

Lab 3

CALCULATING BINOMIAL AND NORMAL PROBABILITIES USING SAS

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REMARK:

Let $X \sim \text{Bin}(n, p)$ with $x \in \{0, 1, 2, 3, \dots, n\}$ then $P(X=x) = \text{PDF}(\text{'binomial'}, x, p, n)$ by SAS

Let $X \sim \text{Bin}(n, p)$ with $x \in \{0, 1, 2, 3, \dots, n\}$ then $P(X \leq x) = \text{probbnml}(p, n, x)$ by SAS

Let $X \sim \text{Bin}(n, p)$ with $x \in \{0, 1, 2, 3, \dots, n\}$ then $P(X \leq x) = \text{CDF}(\text{'binomial'}, x, p, n)$ by SAS

Let $X \sim \text{Bin}(n, p)$ with $x \in \{0, 1, 2, 3, \dots, n\}$ then $P(X > x) = \text{SDF}(\text{'binomial'}, x, p, n)$ by SAS

QUESTION-1:

The prevalence of Lower Back Pain (LBP) among adults in the USA is about 65%. Suppose we obtain a random sample of 20 adults, then the random variable X denoting adults from the sample is binomial with $n=20$ and $p=0.65$.

1. What is the probability of having exactly 13 adults with LBP? $P(X = 13)$
2. What is the probability of having at most 13 adults with LBP? $P(X \leq 13)$
3. What is the probability of having at least 13 adults with LBP? $P(X \geq 13)$
4. What is the probability of having more than 13 adults with LBP? $P(X > 13)$
5. What is the probability of having less than 13 adults with LBP? $P(X < 13)$
6. What is the probability of having more than 7 and less than 11 adults with LBP?
 $P(8 \leq X \leq 10)$

SOLUTION:

Part (1): P (X = 13)

```
data Q1_1;  
prob1_a= PDF('binomial',13,0.65,20);  
prob1_b = probbnml(0.65, 20, 13)- probbnml(0.65, 20, 12);  
prob1_c= CDF('binomial', 13, 0.65, 20)- CDF('binomial', 12, 0.65, 20);  
run;
```

```
proc print data=Q1_1;  
run;
```

Obs	prob1_a	prob1_b	prob1_c
1	0.18440	0.18440	0.18440

Part (2): P (X ≤ 13)

```
data Q1_2;  
prob2_a = probbnml(0.65, 20, 13);  
prob2_b= CDF('binomial', 13, 0.65, 20);  
run;
```

```
proc print data=Q1_2;  
run;
```

Obs	prob2_a	prob2_b
1	0.58337	0.58337

Part (3): P (X ≥ 13)

```
data Q1_3;  
prob3_a = 1 - probbnml(0.65, 20, 12);  
prob3_b= 1- CDF('binomial', 12, 0.65, 20);  
prob3_c=SDF('binomial',12,.65,20);  
run;
```

```
proc print data=Q1_3;  
run;
```

Obs	prob3_a	prob3_b	prob3_c
1	0.60103	0.60103	0.60103

Part (4): P (X > 13)

```
data Q1_4;  
prob4_a = 1 - probbnml(0.65, 20, 13);  
prob4_b= 1- CDF('binomial', 13, 0.65, 20);  
prob4_c=SDF('binomial',13,.65,20);  
run;
```

```
proc print data=Q1_4;  
run;
```

Obs	prob4_a	prob4_b	prob43_c
1	0.41663	0.41663	0.41663

Part (5): $P(X < 13)$

```
data Q1_5;
prob5_a = probbnml(0.65, 20, 12);
prob5_b= CDF('binomial', 12, 0.65, 20);
run;
```

```
proc print data=Q1_5;
run;
```

Obs	prob5_a	prob5_b
1	0.39897	0.39897

Part (6): $P(8 \leq X \leq 10)$

```
data Q1_6;
prob6_a= PDF('binomial', 8, 0.65, 20)+ PDF('binomial', 9, 0.65, 20)+
PDF('binomial', 10, 0.65, 20);
prob6_b = probbnml(0.65, 20, 10)- probbnml(0.65, 20, 7);
prob6_c= CDF('binomial', 10, 0.65, 20)- CDF('binomial', 7, 0.65, 20);
run;
```

```
proc print data=Q1_6;
run;
```

Obs	prob6_a	prob6_b	prob6_c
1	0.11577	0.11577	0.11577

REMARK:

Let $Z \sim N(0, 1)$ then $P(Z \leq z) = \text{probnorm}(z)$ OR $P(Z \leq z) = \text{CDF}(\text{'normal'}, z)$ by SAS

Let $X \sim N(\mu, \sigma)$ then $P(X \leq x) = \text{probnorm}\left(\frac{x-\mu}{\sigma}\right)$ OR $P(X \leq x) = \text{CDF}(\text{'normal'}, x, \mu, \sigma)$ by SAS

Let $X \sim N(\mu, \sigma)$ then $P(X > x) = \text{SDF}(\text{'normal'}, x, \mu, \sigma)$ by SAS

Let $Z \sim N(0, 1)$ such that $p = \Pr(Z \leq z^*)$ then $z^* = \text{probit}(p)$ OR $z^* = \text{QUANTILE}(\text{'Normal'}, p, 0, 1)$

Let $X \sim N(\mu, \sigma)$ such that $p = \Pr(X \leq x^*)$ then $x^* = \mu + \text{probit}(p) * \sigma$ OR $x^* = \text{QUANTILE}(\text{'Normal'}, p, \mu, \sigma)$

QUESTION-2:

Let X equal the IQ of a randomly selected adult in the USA. Assume $X \sim N(100, 15)$.

1. What is the chance that a randomly selected adult has an IQ of 90? $P(X=90)$
2. What is the chance that a randomly selected adult has an IQ below 90? $P(X < 90)$
3. What is the chance that a randomly selected adult has at most an IQ of 90? $P(X \leq 90)$
4. What is the chance that a randomly selected adult has an IQ over 90? $P(X > 90)$
5. What is the chance that a randomly selected adult has an IQ between 90 and 110?
 $P(90 < X < 110)$
6. An IQ above what puts you in the top 10%?
7. Which IQ puts you in the lower 10%?

SOLUTION:

Part (1): $P(X=90)$

SAS is not required! The answer is zero as $P(X=c) = 0$ for continuous random variables.

Part (2): $P(X < 90)$

```
data Q2_2;  
prob2_a= probnorm((90-100)/15);  
prob2_b =CDF('normal', 90, 100, 15);  
prob2_c =1-SDF('normal', 90, 100, 15);  
run;
```

```
proc print data=Q2_2;
run;
```

Obs	prob2_a	prob2_b	prob2_c
1	0.25249	0.25249	0.25249

Part (3): $P(X \leq 90)$

```
data Q2_3;
prob3_a= probnorm((90-100)/15);
prob3_b =CDF('normal', 90, 100, 15);
prob3_c =1-SDF('normal', 90, 100, 15);
run;
```

```
proc print data=Q2_3;
run;
```

Obs	prob2_a	prob2_b	prob2_c
1	0.25249	0.25249	0.25249

Part (4): $P(X > 90)$

```
data Q2_4;
prob4_a= 1-probnorm((90-100)/15);
prob4_b =1-CDF('normal', 90, 100, 15);
prob4_c =SDF('normal', 90, 100, 15);
run;
```

```
proc print data=Q2_4;
run;
```

Obs	prob4_a	prob4_b	prob4_c
1	0.74751	0.74751	0.74751

Part (5): $P(90 < X < 110)$

```
data Q2_5;
prob5_a= probnorm((110-100)/15)-probnorm((90-100)/15);
prob5_b = CDF('normal', 110, 100, 15)-CDF('normal', 90, 100, 15);
prob5_c =SDF('normal', 90, 100, 15)- SDF('normal', 110, 100, 15);
run;
```

```
proc print data=Q2_5;
run;
```

Obs	prob5_a	prob5_b	prob5_c
1	0.49501	0.49501	0.49501

Part (6): $0.90=P(X<x^*)$ OR $0.10=P(X>x^*)$

```

data Q2_6;
xstar_a= 100+probit(0.90)*15;
xstar_b = QUANTILE('Normal', 0.90, 100, 15);
run;

proc print data=Q2_6;
run;

```

Obs	xstar_a	xstar_b
1	119.223	119.223

Part (7): $0.10=P(X<x^*)$ OR $0.90=P(X>x^*)$

```

data Q2_7;
xstar_a= 100+probit(0.10)*15;
xstar_b = QUANTILE('Normal', 0.10, 100, 15);
run;

proc print data=Q2_7;
run;

```

Obs	xstar_a	xstar_b
1	80.7767	80.7767