

NATIONAL EXAMINATIONS DECEMBER 2016

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

1.A review of the extensive data available in the files of WBCC, a manufacturer of a popular laundry detergent, revealed that the volume X of detergent contained in the plastic bottles available in the supermarkets is a normally distributed random variable with mean and standard deviation equal to 10,100mL and 200mL respectively.

- (a) Find the probability that the volume of detergent contained in a randomly selected bottle exceeds 10,000mL. 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) Compute (i) the lower quartile and (ii) the upper quartile of the probability distribution of X and clearly explain the meaning of these two quantities.
- (c) Let M represent the average volume of detergent contained in a random sample of four bottles. (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 exceeds 9,900mL.
- (d) Mrs. Rizky, the owner of a small chain of dry cleaning business, bought a lot of 64 bottles of the detergent under consideration. Let T be the sum of the volumes of detergent contained in the lot. (i) Find the mean and standard deviation of the probability distribution of T . (ii) Compute the probability that T exceeds 645,000mL.

2.(A) A city-wide survey carried out on behalf of the Metropolitan Council of a large urban centre revealed that 65% of the adult inhabitants of that centre were in favour of a road-safety plan based on the introduction of traffic-calming measures (speed bumps, narrower lanes and roundabouts) in the city .

- (a) What is the probability that in a random sample of 14 adult inhabitants more than five but fewer than nine would be in favour of this road-safety plan?
- (b) Use an appropriate approximation to compute the probability that in a random sample of 5,000 adult inhabitants fewer than 3,200 adult inhabitants were in favour of the road-safety plan under consideration..

2.(B) In October 2016 Friendly Brothers Hardware received 15 electric snow blowers from the manufacturer. Unknown to the owners of the hardware five of the snow blowers were substandard.

- (a) In the month of November of that year the store sold eight snow blowers after a major snowstorm. What is the probability that fewer than three of these were substandard?
- (b) Let X denote the number of substandard snow blowers present in the lot of eight sold in November. Write down the probability distribution of X . Then compute the mean and variance of the probability distribution of X .

3.(A) Information delivered to the senior management of a large manufacturing concern revealed that the number of stoppages of the production line follows the Poisson law with an average of 1.5 stoppages per 500 hours of operation.

- (a) Compute the probability that more than one but fewer than five stoppages occur in 500 hours of operation.
- (b) Compute the probability that at most three stoppages occur in 1,000 hours of operation.
- (c) Compute the probability that the production line experiences one stoppage in 500 hours of operation followed by two stoppages in the subsequent 500 hundred hours of operation. Explain your reason for using the method you adopted in your computations.

3.(B) The probability that an employee of the manufacturing concern under consideration is fired because of gross negligence is 0.2%. Use an appropriate approximation to compute the probability that in a random sample of 1,000 employees more than two will be fired because of gross negligence.

4. The probability density function of the random variable Y is defined as follows

$$f(y) = \begin{cases} ky(12 + y - y^2) & 0 \leq y \leq 4 \\ 0 & \text{otherwise} \end{cases}$$

- (a) Find the value of k . Then graph $f(y)$ against y clearly and neatly.
- (b) Find $E(Y)$.
- (c) Find the variance of Y .
- (d) Find the cumulative distribution function $F(y)$. Then graph $F(y)$ against y .

5. Twenty-one measurements of the modulus of rigidity X of a certain make of steel, in MPa (MegaPascals), yielded the following information:

$$\sum X = 1743.0 \quad \sum X^2 = 144,749.0$$

- (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 mean value of the probability distribution of X is not significantly different from 82.0 MPa. Let $\alpha = 0.05$.
- (c) Test the hypothesis that the true standard deviation of the probability distribution of X is not significantly different from 1.6 MPa. Let $\alpha = 0.05$.

6. (A) The information obtained from a random sample of 1,600 users of the Arctic Power Tires yielded a mean useful life of 251,000kms and a standard deviation of 30,000kms.

- (a) Test the hypothesis that the mean lifetime L of this make of tire is not significantly different from 250,000kms. Let $\alpha = 0.05$. Assume that the useful life L is a normally distributed random variable.
- (b) The following is an interesting and useful way of finding an approximate $(1-\alpha)100\%$ confidence interval of the standard deviation σ when the sample is large:

$$\frac{s}{1 + \frac{z_{\alpha/2}}{\sqrt{2n}}} < \sigma < \frac{s}{1 - \frac{z_{\alpha/2}}{\sqrt{2n}}}$$

Use this result (i) to find a 95% confidence interval of the variance of the probability distribution of L and (ii) to test the hypothesis at the $\alpha = 0.05$ level that the true standard deviation σ is not significantly different from 25,000kms.

6. (B) A nation wide survey carried out on behalf of the Concerned Consumers Association revealed that 1,950 customers out of a random sample of 2,200 were satisfied with the quality of their DeliMark cell phone.

- (a) Test the hypothesis that the proportion of customers who are satisfied with the quality of their DeliMark cell phone is not significantly different from 0.90
Let $\alpha = 0.05$.
- (b) How large should the sample be if we wish to know the true proportion of satisfied customers with an error of 0.01 and 99% confidence?

7. Professor Magnusian, a respected professor of Materials Science, was hired by the Wood Producers Association to test the sheer strength of two makes of glue widely used in the industry. Initially twelve tests were carried out under strict conditions. However, due to some unforeseen circumstances, one result had to be discarded. The remaining results of these tests were as follows (Note: The results are in kPa)

	Make A	Make B
Sample size	$n_A = 12$	$n_B = 11$
Sample Mean	$m_A = 416.0$	$m_B = 420.0$
Sample Standard deviation	$s_A = 2.5$	$s_B = 2.0$

- (a) Test the hypothesis that the standard deviation of the measurements obtained with the glue of Make A is not significantly different from that obtained with the glue of Make B. Let $\alpha=0.05$. State any assumptions you need to make.
- (b) Test the hypothesis that the mean sheer strength obtained with the glue of Make A is not significantly different from that obtained with the glue of Make B. Let $\alpha=0.05$.

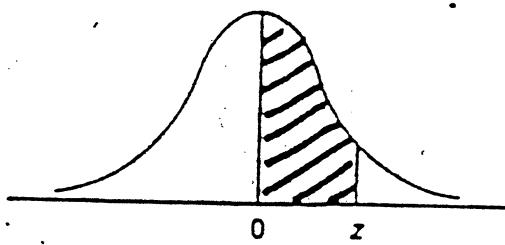
8. The following information was obtained from a random sample of sixteen professional engineers. The variable X represents the years of job-related experience, while the variable Y represents the annual remuneration in thousands of dollars.

$$\sum_{i=1}^n X_i = 384.0 \quad ; \quad \sum_{i=1}^n X_i^2 = 10,716.0 \quad ; \quad \sum_{i=1}^n Y_i = 2,496.0;$$

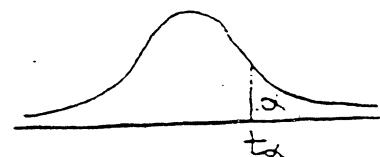
$$\sum_{i=1}^n Y_i^2 = 391,536.0 \quad ; \quad \sum_{i=1}^n X_i Y_i = 61,254.0 \quad ; \quad n = 16$$

- (a) Compute (i) the covariance of X and Y and (ii) 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 $Y = \beta_0 + \beta_1 X + \varepsilon$. 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) Compute the error sum of squares and use this information to find the 95% confidence limits of β_1 .

NORMAL DISTRIBUTION TABLE



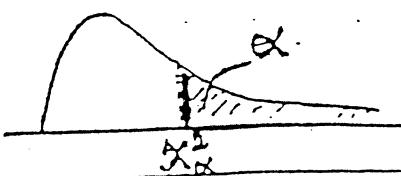
<i>z</i>	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0753
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
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
0.8	.2881	.2910	.2939	.2967	.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



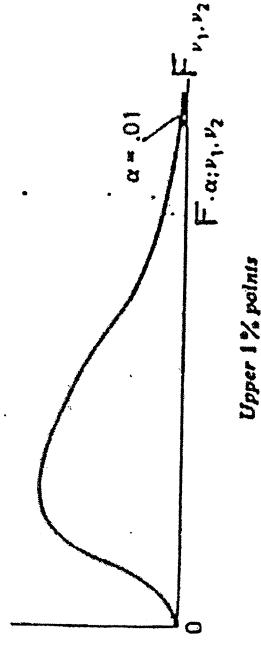
t- Distribution

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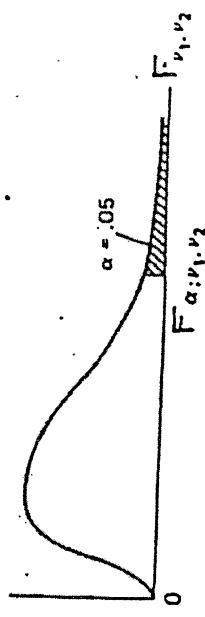
d.f	t .100	t .050	t .025	t .010	t .005	d.f
1	3.078	6.314	12.706	31.821	63.657	1
2	1.886	2.920	4.303	6.965	9.925	2
3	1.638	2.353	3.182	4.541	5.841	3
4	1.533	2.132	2.776	3.747	4.604	4
5	1.476	2.015	2.571	3.365	4.032	5
6	1.440	1.943	2.447	3.143	3.707	6
7	1.415	1.895	2.365	2.998	3.499	7
8	1.397	1.860	2.306	2.896	3.355	8
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
12	1.356	1.782	2.179	2.681	3.055	12
13	1.350	1.771	2.160	2.650	3.012	13
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
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
22	1.321	1.717	2.074	2.508	2.819	22
23	1.319	1.714	2.069	2.500	2.807	23
24	1.318	1.711	2.064	2.492	2.797	24
25	1.316	1.708	2.060	2.485	2.787	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
28	1.313	1.701	2.048	2.467	2.763	28
29	1.311	1.699	2.045	2.462	2.756	29
inf.	1.282	1.645	1.960	2.326	2.576	inf.

THE CHI-SQUARE DISTRIBUTION

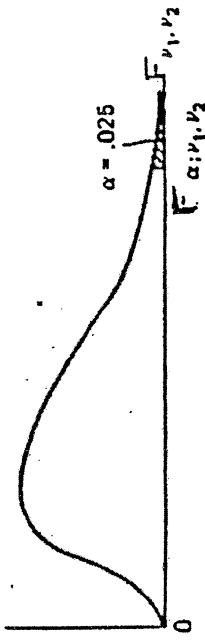
χ^2	Probability that chi-square value will be exceeded							
	.995	.990	.975	.950	.050	.025	.010	.005
1	---	---	---	.004	3.84	5.02	6.63	7.88
2	.01	.02	.05	.10	5.99	7.38	9.21	10.50
3	.07	.11	.22	.35	7.81	9.35	11.34	12.84
4	.21	.30	.48	.71	9.49	11.14	13.28	14.88
5	.41	.55	.83	1.15	11.07	12.83	15.09	16.75
6	.68	.87	1.24	1.64	12.59	14.45	16.91	18.55
7	.99	1.24	1.69	2.17	14.07	16.01	18.48	20.28
8	1.34	1.65	2.18	2.73	15.51	17.53	20.09	21.96
9	1.73	2.09	2.70	3.33	16.92	19.02	21.57	23.59
10	2.16	2.56	3.25	3.94	18.31	20.48	23.21	25.19
11	2.60	3.05	3.52	4.57	19.68	21.92	24.72	26.76
12	3.07	3.57	4.40	5.23	21.03	23.34	26.22	23.30
13	3.57	4.11	5.01	5.89	22.36	24.74	27.69	29.82
14	4.07	4.66	5.53	6.57	23.68	26.12	29.14	31.32
15	4.60	5.23	6.26	7.26	25.00	27.49	30.58	32.80
16	5.14	5.81	6.91	7.96	26.30	28.85	32.00	34.27
17	5.70	6.41	7.56	8.67	27.59	30.19	33.41	35.72
18	6.26	7.01	8.23	9.59	28.87	31.53	34.81	37.16
19	6.84	7.63	8.91	10.12	30.14	32.65	36.19	38.58
20	7.43	8.26	9.59	10.85	31.41	34.17	37.57	40.00
21	8.03	8.90	10.28	11.59	32.67	35.48	38.93	41.40
22	8.64	9.54	10.98	12.34	33.92	36.78	40.29	42.80
23	9.25	10.20	11.69	13.09	35.17	38.08	41.64	44.18
24	9.89	10.86	12.40	13.85	36.42	39.36	42.98	45.55
25	10.52	11.52	13.12	14.61	37.65	40.65	44.31	46.93
26	11.16	12.20	13.84	15.38	38.89	41.92	45.64	48.29
27	11.81	12.88	14.57	16.15	40.11	43.19	46.96	49.64
28	12.46	13.56	15.31	15.93	41.34	44.46	48.23	50.99
29	13.12	14.25	16.05	17.71	42.56	45.72	49.59	52.34
30	13.79	14.95	16.79	18.49	43.77	46.98	50.89	53.67
40	20.71	22.16	24.43	26.51	55.76	59.34	63.69	66.77
50	27.99	29.71	32.36	34.76	67.50	71.42	76.15	79.49
60	35.53	37.48	40.48	43.19	79.08	83.30	88.33	91.95
70	43.28	45.44	48.76	51.74	90.53	95.02	100.43	104.22
80	51.17	53.54	57.15	60.39	101.88	106.63	112.33	116.32
90	59.20	61.75	65.65	69.13	113.14	118.14	124.12	128.30
100	67.33	70.06	74.22	77.93	124.34	129.56	135.81	140.17



Upper 1% polnts



5 of 6



Upper 2.5% points

ν_1	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
ν_2																			
1	647.8	799.5	864.2	999.6	921.8	937.1	948.2	956.7	963.3	968.6	976.7	984.9	993.1	997.2	1001	1006	1010	1014	1018
2	38.51	39.00	39.17	39.25	39.30	39.33	39.36	39.37	39.39	39.41	39.45	39.46	39.47	39.48	39.49	39.50	39.50	39.50	39.50
3	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47	14.42	14.34	14.25	14.17	14.12	14.08	14.04	13.99	13.95	13.90
4	12.22	10.63	9.98	9.60	9.36	9.20	9.07	8.98	8.90	8.84	8.75	8.66	8.56	8.51	8.46	8.36	8.31	8.26	8.26
5	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68	6.62	6.52	6.43	6.33	6.28	6.23	6.18	6.12	6.07	6.02
6	8.81	7.26	6.60	6.23	5.92	5.70	5.50	5.32	5.12	4.90	4.82	4.76	4.67	4.57	4.47	4.36	4.25	4.20	4.14
7	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.73	4.51	4.36	4.30	4.20	4.10	4.00	3.95	3.89	3.84	3.78	3.67
8	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.30	4.10	4.03	3.96	3.87	3.77	3.67	3.61	3.51	3.45	3.39
9	7.21	5.71	5.08	4.72	4.48	4.12	4.00	3.89	3.73	3.59	3.48	3.39	3.31	3.25	3.15	3.05	2.95	2.84	2.79
10	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78	3.70	3.62	3.52	3.42	3.37	3.31	3.26	3.20	3.14	3.08
11	6.72	5.26	4.63	4.28	4.04	3.88	3.76	3.66	3.59	3.53	3.45	3.39	3.33	3.23	3.17	3.12	3.06	3.00	2.94
12	6.35	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44	3.37	3.28	3.18	3.12	3.07	3.02	2.96	2.91	2.85	2.79
13	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.31	3.25	3.15	3.05	2.95	2.89	2.84	2.78	2.72	2.66	2.60
14	6.30	4.86	4.24	3.89	3.66	3.50	3.38	3.29	3.21	3.15	3.05	2.95	2.84	2.79	2.73	2.67	2.61	2.55	2.49
15	6.20	4.77	4.15	3.80	3.58	3.41	3.29	3.12	3.02	2.96	2.86	2.76	2.67	2.57	2.51	2.45	2.38	2.32	2.27
16	6.12	4.69	4.08	3.73	3.50	3.34	3.20	3.05	2.99	2.89	2.82	2.72	2.62	2.56	2.50	2.44	2.38	2.32	2.25
17	6.04	4.62	4.01	3.66	3.44	3.28	3.16	3.06	2.98	2.87	2.77	2.67	2.56	2.50	2.44	2.38	2.32	2.26	2.19
18	5.98	4.55	3.95	3.61	3.38	3.22	3.10	3.01	2.93	2.87	2.77	2.67	2.56	2.50	2.45	2.39	2.33	2.27	2.20
19	5.92	4.51	3.90	3.56	3.31	3.17	3.05	2.96	2.88	2.82	2.72	2.62	2.51	2.45	2.40	2.35	2.29	2.24	2.16
20	5.87	4.46	3.86	3.51	3.29	3.13	3.01	2.91	2.84	2.77	2.73	2.68	2.61	2.57	2.46	2.41	2.35	2.29	2.22
21	5.83	4.42	3.82	3.48	3.25	3.09	2.97	2.88	2.80	2.76	2.70	2.64	2.57	2.51	2.46	2.42	2.37	2.31	2.25
22	5.79	4.38	3.78	3.44	3.22	3.05	2.93	2.84	2.76	2.70	2.60	2.50	2.43	2.39	2.33	2.27	2.21	2.14	2.08
23	5.75	4.35	3.75	3.41	3.18	3.02	2.90	2.81	2.73	2.67	2.57	2.47	2.40	2.36	2.30	2.24	2.18	2.11	2.04
24	5.72	4.32	3.72	3.38	3.15	2.99	2.87	2.78	2.70	2.64	2.54	2.44	2.35	2.31	2.27	2.21	2.15	2.08	2.01
25	5.69	4.29	3.69	3.35	3.13	2.97	2.85	2.75	2.68	2.61	2.51	2.41	2.30	2.24	2.18	2.12	2.05	1.98	1.91
26	5.66	4.27	3.67	3.33	3.10	2.94	2.82	2.71	2.63	2.55	2.49	2.39	2.28	2.22	2.16	2.09	2.03	1.95	1.88
27	5.63	4.24	3.65	3.31	3.08	2.92	2.80	2.71	2.63	2.57	2.47	2.36	2.25	2.19	2.13	2.07	2.00	1.93	1.85
28	5.61	4.22	3.63	3.29	3.06	2.90	2.78	2.69	2.61	2.55	2.45	2.34	2.23	2.15	2.09	2.03	1.98	1.91	1.83
29	5.59	4.20	3.61	3.27	3.04	2.88	2.76	2.67	2.59	2.53	2.43	2.32	2.21	2.15	2.09	2.03	1.96	1.89	1.81
30	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.57	2.51	2.41	2.31	2.20	2.14	2.07	2.01	1.94	1.87	1.79
40	5.42	4.05	3.46	3.13	2.90	2.74	2.62	2.53	2.45	2.39	2.29	2.18	2.07	2.01	1.94	1.88	1.80	1.72	1.64
60	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.33	2.27	2.17	2.06	1.94	1.88	1.82	1.74	1.67	1.58	1.48
120	5.15	3.80	3.23	2.89	2.67	2.52	2.39	2.30	2.22	2.16	2.05	1.94	1.82	1.76	1.69	1.61	1.53	1.43	1.31
∞	5.02																	1.57	1.39

6 of 6