MATH 3160 - Probability - FALL 2020

Show all steps. You do not have to simplify

(1) Suppose a coin is tossed 16 times. Find the formula for the normal approximation for the probability to have at least 6 heads. Your answer should include Φ :

 $\mu = 8, \, \sigma = 2, \, ext{therefore}$

$\mathbb{P}(X \geqslant 6) = \mathbb{P}(X > 5.5) pprox \mathbb{P}(8 + 2Z > 5.5) = \mathbb{P}(Z > -1.25) = \Phi(1.25) pprox 0.89435$

From the binomial applet we can find this probability as 0.89494

(2) Suppose a coin is tossed 16 times. Find the formula for the normal approximation for the probability to have exactly 6 heads. Your answer should include Φ twice: $\mathbb{P}(X = 6) = \mathbb{P}(6.5 > X > 5.5) \approx \mathbb{P}(6.5 > 8 + 2Z > 5.5) =$ $\mathbb{P}(-0.75 > Z > -1.25) = \Phi(1.25) - \Phi(0.75) \approx 0.89435 - 0.77337 =$ 0.12098

From the binomial applet we can find this probability as 0.12219

(3) If X is a $\mathcal{N}(-3, 4)$ normal variable, find $\mathbb{P}(|X| > 5)$. Your answer should include Φ twice:

$$\begin{split} \mathbb{P}(|X| > 5) &= \mathbb{P}(-3 + 2Z > 5) + \mathbb{P}(-3 + 2Z < -5) \\ &= \mathbb{P}(Z > 4) + \mathbb{P}(Z < -1) = 1 - \Phi(4) + \Phi(-1) = \boxed{2 - \Phi(4) - \Phi(1)} \end{split}$$

 $End \ of \ the \ quiz$