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

Problem Set 6

Assigned 2013 April 16 Due 2013 April 23

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

Note that problem 4.88 is different in the seventh and eighth editions of Devore. Be sure to do the problem from the eighth edition.

Also: Verify that the given z percentile values are correct to two decimal places by looking up their  $\Phi$  values and comparing them to the required percentiles for a sample of size 15.

## 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

 $\tt http://ccrg.rit.edu/~whelan/courses/2013_1sp_1016_345/data/ps06_prob5\_set1.datand$ 

http://ccrg.rit.edu/~whelan/courses/2013\_1sp\_1016\_345/data/ps06\_prob5\_set2.dat using username bayes, password normal

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,  $i = 1 \dots n$ ,  $x_i$  is the *i*th 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 calculates  $z_{\alpha}$  for a given  $\alpha$ ; e.g., in scipy/matplotlib, you can use

from scipy.special import ndtri as zscore