

東海大學 98 學年度碩士班招生入學考試試題

考試科目： 統計學 C

應考系所： 國際貿易學系

注意：本試題共 3 頁，第 1 及 2 題為每題 10 分，第 3 至 18 題為每題 5 分，共 100 分。

所有試題之題號及其答案皆須依序寫在答案卷上，否則不予計分。

1. A researcher estimated the multiple regression model: $y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \varepsilon$, with 45 observations. What is F value (cell g)?

Source of Variation	df	SS	MS	F
Regression	<i>a</i>	<i>d</i>	<i>e</i>	<i>g</i>
Error	<i>b</i>	388	<i>f</i>	
Total	<i>c</i>	519		

2. Find $P(X+Y > 1/2)$ if the joint probability density of X and Y is given by

$$f(x, y) = \begin{cases} \frac{1}{y} & \text{for } 0 < x < y, 0 < y < 1 \\ 0 & \text{elsewhere} \end{cases}$$

3. Based on the information in Question 2, find the marginal density of Y.
4. Based on the Question 2, find the expected value of Y, $E(Y)$.
5. Two balanced coins were flipped. It is reported that at least one of them shows tails. What is the probability that the other coin is also tails?
6. The joint probability distribution of X and Y is shown in the table below. What is the covariance of X and Y?

		X	
		1	2
Y	1	0.4	0.1
	2	0.3	0.2

7. A statistics professor would like to estimate a population mean to within 40 units with 95% confidence given that the population standard deviation is 200. What sample size should be used?

8. You want to test the following hypothesis with $\sigma = 10$, $n = 40$, and $\alpha = 0.05$.

$$H_0: \mu \geq 50 \quad H_1: \mu < 50$$

Find the probability of a Type II error if the true μ is 48.5.

9. The statistics $\sum x_i = 4,200$ and $\sum x_i^2 = 884,000$, were obtained from a sample of 20 auto workers. Assume the population is normally distributed. Do these statistics allow us to conclude at the 5% significance level that the population variance is less than 100?

10. You want to choose between mutual fund A and B to invest, and you recorded their monthly returns and obtain the following information.

Fund	Months	Average return	Standard Deviation
A	61	12%	16%
B	41	20%	30%

Can you infer at the 5% significance level that mutual fund A is less riskier than fund B?

11. Ten adults were given an experimental one-month crash course in reading English. Each of the ten adults was given a reading test prior to the course and another test after the course. Assume the population is normally distributed. Is there enough evidence to infer at the 5% significance level that the reading scores have improved?

Adult	1	2	3	4	5	6	7	8	9
before course	38	40	33	30	44	28	43	33	36
after course	48	42	43	34	50	30	43	38	41

12. What are the two required assumptions when we apply the one-factor ANOVA to k random samples? (no partial credits, 須全部答對才給分)

13. When do you use the Tukey multiple comparison?

14. Suppose the relationship between annual salary and the number of years of working experience (*exper*) can be described by the following simple regression. Explain the meaning of 0.03 (the coefficient of *exper*).

$$\ln(\text{salary}) = 10 + 0.03 * \text{exper}.$$

<請繼續下頁>

注意：下列各題不必計算過程，只需（1）設立虛無假設與對立假設，並且（2）明確指出採用下列何種統計檢定方法：「ANOVA: Single Factor」、「ANOVA: Two-Factor with Replication」、「ANOVA: Two-Factor without Replication」、「Mann-Whitney test」、「Kruskal-Wallis test」、「Mann-Whitney test」、「Friedman test」、「Wilcoxon signed rank sum test」、「Pearson coefficient test」、「Spearman rank correlation test」或「 χ^2 test of a contingency table」。必須（1）與（2）項同時答對才給分。

15. A professor of statistics is trying to determine which of three statistical software is the best for his students. He believes that the time (in hours) it takes a student to master particular software may be influenced by gender. A 3 X 2 factorial experiment with three replicates was designed. Assume the data meets the required condition of ANOVA. Test at the 5% significance level to determine if differences exist among the types of software.

16. Ten adults were given an experimental one-month crash course in reading English. Each of the ten adults was given a reading test prior to the course and another test after the course. The population distribution is unknown. Is there enough evidence to infer at the 5% significance level that the reading scores have improved?

Adult	1	2	3	4	5	6	7	8	9
before course	38	40	33	30	44	28	43	33	36
after course	48	42	43	34	50	30	43	38	41

17. A sport preference poll showed the following data for men and women. Use the 5% level of significance and test to determine whether sport preferences depend on gender.

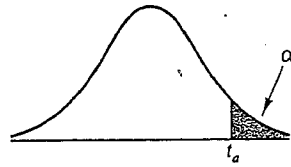
Favorite Sport

<i>Gender</i>	Baseball	Basketball	Football	Golf	Tennis
Male	24	17	30	18	22
Female	21	20	22	12	28

18. Ten business people who fly frequently from 台北 to 金門 were asked to rank three airlines (華信、立榮、復興) in terms of the quality of service. The people assigned scores using a 5-point Likert scale where: 1 = bad, 2 = poor, 3 = average, 4 = good, and 5 = excellent. Can we conclude at the 5% significance level that there are differences in service quality among the three airlines?

Critical Values from the t Distribution

附表共5頁, 第2頁

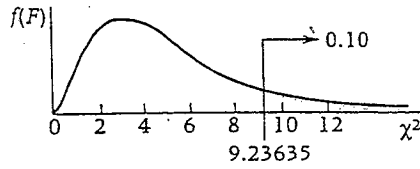


Values of α for one-tailed test and $\alpha/2$ for two-tailed test						
df	$t_{.100}$	$t_{.050}$	$t_{.025}$	$t_{.010}$	$t_{.005}$	$t_{.001}$
1	3.078	6.314	12.706	31.821	63.656	318.289
2	1.886	2.920	4.303	6.965	9.925	22.328
3	1.638	2.353	3.182	4.541	5.841	10.214
4	1.533	2.132	2.776	3.747	4.604	7.173
5	1.476	2.015	2.571	3.365	4.032	5.894
6	1.440	1.943	2.447	3.143	3.707	5.208
7	1.415	1.895	2.365	2.998	3.499	4.785
8	1.397	1.860	2.306	2.896	3.355	4.501
9	1.383	1.833	2.262	2.821	3.250	4.297
10	1.372	1.812	2.228	2.764	3.169	4.144
11	1.363	1.796	2.201	2.718	3.106	4.025
12	1.356	1.782	2.179	2.681	3.055	3.930
13	1.350	1.771	2.160	2.650	3.012	3.852
14	1.345	1.761	2.145	2.624	2.977	3.787
15	1.341	1.753	2.131	2.602	2.947	3.733
16	1.337	1.746	2.120	2.583	2.921	3.686
17	1.333	1.740	2.110	2.567	2.898	3.646
18	1.330	1.734	2.101	2.552	2.878	3.610
19	1.328	1.729	2.093	2.539	2.861	3.579
20	1.325	1.725	2.086	2.528	2.845	3.552
21	1.323	1.721	2.080	2.518	2.831	3.527
22	1.321	1.717	2.074	2.508	2.819	3.505
23	1.319	1.714	2.069	2.500	2.807	3.485
24	1.318	1.711	2.064	2.492	2.797	3.467
25	1.316	1.708	2.060	2.485	2.787	3.450
26	1.315	1.706	2.056	2.479	2.779	3.435
27	1.314	1.703	2.052	2.473	2.771	3.421
28	1.313	1.701	2.048	2.467	2.763	3.408
29	1.311	1.699	2.045	2.462	2.756	3.396
30	1.310	1.697	2.042	2.457	2.750	3.385
40	1.303	1.684	2.021	2.423	2.704	3.307
50	1.299	1.676	2.009	2.403	2.678	3.261
60	1.296	1.671	2.000	2.390	2.660	3.232
70	1.294	1.667	1.994	2.381	2.648	3.211
80	1.292	1.664	1.990	2.374	2.639	3.195
90	1.291	1.662	1.987	2.368	2.632	3.183
100	1.290	1.660	1.984	2.364	2.626	3.174
150	1.287	1.655	1.976	2.351	2.609	3.145
200	1.286	1.653	1.972	2.345	2.601	3.131
∞	1.282	1.645	1.960	2.326	2.576	3.090

The Chi-Square Table

附錄表共5頁, 第3頁

Values of χ^2 for Selected Probabilities

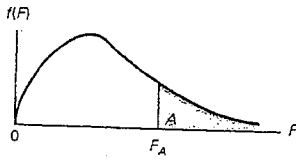


Example: df (Number of degrees of freedom) = 5, the tail above $\chi^2 = 9.23635$ represents 0.10 or 10% of the area under the curve.

Degrees of Freedom	Area in Upper Tail									
	.995	.99	.975	.95	.9	.1	.05	.025	.01	.005
1	0.000393	0.001571	0.0009821	0.0039322	0.0157907	2.7055	3.8415	5.0239	6.6349	7.8794
2	0.010025	0.020100	0.050636	0.102586	0.210721	4.6052	5.9915	7.3778	9.2104	10.5965
3	0.07172	0.11483	0.21579	0.35185	0.58438	6.2514	7.8147	9.3484	11.3449	12.8381
4	0.20698	0.29711	0.48442	0.71072	1.06362	7.7794	9.4877	11.1433	13.2767	14.8602
5	0.41175	0.55430	0.83121	1.14548	1.61031	9.2363	11.0705	12.8325	15.0863	16.7496
6	0.67573	0.87208	1.23734	1.63538	2.20413	10.6446	12.5916	14.4494	16.8119	18.5475
7	0.98925	1.23903	1.68986	2.16735	2.83311	12.0170	14.0671	16.0128	18.4753	20.2777
8	1.34440	1.64651	2.17972	2.73263	3.48954	13.3616	15.5073	17.5345	20.0902	21.9549
9	1.73491	2.08789	2.70039	3.32512	4.16816	14.6837	16.9190	19.0228	21.6660	23.5893
10	2.15585	2.55820	3.24696	3.94030	4.86518	15.9872	18.3070	20.4832	23.2093	25.1881
11	2.60320	3.05350	3.81574	4.57481	5.57779	17.2750	19.6752	21.9200	24.7250	26.7569
12	3.07379	3.57055	4.40378	5.22603	6.30380	18.5493	21.0261	23.3367	26.2170	28.2997
13	3.56504	4.10690	5.00874	5.89186	7.04150	19.8119	22.3620	24.7356	27.6882	29.8193
14	4.07466	4.66042	5.62872	6.57063	7.78954	21.0641	23.6848	26.1189	29.1412	31.3194
15	4.60087	5.22936	6.26212	7.26093	8.54675	22.3071	24.9958	27.4884	30.5780	32.8015
16	5.14216	5.81220	6.90766	7.96164	9.31224	23.5418	26.2962	28.8453	31.9999	34.2671
17	5.69727	6.40774	7.56418	8.67175	10.08518	24.7690	27.5871	30.1910	33.4087	35.7184
18	6.26477	7.01490	8.23074	9.39045	10.86494	25.9894	28.8693	31.5264	34.8052	37.1564
19	6.84392	7.63270	8.90651	10.11701	11.65091	27.2036	30.1435	32.8523	36.1908	38.5821
20	7.43381	8.26037	9.59077	10.85080	12.44260	28.4120	31.4104	34.1696	37.5663	39.9969
21	8.03360	8.89717	10.28291	11.59132	13.23960	29.6151	32.6706	35.4789	38.9322	41.4009
22	8.64268	9.54249	10.98233	12.33801	14.04149	30.8133	33.9245	36.7807	40.2894	42.7957
23	9.26038	10.19569	11.68853	13.09051	14.84795	32.0069	35.1725	38.0756	41.6383	44.1814
24	9.88620	10.85635	12.40115	13.84842	15.65868	33.1962	36.4150	39.3641	42.9798	45.5584
25	10.51965	11.52395	13.11971	14.61140	16.47341	34.3816	37.6525	40.6465	44.3140	46.9280
26	11.16022	12.19818	13.84388	15.37916	17.29188	35.5632	38.8851	41.9231	45.6416	48.2898
27	11.80765	12.87847	14.57337	16.15139	18.11389	36.7412	40.1133	43.1945	46.9628	49.6450
28	12.46128	13.56467	15.30785	16.92788	18.93924	37.9159	41.3372	44.4608	48.2782	50.9936
29	13.12107	14.25641	16.04705	17.70838	19.76774	39.0875	42.5569	45.7223	49.5878	52.3355
30	13.78668	14.95346	16.79076	18.49267	20.59924	40.2560	43.7730	46.9792	50.8922	53.6719
40	20.70658	22.16420	24.43306	26.50930	29.05052	51.8050	55.7585	59.3417	63.6908	66.7660
50	27.99082	29.70673	32.35738	34.76424	37.68864	63.1671	67.5048	71.4202	76.1538	79.4898
60	35.53440	37.48480	40.48171	43.18797	46.45888	74.3970	79.0820	83.2977	88.3794	91.9518
70	43.27531	45.44170	48.75754	51.73926	55.32894	85.5270	90.5313	95.0231	100.4251	104.2148
80	51.17193	53.53998	57.15315	60.39146	64.27784	96.5782	101.8795	106.6285	112.3288	116.3209
90	59.19633	61.75402	65.64659	69.12602	73.29108	107.5650	113.1452	118.1359	124.1162	128.2987
100	67.32753	70.06500	74.22188	77.92944	82.35813	118.4980	124.3421	129.5613	135.8069	140.1697

附表共5頁,第4頁

Table 6(a) Critical Values of F: A = .05



ν_2	ν_1	NUMERATOR DEGREES OF FREEDOM								
		1	2	3	4	5	6	7	8	9
1		161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5
2		18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
3		10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4		7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5		6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6		5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7		5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8		5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9		5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10		4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11		4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12		4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13		4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14		4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15		4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16		4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17		4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18		4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19		4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20		4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21		4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22		4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23		4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24		4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25		4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26		4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27		4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28		4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29		4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30		4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40		4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60		4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120		3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96
∞		3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

SOURCE: From M. Merrington and C. M. Thompson, "Tables of Percentage Points of the Inverted Beta (F)-Distribution," *Biometrika* 33 (1943): 73-88. Reproduced by permission of the Biometrika Trustees.

附表共5頁,第5頁

Table 6(a)
continued

ν_2	ν_1	NUMERATOR DEGREES OF FREEDOM									
		10	12	15	20	24	30	40	60	120	∞
1		241.9	243.9	245.9	248.0	249.1	250.1	251.1	252.2	253.3	254.3
2		19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50
3		8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4		5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5		4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36
6		4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7		3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8		3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9		3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10		2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11		2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12		2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13		2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14		2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15		2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16		2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17		2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96
18		2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19		2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20		2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21		2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22		2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78
23		2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76
24		2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73
25		2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71
26		2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69
27		2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67
28		2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65
29		2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64
30		2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62
40		2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51
60		1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39
120		1.91	1.83	1.75	1.66	1.61	1.55	1.50	1.43	1.35	1.25
∞		1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00

DENOMINATOR DEGREES OF FREEDOM