

# Homework 11

*Steven Chiou*

Updated on April 26.

Due date: Thursday, May 9.

1. (2 points) For random samples from an infinite population, what happens to the standard error of the mean if the sample size is
  - a. increased from 40 to 160;
  - b. decreased from 200 to 40.
2. (2 points) Let  $U_1, U_2, \dots, U_n$  be independent and identically distributed standard uniform random variable. Despite the small sample sizes, use the central limit theorem to approximate the probability  $P(\sum_{i=1}^n U_i > 1)$  for
  - a.  $n = 2$ ;
  - b.  $n = 5$ .
3. (2 points) Let  $V_1, V_2, \dots, V_m$  be random variables constructed by  $V_i = U_{2i-1} \times U_{2i}$  for  $i = 1, 2, \dots, m$ ,  $n = 2m$ , and  $U_1, U_2, \dots, U_n$  are independent and identically distributed standard uniform random variable as defined in #2. Use the central limit theorem to approximate the probability  $P(\sum_{i=1}^n V_i > 1)$  for
  - a.  $m = 2$ ;
  - b.  $m = 5$ .
4. (2 points) **Exercise 8.66** A random sample of size  $n = 81$  is taken from an infinite population with the mean  $\mu = 128$  and the standard deviation  $\sigma = 6.3$ . With what probability can we assert that the value we obtain for  $\bar{X}$  will not fall between 126.6 and 129.4 if we use the central limit theorem?
5. (2 points) **Exercise 8.70** A random sample of size  $n = 64$  is taken from a normal population with  $\mu = 51.4$  and  $\sigma = 6.8$ . What is the probability that the mean of the sample will
  - a. exceed 52.9;
  - b. fall between 50.5 and 52.3.