

1. 设第 i 只蛋糕的价格为 X_i , 则 X_i 有分布律为:

X_i	1	2	3
P_k	0.2	0.5	0.3

$$E(X_i) = 0.2 \times 1 + 0.5 \times 2 + 0.3 \times 3 = 2.1$$

$$E(X_i^2) = 0.2 \times 1^2 + 0.5 \times 2^2 + 0.3 \times 3^2 = 4.9$$

$$D(X_i) = 4.9 - (2.1)^2 = 0.49$$

(1) 总收入 $X = \sum_{i=1}^{300} X_i$

$$P(X \geq 500) = P(500 \leq X < \infty) = P\left\{ \frac{500 - 300 \times 2.1}{\sqrt{300} \cdot \sqrt{0.49}} \leq \frac{\sum_{i=1}^{300} X_i - 300 \times 2.1}{\sqrt{300} \cdot \sqrt{0.49}} \right\}$$

$$\approx \Phi(1.65) - \Phi(1.65)$$

$$= 1 - \Phi(1.65) = 1 - 0.9505 = 0.0495$$

(2) 从上述 300 只蛋糕中售价为 3 元的蛋糕的只数, 于是 $Y \sim b(300, 0.3)$

$$E(Y) = 300 \times 0.3 = 90 \quad D(Y) = 300 \times 0.3 \times 0.7 = 63$$

$$P(Y > 100) = 1 - P(Y \leq 100) = 1 - P\left\{ \frac{Y - 90}{\sqrt{63}} \leq \frac{100 - 90}{\sqrt{63}} \right\} = 1 - \Phi(1.26) = 1 - 0.8962 = 0.1038$$

2. 由题又: $D(X_i) = 400$, $\sigma = \sqrt{400}$, 于是 $\frac{\bar{X} - \mu}{\sqrt{400}/\sqrt{n}} = \frac{\bar{X} - \mu}{20/\sqrt{n}} \sim N(0, 1)$

$$P(|\bar{X} - \mu| < 1) = P(-1 < \bar{X} - \mu < 1)$$

$$= P\left\{ \frac{-1}{20/\sqrt{n}} < \frac{\bar{X} - \mu}{20/\sqrt{n}} < \frac{1}{20/\sqrt{n}} \right\}$$

$$\approx 2\Phi\left(\frac{1}{20/\sqrt{n}}\right) - 1$$

$$\text{则 } 2\Phi\left(\frac{1}{20/\sqrt{n}}\right) - 1 \geq 0.8 \Rightarrow \Phi\left(\frac{1}{20/\sqrt{n}}\right) \geq 0.9 \text{ 查表知: } \left(\frac{1}{20/\sqrt{n}}\right) \geq 1.29$$

$$\Rightarrow n \geq 665.64 \quad \text{取 } n = 666$$

3. 由药厂断言, 100 人中治愈人数 $X \sim b(100, 0.75)$

(1) 若治愈率为 0.75, 则接后的概率为 $P(X > 70)$.

由中心极限定理, 有 $X \sim N(100 \times 0.75, 100 \times 0.75 \times 0.25) = N(75, 18.75)$

$$P_1 = P(X > 70) \approx 1 - \Phi\left(\frac{70 - 75}{\sqrt{18.75}}\right) = \Phi\left(\frac{5}{\sqrt{18.75}}\right) = \Phi(1.15) = 0.8749$$

(2) 若治愈率为 0.6, 即 $X \sim b(100, 0.6)$ 则有 $X \sim N(100 \times 0.6, 100 \times 0.6 \times 0.4)$

$$P_2 = P(X > 70) \approx 1 - \Phi\left(\frac{70 - 60}{\sqrt{24}}\right) = 1 - \Phi(2.04) = 1 - 0.9793 = 0.0207$$

4. 将这两个样本分别记作 X, Y , 均值分别记作 \bar{X}, \bar{Y}

$$\text{则 } \bar{X} \sim N(20, 3/12) \quad \bar{Y} \sim N(20, 3/15)$$

$$\bar{X} - \bar{Y} \sim N(20 - 20, \frac{3}{12} + \frac{3}{15})$$

$$\Rightarrow \bar{X} - \bar{Y} \sim N(0, 0.45)$$

$$P = P(|\bar{X} - \bar{Y}| > 0.5) = 1 - P(|\bar{X} - \bar{Y}| \leq 0.5) = 1 - P\left(\frac{-0.5}{\sqrt{0.45}} \leq \frac{\bar{X} - \bar{Y}}{\sqrt{0.45}} \leq \frac{0.5}{\sqrt{0.45}}\right)$$

$$= 2 - 2\phi(0.745) = 2 - 2 \times 0.7734 = 0.4532$$

5. (1) (ii) 同如 $\frac{(n-1)S^2}{\sigma^2} \sim \chi^2(n-1)$, $n=16 \Rightarrow \frac{15S^2}{\sigma^2} \sim \chi^2(15)$

$$\text{故有: } P = P(15^2/\sigma^2 \leq 2.041) = P(15S^2/\sigma^2 \leq 15 \times 2.041)$$

$$= 1 - P(15S^2/\sigma^2 > 30.615) = 0.99$$

(2) $D(15S^2/\sigma^2) = 2 \times 15 = 30$

$$D(S^2) = \frac{2\sigma^4}{15}$$