

$$P(M_3 > 5) = 2 P(B_3 > 5)$$

$$= 2 \int_5^{\infty} \text{normal}(x; 0, 3) dx$$

$$= 2 (1 - \text{pnorm}(5; 0, \text{sqrt}(3))) = 0.00389$$

$$P(M_n \leq 4) = 0.9 \Leftrightarrow P(M_n > 4) = 0.1 \Leftrightarrow 2P(B_n > 4) = 0.1$$

$$\Leftrightarrow P(B_n > 4) = 0.05 \Leftrightarrow P\left(B_n > \frac{4}{\sqrt{n}}\right) = 0.05$$

$$\frac{4}{\sqrt{n}} = \psi^{-1}(0.95) \quad \psi(z) = \int_0^z \text{normal}(x; 0, 1) dx$$

$$n = \left(\frac{4}{\psi^{-1}(0.95)} \right)^2 = \left(\frac{4}{\text{qnorm}(0.95, 0, 1)} \right)^2 = \underline{\underline{5.91}}$$