

Your Name (Please **PRINT CLEARLY**):

Your *Signature*:

1. The function

$$f(x) = \frac{1}{\sqrt{2\pi}\sigma} e^{-\frac{1}{2\sigma^2}(x-\mu)^2}, \quad -\infty < x < +\infty,$$

(encircle best answer)

- (A) is symmetric about μ
 (B) is bell-shaped
 (C) is the density of Normal(μ, σ^2)
 (D) satisfies each of (A), (B), (C)
 (E) satisfies none of (A), (B), (C)

2. Let random variable X have the Normal distribution with mean 10 and variance 4. Then $P(8 \leq X \leq 12) =$ (encircle best answer)

- (A) $P(-1 \leq N(0, 1) \leq +1)$
 (B) $P(-2 \leq N(0, 1) \leq +2)$
 (C) $P(-3 \leq N(0, 1) \leq +3)$
 (D) $P(-4 \leq N(0, 1) \leq +4)$
 (E) $P(-5 \leq N(0, 1) \leq +5)$

3. For a random sample of size $n = 100$ from a population with mean μ and variance σ^2 , the sample mean \bar{X} satisfies (encircle best answer)

- (A) $E(\bar{X}) = \mu$
 (B) $\text{Var}(\bar{X}) = \sigma^2$
 (C) $P(\bar{X} > \mu) = 0$
 (D) each of (A), (B), (C)
 (E) none of (A), (B), (C)

4. (Continuation) For interval estimation of μ based on \bar{X} and the sample standard deviation s , the interval

$$\left(\bar{X} - \frac{s}{\sqrt{n}}, \bar{X} + \frac{s}{\sqrt{n}} \right)$$

has confidence approximately (encircle best answer)

50%

68%

95%

99%

5. (Continuation) If this parent population is Normal, then the random variable $\frac{\bar{X}-\mu}{s/\sqrt{10}}$ has distribution (encircle best answer)

$N(0, 1)$

t with 99 degrees of freedom

Poisson with mean μ

$N(\mu, 1)$