

Read these instructions:

- Leaving the testing room results in a new exam given for unfinished problems.
- Three detached sheets of notes allowed. **Turn in these notes with your exam.**
- No electronics.
- You may leave answers in terms of combinations, permutations, factorials, exponentiation, \times , \div , $+$, $-$, $\sqrt{\bullet}$ of numbers. For instance, $10 \times \sqrt{5 \times 271}/17$ is an acceptable answer.

Useful critical values and truncated R outputs:

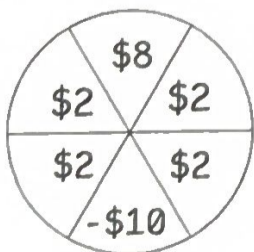
Confidence level c	Critical value z_c
90%	1.645
95%	1.96
99%	2.575

pnorm(-2) = 0.0227
 pnorm(-1.5) = 0.0668
 pnorm(-1) = 0.1586
 pnorm(-0.5) = 0.3085
 pnorm(0.5) = 0.6914
 pnorm(1) = 0.8413
 pnorm(1.5) = 0.9331
 pnorm(2) = 0.9772

Problem 1. Estimate $\text{pnorm}(0, \text{mean}=3, \text{sd}=2)$ from the above R outputs.

$$= \text{pnorm}\left(\frac{0-3}{2}\right) = \text{pnorm}(-1.5) = 0.0668.$$

Problem 2. You throw a dart, hitting the wheel below. You win or lose the monetary amount indicated by where your dart lands. Let X be the random variable modeling this monetary amount. Find the expected value and variance of X .



$X=x$	2	8	-10
$P(X=x)$	$\frac{2}{3}$	$\frac{1}{6}$	$\frac{1}{6}$

$$\Rightarrow E(X) = (2) \cdot \frac{2}{3} + (8) \cdot \frac{1}{6} + (-10) \cdot \frac{1}{6} = \frac{8+8-10}{6} = -1.$$

$$\Rightarrow E(X^2) = (2)^2 \cdot \frac{2}{3} + (8)^2 \cdot \frac{1}{6} + (-10)^2 \cdot \frac{1}{6} = \frac{8+32+50}{3} = 30$$

$$\Rightarrow \sigma^2 = E(X^2) - E(X)^2 = 30 - (-1)^2 = 29.$$

Problem 3. Train passengers individually average 195 pounds with a standard deviation of 30 pounds. Passenger weights are not normally distributed but are not very skewed.

(a) Find the probability that the **average weight** of 36 randomly selected passengers is less than 190 pounds. (Justify your answer.)

Check approx normal: $n \geq 30 \checkmark$

Check 10% condition: there are $N \geq 10 \cdot n = 360$ train passengers \checkmark

$$\sigma_{\bar{x}} = 30 / \sqrt{36} = 30 / 6 = 5.$$

$$\Rightarrow P(\bar{x} < 190) = \text{pnorm}(190, \text{mean} = 195, \text{sd} = \frac{30}{6}) = \text{pnorm}\left(\frac{190 - 195}{5}\right) = \text{pnorm}(-1) = 0.1586$$

(b) Find the probability that the **total weight** of 100 randomly selected passengers is less than 19800 pounds. (Justify your answer.)

First do same checks for condition: $n \geq 30 \checkmark$, there are $N \geq 10 \cdot 100$ passengers \checkmark .

$$\text{avg weight } \bar{x} = \frac{19800}{100} = 198; P(\bar{x} < 198) = \text{pnorm}(198, \text{mean} = 195, \text{sd} = \frac{30}{\sqrt{100}}) = \text{pnorm}\left(\frac{198 - 195}{3}\right) = \text{pnorm}(1) = 0.8413$$

Problem 4. Let \hat{p} be the proportion of people in a random sample of 100 U.S. adults who say they drink the cereal milk. A spokesman for the dairy industry claims that 80% of all U.S. adults drink the cereal milk. Suppose this claim is true.

(a) What is the mean of the sampling distribution of \hat{p} ?

$$\mu_{\hat{p}} = 0.8$$

(b) Find the standard deviation of the sampling distribution of \hat{p} . (Justify your answer.)

Check 10% condition: there are $N \geq 10 \cdot n = 1000$ US adults \checkmark .

$$\Rightarrow \sigma_{\hat{p}} = \sqrt{\frac{p(1-p)}{n}} = \sqrt{\frac{0.8 \cdot 0.2}{100}}$$

(c) Is the sampling distribution of \hat{p} approximately normal? (Justify your answer.)

Check Large Counts Condition:

$$n\hat{p} = 100 \times 0.8 = 80 \geq 10 \checkmark$$

$$n(1-\hat{p}) = 100 \times 0.2 = 20 \geq 10 \checkmark$$

So samp. dist. of \hat{p} is approx normal.

Problem 5. A Pew survey found that 200 of 400 randomly selected teens reported texting with their friends every day. Calculate a 95% confidence interval for the population proportion p that would report texting with their friends every day. (Justify your answer.)

- Check 10% cond: There are $N \geq 10 \cdot n = 10 \cdot 400 = 4000$ teens in population \checkmark .

- Check Large counts: $n \cdot \hat{p} = 200 \geq 10 \checkmark$
 $n \cdot (1 - \hat{p}) = 200 \geq 10 \checkmark$.

- So we can proceed:

- $C = 95\% \Rightarrow z_c = 1.96$

$$E = z_c \cdot \sqrt{\frac{p(1-p)}{n}} = 1.96 \sqrt{\frac{0.5 \cdot 0.5}{400}} = 1.96 \cdot \frac{0.5}{20} \approx 2 \cdot \frac{0.5}{20} = 0.05.$$

So 95% CI is $0.5 - 0.05 < p < 0.5 + 0.05$.

Problem 6. Determine the minimum number of times you must run a Wi-Fi download speed test through your device to estimate, with 95% confidence, the average Wi-Fi download speed of your device. Your estimate must be accurate within 1 Mbps. Assume that the distribution of Wi-Fi download speeds of your device has a standard deviation of 10 Mbps.

$C = 95\% \Rightarrow z_c = 1.96$

$$1 \geq E = z_c \cdot \frac{\sigma}{\sqrt{n}} = 1.96 \cdot \frac{10}{\sqrt{n}} \Rightarrow \sqrt{n} \geq 19.6$$

$$\Rightarrow \boxed{n \geq (19.6)^2}$$

geometric RV, $p = 5/6$.

Problem 7. You roll a fair dice many times, and you only stop rolling once you get a non-"1" from a dice roll. Let X be the random variable that records the number of "1"s you get before you finally get a non-"1" dice roll.

(a) Determine the expected value of X .

$$E(X) = \frac{(1-p)}{p} = \frac{1/6}{5/6} = \frac{1}{5}.$$

(b) Determine the standard deviation of X .

$$\sigma^2 = \frac{(1-p)}{p^2} = \frac{1/6}{(5/6)^2} = \frac{6}{25} \Rightarrow \sigma = \frac{\sqrt{6}}{5}$$

Problem 8. The time to failure (in months) of device is a random variable whose PDF is $f(x) = c/x^3$ if $x \geq 1$ and $f(x) = 0$ if $x < 1$.

(a) Find c .

$$1 = \int_{-\infty}^{\infty} f(x) dx = \int_1^{\infty} c/x^3 dx = \left[\frac{cx^{-2}}{-2} \right]_1^{\infty} = 0 - \frac{c}{-2} \Rightarrow \boxed{c=2}$$

(b) Find the probability that the device lasts more than 2 months.

$$\int_2^{\infty} f(x) dx = \int_2^{\infty} \frac{2}{x^3} dx = \left[-\frac{2}{2x^2} \right]_2^{\infty} = 0 - \left[-\frac{1}{2^2} \right] = \frac{1}{4} = \underline{25\% \text{ chance}}$$

Problem 9. A random variable X has PDF $f(x)$ whose graph is shown:



(a) Find the CDF of X .

$$\text{if } 0 \leq x \leq 1, F(x) = \int_0^x f(x) dx = \int_0^x 2x dx = x^2 \Rightarrow F(x) = \begin{cases} 0 & \text{if } x \leq 0 \\ x^2 & \text{if } 0 \leq x \leq 1 \\ 1 & \text{if } x \geq 1 \end{cases}$$

(b) Find the expected value and variance of X .

$$E(X) = \int_0^1 x f(x) dx = \int_0^1 x \cdot 2x dx = \int_0^1 2x^2 dx = \left[\frac{2x^3}{3} \right]_0^1 = \frac{2}{3}$$

$$E(X^2) = \int_0^1 x^2 f(x) dx = \int_0^1 x^2 \cdot 2x dx = \int_0^1 2x^3 dx = \left[\frac{2x^4}{4} \right]_0^1 = \frac{1}{2}$$

$$\Rightarrow \sigma^2 = E(X^2) - E(X)^2 = \frac{1}{2} - \frac{4}{9}$$

Page	1	2	3	4
Points	15	20	30	20
Score				