

1)

$$(a) \quad \bar{DO} = \frac{1.8 + 2.0 + \dots + 2.2}{10} = 2.03 \text{ mg/L}$$

$$S^2 = \frac{(1.8 - 2.03)^2 + (2.0 - 2.03)^2 + \dots + (2.2 - 2.03)^2}{10 - 1}$$

$$S^2 = 0.2357$$

$$S = 0.485 \text{ mg/L}$$

95% confidence interval for the true mean

$$\left(\bar{DO} - t_{0.025, 9} \frac{S}{\sqrt{10}}, \quad \bar{DO} + t_{0.025, 9} \frac{S}{\sqrt{10}} \right)$$

$$= \left(2.03 - 2.2622 \frac{0.485}{\sqrt{10}}, \quad 2.03 + 2.2622 \frac{0.485}{\sqrt{10}} \right)$$

$$= (1.683, \quad 2.377) \text{ mg/L}$$

$$(b) \text{ New interval} = (2.377 - 1.683) 0.9 = 0.6246$$

$$\frac{S}{\sqrt{n}} \cdot t_{0.025, 9} = \frac{0.6246}{2}$$

$$\boxed{n \geq 13}$$

additional 2-3 observations are required

(c) 95% confidence interval for the variance.

$$\left(\frac{(n-1) S^2}{\chi^2_{0.975, n-1}}, \frac{(n-1) S^2}{\chi^2_{0.025, n-1}} \right)$$

$$\left(\frac{(10-1) 0.2357}{19.023}, \frac{(10-1) 0.2357}{2.7} \right)$$

$$= (0.1115, 0.7856)$$

(d) 95% confidence interval of $\bar{DO}$ is $(1.683, 2.377)$

- action is required $\bar{DO}$ exceeds 2.5 mg/l .
- The True $\bar{DO}$ is likely to be within the CI with 95% probability, which is less than 2.5 mg/l .
Therefore, no clean up is required

(e) 95% CI of $\bar{DO}$ over the new set of 10 days is $(2.5, 3.2)$. This does not overlap the CI of the 10 days computed in (a). Therefore the two sets of 10 days have different $\bar{DO}$.

$$2) \quad (a) \quad f(x) = \frac{1}{6500} e^{-\left(\frac{x-5500}{6500}\right)} \quad x \geq 5500$$

$$\int_{5500}^{\infty} f(x) dx = \frac{1}{6500} \int_{5500}^{\infty} e^{-\frac{x-5500}{6500}} dx$$

$$u = \frac{x-5500}{6500} \quad du = \frac{1}{6500} dx$$

$$= \frac{1}{6500} \int e^{-u} (6500) du$$

$$= -e^{-u} = -e^{-\frac{x-5500}{6500}} \Bigg|_{5500}^{\infty}$$

$$= - \left[\frac{1}{e^{\infty}} - \frac{1}{e^0} \right] = -[0 - 1] = 1$$

$$\boxed{\int_{5500}^{\infty} f(x) dx = 1}$$

$f(x)$ is a valid pdf

$$(b) \bar{x} = \int x f(x) dx$$

$$= \int_{5500}^{\infty} x \frac{1}{6500} e^{-\frac{x-5500}{6500}} dx$$

$$\frac{x-5500}{6500} = u \Rightarrow du = \frac{dx}{6500}$$

$$\bar{x} = \int \frac{(6500u + 5500)}{6500} e^{-u} \frac{du}{6500}$$

$$= 6500 \int u e^{-u} du + 5500 \int e^{-u} du$$

$$= 6500 \int u e^{-u} du + 5500 (-e^{-u})$$

$$\int u e^{-u} du = -u e^{-u} - \int -e^{-u} du$$

$$= -u e^{-u} - e^{-u}$$

$$= -e^{-u}(u+1)$$

$$= -e^{-\frac{x-5500}{6500}} \left(\frac{x-5500}{6500} + 1 \right) \Big|_{5500}^{\infty}$$

$$= - \left[\frac{1}{e^{\infty}} (\infty + 1) - \frac{1}{e^0} (0 + 1) \right]$$

$$= -(0 - 1) = 1$$

$$\begin{aligned}\bar{X} &= (6500)1 + 5500 \left(-e^{\frac{x-5500}{6500}} \right) \Big|_{5500}^{\infty} \\ &= 6500 + 5500 \left(-\frac{1}{e^{\infty}} - \left(-\frac{1}{e^{\frac{5500-5500}{6500}}} \right) \right) \\ &= 6500 + 5500 (-0 + 1)\end{aligned}$$

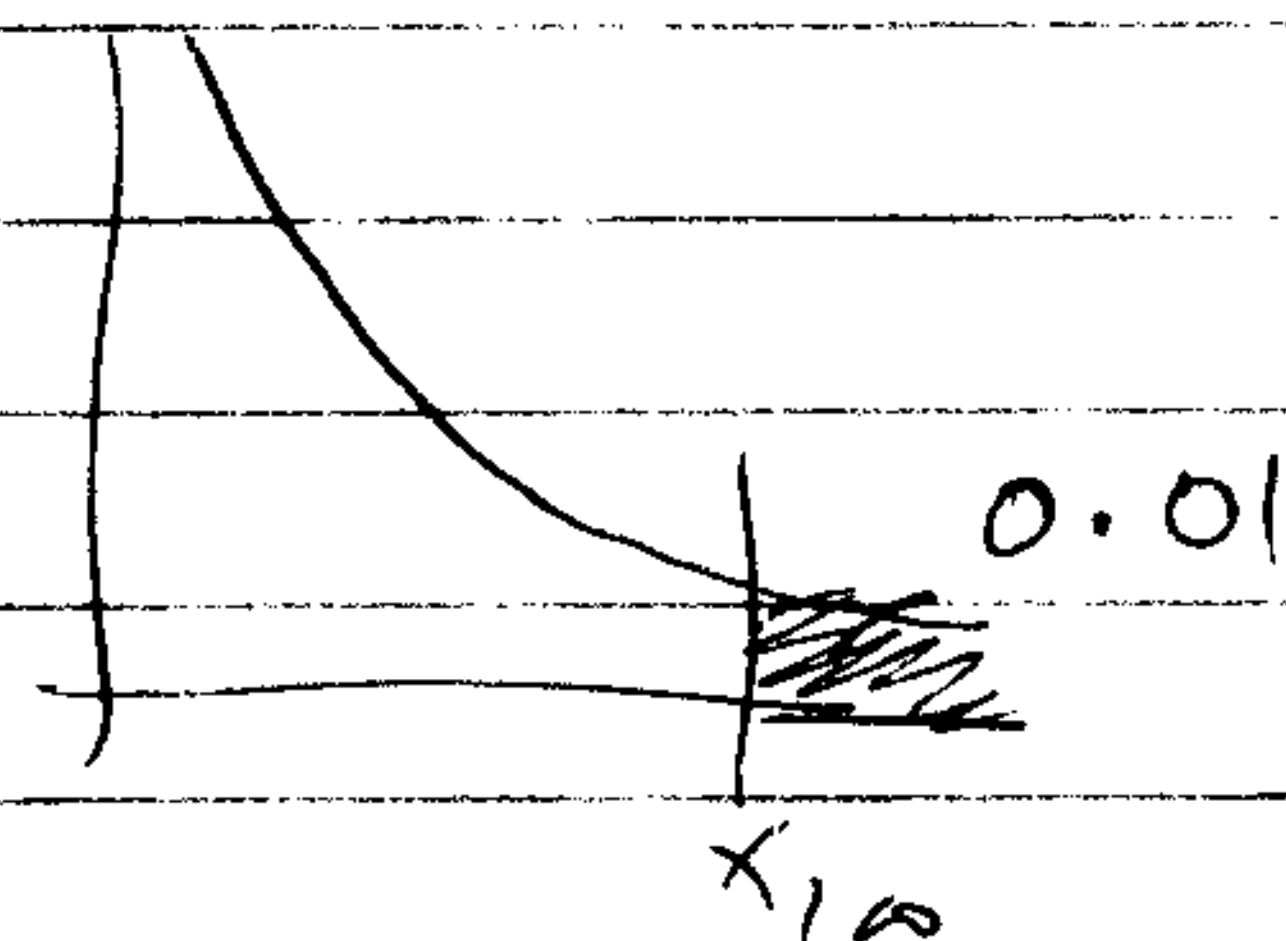
$$\boxed{\bar{X} = 12000}$$

$$(B) \text{ Variance} = \int (x - \bar{x})^2 f(x) dx$$

$$\sigma_x^2 = \int_{5500}^{\infty} (x - 12000)^2 \frac{1}{6500} e^{-\frac{(x-5500)}{6500}} dx$$

(C) 1% yr. flood

$$\int_{5500}^{x_{1\%}} f(x) dx = 0.01$$



$$\begin{aligned}(\text{from } 2(a)) & - \frac{x-5500}{6500} \Big|_{5500}^{x_{1\%}} = 0.99 \\ & = e^{\frac{x_{1\%}-5500}{6500}} = 0.99\end{aligned}$$

$$= \frac{1}{e^{\frac{x_{1\%}-5500}{6500}}} + \frac{1}{e^{\frac{5500-5500}{6500}}} = 0.99$$

$$- \frac{1}{e^{\frac{\lambda_{100} - 550}{650}}} + \frac{1}{e^0} = 0.99$$

$$0.99 = \frac{1}{e^{\frac{\lambda_{100} - 550}{650}}}$$

$$e^{\frac{\lambda_{100} - 550}{650}} = \frac{1}{0.99} = 1.01$$

$$\lambda_{100} = \log(1.01) \cdot 650 + 550$$

$$\boxed{\lambda_{100} = 35434}$$

3) $P =$ Probability of flood in each year $= \frac{1}{T} = 0.1$
 $\bar{P} =$ Probability of no flood in a year $= 1 - P = 0.9$
 $T = 10 \text{ yr}$ (return period)

(a) $P(\text{Flood first time in 3rd year}) = \bar{P} \cdot \bar{P} \cdot P$
 $= (0.9)(0.9)(0.1)$
 $= 0.081$
 (Geometric distn)

(b) $P(\text{Flooding in the first three years})$
 $= P(\text{at least one flood in three years})$
 $= 1 - P(\text{No flood in three years})$
 $= 1 - \bar{P} \cdot \bar{P} \cdot \bar{P} = 1 - (0.9)^3 = 0.271$

(c) $P(\text{Flooding in 3 of the first 5 years})$
 $= \binom{5}{3} P^3 (\bar{P})^{5-3} = 0.0081$
 (Binomial distn)

(d) $P(\text{Only one flood in 3 years})$
 $= \binom{3}{1} (0.1)^1 (0.9)^{3-1} = 0.243$

(e) $\lambda = 1/8$ (rate of occurrence for Poisson process)
 $P(\text{Flooding in 10 years}) = P(\text{at least one flood in 10 years}) = 1 - P(\text{No flood in 10 years})$
 $= 1 - P(n=0) = 1 - \frac{(\lambda t)^n e^{-\lambda t}}{n!} = 1 - \frac{(\lambda t)^0 e^{-\frac{1}{8}(10)}}{0!} = 0.7135$

4) (a) T = Time to complete project in days

G = Good weather

B = Bad weather

$$P(PG|G) = 0.9, \quad P(PB|G) = 0.1$$

$$P(PB|B) = 0.9 \quad P(PG|B) = 0.1$$

$$P(G) = P(B) = 0.5$$

$$P(PG) = P(PG|G)P(G) + P(PG|B)P(B)$$

$$= 0.9 \times 0.5 + 0.1 \times 0.5 = 0.5$$

$$P(PB) = 0.5$$

$$P(G|PG) = \frac{P(PG|G)P(G)}{P(PG)} = \frac{0.9 \times 0.5}{0.5} = 0.9$$

$$P(B|PG) = \frac{P(PG|B)P(B)}{P(PG)} = \frac{0.1 \times 0.5}{0.5} = 0.1$$
$$= P(B|PB)$$

$$(b) P(\text{Delay}) = P(T > 30) = P(\text{Delay}|G)P(G|PG)$$

$$+ P(\text{Delay}|B)P(B|PG)$$

$$= 0.1112(0.9) + (0.5)(0.1)$$

$$P(\text{Delay}) = 0.1501$$