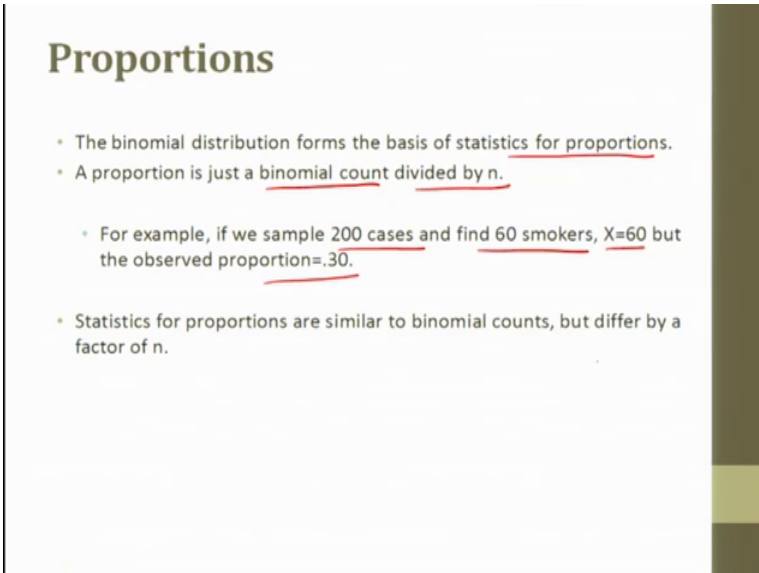


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Lecture – 44
Statistics for proportions

Good morning. Welcome back to the course Engineering Metrology and I am taking Statistics in Metrology part in this course. So, this lecture we will continue the probability distributions.

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Proportions

- The binomial distribution forms the basis of statistics for proportions.
- A proportion is just a binomial count divided by n .
- For example, if we sample 200 cases and find 60 smokers, $X=60$ but the observed proportion = .30.
- Statistics for proportions are similar to binomial counts, but differ by a factor of n .

Next I will move to the proportions. Now, the binomial distribution forms the basis of statistics of proportion statistics for proportions. Proportion is just a binomial count divided by n as I discussed about proportions. When I discuss the binomial distributions in the previous lecture now for example, we have 200 cases and we find 60 smokers. So, X is equal to 60 but the observed portion is 0.3 not in this case 60 by 200 is 0.3 X is equal to 60. Now, how to do statistics here? I will just discuss this. How to use binomial distribution for that, statistics for proportions are similar to binomial counts but differ by a factor of n .

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Statistics for Proportions

For binomial $\mu = nP$ ← differs by a factor of n .

$$\sigma^2 = nP(1-P)$$
$$\sigma = \sqrt{nP(1-P)}$$

For proportions: $\mu_p = P$

$$\sigma_{\text{proportions}}^2 = \frac{nP(1-P)}{n^2} = \frac{P(1-P)}{n}$$
$$\sigma_{\text{prop}} = \sqrt{\frac{P(1-P)}{n}}$$

So, statistics for proportion can be written as the mu the value of mean is equal to n into p , and this actually differs by, it means it differs by a factor of n . And for this sample I will put it sample the standard deviation is equal to n p into 1 minus p . I can even use n p q ; n p q , q is actually 1 minus p only. So, standardize this is actually variance, variance is this value and standard deviation is under root of this so that becomes n p into 1 minus p that is allegation. Now, this also differs by a factor of n . This is for binomial actually, ok.

And for proportions this value μ_p is equal to p only and this is for p , p is for proportions it is not for population portions and variance proportions is equal to n p into 1 minus p by n square which can be put as p into 1 minus p by n . So that means, standard deviation for proportions is equal to under root of p into 1 minus p by n , where p is the probability of success, ok.

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Numerical Problem

Question: At Medicare factory the amounts which go into bottles of eyedrops are supposed to be normally distributed with mean 36 oz. and standard deviation 0.1 oz. Once every 30 minutes a bottle is selected from the production line, and its contents are noted precisely. If the amount of the bottle goes below 35.8 oz. or above 36.2 oz, then the bottle will be declared out of control.

(a) If the process is in control, meaning $\mu = 36\text{oz.}$ and $\sigma = 0.1\text{ oz.}$, find the probability that a bottle will be declared out of control.

(b) In the situation of (a), find the probability that the number of bottles found out of control in a eight-hour day (16 inspections) will be zero.

(c) In the situation of (a), find the probability that the number of bottles found out of control in an eight-hour day (16 inspections) will be exactly one.

(d) If the process shifts so that $\mu = 37\text{oz.}$ and $\sigma = 0.4\text{ oz.}$ find the prob. that the bottle will be declared out of control.

Now, I have a problem here numerical problem here. At medical factory that amounts medical factories are interested in to find the amounts which go into the bottles of eye drops which are supposed to be normally distributed with the mean 36 ounce and standard deviation 0.1 ounce. Once every 30 minutes a bottle is selected from the production line and its contents are noted precisely. If the amount of bottle goes below 35.8 ounce or above 36.2 ounce then the bottle will be declared out of control; so, you see the figures mean is here, standard deviation is here, now this bottle will be taken considered out of control if it is between 35.8 and 36.2.

Now, first question is if the process is in control that is mean is equal to this and sigma is equal to this find the probability that bottle will be declared out of control. Now, you know it the important aspect is the process is in control the process of filling the bottles is in control. Now, we need to see that the bottles that we have produced are they in controller out of control. So, to find this, let me refer read out of the questions here. In this situation of problem number a when the problem is out of control find the probability that the number of bottles found out of control in a eight hour day that is 16 inspections will be zero, ok, in eight hour day where 16 inspections happen that will be zero, ok.

In the situation of the problem a, when it is out of control find the probability that the number of bottles found out of control in an eight hour day will be exactly equal to one,

ok. If the process shifts so that mu changes and standard deviation changes and find the probability that the bottle will be declared out of control, find the probability that the bottle is or will be declared out of control, ok. Now, first part is just the normal distribution as we did mu is this, sigma is this, we have a lower bound, we have an upper bound, ok.

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$X \sim N(4, 0.1); X \sim N(36, 0.1)$

Numerical Problems

$\mu = 36.03, \sigma = 0.103, X = 35.89, 36.283$

a. $P(X < 35.8) \text{ or } P(X > 36.2)$

$$P\left(Z < \frac{35.8 - 36}{0.1}\right) + P\left(Z > \frac{36.2 - 36}{0.1}\right)$$

$$= P\left(Z < -\frac{0.2}{0.1}\right) + P\left(Z > \frac{0.2}{0.1}\right)$$

$$= P(Z < -2) + P(Z > 2)$$

$$= 0.0228 + (1 - 0.9772)$$

$$= 0.0228 + 0.0228 = 0.0456$$

b. $n = 16; p = 0.0456$

$$P(X=0) = {}^nC_0 p^0 (1-p)^n = {}^{16}C_0 (0.0456)^0 (1-0.0456)^{16}$$

$$= 0.4739$$

47.4% of chances that the none of the bottles are out of control from a sample of 16 bottles.

So, let me try to put these values. So, I have the lower bound as first of all I have mean as 36 ounce and standard deviation as a standard deviation as 0.1 ounce. I have values of X the lower bound and upper bound as 35.8 ounce and 36.2 ounce, ok. So, I need to find the probability that it is out of control that means, whether X is out of control, whether X is less than 35.8 or probability whether X is greater than 36.2, ok. This probability plus this probability this is part a.

When we try to compute this thing we denote normal distribution as random variable X is normal with mu and sigma, which means that this is this is a normal distribution with 36 and 0.1. Now, for this I need to calculate the value of z if I see the value of z, for this it is equal to z less than I will just put the value of z for 35.8 X minus mu that is 35.8 minus mu that is 36 by sigma 0.1, ok. Plus probability of z value of normal deviate greater than 36.2 minus 36 by 0.1, this is equal to probability of z this is actually 0 point less than 0.2 by 0.1 plus probability of z greater than again 0.2 by 0.1. This is equal to

probability z less than 2 plus less than actually minus 2 here plus probability z greater than 2.

So, this value for minus 2 and 2 we need to see, and if I go to the table and try to find this value this value would be 0.0228 plus this value would be 1 minus 0.9772 which means 0.0228 plus 0.0228 this is equal to 0.0456, ok.

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z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0	0000	0040	0080	0120	0160	0199	0239	0279	0319	0359
.1	0398	0438	0478	0517	0557	0596	0636	0675	0714	0753
.2	0793	0833	0871	0910	0948	0987	1026	1064	1103	1141
.3	1179	1217	1255	1293	1331	1368	1406	1443	1480	1517
.4	1554	1591	1628	1664	1700	1736	1772	1808	1844	1879
.5	1915	1950	1985	2019	2054	2088	2123	2157	2190	2224
.6	2257	2291	2324	2357	2389	2422	2454	2486	2517	2549
.7	2580	2611	2642	2673	2704	2734	2764	2794	2823	2852
.8	2881	2910	2939	2967	2995	3023	3051	3078	3106	3133
.9	3159	3186	3212	3238	3264	3289	3315	3340	3365	3389
1.0	3413	3438	3461	3485	3508	3531	3554	3577	3599	3621
1.1	3643	3665	3686	3708	3729	3749	3770	3790	3810	3829
1.2	3849	3869	3888	3907	3925	3944	3962	3980	3997	4015
1.3	4032	4049	4066	4082	4099	4115	4131	4147	4162	4177
1.4	4192	4207	4222	4236	4251	4265	4279	4292	4306	4319
1.5	4332	4345	4357	4370	4382	4394	4406	4418	4429	4441
1.6	4452	4463	4474	4484	4495	4505	4515	4525	4535	4545
1.7	4554	4564	4573	4582	4591	4599	4608	4616	4625	4633
1.8	4641	4649	4656	4664	4671	4678	4686	4693	4699	4706
1.9	4713	4719	4726	4732	4738	4744	4750	4756	4761	4767
2.0	4772	4778	4783	4788	4793	4798	4803	4808	4812	4817
2.1	4821	4826	4830	4834	4838	4842	4846	4850	4854	4857
2.2	4861	4864	4868	4871	4875	4878	4881	4884	4887	4890
2.3	4893	4896	4898	4901	4904	4906	4909	4911	4913	4916
2.4	4918	4920	4922	4925	4927	4929	4931	4932	4934	4936
2.5	4938	4940	4941	4943	4945	4946	4948	4949	4951	4952
2.6	4953	4955	4956	4957	4959	4960	4961	4962	4963	4964
2.7	4965	4966	4967	4968	4969	4970	4971	4972	4973	4974
2.8	4974	4975	4976	4977	4977	4978	4979	4979	4980	4981
2.9	4981	4982	4982	4983	4984	4984	4985	4985	4986	4986
3.0	4987	4987	4987	4988	4988	4989	4989	4989	4990	4990
3.1	4990	4990	4991	4991	4991	4991	4992	4992	4992	4992
3.2	4993	4993	4993	4993	4994	4994	4994	4994	4994	4995
3.3	4995	4995	4995	4995	4995	4996	4996	4996	4996	4996
3.4	4996	4996	4996	4996	4997	4997	4997	4997	4997	4997
3.5	4997	4997	4997	4997	4998	4998	4998	4998	4998	4998
3.6	4998	4998	4998	4998	4998	4998	4998	4998	4998	4998
3.7	4998	4998	4998	4998	4999	4999	4999	4999	4999	4999
3.8	4999	4999	4999	4999	4999	4999	4999	4999	4999	4999
3.9	4999	4999	4999	4999	4999	4999	4999	4999	4999	4999

You can see the value of at 2 here because that is equal 2 is equal 0.4772, for the other table it would be 0.5 minus this value which is equal to 0.228, ok. This is for question number 3, part a. Now part b, the situation of a when the process is out of control now we have got a probability here, which is equal to 0.045 will may be 4 percent 4.5 percent of chances are there. Now, if the probability that the number of bottles found out of control in a eight hour day 16 inspections would be 0. Now, what we have here is when b we have 16 inspections what is this value this is value of n in case of binomial distribution and the probability of success actually a probability of out of control is equal to 0.0456.

So, now, you see that from normal distribution first we find the probability, now this probability would be used as proportions or maybe as a probability of success in binomial distribution then the question is progressing further. Now, this p is equal to this. Now, what is the question asking? It is asking the probability of out of control that the

probability that it is out of control and bottle found out of control will be 0, bottle found out of control will be 0.

So, let us see here carefully that out of control this p is success and they need when none of the bottle is out of control that is p for X is equal to 0, for X is equal to 0 the relation that I have it would be $n \cdot p^0 \cdot (1-p)^{n-0}$ then probability of out of control $n \cdot p^0 \cdot (1-p)^{n-0}$ and $1 - p^{16}$, which is equal to n that is $16 \cdot 0.0456^0 \cdot (1 - 0.0456)^{16}$, ok. Now, this value if I calculate this value comes down to 0.4739, that is we can say 47.4 percent of chances that the none of the bottles are out of control from a sample of 16 bottles, ok.

Now, let us try to do part c. Now, the part c is the similar to part b but the only difference is that he says that bottle out of control will be exactly 1. Now, we need to find the value of X exactly equal to 1, part c when probability of X exactly equal to 1.

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Numerical Problems

c. $P(X=1) = {}^n C_1 p^1 (1-p)^{n-1} = {}^{16} C_1 (0.0456)^1 (1-0.0456)^{15}$
 $= 0.3623$
 36.2% of chances that exactly one bottle will be out of control, (from a sample of 16 inspections)

d. $X \sim N(37, 0.4)$ $P(X < 35.8) + P(X > 36.2)$
 $= P\left(Z < \frac{35.8-37}{0.4}\right) + P\left(Z > \frac{36.2-37}{0.4}\right)$
 $= P(Z < -3) + P(Z > -2)$
 $= 0.0044 + (1 - 0.0540)$
 $= 0.9456$

This is again we can put it this is equal to $n \cdot p^1 \cdot (1-p)^{n-1}$, $1 - p^{n-1}$, ok. So, this is equal to $16 \cdot 0.0456^1 \cdot (1 - 0.0456)^{15}$ and to $1 - 0.0456^{16}$ that is 15, ok. If I calculate this value will come 0.3623 that means, 36.2 percent of chances that exactly one, exactly one bottle will be out of control in a sample of out of control in a sample of 16 bottles or inferred form a sample of 16 bottles. So, 16 inspections sorry inspections, here also it will be inspections; so, sorry for this 16 inspections.

So, next if the process shifts so that μ is changed, σ is changed, now find the probability that bottle will be declared out of control. Now, μ and σ are changed now we have a new normal distribution that is a normal distribution is n with a changed value of μ that is 37 and changed value of σ that is equal to 0.4, 0.4. We need to check the probability that whether it is out to control or not we I think we just need to do the calculation similar to question number a. We just only the value of μ and σ are changed and we can find the probability in a similar fashion.

Now, for this we again need to find whether probability for X is less than 35.8 plus probability of X is greater than 36.2, ok. In this case you can see that both the lower and upper bound 35.8 and 36.2 are less than the mean value 37. So, upper bound is also lower. So, we will be lying somewhere here in the new probability distribution this is 37. So, it is 35 and 36, 35.8 and 36.2, ok.

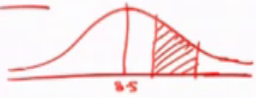
Now, we are on this side probability less than this, I greater than this, but the essential part would be this will be some minus value this μ some minus value the value of z this will be negative values. So, we can say it this is equal to probability for z less than 35.8 minus 37 by 0.4 plus probability of z greater than 36.2 minus 37 by 0.4 . If I calculate these, this is the probability of z less than minus 3 plus probability of z greater than minus 2 this value is minus 3 this is minus 2. So, if I locate this probability or traces probabilities on the probability distribution table of normal distribution I will find that this probability is 0.0013 and this probability is 1 minus 0.0028, this total probability is 0.9785.

So, when the mean is shifted, when the upper bound is even lesser than mean we find that their probability of the process that would be out of control is very large 97.85 percent in the case a the probability was 4.5 percent. So, why is this big shift? If I see the previous this is actually part d, if I draw the plot for part a it was like this 36, then 35.8 and 36.2. Now, we see we are interested in the area that is before 35.8 and after 36.2. This area was too small here this area and the part d is very big. So, you can see when the shift of the process is there. So, the probabilities can change dramatically.

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Numerical Problems

Question: The statistics of a well-defined varying voltage signal are given by $\bar{x} = 8.5V$ and $\sigma^2 = 2.25V^2$. If a single measurement of the voltage signal is made, determine the probability that the measured value indicated will be between 10.0 and 11.5 V.



The diagram shows a normal distribution curve. The mean value is marked as 8.5 on the horizontal axis. Two vertical lines are drawn at 10.0 and 11.5 on the horizontal axis. The area under the curve between these two lines is shaded with red diagonal lines, representing the probability of a measurement falling within this range.

So, next I have another question the statistic of a well defined varying voltage signal are given by \bar{x} is equal to this and variance is given. If a signal measurement of the voltage signal is made determine the probability that the measured value indicated will be between this and this, ok, this volt and this volt, 10 volt and 11.5 volt. So, now, I will just draw the curve here \bar{x} is 8.5 and this is 10 and 11. I need this probability.

So, I will leave this question for you and will have the questions in the quiz based upon this question. Just be mindful that this is sigma square, this is variance we need to take under root to find the standard deviation, this is that for you. So, we will meet in the next lecture, we will discuss the statistical parts in metrology further.

Thank you.