

國立彰化師範大學106學年度碩士班招生考試試題

系所： 財務金融技術學系

選考甲

科目： 統計學

☆☆請在答案紙上作答☆☆

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1. The sales volume (in thousand dollars) for three different types of in-store promotions is shown below.

To test the effect of in-store promotion on sales, please fill the one-way ANOVA table. (18%)

Sales Volume for Three of In-Store Promotions

Promotion-Type 1: 3 4 6 6

Promotion-Type 2: 2 7 8 8

Promotion-Type 3: 4 4 8 9

ANOVA Table

Source	df	SS	MS	F
Treatment	(A)	(D)	(G)	(I)
Error	(B)	(E)	(H)	
Total	(C)	(F)		

2. A confidence interval for a normal population mean, 9 ± 0.336 was constructed with a sample of size 81 and a 0.95 confidence coefficient. If the population variance was known, what is it? (8%)

3. Given 5 pairs of points (X, Y) shown below. What line of the form $y = a + bx$ best fit the data by method of least squares. (10%)

X	2	3	6	5	4
Y	3	2	5	0	6

4. 解釋名詞 (14%)

- (1) Central Limit Theorem
- (2) The second moment
- (3) The third moment
- (4) Poisson Distribution
- (5) Type I and Type II error
- (6) Exponential Distribution
- (7) Inductive statistics

5. 證明題 (50%)

(1) $F_{a,b,\alpha} = \frac{1}{F_{b,a,1-\alpha}}$

(2) $E[E(Y|X)] = E(Y)$

(3) $Var[E(Y|X)] + E[Var(Y|X)] = Var(Y)$

(4) $P(|X - \mu| \geq k\sigma) \leq \frac{1}{k^2}$

(5) $E(s^2) = \sigma^2$ ，其中 $s^2 = \frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1}$