

Least-Squares Normal Distribution to the Binomial Distribution:

Objective function:

$$f(\mu, \sigma) = \sum_{k=0}^n \left(\frac{1}{\sigma\sqrt{2\pi}} e^{-\frac{(k-\mu)^2}{2\sigma^2}} - \frac{n!}{k!(n-k)!} p^k (1-p)^{n-k} \right)^2$$

where $n = 240$, $p = 0.85$.

Record of calculations:

dig = 4

N = 10

Step 1:

mu = 204;

sigma = 5.5;

Initial segment for mu: [203.5, 204.5].

Initial segment for sigma: [5, 6].

The length of the segments = 1.

The length of the subsegments = 0.1.

Output:

Minimal value of the objective function: $f = 1.8980182517855E-5$

mu = 204.2

sigma = 5.5

Step 2:

Segment for mu: [204.15, 204.25].

Segment for sigma: [5.45, 5.55].

The length of the segments = 0.1.

The length of the subsegments = 0.01.

Output:

Minimal value of the objective function: $f = 1.7275664599615E-5$

mu = 204.18

sigma = 5.53

Step 3:

Segment for mu: [204.175, 204.185].

Segment for sigma: [5.525, 5.535].

The length of the segments = 0.01.

The length of the subsegments = 0.001.

Output:

Minimal value of the objective function: $f = 1.7256264710677E-5$

mu = 204.175

sigma = 5.532

Step 4:

Segment for mu: [204.1745, 204.1755].

Segment for sigma: [5.5315, 5.5325].

The length of the segments = 0.001.

The length of the subsegments = 0.0001.

Output:

Minimal value of the objective function: $f = 1.7255876530462E-5$

mu = 204.1755

sigma = 5.5316

Step 5:

Segment for mu: [204.17545, 204.17555].

Segment for sigma: [5.53155, 5.53165].

The length of the segments = 0.0001.

The length of the subsegments = 1.0E-5.

Output:

Minimal value of the objective function: $f = 1.7255876443792E-5$

mu = 204.17549

sigma = 5.5316

Answer:

mu_L = 204.17549

sigma_L = 5.5316