CS 333202: Probability and Statistics HW9 Part I

1. $np = \frac{1095}{365} = 3$ and $\sqrt{np(1-p)} = \sqrt{3(\frac{364}{365})} = 1.73$. Therefore, $P(X \ge 5.5) = P(Z \ge \frac{5.5-3}{1.73}) = 1 - \Phi(1.45) = 0.0735$ 2. $P\{|X-3| > 6\}$

$$= P\{X > 9\} + P\{X < -3\}$$

= $P\{X > 9\} + P\{X < -3\}$
= $P\{\frac{X-3}{3} > \frac{9-3}{3}\} + P\{\frac{X-3}{3} < \frac{-3-3}{3}\}$
= $P\{Z > 2\} + P\{Z < -2\}$
= $1 - \Phi(2) + \Phi(-2)$
= $2[1 - \Phi(2)]$
 ≈ 0.0456

3. There are two types of errors that can occur: One is that the message 1 can be incorrectly concluded to be 0, and the other that 0 is concluded to be 1. The first type of error will occur if the message is 1 and 2 + N < 0.5, whereas the second will occur if the message is 0 and $-2 + N \ge 0.5$. Hence

$$P\{\text{error} \mid \text{message is } 1\} = P\{N < -1.5\} = 1 - \Phi(1.5) \approx 0.0668$$

and

$$P\{\text{error} \mid \text{message is } 0\} = P\{N \ge 2.5\} = 1 - \Phi(2.5) \approx 0.0062$$