## Problem 6: UConn men's basketball vs. Ivy League opponents

Since the 1980-81 season, UConn men's basketball team has played 31 games against Ivy League opponents. And it has lost only twice: on Dec. 2, 1986 and on Dec. 5, 2014, both to Yale. For some perspectives, here are the relevant stats in a typical matchup:

| Random variable | Stands for | Mean | St. Dev. |
| :---: | :---: | :---: | :---: |
| $X$ | Points scored by UConn per game | 75 | 15 |
| $Y$ | Points scored by Ivy League opponent per game | 57 | 12 |

Also $X$ and $Y$ are not independent: the correlation between $X$ and $Y$ is $\frac{5}{8}$. Based on this information:
(a) Show, via an explicit computation, that the standard deviation of $X-Y$ is 12 .
[Useful: $12^{2}=144,15^{2}=225$.]
(b) By the central limit theorem, the distribution of $X-Y$ can be approximated by a normal distribution with mean $75-57=18$ and standard deviation 12 . Under this approximation, find $\mathbb{P}[X-Y<0]$, the probability that UConn loses to an Ivy League opponent in a typical matchup.

