [P(x=0) + P(x=1)]$   
 $= 1 - [0.003 + 0.02]$   
 $= 0.9796.$

\* For a Poisson variable

(8)

$3 \times P[X=2] = P[X=4]$  Find standard deviation.

$$\text{SOL}: 3 \times P[X=2] = P[X=4]$$

$$3 \times \frac{e^{-m} m^2}{2!} = \frac{e^{-m} m^4}{4!}$$

$$m^2 = 36 \Rightarrow m = 6$$

$$S.D = \sqrt{\text{Var}} = \sqrt{6} = 2.449 \quad [\text{mean} = \text{var} = 6]$$

## \* Fit a Poisson distribution

(9)

$x:$	0	1	2	3	4
$f:$	122	60	15	2	1

$$\text{Sol: Mean} = \frac{\sum fx}{\sum f} = \frac{0+60+30+6+4}{200} = 0.5$$

$$P(x) = \frac{e^{-m} m^x}{x!} \quad \& \quad f(x) = 200 \times P(x)$$

$$f(0) = 200 \times \frac{e^{-0.5} (0.5)^0}{0!} \approx 121$$

$$f(1) = 200 \times \frac{e^{-0.5} (0.5)^1}{1!} \approx 61$$

$$f(2) = 200 \times \frac{e^{-0.5} (0.5)^2}{2!} \approx 15$$

$$f(3) = 200 \times \frac{e^{-0.5} (0.5)^3}{3!} \approx 3$$

$$f(4) = 200 \times \frac{e^{-0.5} (0.5)^4}{4!} \approx 0.$$

$\therefore$  Expected freq' are 121, 61, 15, 03, 0.

## Continuous probability distribution func

(10)

- \* The diameter of electric cable is assumed to be continuous with P.d.f  $f(x) = \begin{cases} 6x(1-x) & 0 < x < 1 \\ 0 & \text{otherwise} \end{cases}$

Verify that  $f(x)$  is a P.d.f & find mean & var.

$$\text{Sol}: \int_{-\infty}^{\infty} f(x) dx = \int_{-\infty}^0 f(x) dx + \int_0^1 f(x) dx + \int_1^{\infty} f(x) dx.$$

$$= 0 + \int_0^1 6x(1-x) dx + 0$$

$$= \int_0^1 (6x - 6x^2) dx = [3x^2 - 2x^3]_0^1 = 1$$

$\therefore f(x) dx$  is P.d.f.

$$\text{Mean} = \int_{-\infty}^{\infty} x f(x) dx = \int_0^1 x \cdot 6x(1-x) dx$$

$$= \int_0^1 (6x^2 - 6x^3) dx = [2x^3 - \frac{3}{2}x^4]_0^1$$

$$= \frac{1}{2}$$

$$\text{Var} = \int_{-\infty}^{\infty} (x-\mu)^2 f(x) dx = \int_0^1 (x - \frac{1}{2})^2 6x(1-x) dx.$$

$$= \int_0^1 (-6x^4 + \frac{9}{2}x^2 + \frac{3}{2}x) dx$$

$$= \frac{1}{20}$$

\* Find the constant  $K$  s.t  $f(x) = \begin{cases} Kx^2, & 0 < x < 3 \\ 0 & \text{otherwise} \end{cases}$  (11)

is a p.d.f. Also find i)  $P(1 < x < 2)$   
 ii)  $P(x \leq 1)$  iii)  $P(x > 1)$  iv) Mean v) Variance.

Soln: To prove  $\int_{-\infty}^{\infty} f(x) dx = 1$

$$\text{i.e. } \int_0^3 Kx^2 dx = 1$$

$$\text{i.e. } \left[ \frac{Kx^3}{3} \right]_0^3 = 1 \text{ or } 9K = 1 \therefore K = \frac{1}{9}$$

$$\text{i) } P(1 < x < 2) = \int_1^2 f(x) dx = \int_1^2 \frac{x^2}{9} dx \\ = \left[ \frac{x^3}{27} \right]_1^2 = \frac{7}{27}$$

$$\text{ii) } P(x \leq 1) = \int_0^1 f(x) dx = \int_0^1 \left[ \frac{x^2}{9} \right] dx = \left[ \frac{x^3}{27} \right]_0^1 \\ = \frac{1}{27}$$

$$\text{iii) } P(x > 1) = \int_1^3 f(x) dx = \int_1^3 \frac{x^2}{9} dx = \left[ \frac{x^3}{27} \right]_1^3 \\ = \frac{26}{27}$$

iv) Mean  $\mu = \int_{-\infty}^{\infty} x f(x) dx$  (12)

$$= \int_0^3 x \cdot \frac{x^2}{9} dx = \left[ \frac{x^4}{36} \right]_0^3 = \frac{81}{36} = \frac{9}{4}$$

v)  $V\text{ar} = \int_{-\infty}^{\infty} x^2 f(x) dx - \mu^2$

$$= \int_0^3 x^2 \cdot \frac{x^2}{9} dx - \left(\frac{9}{4}\right)^2$$

$$= \int_0^3 \frac{x^4}{9} dx - \left(\frac{9}{4}\right)^2$$

$$= \left[ \frac{x^5}{45} \right]_0^3 - \frac{81}{16} = \frac{27}{80}.$$

\* Find  $K$  st  $f(x) = \begin{cases} kxe^{-x} & \text{for } x \\ 0 & \text{otherwise} \end{cases}$  is a P.d.f. Find the mean.

(13)

Soln: We know  $\int_{-\infty}^{\infty} f(x) dx = 1$   
ie  $\int_0^1 kxe^{-x} dx = 1$

Applying Bernoulli's rule

$$K \left[ x \cdot \left( \frac{e^{-x}}{-1} \right) - (1) \left( \frac{e^{-x}}{-1} \right) \right] \Big|_0^1 = 1$$

$$K \left\{ \left[ 1 \cdot \left( \frac{e^{-1}}{-1} \right) - \left( \frac{e^{-1}}{-1} \right) \right] - \left[ 0 - \frac{e^0}{-1} \right] \right\} = 1$$

$$K \left\{ -\frac{2}{e} + 1 \right\} = 1 \Rightarrow \left[ -\frac{2+e}{e} \right] K = 1 \therefore K = \frac{e}{e-2}$$

$$\text{Mean} = \mu = \int_{-\infty}^{\infty} x \cdot f(x) dx = \int_0^1 x \cdot \frac{e}{e-2} \cdot xe^{-x} dx \\ = \frac{e}{e-2} \int_0^1 x^2 \cdot e^{-x} dx.$$

$$= \frac{e}{e-2} \left[ x^2 \left( \frac{e^{-x}}{-1} \right) - 2x \left( \frac{e^{-x}}{-1} \right) + 2 \left( \frac{e^{-x}}{-1} \right) \right] \Big|_0^1 \\ = \frac{e}{e-2} \left\{ \left[ 1 \left( \frac{e^{-1}}{-1} \right) - 2 \left( \frac{e^{-1}}{-1} \right) + 2 \left( \frac{e^{-1}}{-1} \right) \right] - \left[ 0 - 0 - 2e^0 \right] \right\}, \\ = \frac{e}{e-2} \left\{ -\frac{1}{e} - \frac{2}{e} - 2 \left( \frac{1}{e} \right) + 2 \right\} = \frac{2e-5}{e-2}$$

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## Exponential Distribution

(14)

Probability density function is

$$f(x) = \begin{cases} \alpha e^{-\alpha x} & \text{for } x > 0 \\ 0 & \text{otherwise, where } \alpha > 0. \end{cases}$$

Mean & S.D.:

$$\text{Mean } (\mu) = \int_{-\infty}^{\infty} x f(x) dx = \int_{-\infty}^{\infty} x \cdot \alpha e^{-\alpha x} dx.$$

Using Bernoulli's rule

$$\begin{aligned} \mu &= \alpha \left[ x \cdot \left( \frac{e^{-\alpha x}}{-\alpha} \right) - 1 \left( \frac{e^{-\alpha x}}{\alpha^2} \right) \right]_0^{\infty} \\ &= \alpha \left[ 0 \cdot \frac{1}{\alpha^2} (0-1) \right] = \frac{1}{\alpha} \\ \therefore \mu &= \frac{1}{\alpha}. \end{aligned}$$

$$\begin{aligned} \text{Var} &= \int_{-\infty}^{\infty} (x-\mu)^2 f(x) dx \\ &= \int_{0}^{\infty} (x-\mu)^2 \cdot \alpha e^{-\alpha x} dx \\ &= \alpha \int_{0}^{\infty} (x-\mu)^2 e^{-\alpha x} dx \end{aligned}$$

Applying Bernoulli's rule

$$\begin{aligned} &= \alpha \left[ (x-\mu)^2 \left[ \frac{e^{-\alpha x}}{-\alpha} \right] - 2(x-\mu) \cdot \left[ \frac{e^{-\alpha x}}{\alpha^2} \right] + 2 \left[ \frac{e^{-\alpha x}}{-\alpha^3} \right] \right]_0^{\infty} \\ &= \alpha \left[ -\frac{1}{\alpha} (0-\mu)^2 - \frac{2}{\alpha^2} (0-(-\mu)) - \frac{2}{\alpha^3} (0-1) \right] \end{aligned}$$

$$= \alpha \left\{ \frac{\mu^2}{\alpha} - \frac{2\mu}{\alpha^2} + \frac{2}{\alpha^3} \right\} \quad \text{But } \mu = \frac{1}{\alpha} \quad 29$$

$$\sigma^2 = \alpha \left\{ \frac{1}{\alpha^3} - \frac{2}{\alpha^3} + \frac{2}{\alpha^3} \right\} = \frac{1}{\alpha^2}$$

$$\sigma = \frac{1}{\alpha}$$

$$\text{mean } (\mu) = \frac{1}{\alpha} ; \quad S.D (\sigma) = \frac{1}{\alpha}$$

\* If  $x$  is an exponential variate with mean 3 find i)  $P(x>1)$  ii)  $P(x<3)$  (15)

$$\text{Soln: } \frac{1}{\lambda} = 3. \quad \lambda = \frac{1}{3}$$

$$\therefore f(x) = \begin{cases} \lambda e^{-\lambda x} & 0 < x < \infty \\ 0 & \text{otherwise} \end{cases}$$

$$f(x) = \begin{cases} \frac{1}{3} e^{-x/3} & 0 < x < \infty \\ 0 & \text{otherwise} \end{cases}$$

$$\text{i) } P(x>1) = 1 - P(x \leq 1)$$

$$= 1 - \int_0^1 f(x) dx.$$

$$= 1 - \int_0^1 \frac{1}{3} e^{-x/3} dx = 1 - \frac{1}{3} \left[ \frac{e^{-x/3}}{-1/3} \right]_0^1$$

$$= 1 + [e^{-1/3} - 1] = e^{-1/3}$$

$$\text{ii) } P(x<3) = \int_0^3 f(x) dx$$

$$= \int_0^3 \frac{1}{3} e^{-x/3} dx$$

$$= \frac{1}{3} \left[ \frac{e^{-x/3}}{-1/3} \right]_0^3$$

$$= -[e^{-1} - e^0] = 1 - \frac{1}{e} = 0.6321$$

- \* In a certain town duration of a shower is exponentially distributed with the mean 5 min. What is the probability that a shower will last for
- 10 min or more
  - less than 10 min
  - between 10 and 12 minutes.

Sol: P.d.f of exponential dist<sup>n</sup> is

$$f(x) = \alpha e^{-\alpha x}, x > 0$$

$$\frac{1}{\alpha} = 5 \quad \therefore \alpha = 1/5$$

$$\therefore f(x) = \frac{1}{5} e^{-x/5}$$

$$\text{i)} P(x \geq 10) = \int_{10}^{\infty} \frac{1}{5} e^{-x/5} dx = \left[ -e^{-x/5} \right]_0^{\infty}$$

$$= -[e^{-\infty} - e^0] = -[0 - e^0] = e^0 = 0.1353$$

$$\text{ii)} P(x < 10) = \int_0^{10} \frac{1}{5} e^{-x/5} dx = 1 - e^{-2} = 0.8647$$

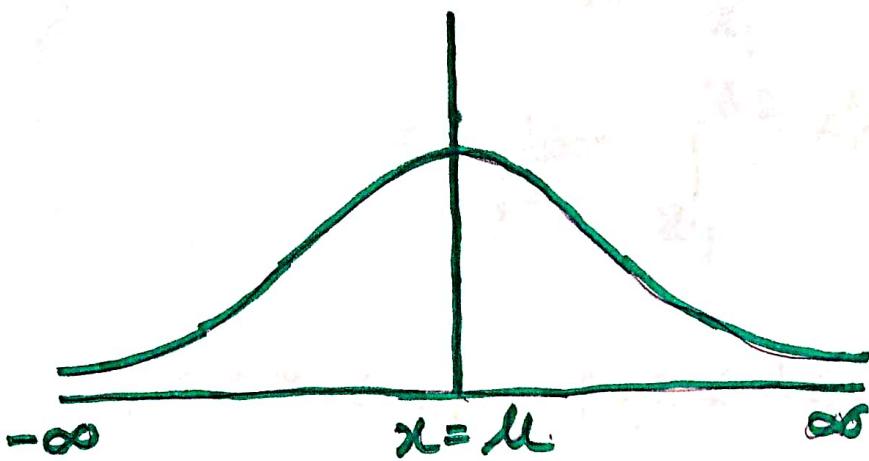
$$\text{iii)} P(10 < x < 12) = \int_{10}^{12} \frac{1}{5} \cdot e^{-x/5} dx$$

$$= - (e^{-12/5} - e^{-10/5}) = 0.0446$$

## Normal Distribution

### Normal Curve

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The graph of the prob. fun<sup>y</sup>  $f(x)$  is bell shaped curve symmetrical about the line  $x=\mu$  and is called normal probability curve.

### standard Normal Distribution

We have  $P(a < x \leq b) = \int_a^b f(x) dx$

For normal dist' we have

$$P(a < x \leq b) = \frac{1}{\sigma \sqrt{2\pi}} \int_a^b e^{-(x-\mu)^2/2\sigma^2} dx \quad (1)$$

Put  $z = \frac{x-\mu}{\sigma}$  or  $x = \mu + \sigma z$  then  $dx = \sigma dz$

Let  $z_1 = \frac{a-\mu}{\sigma}$  &  $z_2 = \frac{b-\mu}{\sigma}$  be the values of  $z$  corresponding to  $x=a$  &  $x=b$  then

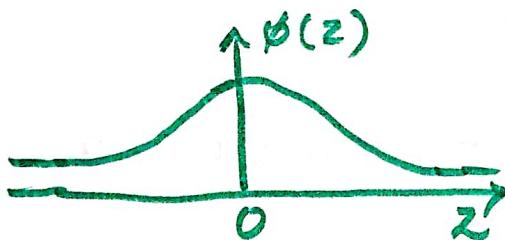
(1) becomes

$$\begin{aligned} P(a \leq z \leq b) &= \frac{1}{\sigma \sqrt{2\pi}} \int_{z_1}^{z_2} e^{-z^2/2} \cdot \sigma dz \\ &= \frac{1}{\sqrt{2\pi}} \int_{z_1}^{z_2} e^{-z^2/2} \cdot dz \end{aligned}$$

$$\therefore P(a \leq z \leq b) = P(z_1 \leq z \leq z_2) = \frac{1}{\sqrt{2\pi}} \int_{z_1}^{z_2} e^{-z^2/2} dz.$$

$\therefore z = \frac{x-\mu}{\sigma}$  is known as the standard normal variate (SNV) with  $\mu=0, \sigma=1$ .

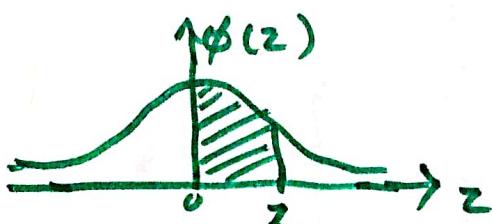
The  $F(z)$  is SNV which is symmetrical about the line  $z=0$



The integral in RHS represent the area bounded by  $z=z_1$  and  $z=z_2$ . Further if  $z=0$  we have

$$\phi(z) = \frac{1}{\sqrt{2\pi}} \int_0^z e^{-z^2/2} dz$$

represent the area from  $z=0$  to  $z$



## Normal Distribution

(17)

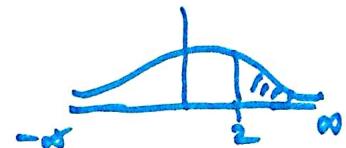
- \* If  $x$  is normally distributed with mean 12 and S.D 4 find the following  
i)  $P(x \geq 20)$  ii)  $P(x \leq 20)$

Soln: Let  $Z = \frac{x-\mu}{\sigma} = \frac{x-12}{4}$

$$P(x \geq 20) = P\left[\frac{x-12}{4} \geq \frac{20-12}{4}\right]$$

$$= P(Z \geq 2)$$

= area from 2 to  $\infty$



$$= [\text{area from } 0 \text{ to } \infty] - [\text{area from } 0 \text{ to } 2]$$

$$= 0.5 - 0.52$$

$$= 0.0228$$

$$P(x \leq 20) = P\left[\frac{x-12}{4} \leq \frac{20-12}{4}\right]$$

$$= 0.9772$$

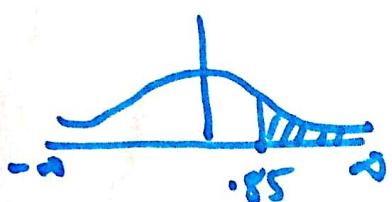
\* Evaluate the following probabilities with

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$$\text{i) } P(z \geq 0.85) \quad \text{ii) } P(-1.64 \leq z \leq -0.88)$$

$$\text{iii) } P(z \leq -2.43) \quad \text{iv) } P(|z| \leq 1.94)$$

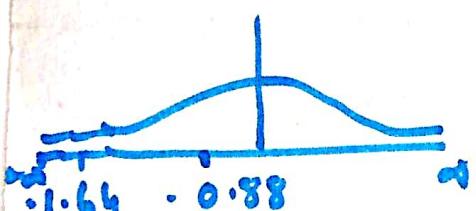
Sol: i)  $P(z \geq 0.85) = P(\text{area from } 0 \text{ to } \infty) - P(\text{area from } 0 \text{ to } 0.85)$



$$= 0.5 - \phi(0.85)$$

$$= 0.5 - 0.3023 = 0.1977$$

$$\text{ii) } P(-1.64 \leq z \leq -0.88) = P(\text{area from } -1.64 \text{ to } -0.88)$$

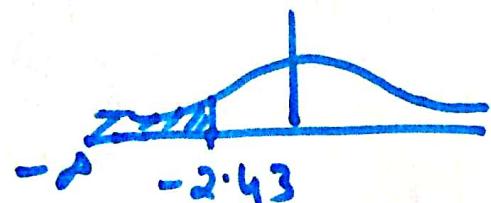


$$= P(\text{area from } 0 \text{ to } 1.64) - P(\text{area from } 0 \text{ to } 0.88)$$

$$= \phi(1.64) - \phi(0.88)$$

$$= 0.4495 - 0.3106 = 0.1389$$

$$\text{iii) } P(z \leq -2.43) = P(\text{area from } -\infty \text{ to } -2.43)$$



$$= P(\text{area from } -\infty \text{ to } -2.43) - P(\text{area from } -2.43 \text{ to } 0)$$

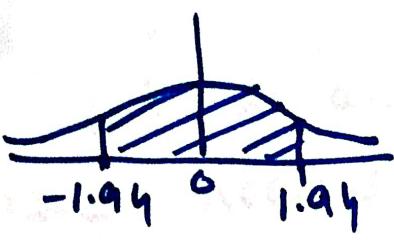
$$= \phi(-2.43) - \phi(0) = 0.5 - \phi(+2.43)$$

$$= 0.5 - 0.4925$$

$$= 0.0075.$$

(19)

iv)  $P(|z| \leq 1.94) = P(-1.94 \leq z \leq 1.94)$  23  
 $= P(\text{area from } -1.94 \text{ to } 1.94)$


 $= P(\text{area from } -1.94 \text{ to } 0) + P(\text{area from } 0 \text{ to } 1.94)$   
 $= \phi(1.94) + \phi(1.94)$

$= 0.4738 + 0.4738$

$= 0.9476$

when  $\alpha = 4\%$ ,  $1 - \alpha = 96\%$

$215 \pm 6.4 \text{ cm}$

\* In normal distribution (31% of the items, 27% are under 45 and 8% of the items are over 64. Find  $\mu$  and  $\sigma$ . [ $\phi(0.5) = 0.19$  &  $\phi(1.4) = 0.42$ ])

Sol): Let  $\mu$  and  $\sigma$  be the mean and S.D of the normal distribution

By data we have

$$P(x < 45) = 0.31 \quad \& \quad P(x < 64) = 0.08$$

$$\text{we have SNR } z = \frac{x - \mu}{\sigma}$$

$$\text{when } x = 45, \quad z = \frac{45 - \mu}{\sigma} = z_1$$

$$x = 64, \quad z = \frac{64 - \mu}{\sigma} = z_2$$

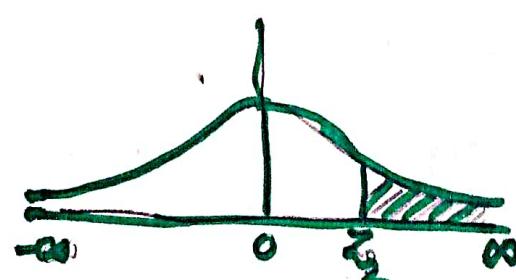
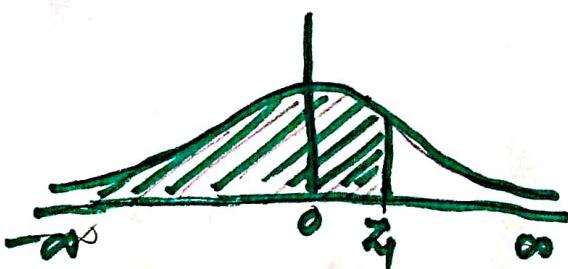
we have

$$P(z < z_1) = 0.31 \quad \& \quad P(z > z_2) = 0.08$$

$$\text{i.e. } 0.5 + \phi(z_1) = 0.31 \quad \& \quad 0.5 - \phi(z_2) = 0.08$$

$$\phi(z_1) = -0.19$$

$$\phi(z_2) = 0.42$$



From the data we have

$$0.19 = \phi(0.5) \quad \& \quad 0.42 = \phi(1.4)$$

$$\therefore \phi(z_1) = -\phi(0.5) \quad \text{and} \quad \phi(z_2) = \phi(1.4)$$

$$\therefore z_1 = -0.5 \quad \& \quad z_2 = 1.4$$

$$\text{in } \frac{45-\mu}{\sigma} = -0.5 \quad \& \quad \frac{64-\mu}{\sigma} = 1.4$$

$$\mu - 0.5\sigma = 45 \quad \& \quad \mu + 1.4\sigma = 64$$

On solving  $\mu = 50, \sigma = 10$

Mean = 50 & S.D = 10

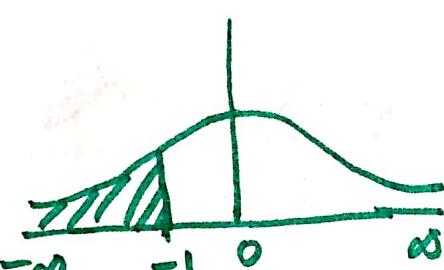
\* The marks of 1000 students in an examination follows a normal distribution with mean  $\frac{35}{70} = \frac{1}{2}$  and S.D 5. Find the no. of students whose marks will be i) less than 65 ii) more than 75 iii) b/w 65 & 75.

Sol:  $x$  = marks of students.

$$\mu = 70, \sigma = 5. \text{ N.V } z = \frac{x-\mu}{\sigma} = \frac{x-70}{5}$$

$$\text{i)} P(x < 65) = P\left(\frac{x-\mu}{\sigma} < \frac{65-70}{5}\right)$$

$$= P(z < -1)$$

 = area from  $-\infty$  to  $-1$

= area from  $(1 \text{ to } \infty)$

$$= (\text{area from } 0 \text{ to } 1) - (\text{area from } 0 \text{ to } 1)$$

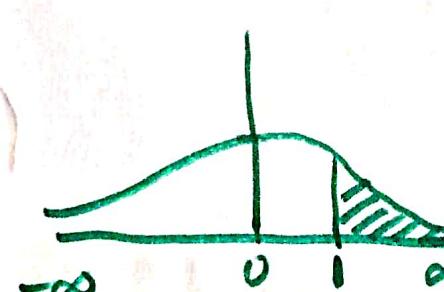
$$= 0.5 - \phi(1)$$

$$= 0.5 - 0.3413 = 0.1587$$

For 1000 students =  $1000 \times 0.1587 \approx 159$

$$\text{ii)} P(x > 75) = P\left[\frac{x-70}{5} > \frac{75-70}{5}\right]$$

$$= P[z > 1]$$

 = [area from  $1 \text{ to } \infty$ ]

$$= [\text{area from } 0 \text{ to } \infty] - [\text{area from } 0 \text{ to } 1]$$

$$= 0.5 - 0.3413 \\ = 0.1587$$

For 1000 students no. of students scoring more than 75 marks =  $75 \times 1000 = 158.7 \approx 159.$

iii)  $P(65 \leq x \leq 75) = P\left(\frac{65-70}{5} \leq \frac{x-70}{5} \leq \frac{75-70}{5}\right)$

$$= P(-1 \leq z \leq 1)$$

$$= (\text{area from } -1 \text{ to } 1)$$

$$= (\text{area from } -1 \text{ to } 0) + (\text{area from } 0 \text{ to } 1)$$

$$= 2(0.3413) = 0.6826$$



$$\text{out of 1000 students} = 1000 \times 0.6826 \\ = 682.6 \\ \approx 683$$