

$$H_1 - H_0 = \left[\frac{\sum_{i=1}^n (X_i - \bar{X})^2}{n-1} \right] - \left[\frac{\sum_{i=1}^n (X_i - \bar{X})^2}{n} \right]$$

$$(4) \quad \bar{X} = 2.5, \quad S^2 = 0.975, \quad n = 20$$

$$1 - \alpha = 0.95 \Rightarrow \alpha = 0.05$$

$$P_1 \in \left[-2 - \frac{1.96}{\sqrt{20}}, -2 + \frac{1.96}{\sqrt{20}} \right]$$

$$\Rightarrow P_1 \in [-2.37, -1.23]$$

$$H_1 - H_0 \in [-2.37, -1.23]$$

$$P_1 \in [-2.37, -1.23] \Rightarrow P_1 < 0$$

$$P_1 < P_2$$

$$Z = \frac{\bar{X} - \mu_0}{\sigma/\sqrt{n}} = \frac{12 - 40}{5/\sqrt{7}} = 2.5$$

$$K = 0.01 \Rightarrow \alpha_2 = 0.005 \Rightarrow 1 - \alpha_2 = 0.995$$

$$Z_{1-\alpha_2} = Z_{0.995} = 2.58$$

$$(4) \quad Z < -Z_{1-\alpha_2} \text{ أو } Z > Z_{1-\alpha_2}$$

$$-Z_{1-\alpha_2} < Z < Z_{1-\alpha_2}$$

$$(5) \quad Z = 2.8 > Z_{1-\alpha_2} = 2.57$$

$$P_1 \neq P_2$$

$$P(X < 4) = 1 - P\left(\frac{X - \mu}{\sigma} < \frac{4 - 2}{1.2}\right) = 1 - \Phi(1.67) = 0.047$$

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$$P(X \leq 4) = P\left(Z \leq \frac{4 - 2}{1.2}\right) = \Phi(1.67) = 0.953$$

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$$P(X < 5) = P(X < 5) - P(X < 3) = \Phi(2.5) - \Phi(0.83) = 0.9938 - 0.7967 = 0.1971$$

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$$P(X < a) = 0.67$$

$$P\left(\frac{X - \mu}{\sigma} < \frac{a - 2}{1.2}\right) = \Phi\left(\frac{a - 2}{1.2}\right) = 0.67$$

$$\frac{a - 2}{1.2} = 0.44$$

$$a = 1.2(0.44) + 2 = 0.528 + 2 = 2.528$$

$$\Rightarrow a = 2.53$$

$$P = 0.7$$

$$P(X) = P(X < a) = 0.7$$

$$V(X) = P(X < 0.7) = 0.21$$

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