

1. Let  $X_1$  be a random sample from a  $N(x, \mu_X, \sigma_X)$  such that  $\mu_X = 40$  and  $\sigma_X^2 = 64$ . Find the approximate  $\Pr(X > 44)$ .

2. Let  $X_1, X_2, X_3, X_4, X_5$  be a random sample from a  $N(x, \mu_X, \sigma_X)$  such that  $\mu_X = 40$  and  $\sigma_X^2 = 64$ .

A. Find the approximate  $\Pr(\bar{X} > 44)$ .

B. Find the approximate  $\Pr(S < 8)$ .

C. Find the approximate  $\Pr(\sum_{i=1}^5 X_i > 220)$ .

D. Let  $Z_1^2 = \left(\frac{X_1 - \mu_X}{\sigma_X}\right)^2, Z_2^2 = \left(\frac{X_2 - \mu_X}{\sigma_X}\right)^2, Z_3^2 = \left(\frac{X_3 - \mu_X}{\sigma_X}\right)^2, Z_4^2 = \left(\frac{X_4 - \mu_X}{\sigma_X}\right)^2, Z_5^2 = \left(\frac{X_5 - \mu_X}{\sigma_X}\right)^2$

Find the approximate  $\Pr(\sum_{i=1}^5 Z_i^2 < 7)$ .

E. Let  $Z_1 = \frac{X_1 - \mu_X}{\sigma_X}, \dots, Z_5 = \frac{X_5 - \mu_X}{\sigma_X}$  Find the approximate  $\Pr(Z_3 < \frac{49}{9})$ .

F. Let  $Z_1 = \frac{X_1 - \mu_X}{\sigma_X}, \dots, Z_5 = \frac{X_5 - \mu_X}{\sigma_X}$  Find the approximate  $\Pr(Z_3 < \frac{7}{3})$ .

G. Let  $Z_1 = \frac{X_1 - \mu_X}{\sigma_X}, \dots, Z_5 = \frac{X_5 - \mu_X}{\sigma_X}$  Find the approximate  $\Pr(\sum_{i=1}^5 Z_i < \frac{7}{5})$ .

3. Let  $X_1, X_2, \dots, X_{10}, X_{11}, X_{12}$  be a random sample from a  $N(x, \mu_X, \sigma_X)$  such that  $\mu_X = 40$  and  $\sigma_X^2 = 64$ .

A. Find the approximate  $\Pr(\bar{X} > 44)$ .

B. Find the approximate  $\Pr(S < 8)$ .

C. Let  $Z_1^2 = \left(\frac{X_1 - \mu_X}{\sigma_X}\right)^2, Z_2^2 = \left(\frac{X_2 - \mu_X}{\sigma_X}\right)^2, Z_3^2 = \left(\frac{X_3 - \mu_X}{\sigma_X}\right)^2, Z_4^2 = \left(\frac{X_4 - \mu_X}{\sigma_X}\right)^2, Z_5^2 = \left(\frac{X_5 - \mu_X}{\sigma_X}\right)^2$

Find the approximate  $\Pr(\sum_{i=1}^{12} Z_i^2 < 7)$ .

4. Let  $X_1$  be a random sample from a  $N(x, \mu_X, \sigma_X)$  such that  $\mu_X = 40$  and  $\sigma_X^2 = 64$ .

Find the approximate  $\Pr(X > 44)$ .

5. Let  $X_1, X_2, X_3, X_4, X_5$  be a random sample from a  $N(x, \mu_X, \sigma_X)$  such that  $\mu_X = 40$  and  $\sigma_X^2 = 64$ .

Find the approximate  $\Pr(\bar{X} > 44)$ .

6. Suppose  $X_1, X_2, X_3, X_4$  is a random sample from an  $N(x, \mu_X = 50, \sigma_X = 14)$ .

Find the approximate probability that  $\Pr(43 \leq \bar{X} \leq 71)$ .

7. Suppose  $X_1, X_2, X_3, X_4$  is a random sample from an  $N(x, \mu_X = 50, \sigma_X = 14)$ .

Find the approximate probability that  $\Pr(0.5248 \leq \frac{S_X^2}{\sigma_X^2} \leq 1.62584)$ .

8. Suppose  $Z_1, Z_2, Z_3, Z_4, Z_5$  is a random sample from an  $N(z, \mu_Z = 0, \sigma_Z = 1)$

Let  $V = Z_1^2 + Z_2^2 + Z_3^2 + Z_4^2 + Z_5^2$  Find the approximate probability that  $\Pr(V \leq 13.0784)$ .

9. Let  $X_1, X_2, X_3, X_4, \dots, X_9$  is an i.i.d. from a  $N(x, \mu_X, \sigma_X)$  distribution  $\sigma_X \neq 0$

Suppose we 'allow' that  $\mu_X = 100$  and  $\sigma_X = 15$ .<sup>1</sup>

Approximate  $\Pr(S \leq 21)$ .

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<sup>1</sup> We allow mean previous research indicates these are not unreasonable estimates; so, we 'say' they are (even though no one the actual values).