## Math 4740 - Spring 2025 - Test 2

Name:\_\_\_\_\_

Directions: You may use a calculator on this test that isn't your phone.

Score					
1					
2					
3					
4					
5					
Total					

## 1. Areas under the Normal Distribution

The table gi up to the st	ves the andardis	cumulativ ed normal	ve probabi l value z	lity		A	$\mathbf{\lambda}$		
i.e.	Z					1/1	/λ P	[ Z < Z ]	
P[ Z < z ]	$= \int_{-\infty}^{\infty} \frac{1}{\sqrt{2\pi}} e^{-\infty}$	xp(-½2²)	dZ		1		$\langle \rangle$	×	
				-1	1//	///	////	2	
0 00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09

-	0.00	0.01	0.02	0.05	0.01	0.05	0.00		0.00	
0.0	0.5000	0.5040	0.5080	0.5120	0.5159	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7854
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8804	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9773	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9865	0.9868	0.9871	0.9874	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9924	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9980	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
z	3.00	3.10	3.20	3.30	3.40	3.50	3.60	3.70	3.80	3.90
P	0.9986	0.9990	0.9993	0.9995	0.9997	0.9998	0.9998	0.9999	0.9999	1.0000



1. [10 points] Suppose you roll two 3-sided dice. Let X be the sum of the dice. (a) Draw a picture of X, (b) draw a picture of the probability function P(X = k), (c) calculate E[X].

2. [10 points] Suppose that you play the following game. A bag has four balls labeled 1, 2, 3, 4. You reach into the bag and randomly chose three balls. Order doesn't matter. The ball 1 is worth \$50. The ball 2 is worth (-20). The ball 3 is worth (-10). The ball 4 is worth (-10). Let X be the amount of money won or lost playing this game.

For example if you picked the balls 1, 3, 4 then you would win (50 - 10 - 10) = 30

Calculate E[X].

3. [10 points] Consider the game of Roulette. Recall that there are 2 green, 18 black, and 18 red numbers. Suppose you play the game of Roulette 4 times in a row and each time you bet on the color red. What is the probability that you win 3 or more times?

4. [10 points] Consider the experiment where you draw one card from a standard 52-card deck. If you draw an ace A then you win \$50. If you draw any other card then you lose (-5). Let X be the amount won or lost.

For example if you draw  $A \clubsuit$  then you win \$50. But if you draw  $4 \clubsuit$  then you lose (-5).

- (a) Draw a picture of P(X = k).
- (b) Calculate E[X].
- (c) Calculate Var(X) and  $\sigma = \sigma_X$ .

5. [10 points] Suppose you roll a 4-sided die 50 times. <u>Estimate</u> the probability that a three will occur between 10 and 15 times.

Extra page if you need it for any of the problems....