

Math 170S
Homework for Section 7.1 *†
Instructor: Swee Hong Chan

Note: Homework will not be collected, but the question for the quizzes might be picked from the homework questions.

1. Solve Problem 7.1-10 (for 9th and 10th ed.) in the textbook.
2. Solve Problem 7.1-15 (for 9th and 10th ed.) in the textbook.
3. Solve Problem 7.1-16 (7.1-17 in 9th ed.) in the textbook.
4. Let X_1, \dots, X_n be independent Bernoulli random variables with parameter p .
 - (a) Review the central limit theorem, and use it to deduce that

$$\frac{S_n - np}{\sqrt{np(1-p)}}$$

converges to the standard normal in distribution as $n \rightarrow \infty$.

- (b) By using part a, conclude that if Y_n is the binomial random variable with parameter n and p , then the random variable

$$\frac{Y_n - np}{\sqrt{np(1-p)}}$$

converges to the standard normal in distribution as $n \rightarrow \infty$.

- (c) By using part (b), deduce that we have the following approximation

$$P[Y_n \leq x] \approx P\left[Z \leq \frac{x - np}{\sqrt{np(1-p)}}\right],$$

which becomes more accurate as $n \rightarrow \infty$.

*Version date: Sunday 19th April, 2020, 02:12.

†This homework is based on Hanbaek Lyu's and Liza Rebrova's homeworks from the previous quarter, and I would like to thank her for her generosity here. "*Nanos gigantum humeris insidentes* (I am but a dwarf standing on the shoulders of giants)".