Example: (pg. 622)

72% of union members are in favour of a certain change to their conditions of employment. A random sample of five members is taken. Find:

(a) the probability that three members are in favour of the change in conditions.

let X = # of members in favour of change

$X = 0, 1, 2, 3, 4, 5$

$X \sim B(5, 0.72)$

X is distributed as binomial expansion of 5 trials with $p = 0.72$

binompdf function on TI84

$\boxed{\text{2nd}}$ $\boxed{\text{vars}}$ binompdf

```
binompdf(5,.72,3)
        .292626432
```

- The prob. is 0.2926 that 3 members will be in favour.

(b) the probability that at least three members are in favour of the conditions.

$$P(X \geq 3) = 1 - P(X \leq 2)$$
$$= 1 - 0.13764$$
$$= 0.8623$$

binomcdf ← cumulative density function

→ this will always give $P(X \leq x)$

```
binomcdf
trials:5
p:.72
x value:2
Paste
```

```
binomcdf(5,.72,
        .1376478208
```

(c) the expected number of members in the sample that are in favour of the change.

$$E(X) = n \cdot p$$
$$= (5)(0.72)$$
$$= 3.6$$

23D.3 – The Mean and Standard Deviation of a Binomial Distribution

Suppose X is a binomial random variable with parameters n and p, so $X \sim B(n, p)$.

The mean of X is $\mu = np$.

The standard deviation of X is $\sigma = \sqrt{np(1-p)}$.

The variance of X is $\sigma^2 = np(1-p)$.

Example:

A coin is tossed 5 times and X is the number of heads which occur. Find the mean, standard deviation and variance of the X-distribution.

$n = 5 \quad p = \frac{1}{2}$

mean

$\mu = np$

$= 5(0.5)$

$= 2.5$

variance

$\sigma^2 = np(1-p)$

$= (2.5)(1-\frac{1}{2})$

$= 2.5(0.5)$

$= \frac{5}{4}$ or 1.25

St. dev.

$\sigma = \sqrt{np(1-p)}$

$\sigma = \sqrt{1.25}$

$\sigma = 1.118$

Pg. 625

1 Suppose $X \sim B(6, p)$. For each of the following cases:

- **i** find the mean and standard deviation of the X-distribution
- **ii** graph the distribution using a column graph
- **iii** comment on the shape of the distribution.

b $p = 0.2$

$n = 6$

$X \sim B(6, 0.2)$

mean

$\mu = np$

$= (6)(0.2)$

$= 1.2$

St.dev.

$\sigma = \sqrt{np(1-p)}$

$= \sqrt{(6)(0.2)(0.8)}$

$= \sqrt{0.96}$

$\doteq 0.9798$

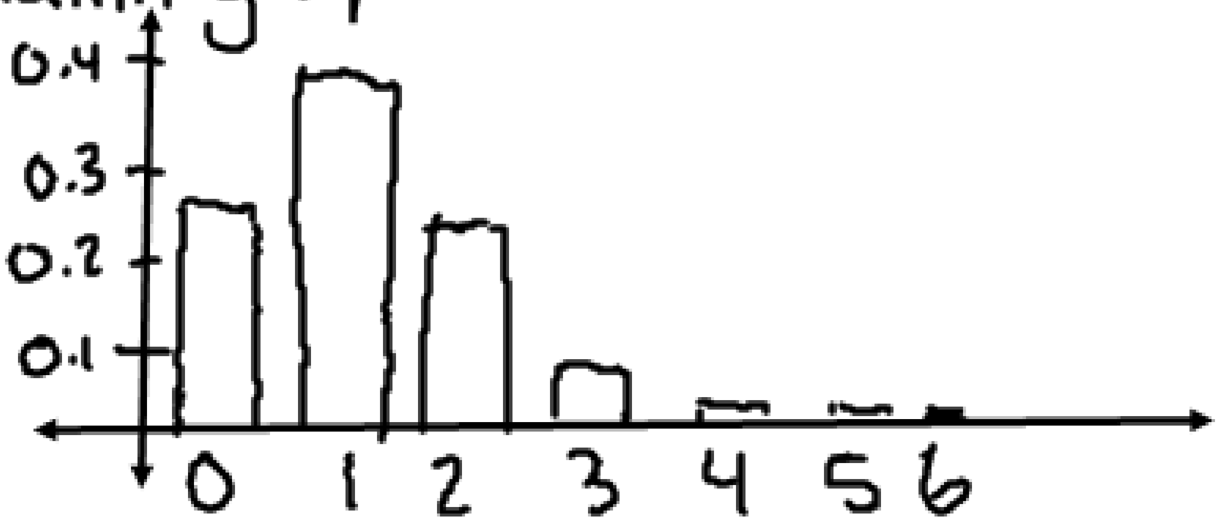
x	0	1	2	3	4	5	6

x	0	1	2	3	4	5	6
$P(X=x)$	0.262144	0.393216	0.24576	0.08192	0.01536	0.001536	0.000064

Logcm

⇒ binompdf
trials: 6
$p = 0.2$
x value:

column graph



recall ch20A pg501 → positively skewed data

Chapter 24

The normal distribution

Syllabus reference: 5.9

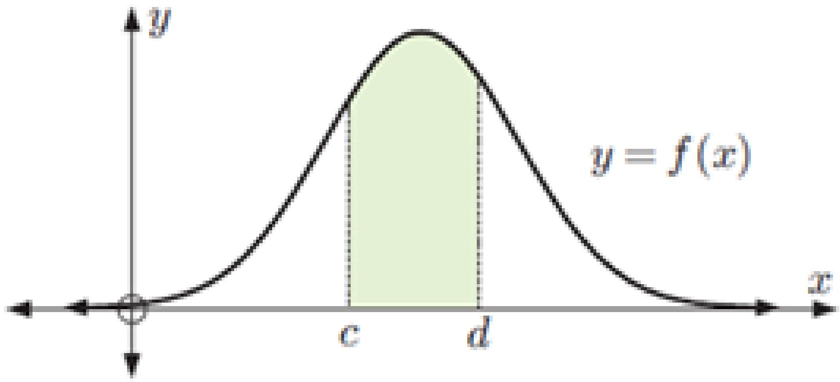
Contents:

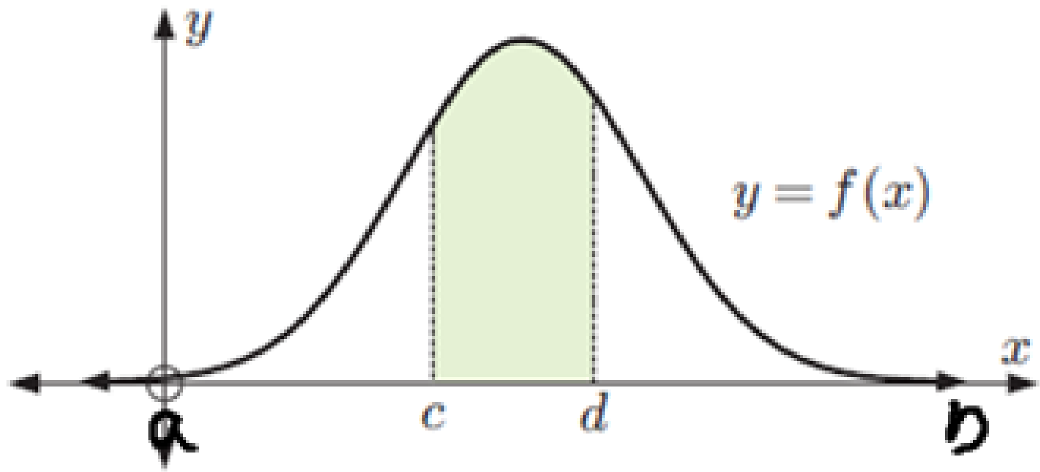
24A – The Normal Distribution

From Ch. 23: **discrete** random variables
- examined binomial probability distributions where X could take non-negative integer values, x =0, 1, 2, 3, …

For a **continuous** random variable X, x can be any real value.

Use a **probability density function** to define the probability distribution.
Probabilities are found be calculating areas under the probability density function curve.





For a continuous random variable X, the **probability density function** is a function $f(x)$ such that $f(x) \geqslant 0$ on its entire domain.

If the domain of the function is $a \leqslant x \leqslant b$, then $\int_a^b f(x)\,dx = 1$.

The probability that X lies in the interval $c \leqslant X \leqslant d$ is $\mathbf{P}(c \leqslant X \leqslant d) = \int_c^d f(x)\,dx$.

For a continuous variable X, the probability that X is *exactly* equal to a particular value is zero:

$$P(X = x) = 0 \text{ for all } x.$$

For example, the probability that an egg will weigh *exactly* 72.9 g is zero.

If you were to weigh an egg on scales that weigh to the nearest 0.1 g, a reading of 72.9 g means the weight lies somewhere between 72.85 g and 72.95 g. No matter how accurate your scales are, you can only ever know the weight of an egg within a range.

So, for a continuous variable we can only talk about the probability that an event lies in an **interval**.

A consequence of this is that $P(c \leqslant X \leqslant d) = P(c < X \leqslant d) = P(c \leqslant X < d) = P(c < X < d)$.

This would not be true if X was discrete.

THE NORMAL PROBABILITY DENSITY FUNCTION

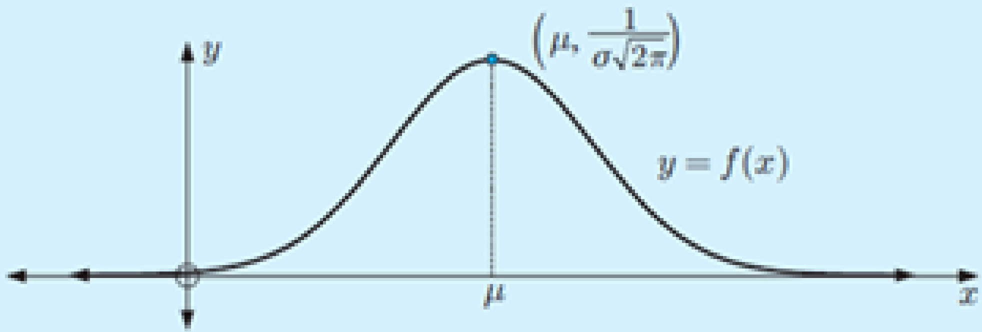
If X is **normally distributed** then its **probability density function** is

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} \quad \text{for} \quad -\infty < x < \infty$$

where μ is the mean and σ^2 is the variance of the distribution.

We write $\quad X \sim \mathrm{N}(\mu, \sigma^2)$.

- The curve $y = f(x)$, which is called a **normal curve**, is symmetrical about the vertical line $x = \mu$.
- As $x \to \pm\infty$ the normal curve approaches its asymptote, the x-axis.
- $f(x) > 0$ for all x.
- Since the total probability must be 1, $\displaystyle\int_{-\infty}^{\infty} f(x)\,dx = 1$.



- More scores are distributed closer to the mean than further away. This results in the typical **bell shape**.

THE GEOMETRIC SIGNIFICANCE OF μ AND σ

$\mu, \sigma, 2, \pi$ all constants

-Chain

e^{x^2}

Differentiating $\quad f(x) = \dfrac{1}{\sigma\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$

we obtain $\quad f'(x) = \dfrac{-1}{\sigma^2\sqrt{2\pi}} \left(\dfrac{x-\mu}{\sigma}\right) e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2}$

$\therefore \quad f'(x) = 0$ only when $x = \mu$, and this corresponds to the point on the graph when $f(x)$ is a maximum.

Differentiating again, we obtain $\quad f''(x) = \dfrac{-1}{\sigma^2\sqrt{2\pi}} e^{-\frac{1}{2}\left(\frac{x-\mu}{\sigma}\right)^2} \left[\dfrac{1}{\sigma} - \dfrac{(x-\mu)^2}{\sigma^3}\right]$

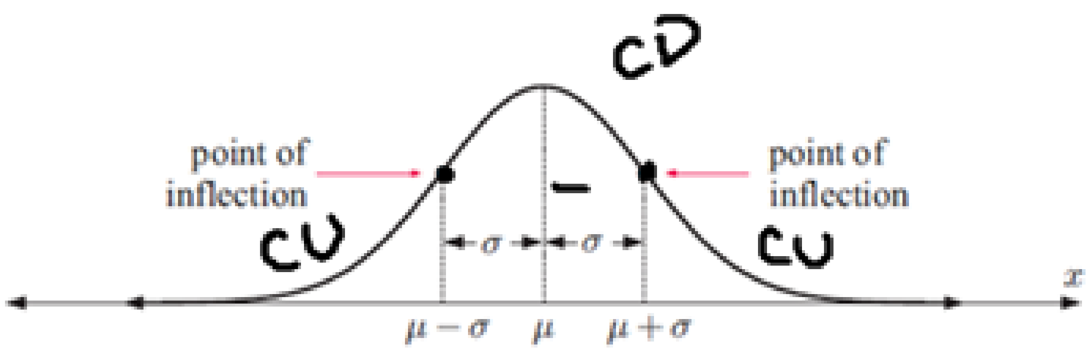
$$\therefore \quad f''(x) = 0 \quad \text{when} \quad \frac{(x-\mu)^2}{\sigma^3} = \frac{1}{\sigma}$$

$$\therefore \quad (x-\mu)^2 = \sigma^2$$

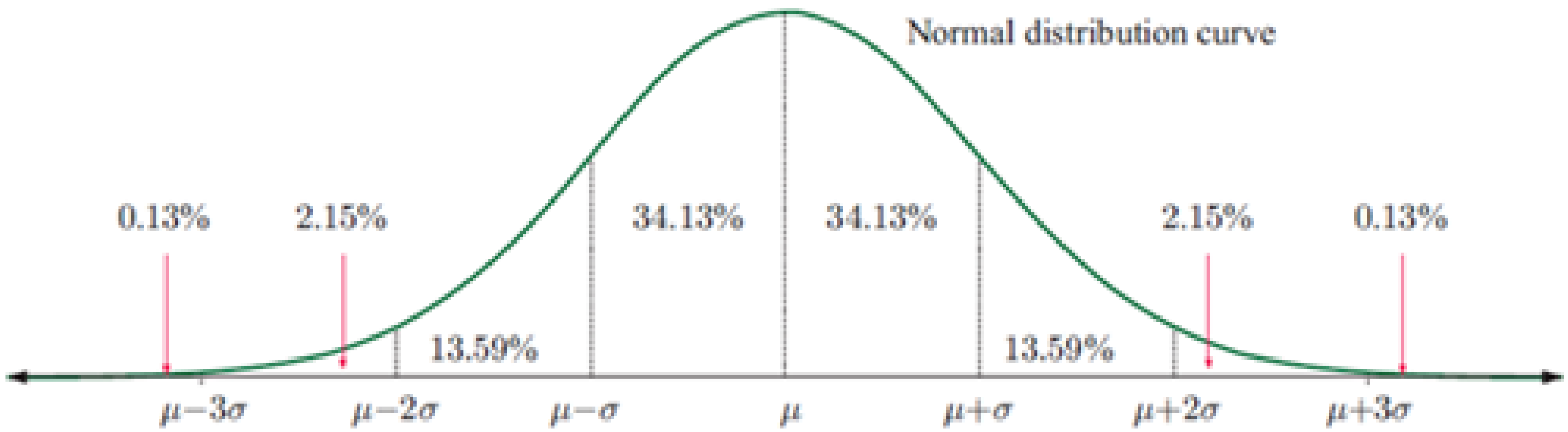
$$\therefore \quad x - \mu = \pm\sigma$$

$$\therefore \quad x = \mu \pm \sigma$$

So, the points of inflection are at
$x = \mu + \sigma$ and $x = \mu - \sigma$.



For a normal distribution with mean μ and standard deviation σ, the percentage breakdown of where the random variable could lie is shown below.

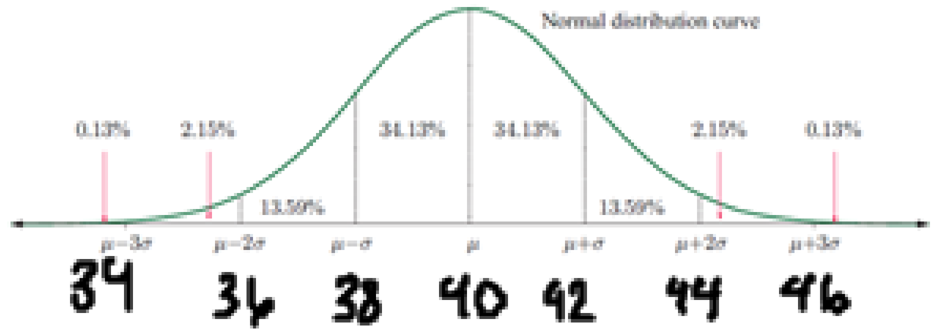


Notice that:

- $\approx 68.26\%$ of values lie between $\mu - \sigma$ and $\mu + \sigma$
- $\approx 95.44\%$ of values lie between $\mu - 2\sigma$ and $\mu + 2\sigma$
- $\approx 99.74\%$ of values lie between $\mu - 3\sigma$ and $\mu + 3\sigma$.

Example:

In an Oreo factory, the masses of cookies are normally distributed with a mean of 40 g and a standard deviation of 2 g.



(a) Find the percentage of cookies with a mass between 36 g and 42 g. $= 13.59\% + 34.13\% + 34.13\% = 81.85\%$

(b) Find the probability that the mass of a cookie is between 38 g and 46 g. $0.6826 + 0.1359 + 0.0215$

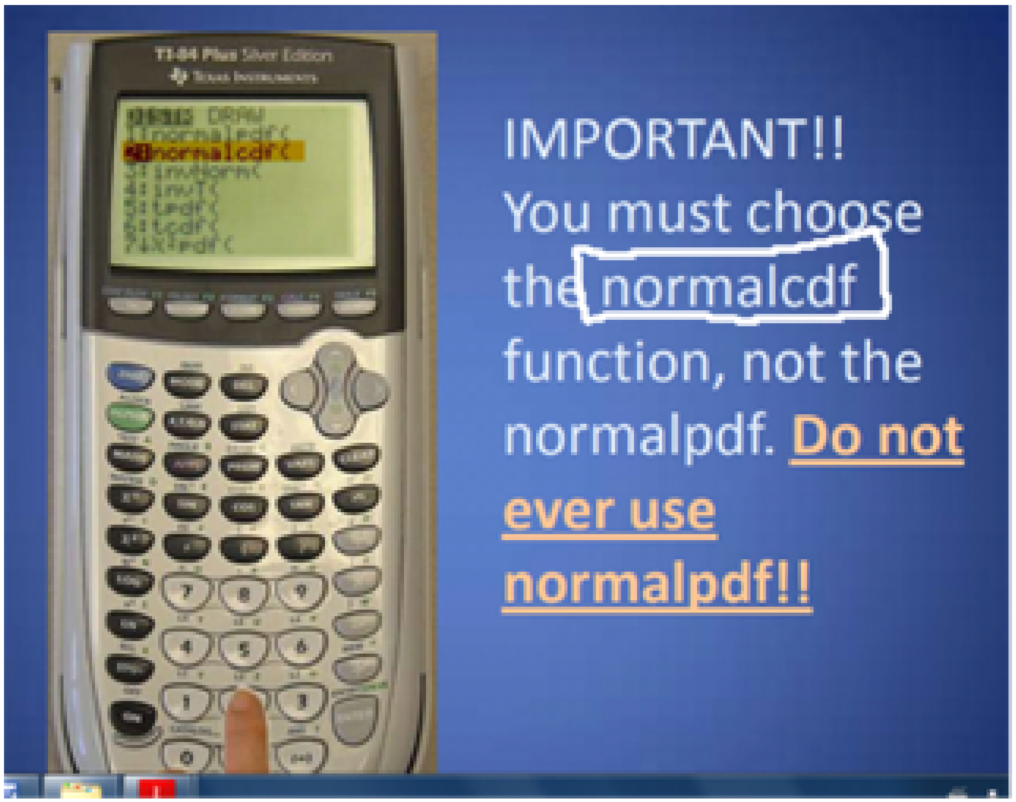
$P = 0.84$

(c) Find the value of k such that approximately 16% of the cookies are below k g. → 1 St.dev away from the mean

$K = 38g$.

24 B – Probabilities Using a Calculator

Need to use the calculator to find probabilities that are not just regions of width of σ from the mean.



Example:

Normal

variance

normalcdf(   )

Suppose $X \sim N(50, 3^2)$.

$\boxed{\text{2nd}}\ \boxed{\text{vars}}$

mean

This means X is normally distributed with mean 50 and standard deviation 3.

Find:

(a) $P(40 \leq X \leq 65) = 0.9995705964$

(b) $P(X \geq \overset{48}{\cancel{25}}) = 0.747567533$

$P(48 \leq X < \infty)$

(c) $P(X \leq 42) = 0.0038304257$

$P(-\infty < X \leq 42)$