

國立中山大學 104 學年度碩士暨碩士專班招生考試試題

科目名稱：機率與統計【應數系碩士班甲組】

題號：424006

※本科目依簡章規定「不可以」使用計算機(問答申論題)

共 2 頁第 1 頁

共十題，每題 10 分。答題時，每題都必須寫下題號與詳細步驟。
請依題號順序作答，不會作答題目請寫下題號並留空白。

1. Positive integers a , b , and c are randomly and independently selected with replacement from the set $\{1, 2, 3, \dots, 2010\}$. What is the probability that $abc + ab + a$ is divisible by 3?
2. Suppose we have 10 coins such that if the i th coin is flipped, heads will appear with probability $i/10$, $i = 1, 2, \dots, 10$. When one of the coins is randomly selected and flipped, it show heads. What is the conditional probability that it was the fifth coin?
3. An insurance company writes a policy to the effect that an amount of money A must be paid if some event E occurs within a year. If the company estimates that E will occur within a year with probability p , what should it charge the customer in order that its expected profit will be 10 percent of A ?
4. If X_1 and X_2 are independent exponential random variables with respective parameters λ_1 and λ_2 , find the distribution of $Z = X_1/X_2$.
5. A prisoner is trapped in a cell containing 3 doors. The first door leads to a tunnel that returns him to his cell after 4 days travel. The third door leads to freedom after 1 day of travel. If it is assumed that the prisoner will always select doors 1, 2, and 3 with respective probabilities .5, .3, and .2. What is the expected number of days until the prisoner reaches freedom?
6. When the mean, median, and mode of the list

10, 2, 5, 2, 4, 2, x

are arranged in increasing order, they form a non-constant arithmetic progression (等差數列). What is the sum of all possible real values of x ?

7. Suppose that the random variable X has the continuous uniform distribution

$$f(x) = \begin{cases} 1, & 0 \leq x \leq 1 \\ 0, & \text{otherwise} \end{cases}$$

Suppose that a random sample of $n = 12$ observations is selected from this distribution. What is the normal approximate probability distribution of $\bar{X} - 6$? Find the mean and variance of this quantity.

8. Let X_1, \dots, X_n be a random sample from a distribution with probability density function

$$f(x) = \frac{1}{2\theta^3} x^2 e^{-x/\theta}, \quad 0 < x < \infty, \quad 0 < \theta < \infty$$

Find the maximum likelihood estimator for θ .

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9. A civil engineer is analyzing the compressive strength of concrete. Compressive strength is normally distributed with $\sigma^2 = 1000$ (psi)². A random sample of 12 specimens has a mean compressive strength of $\bar{x} = 3250$ psi. Construct a 95% two-sided confidence interval on mean compressive strength.
10. For a random sample X_1, \dots, X_n of Bernoulli(p) variables, it is desired to test

$$H_0 : p = .49 \quad \text{versus} \quad H_1 : p = .51.$$

Use the Central Limit Theorem to determine, approximately, the sample size needed so that the two probabilities of error are both about .01. Use $z_{.01} = 2.33$ and a test function that rejects H_0 if $\sum_{i=1}^n X_i$ is large.