

5. (i) (a)

$$\begin{aligned} T_1 &\sim N(2, 0.3^2) \Rightarrow Z = \frac{T_1 - 2}{0.3} \sim N(0, 1) \\ P(T_1 > 2.6) &= P\left(Z > \frac{2.6 - 2}{0.3}\right) \\ &= P(Z > 2) = 1 - \Phi(2) = 1 - 0.977 = 0.023. \end{aligned}$$

2

(b)

$$\begin{aligned} T_2 &\sim N(3, 0.4^2) \Rightarrow Z = \frac{T_2 - 3}{0.4} \sim N(0, 1) \\ P(T_2 > 4) &= P\left(Z > \frac{4 - 3}{0.4}\right) \\ &= P(Z > 2.5) = 1 - \Phi(2.5) = 1 - 0.994 = 0.006. \end{aligned}$$

2

(ii) (a) Let  $\bar{t}_1$  be the sample mean for file 1. The 95% confidence interval for  $\mu_1$  is

$$\begin{aligned} \left(\bar{t}_1 - 1.96 \frac{\sigma_1}{\sqrt{n}}, \bar{t}_1 + 1.96 \frac{\sigma_1}{\sqrt{n}}\right) &= \left(2.01 \pm 1.96 \frac{0.3}{\sqrt{50}}\right) \\ &= (2.01 - 0.083, 2.01 + 0.083) \\ &= (1.927, 2.093) \end{aligned}$$

3

Let  $\bar{t}_2$  be the sample mean for file 2. The 95% confidence interval for  $\mu_2$  is

$$\begin{aligned} \left(\bar{t}_2 - 1.96 \frac{\sigma_2}{\sqrt{n}}, \bar{t}_2 + 1.96 \frac{\sigma_2}{\sqrt{n}}\right) &= \left(3.97 \pm 1.96 \frac{0.4}{\sqrt{50}}\right) \\ &= (3.97 - 0.111, 3.97 + 0.111) \\ &= (3.859, 4.081) \end{aligned}$$

3

(b) The CI for  $\mu_1$  agrees with the assumed value in part (i), while the CI for  $\mu_2$  does not contain the value 3 - the data do not support this value.

1

(c)

$$\begin{aligned} T &= T_1 + T_2 \\ E(T) &= \mu = \mu_1 + \mu_2 \\ \text{var}(T) &= 0.3^2 + 0.4^2 = 0.5^2 \\ \Rightarrow T &\sim N(\mu_1 + \mu_2, 0.5^2) \end{aligned}$$

2

(d) The 95% confidence interval for  $\mu$  is

$$\begin{aligned} &\left( 2.01 + 3.97 - 1.96 \frac{0.5}{\sqrt{50}}, \quad 2.01 + 3.97 + 1.96 \frac{0.5}{\sqrt{50}} \right) \\ &= (5.98 - 0.1386, 5.98 + 0.1386) \\ &= (5.841, 6.119) \end{aligned}$$

4

(e) Under the assumption in part (i)

$$\begin{aligned} \bar{T} &\sim N\left(2 + 3, \frac{0.5^2}{50}\right) \\ \Rightarrow P(\bar{T} > 6.119) &= P\left(Z > \frac{6.119 - 5}{0.5/\sqrt{50}}\right) \\ &= 1 - \Phi(15.8) = 1 \end{aligned}$$

this does not agree with the CI in part (ii)(d), the recorded downloading times cast doubt on the assumed values.

3

6. (i) (a)

$$R(t) = \int_t^{\infty} \lambda e^{-\lambda s} ds = [-e^{-\lambda s}]_0^{\infty} = e^{-\lambda t}$$

$$h(t) = \frac{f(t)}{R(t)} = \frac{\lambda e^{-\lambda t}}{e^{-\lambda t}} = \lambda.$$

4

For  $T_A$ :

$$R_A(t) = e^{-0.2t}; \quad h_A(t) = 0.2.$$

1

For  $T_B$ :

$$R_B(t) = e^{-0.5t}; \quad h_B(t) = 0.5.$$

1

(b)

$$R_A(2) = e^{-0.4} = 0.670; \quad R_B(2) = e^{-1} = 0.368.$$

2

(c)

$$\begin{aligned} P(T > 2) &= P(T > 2 | A)P(A) + P(T > 2 | B)P(B) \\ &= 0.670 \times 0.9 + 0.368 \times 0.1 = 0.640. \end{aligned}$$

2

(d)

$$\begin{aligned} P(A | T > 2) &= \frac{P(T > 2 | A)P(A)}{P(T > 2)} \\ &= \frac{0.670 \times 0.9}{0.640} = 0.942. \end{aligned}$$

3

(ii) (a) Let  $T$  be the lifetime of the system

$$\begin{aligned} P(T > 2) &= R_B(2) \left( 1 - (1 - R_B(2))^2 (1 - R_A(2)^3) \right) \\ &= 0.368(1 - (1 - 0.368)^2(1 - 0.670^3)) = 0.265. \end{aligned}$$

4

(b) If  $B_1$  and  $B_2$  were replaced with a single component of type  $A$  then

$$\begin{aligned} P(T > 2) &= R_B(2) \left( 1 - (1 - R(A))(1 - R_A(2)^3) \right) \\ &= 0.368(1 - (1 - 0.670)(1 - 0.670^3)) = 0.283. \end{aligned}$$

3

So,  $B_1$  and  $B_2$  can be replaced without decreasing the reliability.