IMM - DTU

02405 Probability
2005-2-20
BFN/bfn

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$$\Phi\left(\frac{\frac{n}{2} + \frac{1}{2} - 0.55 \cdot n}{\sqrt{n \cdot 0.55 \cdot 0.45}}\right) \leq 0.99$$

Thus

$$\frac{\frac{n}{2} + \frac{1}{2} - 0.55 \cdot n}{\sqrt{n \cdot 0.55 \cdot 0.45}} \leq -2.33 \Rightarrow n > 557 \quad .$$

Pitman gets 537 ignoring the continuity approximation.