NATIONAL EXAMINATIONS DECEMBER 2014

04-BS-2

PROBABILITY AND STATISTICS

2 HOURS DURATION

NOTES:

- 1. If doubt exists as to the interpretation of any question, the candidate is urged to submit with the answer paper a clear statement of any assumption made.
- 2. "Closed Book" no-aids other than
 - (i) A Casio or Sharp approved calculator
 - (ii) ONE hand-written information sheet (8.5"x11"), filled on both sides.
- 3. Any 5 questions constitute a complete paper. Only 5 questions will be marked.
- 4. All questions are of equal value.
- 5. Statistical tables of the normal, t, chi-square and F distributions are provided.
- 6. Questions involving hypothesis testing must be clearly formulated.

Marking Scheme

- 1. (a) 5 marks (b) 5 marks (c) 5 marks (d) 5 marks
- 2. (a) 5 marks (b) 5 marks (c) 5 marks (d) 5 marks
- 3. (A) (a) 5 marks (b) 5 marks; (B) (a) 5 marks (b) 5 marks
- 4. (a) 5 marks (b) 5 marks (c) 5 marks (d) 5 marks
- 5. (a) 7 marks (b) 7 marks (c) 6 marks
- 6. (A) 10 marks; (B) 10 marks
- 7. (a) 10 marks (b) 10 marks
- 8. (a) 5 marks (b) 5 marks (c) 5 marks (d) 5 marks

- 1. It has been determined by the quality and materials control department of Garden Needs that the weight X of the 61cm*76cm cement blocks manufactured by the company and delivered to the various distributors is a normally distributed random variable with mean and standard deviation equal to 45.2kgs and 0.4kgs respectively.
 - (a) Mr. Chauncey bought one of the cement blocks mentioned above. What is the probability that the weight X of this block exceeded 45.1kgs? Write down the probability density function of X. Then draw the probability density function of X, neatly and clearly, and indicate the area that corresponds to this probability.
 - (b) The quality control technologist randomly selects one block from the production line. What is the probability that the weight of the block differs from the mean by less than 0.1kg? Draw, clearly and neatly, the probability density function of X and indicate the area that corresponds to the probability that you arrived at.
 - (c) Let M represent the mean weight of a random sample of 16 blocks. (i) Find the mean and standard deviation of the probability distribution of M. (ii) Write down the probability density function of M. (iii) Draw, neatly and clearly, the probability density function of X and M on the same diagram. (iv) Compute the probability that M is less than 45.0kgs.
 - (d) Mr. Monsoon, an enthusiastic gardener, bought 9 cement blocks of the type under consideration. Let T be the sum of the weights of these blocks. Find E(T) and Var(T). Then compute the probability that T exceeds 408.0kgs.
- 2. Data gathered by the municipality of a large urban centre revealed that the number of cracks in the roads located within the boundaries of the municipality follows the Poisson law with an average of 1.5 cracks in a ten kilometre stretch of road.
- (a) Compute the probability that there are fewer than three cracks in a twenty kilometre stretch of road.
- (b) Explain, briefly and clearly, how you would compute the probability that there are two cracks in a ten kilometre stretch of road and one crack in a different non-overlapping ten kilometre stretch of road. Then find this probability
- (c) Assume that the urban centre under consideration has a road network of 1,500 kilometres. Use an appropriate approximation to compute the probability that in a total length of 1,500 kilometres of roads there will be fewer than 200 cracks.
- (d) The probability that a minor accident occurs in the roads of the same urban centre due to cracks is 0.00001. Use an appropriate approximation to compute the probability that a random sample of 100,000 cars using these roads will experience more than two minor accidents due to these cracks. Explain, briefly and clearly, your choice of the approximation used.

- 3. (A) Wholly Nolly, a renowned vendor of laptops, received a lot of sixteen new laptops manufactured by Ramses Industries. Six of the laptops were of the King Tut model and ten of the Amon model. On December 1 st, 2014, Mrs. Wheeler, a very good customer of Wholly Nolly, randomly selected six laptops to offer as a Christmas gift to her six closest collaborators.
- (a) What is the probability that at least four of the laptops were of the Amon model?
- (b) Let Y denote the number of King Tut models contained in the random sample of six laptops selected by Mrs. Wheeler. Find the probability mass function of Y.
- 3. (B) An extensive survey conducted on behalf of the Truck Drivers Association revealed that 80% of its members were happy with the speed limits posted on the highways of the country.
- (a) Find the probability that in a random sample of fifteen members more than four but fewer than eight were happy with the speed limits posted on the highways.
- (b) Assume that a random sample of 2,000 members is selected. What is the probability that more than 380 members were unhappy with the speed limits posted on the highway?
- 4. The probability density function of the random variable X is defined as follows:

$$f(x) = \begin{cases} K(-x^3 + 3x^2 + 4x) & 0 \le x \le 4 \\ 0 & \text{otherwise} \end{cases}$$

- (a) Find the value of the constant K.
- (b) Find E(X).
- (a) Compute Var(X).
- (b) Find the cumulative distribution function F(x). Sketch, clearly and neatly, F(x) against x.

5. Twelve measurements of the Brinell Hardness test carried out on a new type of annealed steel yielded the following results

$$\sum X = 2,460$$
 ; $\sum X^2 = 504,476$

- (a) Find the 99% confidence limits of (i) the true mean and (ii) the true standard deviation of the probability distribution of X. Assume that X is a normally distributed random variable.
- (b) Test the hypothesis that the true mean of the probability distribution of X is not significantly different from 208. Let $\alpha = 0.05$.
- (c) Test the hypothesis that the true standard deviation of the probability distribution of X is not significantly different from 3.0. Let $\alpha = 0.05$.
- 6. (A) The design and production department of a large manufacturing concern wishes to compare the proportion of substandard units obtained from a new process with the proportion of substandard units yielded by the current process. A random sample of 400 units obtained from the new process yielded 16 substandard units while a random sample of 500 units obtained from the current process yielded 24 substandard units. Is there any reason to believe that the new process yielded better results? Let $\alpha = 0.05.6$. (B) The following table displays the results obtained from a survey carried out on behalf of a large professional organisation. The respondents were asked to express their opinion on a new membership fee schedule. Note that the groups A, B and C correspond to the level of job responsibility of the respondents with A being the lowest level and C the highest.

	A	В	С
Number of members in favour of the policy	440	407	504
Number of members against the policy	56	37	39
Total number of members surveyed	496	444	543

Use an appropriate method to test the hypothesis that the proportions of members corresponding to the different levels of job responsibility who are against the new membership fee schedule are not significantly different. Let $\alpha = 0.05$.

7. Reliable Scientific Testing, also known as RST, was hired by the manufacturer of alarm systems to independently test the activation time of two makes of equally priced switches used in the production of the alarm systems. Initially ten switches of each make were randomly and thoroughly tested by RST. However one of the switches was considered substandard and as a consequence the result yielded by this switch was discarded. All the other results are tabulated below:

	Maker A	Maker B
Sample size	$n_{A} = 10$	$n_B = 9$
Sample Mean (seconds)	$m_A = 29.5$	$m_B = 30.3$
Sample Standard deviation (seconds)	$s_A = 0.7$	$s_{\rm B} = 0.5$

- (a) Test the hypothesis that the variability of the activation time of switches obtained from Maker A is not significantly different from that obtained from Maker B. Let α =0.05. Assume that activation time is a normally distributed random variable.
- (b) Test the hypothesis that the mean activation time of switches obtained from Maker A is not significantly different from that obtained from Maker B. Let $\alpha = 0.05$.
- 8. The following results are a summary of an investigation dealing with the bursting strength of paper used in the manufacture of cardboard boxes. The variable X represents the percentage of hardwood concentration in the original pulp used in the production of the boxes while Y represents the bursting strength in psi.

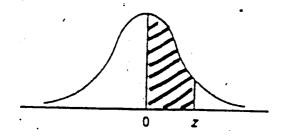
$$\sum_{i=1}^{n} X_{i} = 35.00 ; \sum_{i=1}^{n} X_{i}^{2} = 68.10 ; \sum_{i=1}^{n} Y_{i} = 3,600.00;$$

$$\sum_{i=1}^{n} Y_{i}^{2} = 648,171.00 ; \sum_{i=1}^{n} X_{i}Y_{i} = 6330.10 ; n = 20$$

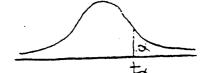
- (a) Compute the coefficient of correlation r of X and Y.
- (b) Find the 95% confidence limits of the true coefficient of correlation ρ .
- (c) It is believed that Y and X are related by an equation of the form $Y=\beta_0 + \beta_1 X + \epsilon$. Write down the normal equations of the least squares line and then compute the estimates b_0 and b_1 of β_0 and β_1 respectively.
- (d) Find the 95% confidence limits of the expected value of Y when X=1.8.

Page 5 of 5

NORMAL DISTRIBUTION TABLE



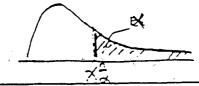
	7									
	.00	.01	.02	۳۵.	.04	.05	.06	.07	.08	.09
0.0	.0000	.0040	.0080	-0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517.	.0557	.0596	.0636	.0675	.0714	.0753
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
0.4	.1554	.1591	.1628	.1664	.1700	.1736	.1772	.1808	.1844	.1879
0.5	.1915	.1950	.1985	.2019	.2054	.2088	.2123	.2157	.2190	.2224
0.6	.2257	.2291	.2324	.2357	.2389·	.2422	.2454	.2486	.2517	2549
0.7	.2580	.2611	.2642	.2673	.2704	.2734	.2764	.2794	.2823	.2852
8.0	.2881	.2910	.2939	<i>-2</i> 967	.2995	.3023	.3051	.3078	.3106	.3133
0.9	.3159	.3186	.3212	_3238	.3264	.3289	.3315	.3340	.3365	.3389
1.0	.3413	.3438	.3461	. 3485	.3508	.3531	.3554	.3577	.3599	.3621
1.1	.3643	.3665	.3686	.3708	.3729	.3749	.3770	.3790	.3810	.3830
1.2	.3849	.3869	.3888	.3907	.3925	.3944	.3962	.3980	.3997	.4015
1.3	.4032	.4049 -	.4066	.4082	.4099	.4115	.4131	.4147	.4162	.4177
1.4	.4192	.4207	.4222	.4236	.4251	.4265	.4279	.4292	.4306	.4319
1.5	.4332	.4345	.4357	.4370	.4382	.4394	.4406	.4418	.4429	.4441
1.6	.4452	.4463	.4474	.4484	.4495	.4505	.4515	.4525	.4535	.4545
1.7	.4554	.4564	.4573	.4582	.4591	.4599	.4608	.4616	.4625	.4633
1.8	.4641	.4649	.4656	.4664	.4671	.4678	.4686	.4693	.4699	.4706
1.9	.4713	.4719	.4726	.4732	.4738	.4744	.4750	.4756	.4761	.4767
2.0	.4772	.4778	.4783	.4788	.4793	.4798	.4803	.4808	.4812	.4817
2.1	.4821	.4826	.4830	.4834	.4838	.4842	.4846	.4850	.4854	.4857
2.2	.4861	.4864	.4868	.4871	.4875	.4878	.4881	.4884	.4887	.4890
2.3	.4893	.4896	.4898	.4901	.4904	.4906	.4909	.4911	.4913	.4916
2.4	.4918	.4920	.4922	.4925	.4927	.4929	.4931	.4932	.4934	.4936
2.5	.4938	.4940	.4941	.4943	.4945	.4946	.4948	.4949	.4951	.4952
2.6	.4953	.4955	.4956	.4957	.4959	.4960	.4961	.4962	.4963	4964
2.7	.4965	.4966	.4967	.4968	.4969	.4970	.4971	.4972	.4973	.4974
2.8	.4974	.4975	.4976	.4977	.4977	.4978	.4979	.4979	.4980	.4981
2.9	.4981	.4982	.4982	.4983	.4984	.4984	.4985	.4985	.4986	4986
3.0	.4987	.4987	.4987	.4988	.4988	.4989	.4989	.4989	.4990	.4990



t- Distribution

	Lox				•		
d.f	t.100	t.050	t.025	t.010	t.005	d.f	
1	3.078	6.314	12.706	31.821	63.657	1	
2	1.886	2.920	4.303	6.965	9.925	2	į
3	1.638	2.353	3.182	4.541	5.841	3 .	1
4	1.533	2.132	2.776	3.747	4.604	4	
5	1.476	2.015	2.571	3.365	4.032	5	
6	1.440	1.943	2:447	3.143	3.707	6	
7	1.415	1.895	2 .3 65 .	2.998	3.499	7	ļ
8	1.397	1.860	2.306	2.896	3.355	,8	į
9	1.383	1.833	2.262	2.821	3.250	9	.
10	1.372	1.812	2.228	2.764	3.169	10	
11	1.363	1.796	2.201	2.718	3.106	. 11.	İ
12	.1.356	1.782	2.179	2.681	3.055	12	ļ
13	1.350	1.771	2.160	2.650	3.012	13	٠ ;
14	1.345	1.761	2.145	2.624	2.977	14	:
15	1.341	1.753	2.131	2.602	2.947	15	
16	1.337	1.746	2.120	2.583	2.921	16	!
17	1.333	1.740	2.110	2.567	2.898	17	İ
18	1.330	1.734	2.101	2.552	2.878	18 .	
19	1.328	1.729	2.093	2.539	2.861	19	
20	1.325	1.725	2.086	2.528	2.845	20	
21	1.323	1.721	2.080	2.518	2.831	21	İ
22	1.321	1.717	2.074	2.508	2.819	22	-
23	1.319	1.714	2.069	2.500	2.807	23	j
24	1.318	1.711	2.064	2.492	2.797	24	İ
25	1.316	1.708	2.060	2.485	2787	25	
26	1.315	1.706	2.056	2.479	2.779	26	
27	1.314	1.703	2.052	2.473	2.771	27	į
28	1.313	1.701	2.048	2.467	2.763	28	1
29	1.311	1.699	2.045	2.462	2.756	29	1
inf.	1.282	1.645	1.960	2.326	2.576	inf.	-
l			÷	• •			

THE CHI-SQUARE DISTRIBUTION



				τ		\times	, (
		Probabili	ty that o	:hi-square	value wil			
af	.995	.990	.975	.950	.050	.025	.010	.005
1 2	.01	.02	.05	.004	3.84 5.99	5.02	5.63 9.21 11.34	7.88 10.60 12.84
3 4 5	.07	.11 .30 .55	. 22	.35 .71 1.15 1.64	7.81 9.49 11.07 12.59	9.35 11.14 12.83 14.45	13.28 15.09 16.81	14.86 16.75 18.55
6 7 8 9	.68 .99 1.34 1.73 2.16	.87 1.24 1.65 2.09 2.56	1.24 1.69 2.18 2.70 3.25	2.17 2.73 3.33 3.94	14.07 15.51 16.92 18.31	16.01 17.53 19.02 20.48	18.48 20.09 21.67 23.21	20.28 21.96 23.59 25.19
11 12 13 14	2.60 3.07 3.57 4.07	3.05 3.57 4.11 4.66 5.23	3.82 4.40 5.01 5.63 6.26	4.57 5.23 5.89 6.57 7.26	19.68 21.03 22.36 23.68 25.00	21.92 23.34 24.74 26.12 27.49	24.72 26.22 27.69 29.14 30.58	26.76 23.30 29.82 31.32 32.80
16 17	5.14 5.70	5.81 6.41	6.91 7.56	7.96 8.67	26.30 27.59	28.85 30.19	32.00 33.41	34.27 35.72
18 19 20	6.26 6.84 7.43	7.01 7.63 8.26	8.23 8.91 9.59	9.39 10.12 10.85	28.87 30.14 31.41	31.53 32.85 34.17	34.81 36.19 37.57	37.16 38.58 40.00
21 22 23 24 25	8.03 8.64 9.26 9.89 10.52	8.90 9.54 10.20 10.86 11.52	10.28 10.98 11.69 12.40 13.12	11.59 12.34 13.09 13.85 14.61	32.67 33.92 35.17 36.42 37.65	35.48 36.78 38.08 39.36 40.65	38.93 40.29 41.64 42.98 44.31	41.40 42.80 44.18 45.56 46.91
26 27 28 29 30	11.16 11.81 12.46 13.12 13.79	12.20 12.88 13.56 14.26 14.95	13.84 14.57 15.31 16.05 16.79	15.38 16.15 16.93 17.71 18.49	38.89 40.11 41.34 42.56 43.77	41.92 43.19 44.46 45.72 46.98	45.64 46.96 48.23 49.59 50.89	48.25 49.64 50.95 52.34 53.6
40 50 60 70 80 90	20.71 27.99 35.53 43.28 51.17 59.20 67.33	22.16 29.71 37.48 45.44 53.54 61.75 70.06	24.43 32.36 40.48 48.76 57.15 65.65 74.22	-26.51 34.76 43.19 51.74 60.39 69.13 77.93	55.76 67.50 79.08 90,53 101.88 113.14 124.34	59.34 71.42 83.30 95.02 106.63 118.14 129.56	63.69 76.15 88.33 100.43 112.33 124.12 135.81	66.7 79.4 91.9 104.2 116.3 128.3 140.1

1

•

.*

28.1 28.5 28.5 29.5 20.5 25.22 26.93 27.22 27 250.2 26.8 27.7 44.62. 44.65. 44.44.4 444.44 444.44 44.44.4 44.44.4 444.44 2000 6000 4.807 4.817 6.818 6.