

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,

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

Solutions Mathematical Statistics Wit

Terry C. Jones



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