

15. (a) $\Phi(.8333) = .7977$
 (b) $2\Phi(1) - 1 = .6827$
 (c) $1 - \Phi(.3333) = .3695$
 (d) $\Phi(1.6667) = .9522$
 (e) $1 - \Phi(1) = .1587$

(5) (1 each)

18. $.2 = P\left\{\frac{X-5}{\sigma} > \frac{9-5}{\sigma}\right\} = P\{Z > 4/\sigma\}$ where Z is a standard normal. But from the normal table $P\{Z < .84\} \approx .80$ and so

$$.84 \approx 4/\sigma \text{ or } \sigma \approx 4.76$$

That is, the variance is approximately $(4.76)^2 = 22.66$.

(5)

20. Let X denote the number in favor. Then X is binomial with mean 65 and standard deviation $\sqrt{65(.35)} \approx 4.77$. Also let Z be a standard normal random variable.

(a) $P\{X \geq 50\} = P\{X \geq 49.5\} = P\{X - 65 / 4.77 \geq -15.5 / 4.77\}$
 $\approx P\{Z \geq -3.25\} \approx .9994$

(b) $P\{59.5 \leq X \leq 70.5\} \approx P\{-5.5 / 4.77 \leq Z \leq 5.5 / 4.77\}$
 $= 2P\{Z \leq 1.15\} - 1 \approx .75$

(c) $P\{X \leq 74.5\} \approx P\{Z \leq 9.5 / 4.77\} \approx .977$

(6)
(2 each)

23. (a) $P\{149.5 < X < 200.5\} = P\left\{\frac{149.5 - \frac{1000}{6}}{\sqrt{1000 \frac{1.5}{6.6}}} < Z < \frac{200.5 - \frac{1000}{6}}{\sqrt{1000 \frac{1.5}{6.6}}}\right\}$
 $= \Phi\left(\frac{200.5 - 166.7}{\sqrt{5000/36}}\right) - \Phi\left(\frac{149.5 - 166.7}{\sqrt{5000/36}}\right)$
 $\approx \Phi(2.87) + \Phi(1.46) - 1 = .9258$.

(4)

(b) $P\{X < 149.5\} = P\left\{Z < \frac{149.5 - 800(1/5)}{\sqrt{800 \frac{1.4}{5.5}}}\right\}$
 $= P\{Z < -.93\}$
 $= 1 - \Phi(.93) = .1762$.

(4)

25. Let X denote the number of unacceptable items among the next 150 produced. Since X is a binomial random variable with mean $150(.05) = 7.5$ and variance $150(.05)(.95) = 7.125$, we obtain that, for a standard normal random variable Z ,

$$P\{X \leq 10\} = P\{X \leq 10.5\}$$

$$= P\left\{\frac{X - 7.5}{\sqrt{7.125}} \leq \frac{10.5 - 7.5}{\sqrt{7.125}}\right\}$$

$$\approx P\{Z \leq 1.1239\}$$

$$= .8695$$

(5)

2. (a) $p(0, 0) = \frac{8 \cdot 7}{13 \cdot 12} = 14/39,$

$p(0, 1) = p(1, 0) = \frac{8 \cdot 5}{13 \cdot 12} = 10/39$

$p(1, 1) = \frac{5 \cdot 4}{13 \cdot 12} = 5/39$

(5)

3. (a) $p(0, 0) = (10/13)(9/12) = 15/26$

$p(0, 1) = p(1, 0) = (10/13)(3/12) = 5/26$

$p(1, 1) = (3/13)(2/12) = 1/26$

(5)

8. $f_Y(y) = c \int_{-y}^y (y^2 - x^2) e^{-y} dx$
 $= \frac{4}{3} c y^3 e^{-y}, -0 < y < \infty$

$\int_0^{\infty} f_Y(y) dy = 1 \Rightarrow c = 1/8$ and so $f_Y(y) = \frac{y^3 e^{-y}}{6}, 0 < y < \infty$

$f_X(x) = \frac{1}{8} \int_{|x|}^{\infty} (y^2 - x^2) e^{-y} dy$

$= \frac{1}{4} e^{-|x|} (1 + |x|)$ upon using $-\int y^2 e^{-y} = y^2 e^{-y} + 2y e^{-y} + 2e^{-y}$

(9 for each part)

9. (b) $f_X(x) = \frac{6}{7} \int_0^2 \left(x^2 + \frac{xy}{2} \right) dy = \frac{6}{7} (2x^2 + x)$

(c) $P\{X > Y\} = \frac{6}{7} \int_0^1 \int_0^x \left(x^2 + \frac{xy}{2} \right) dy dx = \frac{15}{56}$

(d) $P\{Y > 1/2 | X < 1/2\} = P\{Y > 1/2, X < 1/2\} / P\{X < 1/2\}$

$$= \frac{\int_{1/2}^2 \int_0^{1/2} \left(x^2 + \frac{xy}{2} \right) dx dy}{\int_0^{1/2} (2x^2 + x) dx}$$

(10)