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$$P(X_{(100)} > 76)$$

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$$P(X_{(100)} > 76) = 1 - P(X_{(100)} \leq 76)$$

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$$P(X_{(100)} > 76) = 1 - P(X_{(100)} \leq 76) = 1 - \left( \Phi \left( \frac{76 - 70}{2} \right) \right)^{100}$$

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(Pitman 0.1307??? which is what you would get with  $P(X_{(100)} \leq 76) = 0.9986$ )

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Question b) The average of  $\bar{X}$  of the 100 observations

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$$P(\bar{X} > 70.5)$$

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$$P(\bar{X} > 70.5) = 1 - \Phi \left( \frac{70.5 - 70}{\frac{2}{\sqrt{100}}} \right)$$

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$$P(\bar{X} > 70.5) = 1 - \Phi \left( \frac{70.5 - 70}{\frac{2}{\sqrt{100}}} \right) = 1 - \Phi(2.5) = 0.0062$$

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Question c) Page the Central Limit Theorem

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Question c) Page the Central Limit Theorem (e.g. page 386)

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Question c) Page the Central Limit Theorem (e.g. page 386) can be applied in case b). Limit theorems exists for maximum and minimum of random variables (extreme value distributions). These results depend on the specific form of the distribution of the individual  $X_i$ 's. One can easily construct counterexamples to disprove the generality of a), like uniformly distributed  $X_i$ 's.