## 1016-345-01 Probability and Statistics for Engineers

## Problem Set 6

Assigned 2011 January 25 Due 2011 February 1

Show your work on all problems! If you use a computer to assist with numerical computations, turn in your source code as well.

- 1 Devore Chapter 4, Problem 88
- 2 Devore Chapter 5, Problem 12
- 3 Devore Chapter 5, Problem 22
- 4 Devore Chapter 5, Problem 30
- 5 Computational Exercise (Extra Credit)

Download the two data sets for this problem from

http://ccrg.rit.edu/~whelan/courses/2010\_4wi\_1016\_345/data/ps06\_prob5\_set1.dat and

http://ccrg.rit.edu/~whelan/courses/2010\_4wi\_1016\_345/data/ps06\_prob5\_set2.dat using the credentials given in class.

For each dataset, construct a normal probability plot by sorting the data into ascending order and plotting  $z_{1-(i-.5)/n}$  vs  $x_i$ , where n is the number of points in the dataset, i=1...n,  $x_i$  is the ith datapoint in the sorted set, and  $z_{\alpha}$  is defined as usual by  $\Phi(z_{\alpha}) = 1 - \alpha$ . You may find it useful to construct a function which uses the inverse error function to calculate  $z_{\alpha}$  for a given  $\alpha$ ; e.g., in scipy/matplotlib, you can use

```
from scipy.special import erfinv
def zscore(Phi):
    return np.sqrt(2) * erfinv( 2.0 * Phi - 1.0 )
```