



as a Counter  $\rightarrow$  discrete random variable  
 probability distribution which is  $\rightarrow \sum_i P(X=x_i) = 1$   
 $P(X=x_i) = P(X=x_{i-1}) + P(X=x_i)$   
 $0 \leq P(X=x_i) \leq 1$

$i$	$x_i$	$P(X=x_i)$	$P(X \leq x_i)$	$x_i P(X=x_i)$
1	$x_1$	$P(X=x_1)$	$P(X \leq x_1)$	$x_1 P(X=x_1)$
2	$x_2$	$P(X=x_2)$	$P(X \leq x_2)$	$x_2 P(X=x_2)$
3	$x_3$	$P(X=x_3)$	$P(X \leq x_3)$	$x_3 P(X=x_3)$
⋮	⋮	⋮	⋮	⋮
		$\sum_i P(X=x_i) = 1$	①	$M = \sum_i x_i P(X=x_i)$

the value of  
 C.d.f. for the  
 last value of a random  
 variable  $X$  always equals one  
 which is expected value of the random  
 variable  $X$

the cumulative distribution probability (C.d.f.)  
 $P(X \leq x_i) = \sum_{j=1}^i P(X=x_j)$   
 and  
 $P(x_k \leq X \leq x_l) = P(X \leq x_l) - P(X \leq x_k)$   
 and  
 $P(X \leq x_1) = P(X=x_1)$  (this is only true when  $X=x_1$ )





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هذا الهامش

Notes:

①. Sometimes we need for equality in marks ( $<$ ,  $>$ ) or may not need,  
so the following rulings illustrate:

i.)  $P(a < X < b) = P(a+1 \leq X \leq b-1)$

ii.)  $P(a \leq X \leq b) = P(a-1 < X < b+1)$

②. Cases use the complementary and C.d.f.:

i.)  $P(a < X) = 1 - P(X \leq a)$

ii.)  $P(a \leq X) = 1 - P(X < a) = 1 - P(X \leq a-1)$







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$X: x_1=0, x_2=1, x_3=2, x_4=3, x_5=4, x_6=5$

$i$	$x_i$	$P(X=x_i)$	$P(X \leq x_i)$
1	$x_1=0$	$P(X=x_1)=.05$	$P(X \leq x_1) = P(X=x_1) = .05$
2	$x_2=1$	$P(X=x_2)=.15$	$P(X \leq x_2) = P(X=x_2) + P(X=x_1) = .15 + .05 = .2$
3	$x_3=2$	$P(X=x_3)=.15$	$P(X \leq x_3) = P(X=x_3) + P(X=x_2) + P(X=x_1) = .15 + .15 + .05 = .35$
4	$x_4=3$	$P(X=x_4)=.25$	$P(X \leq x_4) = \sum_{j=1}^4 P(X=x_j) = .25 + .15 + .15 + .05 = .6$
5	$x_5=4$	$P(X=x_5)=.3$	$P(X \leq x_5) = \sum_{j=1}^5 P(X=x_j) = .3 + .25 + .15 + .15 + .05 = .9$
6	$x_6=5$	$P(X=x_6)=.1$	$P(X \leq x_6) = \sum_{j=1}^6 P(X=x_j) = 1$ (always)
		$\sum_{i=1}^6 P(X=x_i) = 1$	

→

$i$	$x_i P(X=x_i)$
1	$(0)(.05) = 0$
2	$(1)(.15) = .15$
3	$(2)(.15) = .3$
4	$(3)(.25) = .75$
5	$(4)(.3) = 1.2$
6	$(5)(.1) = .5$
$\sum_{i=1}^6 x_i P(X=x_i) = 2.9 = \mu$	

$P(X \leq x_i) =$

0	$x_i < 0$
.05	$0 \leq x_i < 1$
.2	$1 \leq x_i < 2$
.35	$2 \leq x_i < 3$
.6	$3 \leq x_i < 4$
.9	$4 \leq x_i < 5$
1	$5 \leq x_i$

1)  $P(X=4) = .3$  where 4 has the highest probability which equals .3

∴ d

2) to find  $P(X < 3)$  we have two ways:

i) using probability distribution:

$$P(X < 3) = P(X=2) + P(X=1) + P(X=0) = .15 + .15 + .05 = .35$$

ii) using the c.d.f:

$$P(X < 3) = P(X \leq 3-1) = P(X \leq 2) = .35$$

∴ b

3) to find  $P(1 \leq X < 4)$  we have two ways:

i) using probability distribution:

$$P(1 \leq X < 4) = P(X=1) + P(X=2) + P(X=3) = .15 + .15 + .25 = .55$$

ii) using the c.d.f:

$$P(1 \leq X < 4) = P(1-1 \leq X \leq 4-1) = P(0 \leq X \leq 3) = P(X \leq 3) - P(X \leq 0)$$

$$= .6 - .05 = .55$$

∴ d

3) 4)  $\mu = 2.9$  ∴ b

#





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« Q # 29 »

$X: x_1=0, x_2=1, x_3=2, x_4=3, x_5=5$

$i$	$x_i$	$P(X=x_i)$	$P(X \leq x_i)$
1	$0=x_1$	$P(X=x_1) = P(X \leq x_1) = .12$	.12
2	$1=x_2$	$P(X=x_2) = P(X \leq x_2) - P(X \leq x_1) = .36 - .12 = .24$	.36
3	$2=x_3$	$P(X=x_3) = P(X \leq x_3) - P(X \leq x_2) = .72 - .36 = .36$	.72
4	$3=x_4$	$P(X=x_4) = P(X \leq x_4) - P(X \leq x_3) = .95 - .72 = .23$	.95
5	$5=x_5$	$P(X=x_5) = P(X \leq x_5) - P(X \leq x_4) = 1 - .95 = .05$	1
		$\sum_{i=1}^5 P(X=x_i) = 1$	

→

$i$	$x_i P(X=x_i)$
1	$(0)(.12) = 0$
2	$(1)(.24) = .24$
3	$(2)(.36) = .72$
4	$(3)(.23) = .69$
5	$(5)(.05) = .25$
$\sum_{i=1}^5 x_i P(X=x_i) = 1.9 = \mu$	

$P(X \leq x_i) =$

0	$x_i < 0$
.12	$0 \leq x_i < 1$
.36	$1 \leq x_i < 2$
.72	$2 \leq x_i < 3$
.95	$3 \leq x_i < 5$
1	$5 \leq x_i$

1)  $P(X=2) = P(X=x_3) = .36 \quad \therefore b$

2)  $P(X=3) = .23 \quad \therefore a$

3) to find  $P(1 < X \leq 4)$  we have two ways:

i) using probability distribution:

$$P(1 < X \leq 4) = P(X=2) + P(X=3) = .36 + .23 = .59$$

ii) using c.d.f.:

$$P(1 < X \leq 4) = P(X \leq 4) - P(X \leq 1) = .95 - .36 = .59$$

$\therefore d$

4)  $\mu = 1.9 \quad \therefore a$







"Q#30"

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$$X: x_1=0, x_2=1, x_3=2, x_4=3, x_5=4$$

$i$	$x_i$	$P(X=x_i)$	$P(X \leq x_i)$	$x_i P(X=x_i)$
1	0	*.08	.08 ①	0
2	1	.19 ⑤	.27 ④	.19
3	2	*.31	.58 ②	.62
4	3	.32 ⑦	.9 ⑥	.96
5	4	.1 ⑧	1 ③	.4
		Sum=1		Sum=2.17

the gives that we have:  $P(X=0) = .08$ ,  $P(X=2) = .31$ ,  $P(X > 2) = .42$ ,  $P(1 < X \leq 3) = .63$   
\* is the given

①, ②, ③, ④, ⑤, ⑥, ⑦ and ⑧: steps to fill in the table

For ①: we know that  $P(X=x_1) = P(X \leq x_1)$ , so,  $P(X \leq x_1) = .08$

For ②: we have from the given  $P(X > 2) = .42$

$$\Rightarrow 1 - P(X \leq 2) = .42$$

$$\Rightarrow P(X \leq 2) = 1 - .42 = .58$$

For ③: we know that the value of cdf for the last value of random variable  $X$  always equals one

for ④: we have from the given  $P(X=2) = .31$

$$\Rightarrow P(X \leq 2) - P(X \leq 1) = .31$$

$$\Rightarrow .58 - P(X \leq 1) = .31$$

$$\Rightarrow P(X \leq 1) = .27$$

for ⑤: we know that  $P(X=1) = P(X \leq 1) - P(X \leq 0)$

$$\Rightarrow P(X=1) = .27 - .08 = .31 = .19$$

for ⑥: we have from the given  $P(1 < X \leq 3) = .63$

$$\Rightarrow P(X \leq 3) - P(X \leq 1) = .63$$

$$\Rightarrow P(X \leq 3) - .27 = .63$$

$$\Rightarrow P(X \leq 3) = .9$$

for ⑦: we know that  $P(X=3) = P(X \leq 3) - P(X \leq 2)$

$$\Rightarrow P(X=3) = .9 - .58$$

$$\Rightarrow P(X=3) = .32$$

for ⑧: we have two ways to find  $P(X=4)$  as following:

$$1) P(X=4) = 1 - (.32 + .31 + .19 + .08) = 1 - .9 = .1$$

$$2) P(X=4) = P(X \leq 4) - P(X \leq 3) = 1 - .9 = .1$$





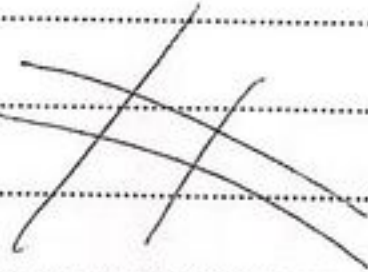
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هذا الهام

1)  $P(X=1) = 0.19 \quad \therefore d$

2)  $P(X=3) = 0.32 \quad \therefore c$

3)  $P(X \leq 2) = 0.58 \quad \therefore b$

4)  $\mu = \sum_{i=1}^5 x_i P(X=x_i) = 2.17 \quad \therefore e$





Types of distributions

discrete distribution

Binomial distribution

(i) we have n trials which therefore independent  
 (ii) each single trial has only two things:  
 \* success and its probability  $\pi$   
 \* failure and its probability  $1-\pi$

(iii) the discrete random variable  
 $X = \#$  of successes in n trials

$\therefore$  From (i), (ii) and (iii) we have  
 $X \sim \text{Bin}(n, \pi)$

where the probability distribution function is

$$f(x) = P(X=x) = \binom{n}{x} \pi^x (1-\pi)^{n-x}, \quad x=0,1,\dots,n$$

and the mean is  $\mu = n\pi$   
 and the variance is  $\sigma^2 = n\pi(1-\pi)$

Poisson distribution

(i)  $X = \#$  of occurrences in time or space  
 (ii)  $\lambda$  is the average of occurrences of  $X$  in time or space

$\therefore$  From (i) and (ii) we have  
 $X \sim \text{Pois}(\lambda)$

where the probability distribution function is

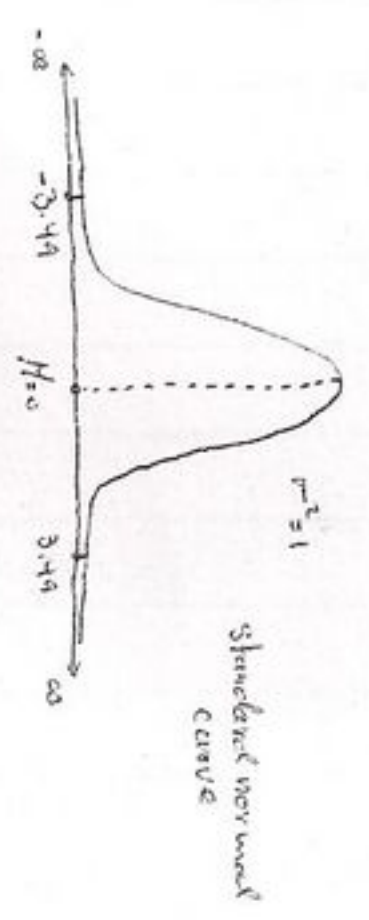
$$f(x) = P(X=x) = \frac{e^{-\lambda} \lambda^x}{x!}, \quad x=0,1,2,\dots$$

and the mean is  $\mu = \lambda$   
 and the variance is  $\sigma^2 = \lambda$

continuous distribution

Standard normal distribution

$Z \sim N(0,1)$  the mean  $\mu$   
 the variance  $\sigma^2$



which the  $Z$  has a table.

Some rules for using a table of  $Z$ :

(1)  $P(Z=3) = 0, \forall 3$

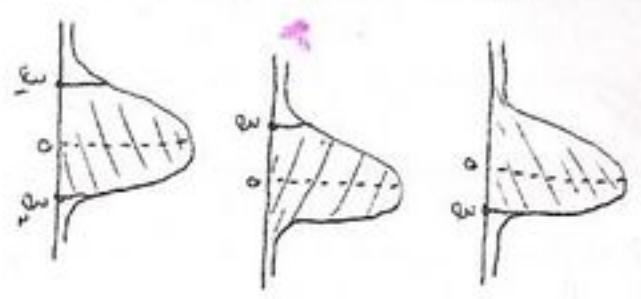
(2)  $P(Z \leq 3) = P(Z < 3)$

(3)  $P(Z > 3) = 1 - P(Z \leq 3)$

(4)  $P(Z > 3)$  is the area to the right of 3 under  $Z$

(5)  $P(3_1 \leq Z \leq 3_2) = P(Z \leq 3_2) - P(Z \leq 3_1)$

is the area between  $3_1$  and  $3_2$  under  $Z$



(6)  $P(Z > 0) = P(Z < 0) = 0.5$

discrete distribution

(7) \*  $P(Z \leq 3) = 0$     $\forall 3 \leq -3.14$   
 \* \*  $P(Z \leq 3) = 1$     $\forall 3 \geq 3.14$

(8) if  $X$  has a normal distribution  $X \sim N(\mu, \sigma^2)$   
 to convert  $X$  from normal to standard normal  $Z$ , we use  $Z = \frac{X-\mu}{\sigma} \sim N(0,1)$   
 and so we can use the table of  $Z$



Binomial distribution :



"Q # 31"

لايك  
مذال

$X =$  the number of people who use dental floss regularly of these 15 people.

So, the success is the # of people who use dental floss regularly.

$\Rightarrow$  probability of success  $= \pi = \frac{25}{100} = 0.25$

and  $n = 15$   $\therefore X \sim \text{Bin}(n=15, \pi=0.25)$

$$P_X(x) = P(X=x) = \begin{cases} \binom{n}{x} \pi^x (1-\pi)^{n-x}, & x=0,1,2,\dots,n \\ 0, & \text{o.w.} \end{cases}$$

$$= \begin{cases} \binom{15}{x} (0.25)^x (1-0.25)^{15-x}, & x=0,1,2,\dots,15 \\ 0, & \text{o.w.} \end{cases}$$

$$= \begin{cases} \binom{15}{x} (0.25)^x (0.75)^{15-x}, & x=0,1,2,\dots,15 \\ 0, & \text{o.w.} \end{cases}$$

note:  $\binom{n}{x} = C_x^n$

1) b

2) c

3)  $P(X=4) = \binom{15}{4} (0.25)^4 (0.75)^{15-4} = 0.2252 \quad \therefore b$

4)  $P(X \leq 1) = P(X=1) + P(X=0) = \binom{15}{1} (0.25)^1 (0.75)^{15-1} + \binom{15}{0} (0.25)^0 (0.75)^{15-0} = 0.0802$   
 $\therefore d$

5)  $\mu = n\pi = (15)(0.25) = 3.75 \quad \therefore a$







$X =$  the number of children who have trouble saying some letters of these 8 children

so, the success is the  $\pi$  of children who have trouble saying some letters

$\Rightarrow$  the probability of success  $= \pi = \frac{11}{100} = 0.11$

and  $n = 8$   $\therefore X \sim \text{Bin}(n=8, \pi=0.11)$

$$\therefore P_X(x) = P(X=x) = \begin{cases} \binom{n}{x} \pi^x (1-\pi)^{n-x}, & x=0,1,2,\dots,n \\ 0, & \text{o.w.} \end{cases}$$

$$\Rightarrow \begin{cases} \binom{8}{x} (0.11)^x (0.89)^{8-x}, & x=0,1,2,\dots,8 \\ 0, & \text{o.w.} \end{cases} = \begin{cases} \binom{8}{x} (0.11)^x (0.89)^{8-x}, & x=0,1,\dots,8 \\ 0, & \text{o.w.} \end{cases}$$

1) a

2) d

3)  $P(X=4) = \binom{8}{4} (0.11)^4 (0.89)^{8-4} = 0.0064 \quad \therefore b$

4)  $P(X \leq 1) = P(X=1) + P(X=0) = \binom{8}{1} (0.11)^1 (0.89)^{8-1} + \binom{8}{0} (0.11)^0 (0.89)^{8-0} = 0.7829$   
 $\therefore a$

5)  $\mu = n\pi = (8)(0.11) = 0.88 \quad \therefore c$

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"Q # 33"

لا يكتب  
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$X$  = the number of kidney transplants in year  
the average number of kidney transplant in year =  $\lambda = 5.4$

 $\therefore X \sim \text{pois}(\lambda = 5.4)$ 

$$\therefore P_X(x) = P(X=x) = \begin{cases} \frac{e^{-\lambda} \lambda^x}{x!}, & x=0,1,2,\dots \\ 0, & \text{o.w.} \end{cases}$$

$$= \begin{cases} \frac{e^{-5.4} (5.4)^x}{x!}, & x=0,1,2,\dots \\ 0, & \text{o.w.} \end{cases}$$

$$1) P(X=4) = \frac{e^{-5.4} (5.4)^4}{4!} \quad \therefore e$$

$$\begin{aligned} 2) P(X \geq 2) &= P(X=2) + P(X=3) + P(X=4) + P(X=5) + \dots \\ &\text{or} \\ &= 1 - P(X < 2) \\ &= 1 - P(X \leq 1) \\ &= 1 - [P(X=1) + P(X=0)] = 1 - \left[ \frac{e^{-5.4} (5.4)^1}{1!} + \frac{e^{-5.4} (5.4)^0}{0!} \right] = 0.9711 \end{aligned}$$

 $\therefore b$ 

3)

let  $Y$  = the number of kidney transplants in 3 year  
and let  $\lambda'$  is the average number of kidney transplant in 3 year

for  $X$  : 1 year  $\rightarrow \lambda = 5.4$ for  $Y$  : 3 year  $\rightarrow \lambda'$ 

$$\Rightarrow (\lambda') (1 \text{ year}) = (5.4) (3 \text{ year}) \Rightarrow \lambda' = \frac{(3)(5.4)}{1} = 16.2$$

 $\therefore Y \sim \text{pois}(\lambda' = 16.2) \quad \therefore c$ 

$$\text{and } P_{Y}(y) = \begin{cases} \frac{e^{-16.2} (16.2)^y}{y!}, & y=0,1,2,\dots \\ 0, & \text{o.w.} \end{cases}$$





لا يكتب  
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"Q # 34"

the average number of deaths per year from cancer =  $\lambda = 3$

$\Rightarrow X =$  the number of deaths per year from cancer

i.e.  $X \sim \text{pois.}(\lambda = 3)$

$$\Rightarrow P_c(x) = P_c(X=x) = \begin{cases} \frac{e^{-3}(3)^x}{x!}, & x = 0, 1, 2, \dots \\ 0, & \text{o.w.} \end{cases}$$

not  
more  
than 2  
at most

$$\begin{aligned} \text{a) } P_c(X \leq 2) &= P_c(X=2) + P_c(X=1) + P_c(X=0) \\ &= \frac{e^{-3}(3)^2}{2!} + \frac{e^{-3}(3)^1}{1!} + \frac{e^{-3}(3)^0}{0!} = 0.423 \end{aligned}$$

at least 2

$$\begin{aligned} \text{b) } P_c(X \geq 2) &= P_c(X=2) + P_c(X=3) + P_c(X=4) + \dots \\ &\text{or} \\ &= 1 - P_c(X < 2) \\ &= 1 - P_c(X \leq 1) = 1 - [P_c(X=1) + P_c(X=0)] \\ &= 1 - \left[ \frac{e^{-3}(3)^1}{1!} + \frac{e^{-3}(3)^0}{0!} \right] = 0.8 \end{aligned}$$

exactly

$$\text{c) } P_c(X=3) = \frac{e^{-3}(3)^3}{3!} = 0.224$$

d) let  $Y =$  the number of deaths per 4 months

and let  $\lambda' =$  the average number of deaths per 4 months

for  $X = 1$  year = 12 months  $\rightarrow \lambda = 3$

for  $Y =$  4 months  $\rightarrow \lambda'$

$$\Rightarrow (\lambda')(12 \text{ months}) = (3)(4 \text{ months}) \Rightarrow \lambda' = \frac{(3)(4)}{12} = 1$$

i.e.  $Y \sim \text{pois.}(\lambda' = 1)$

$$\Rightarrow P_c(y) = P_c(Y=y) = \begin{cases} \frac{e^{-1}(1)^y}{y!}, & y = 0, 1, 2, \dots \\ 0, & \text{o.w.} \end{cases}$$

exactly

$$\therefore P_c(Y=4) = \frac{e^{-1}(1)^4}{4!} = 0.01$$

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مذاهبا

$X =$  the number of Food poisoning cases in a month  
the average number of Food poisoning cases in a month  $= \lambda = 5.6$

$\therefore X \sim \text{Pois}(\lambda = 5.6)$

$$\therefore P_X(x) = P(X=x) = \begin{cases} \frac{e^{-5.6} (5.6)^x}{x!}, & x = 0, 1, 2, \dots \\ 0, & \text{o.w.} \end{cases}$$

1) d

$$2) P(X=7) = \frac{e^{-5.6} (5.6)^7}{7!} = 0.1267 \quad \therefore c$$

3)

let  $Y =$  the number of Food poisoning cases in 3 months  
and let  $\lambda' =$  the average number of Food poisoning cases in 3 months

for  $X$ : 1 month  $\rightarrow \lambda = 5.6$

for  $Y$ : 3 months  $\rightarrow \lambda'$

$$\Rightarrow (\lambda')(1 \text{ month}) = (5.6)(3 \text{ months}) \Rightarrow \lambda' = \frac{(5.6)(3)}{1} = 16.8$$

$$\therefore Y \sim \text{Pois}(\lambda' = 16.8) \Rightarrow P_Y(y) = \begin{cases} \frac{e^{-16.8} (16.8)^y}{y!}, & y = 0, 1, 2, \dots \\ 0, & \text{o.w.} \end{cases}$$

and the expected  $= \mu = \lambda' = 16.8 \quad \therefore e$

4) let  $H =$  the number of Food poisoning cases in  $\frac{1}{2}$  month

and let  $\lambda'' =$  the average number of Food poisoning cases in  $\frac{1}{2}$  month

for  $X$ : 1 month  $\rightarrow \lambda = 5.6$

for  $H$ :  $\frac{1}{2}$  month  $\rightarrow \lambda''$

$$\Rightarrow \lambda'' = (5.6)\left(\frac{1}{2}\right) = 2.8 \Rightarrow H \sim \text{Pois}(\lambda'' = 2.8)$$

$$\Rightarrow P_H(h) = P(H=h) = \begin{cases} \frac{e^{-2.8} (2.8)^h}{h!}, & h = 0, 1, \dots \\ 0, & \text{o.w.} \end{cases}$$

$\therefore b$







"Q #26"

لايك

مذالك

the average number of breast cancer cases in a year =  $\lambda = 6$

$\Rightarrow X =$  the # of breast cancer cases in a year

$\therefore X \sim \text{Pois}(\lambda = 6)$

$$\Rightarrow P_c(x) = \begin{cases} \frac{e^{-6} (6)^x}{x!} & , x = 0, 1, 2, \dots \\ 0 & , \text{o.w.} \end{cases}$$

a)  $P(X=0) = \frac{e^{-6} (6)^0}{0!} = e^{-6}$

b) let  $Y =$  the # of breast cancer cases in 6 months

and let  $\lambda' =$  the average # of breast cancer cases in 6 months

for  $X$ : 1 year =  $1 \times 12$  months  $\rightarrow \lambda = 6$

for  $Y$ : 6 months  $\rightarrow \lambda'$

$$\Rightarrow \lambda' = \frac{(6)(6)}{12} = 3$$

$\therefore Y \sim \text{Pois}(\lambda' = 3) \Rightarrow P_c(y) = \begin{cases} \frac{e^{-3} (3)^y}{y!} & , y = 0, 1, 2, \dots \\ 0 & , \text{o.w.} \end{cases}$

at  
mosb

$$P(Y \leq 2) = P(Y=2) + P(Y=1) + P(Y=0)$$

$$= \frac{e^{-3} (3)^2}{2!} + \frac{e^{-3} (3)^1}{1!} + \frac{e^{-3} (3)^0}{0!}$$







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" Q # 39 "

We have here  $Z$  is a standard normal distribution i.e

$$Z \sim N(0,1)$$

so we can use the table of  $Z$

$$1) P(Z > 1.34) = 1 - P(Z \leq 1.34)$$

$$= 1 - 0.9099$$

$$= 0.0901$$

1.3	0.04
	0.9099

∴ a

$$2) P(Z \leq -0.78) = 0.2177$$

∴ b

-0.7	0.08
	0.2177

$$3) P(-1.89 \leq Z \leq 2.56) = P(Z \leq 2.56) - P(Z \leq -1.89)$$

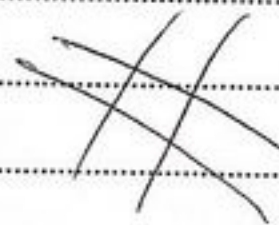
$$= 0.9948 - 0.0294$$

$$= 0.9654$$

2.5	0.06
	0.9948

∴ c

-1.8	0.09
	0.0294







$Z \sim N(0,1)$

So, we can use the table of  $Z$

$$a) P(Z \leq 1.36) = 0.9131$$

1.3    0.06  
-----  
          0.9131

$$b) P(Z \geq 2.4) = 1 - P(Z \leq 2.4)$$

$$= 1 - 0.9918$$

$$= 0.0082$$

2.4    0.00  
-----  
          0.9918

$$c) P(Z \leq 1.8) = 0.9649$$

1.8    0.01  
-----  
          0.9649

$$d) P(Z \geq 2.7) = 1 - P(Z \leq 2.7)$$

$$= 1 - 0.9965$$

$$= 0.0035$$

2.7    0.00  
-----  
          0.9965

$$e) P(-1.2 < Z < 2.1) = P(Z < 2.1) - P(Z < -1.2)$$

$$= 0.9821 - 0.1151$$

$$= 0.8670$$

2.1    0.00  
-----  
          0.9821

-1.2    0.00  
-----  
          0.1151

f)  $P(Z = 1.4) = 0$  Because  $Z$  is a continuous distribution.

$$g) P(-2.36 < Z < 1.45) = P(Z < 1.45) - P(Z < -2.36)$$

$$= 0.9265 - 0.0091$$

$$= 0.9174$$

1.4    0.05  
-----  
          0.9265

-2.3    0.06  
-----  
          0.0091







"Q # 41"

لا يكتب في هذا الهامش

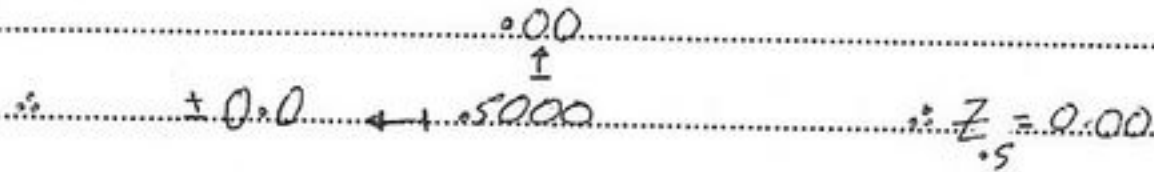
we have  $Z$  is a standard normal distribution

i.e.  $Z \sim N(0,1)$

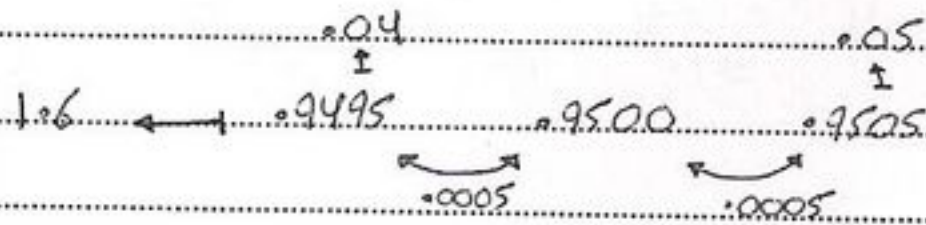
so we can use the table of  $Z$ .

Note:  $P(Z \leq z) = \alpha$

a)  $Z_{.5} \Rightarrow P(Z \leq Z_{.5}) = .5$

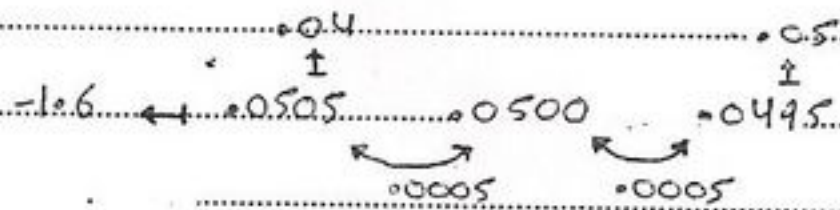


b)  $Z_{.95} \Rightarrow P(Z \leq Z_{.95}) = .95$



$Z_{.95} = \frac{1.64 + 1.65}{2} = 1.645$

$Z_{.05} = -Z_{1-.05} = -Z_{.95}$  Now we want to find  $Z_{.05} \Rightarrow P(Z \leq Z_{.05}) = .05$



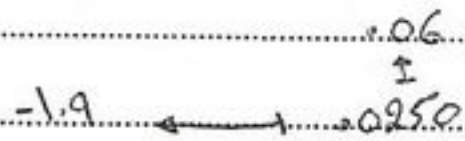
$Z_{.05} = \frac{(-1.64) + (-1.65)}{2} = -1.645 \Rightarrow -Z_{.95} = -(-1.645) = 1.645 = Z_{.95}$





يكتب في  
هذا المكان

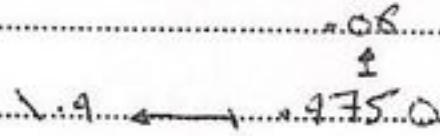
$$c) Z_{.025} \Rightarrow P(Z \leq Z_{.025}) = .025$$



$$\therefore Z_{.025} = -1.96$$

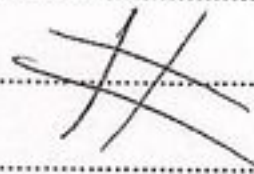
or

$$Z_{.025} = -Z_{1-.025} = -Z_{.975} \quad \text{Now we want to find } Z_{.975} \Rightarrow P(Z \leq Z_{.975}) = .975$$



$$\therefore Z_{.975} = 1.96 \Rightarrow -Z_{.975} = -1.96 = Z_{.025}$$

$$d) Z_{.975} = 1.96 \quad \text{where we find it in part c}$$







$$X \sim N(\mu=25, \sigma^2=(2))$$

$$1) P(X < 21) = P\left(\frac{X-25}{\sqrt{2}} < \frac{21-25}{\sqrt{2}}\right) = P(Z < -2.00) = 0.0228$$

∴ d

$$-2.0 \begin{array}{l} .00 \\ | \\ .0228 \end{array}$$

$$2) P(14 < X < 28) = P\left(\frac{14-25}{\sqrt{2}} < \frac{X-25}{\sqrt{2}} < \frac{28-25}{\sqrt{2}}\right)$$

$$= P(-3.00 < Z < 1.50) = P(Z < 1.50) - P(Z < -3.00)$$

$$= 0.9332 - 0.0013$$

$$= 0.9319$$

∴ b

$$1.5 \begin{array}{l} .00 \\ | \\ .9332 \end{array}$$

$$-3.0 \begin{array}{l} .00 \\ | \\ .0013 \end{array}$$

$$3) P(X > x) = 0.2578 \Rightarrow 1 - P(X \leq x) = 0.2578$$

$$\Rightarrow P(X \leq x) = 0.7422$$

$$\Rightarrow P\left(\frac{X-25}{\sqrt{2}} \leq \frac{x-25}{\sqrt{2}}\right) = 0.7422$$

$$\Rightarrow P\left(Z \leq \frac{x-25}{\sqrt{2}}\right) = 0.7422$$

$$0.6 \begin{array}{l} .05 \\ | \\ .7422 \end{array}$$

$$\Rightarrow \frac{x-25}{\sqrt{2}} = 0.65 \Rightarrow (2)(0.65) = x-25 \Rightarrow 1.3 = x-25 \Rightarrow x = 1.3 + 25 = 26.3$$

∴ c

///



"Q # 43"



يكتب في  
الهامش

$$X \sim N(\mu = 40, \sigma^2 = 100 = (10)^2)$$

$$1) P(X \leq 25) = P\left(\frac{X-40}{10} \leq \frac{25-40}{10}\right) = P(Z \leq -1.50) = 0.0668$$

0.00  
-1.5 0.0668

$\therefore b$

$$2) P(20 \leq X \leq 70) = P\left(\frac{20-40}{10} \leq \frac{X-40}{10} \leq \frac{70-40}{10}\right)$$

$$= P(-2.00 \leq Z \leq 3.00) = P(Z \leq 3.00) - P(Z \leq -2.00)$$

$$= 0.9987 - 0.0228$$

0.00  
3.0 0.9987

$$= 0.9759$$

$\therefore d$

0.00  
-2.0 0.0228

$$3) P(X > x) = 0.791 \Rightarrow 1 - P(X \leq x) = 0.791$$

$$\Rightarrow P(X \leq x) = 0.2090$$

$$\Rightarrow P\left(\frac{X-40}{10} \leq \frac{x-40}{10}\right) = 0.2090 \Rightarrow P\left(Z \leq \frac{x-40}{10}\right) = 0.2090$$

0.01  
↑  
-0.8 ← 0.2090

$$\Rightarrow \frac{x-40}{10} = -0.81 \Rightarrow x = (10)(-0.81) + 40 = 31.9$$

$\therefore c$

