

ACSC12/71-200 Mathematical Statistics

Tutorial Solutions – Week 8

Question 1: Let W_i iid $N(15, 2)$ be the weights of the individual watermelons. The goal is to find n such that $S_n = \sum_{i=1}^n W_i$, the weight of n independent watermelons, has no more than a 5% chance of exceeding the weight limit. Now, we know the sum of independent normal random variables is again normally distributed, with mean and variance:

$$S_n \sim N\left(\sum_{i=1}^n 15, \sqrt{\sum_{i=1}^n 2}\right) = N(15n, 2\sqrt{n})$$

So, we need to find the largest value of n satisfying:

$$\Pr(S_n > 140) \leq 0.05$$

This is equivalent to

$$\begin{aligned} \Pr\left(\frac{S_n - 15n}{2\sqrt{n}} > \frac{140 - 15n}{2\sqrt{n}}\right) &\leq 0.05 \Rightarrow 1 - \Phi\left(\frac{140 - 15n}{2\sqrt{n}}\right) \leq 0.05 \\ &\Rightarrow \Phi\left(\frac{140 - 15n}{2\sqrt{n}}\right) \geq 0.95 \Rightarrow \frac{140 - 15n}{2\sqrt{n}} \geq \Phi^{-1}(0.95) = 1.645 \end{aligned}$$

which means $n \leq 8.68$, so 8 watermelons max. [NOTE: You don't have to solve this exactly and can instead just use "trial and error" to see which values work. Indeed, =1 - NORM.DIST(140, 15*A1, 2*SQRT(A1), TRUE) in Excel, with a choice for n in cell A1 will give you the chance of being overweight for that number of melons, and you can just try various values until you find the largest with an answer less than 0.05.]

Question 2: Note that $\ln(S) = \ln(Y_1) + \ln(Y_2) + \dots + \ln(Y_{10})$ and $\ln(Y_i) \sim N(i, \sqrt{2i-1})$, as we know the natural logarithm of a random variable with a log-normal distribution has a normal distribution. Thus, $\ln(S) \sim N(1 + \dots + 10, \sqrt{1 + 3 + 5 + \dots + 19}) = N(55, 10)$, which means S is again log-normal with parameters $\mu = 55$ and $\sigma = 10$.

Question 3: We can write R as:

$$R = \sum_{i=1}^{83} n_i R_i / \sum_{i=1}^{83} n_i = \frac{1}{5454000} \sum_{i=1}^{83} n_i R_i = \sum_{i=1}^{83} c_i R_i$$

where $c_i = n_i / 5454000$. In other words, R is a sum of independent normal random variables of the form $c_i R_i \sim N(48.5c_i, 7.2c_i)$. Thus, it has a normal distribution with

$$\begin{aligned} E(R) &= \sum_{i=1}^{83} 48.5c_i = 48.5 \sum_{i=1}^{83} n_i / 5454000 = \left(\frac{48.5}{5454000}\right) \sum_{i=1}^{83} n_i \\ &= \left(\frac{48.5}{5454000}\right) (5454000) = 48.5 \end{aligned}$$

and

$$\begin{aligned} SD(R) &= \sqrt{\sum_{i=1}^{83} 7.2^2 c_i^2} = 7.2 \sqrt{\sum_{i=1}^{83} n_i^2 / 5454000^2} = \left(\frac{7.2}{5454000}\right) \sqrt{\sum_{i=1}^{83} n_i^2} \\ &= \left(\frac{7.2}{5454000}\right) (1399000) = 1.847 \end{aligned}$$

Thus,

$$\Pr(R > 50) = \Pr\left(Z > \frac{50 - 48.5}{1.847}\right) = 1 - \Phi(0.812) = 0.208$$

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Mathematical Statistics with Applications Dennis Wackerly, William Mendenhall, Richard L. Scheaffer, 2001-05

Student Solutions Manual, Mathematical Statistics with Applications K. M. Ramachandran, 2009 [Student Solutions Manual, Mathematical Statistics with Applications](#) , **Mathematical Statistics with Resampling and R** Laura M.

Chihara, Tim C. Hesterberg, 2022-09-21 *Mathematical Statistics with Resampling and R* This thoroughly updated third edition combines the latest software applications with the benefits of modern resampling techniques Resampling helps students understand the meaning of sampling distributions sampling variability P values hypothesis tests and confidence intervals The third edition of *Mathematical Statistics with Resampling and R* combines modern resampling techniques and mathematical statistics This book is classroom tested to ensure an accessible presentation and uses the powerful and flexible computer language R for data analysis This book introduces permutation tests and bootstrap methods to motivate classical inference methods as well as to be utilized as useful tools in their own right when classical methods are inaccurate or unavailable The book strikes a balance between simulation computing theory data and applications Throughout the book new and updated case studies representing a diverse range of subjects such as flight delays birth weights of babies U S demographics views on sociological issues and problems at Google and Instacart illustrate the relevance of mathematical statistics to real world applications Changes and additions to the third edition include New and updated case studies that incorporate contemporary subjects like COVID 19 Several new sections including introductory material on causal models and regression methods for causal modeling in practice Modern terminology distinguishing statistical discernibility and practical importance New exercises and examples data sets and R code using dplyr and ggplot2 A complete instructor s solutions manual A new github site that contains code data sets additional topics and instructor resources *Mathematical Statistics with Resampling and R* is an ideal textbook for undergraduate and graduate students in mathematical statistics courses as well as practitioners and researchers looking to expand their toolkit of resampling and classical techniques **Mathematical Statistics with**

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