

9-9 a) $\bar{x} = 11.25$, then p-value = $P\left(Z \leq \frac{11.25 - 12}{0.5/\sqrt{4}}\right) = P(Z \leq -3) = 0.00135$

b) $\bar{x} = 11.0$, then p-value = $P\left(Z \leq \frac{11.0 - 12}{0.5/\sqrt{4}}\right) = P(Z \leq -4) = 0.000033$

c) $\bar{x} = 11.75$, then p-value = $P\left(Z \leq \frac{11.75 - 12}{0.5/\sqrt{4}}\right) = P(Z \leq -1) = 0.158655$

9-12 $\mu_0 - z_{\alpha/2} \left(\frac{\sigma}{\sqrt{n}}\right) \leq \bar{X} \leq \mu_0 + z_{\alpha/2} \left(\frac{\sigma}{\sqrt{n}}\right)$, where $\sigma = 2$

a) $\alpha = 0.01$, $n = 9$, then $z_{\alpha/2} = 2.57$, then 98.29, 101.71

b) $\alpha = 0.05$, $n = 9$, then $z_{\alpha/2} = 1.96$, then 98.69, 101.31

c) $\alpha = 0.01$, $n = 5$, then $z_{\alpha/2} = 2.57$, then 97.70, 102.30

d) $\alpha = 0.05$, $n = 5$, then $z_{\alpha/2} = 1.96$, then 98.25, 101.75

9-26 $X \sim \text{bin}(10, 0.3)$ Implicitly, $H_0: p = 0.3$ and $H_1: p < 0.3$
 $n = 10$

Accept region: $\hat{p} > 0.1$

Reject region: $\hat{p} \leq 0.1$

Use the normal approximation for parts a), b) and c):

a) When $p = 0.3$ $\alpha = P(\hat{p} < 0.1) = P\left(Z \leq \frac{0.1 - 0.3}{\sqrt{\frac{0.3(0.7)}{10}}}\right)$
 $= P(Z \leq -1.38)$
 $= 0.08379$

b) When $p = 0.2$ $\beta = P(\hat{p} > 0.1) = P\left(Z > \frac{0.1 - 0.2}{\sqrt{\frac{0.2(0.8)}{10}}}\right)$
 $= P(Z > -0.79)$
 $= 1 - P(Z < -0.79)$
 $= 0.78524$

c) Power = $1 - \beta = 1 - 0.78524 = 0.21476$