

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

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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 Applications Asha Seth Kapadia,Wenyaw Chan,Lemuel A. Moyé,2017-07-12 Mathematical statistics typically represents one of the most difficult challenges in statistics particularly for those with more applied rather than mathematical interests and backgrounds Most textbooks on the subject provide little or no review of the advanced calculus topics upon which much of mathematical statistics relies and furthermore contain material that is wholly theoretical thus presenting even greater challenges to those interested in applying advanced statistics to a specific area Mathematical Statistics with Applications presents the background concepts and builds the technical sophistication needed to move on to more advanced studies in multivariate analysis decision theory stochastic processes or computational statistics Applications embedded within theoretical discussions clearly demonstrate the utility of the theory in a useful and relevant field of application and allow readers to avoid sudden exposure to purely theoretical materials With its clear explanations and more than usual emphasis on applications and computation this text reaches out to the many students and professionals more interested in the practical use of statistics to enrich their work in areas such as communications computer science economics astronomy and public health

Basics of Modern Mathematical Statistics Wolfgang Karl Härdle,Vladimir Spokoiny,Vladimir Panov,Weining Wang,2013-11-08 The complexity of today s statistical data calls for modern mathematical tools Many fields of science make use of mathematical statistics and require continuous updating on statistical technologies Practice makes perfect since mastering the tools makes them applicable Our book of exercises and solutions offers a wide range of applications and numerical solutions based on R In modern mathematical statistics the purpose is to provide statistics students with a number of basic exercises and also an understanding of how the theory can be applied to real world problems The application aspect is also quite important as most previous exercise books are mostly on theoretical derivations Also we add some problems from topics often encountered in recent research papers The book was written for statistics students with one or two years of

coursework in mathematical statistics and probability professors who hold courses in mathematical statistics and researchers in other fields who would like to do some exercises on math statistics

Mathematical Statistics: Exercises and Solutions Jun Shao, 2005-06-30 The exercises are grouped into seven chapters with titles matching those in the author's Mathematical Statistics Can also be used as a stand alone because exercises and solutions are comprehensible independently of their source and notation and terminology are explained in the front of the book Suitable for self study for a statistics Ph D qualifying exam

A Textbook of Quantitative Techniques N. P. Bali, P. N. Gupta, C. P. Gandhi, 2007

Statistics: Problems And Solution (Second Edition) Eryl E Bassett, J Mike Bremner, Byron Jones, Byron J T Morgan, P M North, Ian T Jolliffe, 2000-06-27 Originally published in 1986 this book consists of 100 problems in probability and statistics together with solutions and most importantly extensive notes on the solutions The level of sophistication of the problems is similar to that encountered in many introductory courses in probability and statistics At this level straightforward solutions to the problems are of limited value unless they contain informed discussion of the choice of technique used and possible alternatives The solutions in the book are therefore elaborated with extensive notes which add value to the solutions themselves The notes enable the reader to discover relationships between various statistical techniques and provide the confidence needed to tackle new problems

Devore/Berk's Modern Mathematical Statistics With Applications Matthew A. Carlton, Kenneth N. Berk, Jay L. Devore, 2006-01-03 The Student Solutions Manual provides worked out solutions to the selected problems in the text

Statistics with the TI-84 Plus & TI-84 Plus SE Brendan Kelly, 2007

Probability Theory and Statistics with Real World Applications Peter Zörnig, 2024-08-19 The idea of the book is to present a text that is useful for both students of quantitative sciences and practitioners who work with univariate or multivariate probabilistic models Since the text should also be suitable for self study excessive formalism is avoided though mathematical rigor is retained A deeper insight into the topics is provided by detailed examples and illustrations The book covers the standard content of a course in probability and statistics However the second edition includes two new chapters about distribution theory and exploratory data analysis The first mentioned chapter certainly goes beyond the standard material It is presented to reflect the growing practical importance of developing new distributions The second new chapter studies intensively one and bidimensional concepts like asymmetry kurtosis correlation and determination coefficients In particular examples are intended to enable the reader to take a critical look at the appropriateness of the geometrically motivated concepts

OAR Index of Research Results, 1967

OAR Quarterly Index of Current Research Results United States. Air Force. Office of Aerospace Research, 1967

Statistics with the TI-83 Plus & TI-83 Plus SE Brendan Kelly, 2002

Catalog of Copyright Entries. Third Series Library of Congress. Copyright Office, 1976

Artificial Neural Nets and Genetic Algorithms David W. Pearson, Nigel C. Steele, Rudolf F. Albrecht, 2012-12-06 Artificial neural networks and genetic algorithms both are areas of research which have their origins in mathematical models constructed in order to gain understanding of important

natural processes By focussing on the process models rather than the processes themselves significant new computational techniques have evolved which have found application in a large number of diverse fields This diversity is reflected in the topics which are subjects of the contributions to this volume There are contributions reporting successful applications of the technology to the solution of industrial commercial problems This may well reflect the maturity of the technology notably in the sense that real users of modelling prediction techniques are prepared to accept neural networks as a valid paradigm Theoretical issues also receive attention notably in connection with the radial basis function neural network Contributions in the field of genetic algorithms reflect the wide range of current applications including for example portfolio selection filter design frequency assignment tuning of nonlinear PID controllers These techniques are also used extensively for combinatorial optimisation problems

Stochastic Modeling and Mathematical Statistics Francisco J.

Samaniego,2014-01-14 Provides a Solid Foundation for Statistical Modeling and Inference and Demonstrates Its Breadth of Applicability Stochastic Modeling and Mathematical Statistics A Text for Statisticians and Quantitative Scientists addresses core issues in post calculus probability and statistics in a way that is useful for statistics and mathematics majors as well as students in the quantitative sciences The book s conversational tone which provides the mathematical justification behind widely used statistical methods in a reader friendly manner and the book s many examples tutorials exercises and problems for solution together constitute an effective resource that students can read and learn from and instructors can count on as a worthy complement to their lectures Using classroom tested approaches that engage students in active learning the text offers instructors the flexibility to control the mathematical level of their course It contains the mathematical detail that is expected in a course for majors but is written in a way that emphasizes the intuitive content in statistical theory and the way theoretical results are used in practice More than 1000 exercises and problems at varying levels of difficulty and with a broad range of topical focus give instructors many options in assigning homework and provide students with many problems on which to practice and from which to learn

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