

MASSACHUSETTS INSTITUTE OF TECHNOLOGY
Department of Electrical Engineering & Computer Science
6.041/6.431: Probabilistic Systems Analysis
(Spring 2006)

Week 14
May 15-19, 2006

- **Recitation 22: Tuesday, May 16**

- Follows L22, M May 16: Central Limit Theorem (Section 7.4)
- Review the de Moivre - Laplace normal approximation to the binomial
- Problem 1: Illustrates use of CLT to approximate probabilities related to a random variable that can be expressed as a sum of iid random variables but whose CDF is difficult to compute.
- Problems 2,3: Normal approximation to binomial.

- **Recitation 23: Thursday, May 18**

- Last recitation
- Review material covered after Quiz 2 (Chapters 5-7)

- **No tutorials this week**

- **Problem Set 12: Out 5/17, no due date**

- This is a practice problem set that is not to be handed in.
 - Problems 1,4: Illustrate use of CLT to approximate probabilities related to random variables that can be expressed as a sum of iid random variables but whose CDFs are difficult to compute.
 - Problems 2,3: Practice problems on normal approximation to binomial.
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