

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

單選題，每題 5 分

1. The forecasting method that is appropriate when the time series has no significant trend, cyclical, or seasonal effect is
 - a. moving averages
 - b. mean squared error
 - c. mean average deviation
 - d. qualitative forecasting methods
2. If data for a time series analysis is collected on an annual basis only, which component may be ignored?
 - a. trend
 - b. seasonal
 - c. cyclical
 - d. irregular
3. In a multiple regression analysis involving 15 independent variables and 200 observations, $SST = 800$ and $SSE = 240$. The coefficient of determination is
 - a. 0.300
 - b. 0.192
 - c. 0.500
 - d. 0.700
4. A regression model involved 5 independent variables and 136 observations. The critical value of t for testing the significance of each of the independent variable's coefficients will have
 - a. 121 degrees of freedom
 - b. 135 degrees of freedom
 - c. 120 degrees of freedom
 - d. 4 degrees of freedom
5. The variable of interest in an ANOVA procedure is called
 - a. a partition
 - b. a treatment
 - c. either a partition or a treatment
 - d. a factor
6. An ANOVA procedure is applied to data obtained from 6 samples where each sample contains 20 observations. The degrees of freedom for the critical value of F are
 - a. 6 numerator and 20 denominator degrees of freedom
 - b. 5 numerator and 20 denominator degrees of freedom
 - c. 5 numerator and 114 denominator degrees of freedom
 - d. 6 numerator and 20 denominator degrees of freedom

(背面仍有題目,請繼續作答)

系所組別：資源工程學系丙組

考試科目：統計學

考試日期：0222，節次：3

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

7. When an analysis of variance is performed on samples drawn from K populations, the mean square between treatments (MSTR) is
- $SSTR/n_T$
 - $SSTR/(n_T - 1)$
 - $SSTR/K$
 - $SSTR/(K - 1)$
8. Stratified random sampling is a method of selecting a sample in which
- the sample is first divided into strata, and then random samples are taken from each stratum
 - various strata are selected from the sample
 - the population is first divided into strata, and then random samples are drawn from each stratum
 - None of these alternatives is correct.

Exhibit AA

Last school year, the student body of a local university consisted of 30% freshmen, 24% sophomores, 26% juniors, and 20% seniors. A sample of 300 students taken from this year's student body showed the following number of students in each classification.

Freshmen	83
Sophomores	68
Juniors	85
Seniors	64

We are interested in determining whether or not there has been a significant change in the classifications between the last school year and this school year.

9. Refer to Exhibit AA. The expected number of freshmen is
- 83
 - 90
 - 30
 - 10

系所組別：資源工程學系丙組

考試科目：統計學

考試日期：0222，節次：3

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

10. Refer to Exhibit AA. The calculated value for the test statistic equals

- a. 0.5444
- b. 300
- c. 1.6615
- d. 6.6615

Exhibit BB

$n = 16$ $\bar{x} = 75.76$ $s = 8.246$ $H_0: \mu \geq 80$

$H_a: \mu < 80$

11. Refer to Exhibit BB. The standardized test statistic equals

- a. -2.12
- b. -0.53
- c. 0.53
- d. 0.483

12. Refer to Exhibit BB. The p-value is equal to

- a. -0.025
- b. 0.05
- c. 0.525
- d. 0.025

13. If a hypothesis is rejected at 95% confidence, it

- a. will always be accepted at 90% confidence
- b. will always be rejected at 90% confidence
- c. will sometimes be rejected at 90% confidence
- d. None of these alternatives is correct.

Exhibit CC

The following information was obtained from matched samples.

The daily production rates for a sample of workers before and after a training program are shown below.

Worker	Before	After
1	20	22
2	25	23
3	27	27
4	23	20
5	22	25
6	20	19
7	17	18

(背面仍有題目,請繼續作答)

系所組別：資源工程學系丙組

考試科目：統計學

考試日期：0222，節次：3

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

14. Refer to Exhibit CC. The null hypothesis to be tested is $H_0: \mu_d = 0$. The test statistic is
- 1.96
 - 1.96
 - 0
 - 1.645
15. In an analysis of variance where the total sample size for the experiment is n_T and the number of populations is K , the mean square within treatments is
- $SSE/(n_T - K)$
 - $SSTR/(n_T - K)$
 - $SSE/(K - 1)$
 - SSE/K

Exhibit DD

To test whether or not there is a difference between treatments A, B, and C, a sample of 12 observations has been randomly assigned to the 3 treatments. You are given the results below.

Treatment	Observation			
A	20	30	25	33
B	22	26	20	28
C	40	30	28	22

16. Refer to Exhibit DD. The null hypothesis for this ANOVA problem is
- $\mu_1 = \mu_2$
 - $\mu_1 = \mu_2 = \mu_3$
 - $\mu_1 = \mu_2 = \mu_3 = \mu_4$
 - $\mu_1 = \mu_2 = \dots = \mu_{12}$
17. Refer to Exhibit DD. The mean square between treatments (MSTR) equals
- 1.872
 - 5.86
 - 34
 - 36

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

18. In a regression model involving more than one independent variable, which of the following tests must be used in order to determine if the relationship between the dependent variable and the set of independent variables is significant?
- t test
 - F test
 - Either a t test or a chi-square test can be used.
 - chi-square test
19. In a regression and correlation analysis if $r^2 = 1$, then
- SSE = SST
 - SSE = 1
 - SSR = SSE
 - SSR = SST
20. A graph showing the probability of accepting the lot as a function of the percent defective in the lot is
- a power curve
 - a control chart
 - an operating characteristic curve
 - None of these alternatives is correct.

(背面仍有題目,請繼續作答)

系所組別：資源工程學系丙組

考試科目：統計學

考試日期：0222，節次：3

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

表 標準常態機率分配之面積或機率

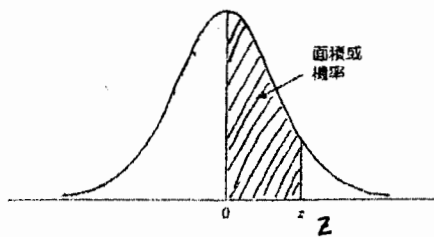
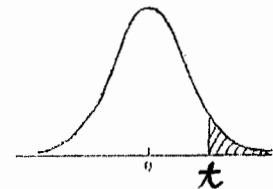


表 右尾面積的 t 分配表。例如，若自由度為 10，則 $t_{(0.05)} = 2.228$



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09	自由度	0.10	0.05	0.025	0.01	0.005
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359	1	3.078	6.314	12.706	31.821	63.657
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753	2	1.886	2.920	4.303	6.965	9.925
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141	3	1.638	2.353	3.182	4.541	5.641
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517	4	1.533	2.132	2.776	3.747	4.604
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879	5	1.476	2.015	2.571	3.365	4.032
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224	6	1.440	1.943	2.447	3.143	3.707
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	0.2454	0.2486	0.2518	0.2549	7	1.415	1.895	2.365	2.998	3.499
0.7	0.2580	0.2612	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852	8	1.397	1.860	2.306	2.896	3.355
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133	9	1.383	1.833	2.262	2.821	3.250
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389	10	1.372	1.812	2.228	2.764	3.169
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621	11	1.363	1.796	2.201	2.718	3.106
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830	12	1.356	1.782	2.179	2.681	3.055
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015	13	1.350	1.771	2.160	2.650	3.012
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177	14	1.345	1.761	2.145	2.624	2.977
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319	15	1.341	1.753	2.131	2.602	2.947
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441	16	1.337	1.746	2.120	2.583	2.921
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545	17	1.333	1.740	2.110	2.567	2.898
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633	18	1.330	1.734	2.101	2.552	2.878
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706	19	1.328	1.729	2.093	2.539	2.861
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767	20	1.325	1.725	2.086	2.528	2.845
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817	21	1.323	1.721	2.080	2.518	2.831
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857	22	1.321	1.717	2.074	2.508	2.819
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890	23	1.319	1.714	2.069	2.500	2.807
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916	24	1.318	1.711	2.064	2.492	2.797
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936	25	1.316	1.708	2.060	2.485	2.787
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952	26	1.315	1.706	2.056	2.479	2.779
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964	27	1.314	1.703	2.052	2.473	2.771
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974	28	1.313	1.701	2.048	2.467	2.763
2.8	0.4974	0.4975	0.4976	0.4977	0.4978	0.4979	0.4979	0.4979	0.4980	0.4981	29	1.311	1.699	2.045	2.462	2.756
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986	30	1.310	1.697	2.042	2.457	2.750
3.0	0.4986	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990	40	1.303	1.684	2.021	2.423	2.704
											60	1.296	1.671	2.000	2.390	2.660
											120	1.289	1.658	1.980	2.358	2.617
											∞	1.282	1.645	1.960	2.326	2.576

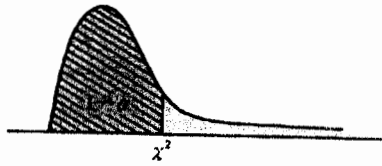
系所組別：資源工程學系丙組

考試科目：統計學

考試日期：0222，節次：3

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

附表 ● χ^2 分配
 χ^2



自由度	機 率 $1-\alpha$							
	.005	.010	.025	.050	.950	.975	.990	.995
1	---	---	---	.004	3.84	5.02	6.63	7.88
2	.01	.02	.05	.10	5.99	7.38	9.21	10.60
3	.07	.11	.22	.35	7.81	9.35	11.34	12.84
4	.21	.30	.48	.71	9.49	11.14	13.28	14.86
5	.41	.55	.83	1.15	11.07	12.83	15.09	16.75
6	.68	.87	1.24	1.64	12.59	14.45	16.81	18.55
7	.99	1.24	1.69	2.17	14.07	16.01	18.48	20.28
8	1.34	1.65	2.18	2.73	15.51	17.53	20.09	21.96
9	1.73	2.09	2.70	3.33	16.92	19.02	21.67	23.59
10	2.16	2.56	3.25	3.94	18.31	20.48	23.21	25.19
11	2.60	3.05	3.82	4.57	19.68	21.92	24.72	26.76
12	3.07	3.57	4.40	5.23	21.03	23.34	26.22	28.30
13	3.57	4.11	5.01	5.89	22.36	24.74	27.69	29.82
14	4.07	4.66	5.63	6.57	23.68	26.12	29.14	31.32
15	4.60	5.23	6.26	7.26	25.00	27.49	30.58	32.80
16	5.14	5.81	6.91	7.96	26.30	28.85	32.00	34.27
17	5.70	6.41	7.56	8.67	27.59	30.19	33.41	35.72
18	6.26	7.01	8.23	9.39	28.87	31.53	34.81	37.16
19	6.84	7.63	8.91	10.12	30.14	32.85	36.19	38.58
20	7.43	8.26	9.59	10.85	31.41	34.17	37.57	40.00
21	8.03	8.90	10.28	11.59	32.67	35.48	38.93	41.40
22	8.64	9.54	10.98	12.34	33.92	36.78	40.29	42.80
23	9.26	10.20	11.69	13.09	35.17	38.08	41.64	44.18
24	9.89	10.86	12.40	13.85	36.42	39.36	42.98	45.56
25	10.52	11.52	13.12	14.61	37.65	40.65	44.31	46.93
26	11.16	12.20	13.84	15.38	38.89	41.92	45.64	48.29
27	11.81	12.88	14.57	16.15	40.11	43.19	46.96	49.64
28	12.46	13.56	15.31	16.93	41.34	44.46	48.28	50.99
29	13.12	14.26	16.05	17.71	42.56	45.72	49.59	52.34
30	13.79	14.95	16.79	18.49	43.77	46.98	50.89	53.67
40	20.71	22.16	24.43	26.51	55.76	59.34	63.69	66.77
50	27.99	29.71	32.36	34.76	67.50	71.42	76.15	79.49
60	35.53	37.48	40.48	43.19	79.08	83.30	88.38	91.95
70	43.28	45.44	48.76	51.74	90.53	95.02	100.43	104.22
80	51.17	53.54	57.15	60.39	101.88	106.63	112.33	116.32
90	59.20	61.75	65.65	69.13	113.14	118.14	124.12	128.30
100	67.33	70.06	74.22	77.93	124.34	129.56	135.81	140.17

(背面仍有題目,請繼續作答)

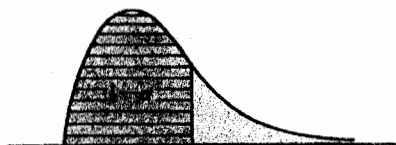
系所組別：資源工程學系丙組

考試科目：統計學

考試日期：0222，節次：3

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

附表 ● F 分布



$1 - \alpha = 0.95$

v_1	F								
v_2	1	2	3	4	5	6	7	8	9
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54
2	18.513	19.000	19.164	19.247	19.296	19.330	19.353	19.371	19.385
3	10.128	9.5521	9.2766	9.1172	9.0135	8.9406	8.8868	8.8452	8.8123
4	7.7086	6.9443	6.5914	6.3883	6.2560	6.1631	6.0942	6.0410	5.9988
5	6.6079	5.7861	5.4095	5.1922	5.0503	4.9503	4.8759	4.8183	4.7725
6	5.9874	5.1433	4.7571	4.5337	4.3874	4.2839	4.2066	4.1468	4.0990
7	5.5914	4.7374	4.3468	4.1203	3.9715	3.8660	3.7870	3.7257	3.6767
8	5.3177	4.4590	4.0662	3.8378	3.6875	3.5806	3.5005	3.4381	3.3881
9	5.1174	4.2565	3.8626	3.6331	3.4817	3.3738	3.2927	3.2296	3.1789
10	4.9646	4.1028	3.7083	3.4780	3.3258	3.2172	3.1355	3.0717	3.0204
11	4.8443	3.9823	3.5874	3.3567	3.2039	3.0946	3.0123	2.9480	2.8962
12	4.7472	3.8853	3.4903	3.2592	3.1059	2.9961	2.9134	2.8486	2.7964
13	4.6672	3.8056	3.4105	3.1791	3.0254	2.9153	2.8321	2.7669	2.7144
14	4.6001	3.7389	3.3439	3.1122	2.9582	2.8477	2.7642	2.6987	2.6458
15	4.5431	3.6823	3.2874	3.0556	2.9013	2.7905	2.7066	2.6408	2.5876
16	4.4940	3.6337	3.2389	3.0069	2.8524	2.7413	2.6572	2.5911	2.5377
17	4.4513	3.5915	3.1968	2.9647	2.8100	2.6987	2.6143	2.5480	2.4943
18	4.4139	3.5546	3.1599	2.9277	2.7729	2.6613	2.5767	2.5102	2.4563
19	4.3808	3.5219	3.1274	2.8951	2.7401	2.6283	2.5435	2.4768	2.4227
20	4.3513	3.4928	3.0984	2.8661	2.7109	2.5990	2.5140	2.4471	2.3928
21	4.3248	3.4668	3.0725	2.8401	2.6848	2.5727	2.4876	2.4205	2.3661
22	4.3009	3.4434	3.0491	2.8167	2.6613	2.5491	2.4638	2.3965	2.3419
23	4.2793	3.4221	3.0280	2.7955	2.6400	2.5277	2.4422	2.3748	2.3201
24	4.2597	3.4028	3.0088	2.7763	2.6207	2.5082	2.4226	2.3551	2.3002
25	4.2417	3.3852	2.9912	2.7587	2.6030	2.4904	2.4047	2.3371	2.2821
26	4.2252	3.3690	2.9751	2.7426	2.5868	2.4741	2.3883	2.3205	2.2655
27	4.2100	3.3541	2.9604	2.7278	2.5719	2.4591	2.3732	2.3053	2.2501
28	4.1960	3.3404	2.9467	2.7141	2.5581	2.4453	2.3593	2.2913	2.2360
29	4.1830	3.3277	2.9340	2.7014	2.5454	2.4324	2.3463	2.2782	2.2229
30	4.1709	3.3158	2.9223	2.6896	2.5336	2.4205	2.3343	2.2662	2.2107
40	4.0848	3.2317	2.8387	2.6060	2.4495	2.3359	2.2490	2.1802	2.1240
60	4.0012	3.1504	2.7581	2.5252	2.3683	2.2540	2.1665	2.0970	2.0401
120	3.9201	3.0718	2.6802	2.4472	2.2900	2.1750	2.0867	2.0164	1.9588
∞	3.8415	2.9957	2.6049	2.3719	2.2141	2.0986	2.0096	1.9384	1.8799