Math 160 Professor Busken The Central Limit Theorem

Name: _____

Theorem 1 (The Central Limit Theorem). If random samples of n observations are drawn from a nonnormal population with mean μ and standard deviation σ , then, when n is large, the sampling distribution of the sample means is approximately normally distributed, with mean and standard deviation

$$\mu_{\overline{x}} = \mu \quad and \quad \sigma_{\overline{x}} = \frac{\sigma}{\sqrt{n}}$$

The approximation becomes more accurate as n becomes large.

The CLT can be applied to any probability distribution (continuous or discrete). We will use the following guidelines for our work:

- For a population with any distribution, if n > 30, then the sample means have a distribution that can be approximated by a normal distribution with mean μ and standard deviation σ/\sqrt{n} .
- If $n \leq 30$ and the original population has a normal distribution, then the sample means have a normal distribution with mean μ and standard deviation σ/\sqrt{n} .
- If $n \leq 30$ and the original population does not have a normal distribution, then we do not apply the CLT.
- When the sampled population is approximately symmetric, the sampling distribution of \overline{x} becomes approximately normal for relatively small values of n.

There are two very different question types that read similarly, and it can be hard to distinguish between the two.

- 1. <u>Individual Value</u>: When working with an individual value from a normally distributed population, use $z = \frac{x \mu}{\sigma}$
- 2. Sample of Values: When working with a mean for some sample (or group), use $\frac{z = \frac{x \mu_x}{\sigma_r}}{z = \frac{x \mu_x}{\sigma_r}}$

- 1. Some passengers died when a water taxi sank in Baltimore's inner harbor. Men are typically heavier than women and children, so when loading a water taxi, let's assume a worst-case scenario in which all passengers are men. Based on data from the National Health and Nutrition Survey, assume that weights of men are normally distributed with a mean of 172 lb. and a standard deviation of 29 lb.
 - (a) Find the probability that if an individual man is randomly selected, his weight will be greater than 175 lb.
 - (b) Find the probability that 20 men will have a mean weight that is greater than 175 lb. (so that their total weight exceeds the safe capacity of 3500 lb.

- 2. The scores on a certain test are normally distributed with a mean score of 64 and a standard deviation of 15. What is the probability that a sample of 90 students will have a mean score of at least 70?
- 3. The weights of the fish in a certain lake are normally distributed with a mean of 11 lb and a standard deviation of 12. If 16 fish are randomly selected, what is the probability that the mean weight will be between 8.6 and 14.6 lb?
- 4. In one region, the September energy consumption levels for single-family homes are found to be normally distributed with a mean of 1050 kWh and a standard deviation of 218 kWh. If 50 different homes are randomly selected, find the probability that their mean energy consumption level for September is greater than 1075 kWh.
- 5. Assume that women's heights are normally distributed with a mean of 63.6 inches and a standard deviation of 2.5 inches. If 90 women are randomly selected, find the probability that they have a mean height between 62.9 inches and 64.0 inches.