

8.6 Normal approximations and thresholds

Name: _____ Class: _____ Date: _____

Total: 22 marks

KEY WORDS continuity correction • normal approximation

Normal approximations and thresholds

Objective

Approximate binomial (and Poisson) distributions with the Normal distribution, apply the continuity correction, solve threshold problems for r and t , and combine with testing (objectives 1.3, 3.2, 4.6).

1 Key knowledge and worked examples

Approximation. For large n : $B(n, p) \approx N(np, np(1 - p))$ (Poisson when instead p is small). "At least t " uses $t - 0.5$; "at most r " uses $r + 0.5$. Threshold searches: accumulate exact binomial probabilities for small n ; standardise with the correction for large n and invert $z = \frac{x - 0.5 - \mu}{\sigma}$.

Worked example – thresholds both ways (WST02 June 2025 Q7c–d). $X \sim B(40, 0.3)$: largest r with $P(X < r) < 0.05$ (fewer than r): $P(X \leq 6) = 0.0238 < 0.05$ but $P(X \leq 7) = 0.0553 > 0.05$, so $r = 7$. For 200 customers: $B(200, 0.3) \approx N(60, 42)$; $P(X \geq t) = 0.9474$ means $\frac{t - 0.5 - 60}{\sqrt{42}} = -1.62$, so $t = 0.5 + 60 - 1.62\sqrt{42} = 50.001$: $t = 50$.

2 Practice

2.1 $X \sim B(120, 0.4)$. State the approximating Normal distribution.

[2]

3.2 (*Original.*) A telephone line receives calls at an average rate of 4 per minute. Using a Normal approximation, estimate the probability that fewer than 200 calls arrive in one hour. [5]
