國立成功大學 109 學年度碩士班招生考試試題

系　　所：資源工程學系

考試科目：統計學

考試日期：0210，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。

選擇題（共 25 題，單選題，每題 4 分）

Exhibit AA

$n = 36$　　$\bar{x} = 24.6$　　$S = 12$　　$H_0: \mu \leq 20$　　$H_a: \mu > 20$

1. Refer to Exhibit AA. The standardized test statistic equals
   a. 2.3
   b. 0.38
   c. -2.3
   d. -0.38

2. For a one-tailed hypothesis test (upper tail) the p-value is computed to be 0.034. If the test is being conducted at 95% confidence, the null hypothesis
   a. could be rejected or not rejected depending on the sample size
   b. could be rejected or not rejected depending on the value of the mean of the sample
   c. is not rejected
   d. is rejected

3. To construct an interval estimate for the difference between the means of two populations which are normally distributed and have equal variances, we must use a t distribution with (let n_1 be the size of sample 1 and n_2 the size of sample 2)
   a. $(n_1 + n_2)$ degrees of freedom
   b. $(n_1 + n_2 - 1)$ degrees of freedom
   c. $(n_1 + n_2 - 2)$ degrees of freedom
   d. $n_1 - n_2 + 2$

Exhibit BB

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

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4. Refer to Exhibit BB. The null hypothesis to be tested is H_0: $\mu_d = 0$. The test statistic is
   a. -1.96
   b. 1.96
   c. 0
   d. 1.645

5. 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
   a. SSE/(n_T - K)
   b. SSTR/(n_T - K)
   c. SSE/(K - 1)
   d. SSE/K

Exhibit CC
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

6. Refer to Exhibit CC. The null hypothesis for this ANOVA problem is
   a. $\mu_1=\mu_2$
   b. $\mu_1=\mu_2=\mu_3$
   c. $\mu_1=\mu_2=\mu_3=\mu_4$
   d. $\mu_1=\mu_2=\ldots=\mu_{12}$

7. Refer to Exhibit CC. The mean square between treatments (MSTR) equals
   a. 1.872
   b. 5.86
   c. 34
   d. 36

8. 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?
   a. t test
   b. F test
   c. Either a t test or a chi-square test can be used.
   d. chi-square test

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9. In a regression and correlation analysis if $r^2 = 1$, then
   a. SSE = SST
   b. SSE = 1
   c. SSR = SSE
   d. SSR = SST

10. A graph showing the probability of accepting the lot as a function of the percent defective in the lot is
   a. a power curve
   b. a control chart
   c. an operating characteristic curve
   d. None of these alternatives is correct.

Exhibit DD

Five hundred randomly selected automobile owners were questioned on the main reason they had purchased their current automobile. The results are given below.

	Styling	**Engineering**	**Fuel Economy**	**Total**
Male	70	130	150	350
Female	30	20	100	150
	100	150	250	500

H_0: automobile preference is independent of sex
H_a: automobile preference is not independent of sex

11. According to Exhibit DD, what is chi-square test statistic?
   a. 15.891
   b. 24.056
   c. 29.890
   d. 31.746

12. Based on Exhibit DD and question number 11 , what is your conclusion?
   a. do not reject the null hypothesis
   b. reject the null hypothesis
   c. can not judge
   d. none of the above

Exhibit EE

Below you are given a partial computer output based on a sample of 7 observations, relating an independent variable (x) and a dependent variable (y).

Predictor	**Coefficient**	**Standard Error**
Constant	24.112	8.376
x	-0.252	0.253

Analysis of Variance

SOURCE	**SS**
Regression	196.893
Error	94.822

13. Based on Exhibit EE, to test for the significance of the slope, what is the t test statistics?
    a. 3.222
    b. 3.650
    c. 3.986
    d. 4.126

14. Based on Exhibit EE, to perform an F test, what is the F test statistic?
    a. 9.766
    b. 9.932
    c. 10.382
    d. 11.010

15. Based on Exhibit EE, what is the coefficient of determination?
    a. 0.545
    b. 0.675
    c. 0.776
    d. 0.798

Exhibit FF
Part of an ANOVA table is shown below. (hint: you need to fill the table first)

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F
Between Treatments	64			8
Within Treatments			2	
Error				
Total	100			

16. Refer to Exhibit FF. If at 95% confidence we want to determine whether or not the means of the populations are equal, the critical value of F is
    a. 5.80
    b. 2.93
    c. 3.16
    d. 2.90

17. Refer to Exhibit FF. The conclusion of the test is that the means
    a. are equal
    b. may be equal
    c. are not equal
    d. None of these alternatives is correct.

18. Which of the following is(are) point estimator(s)?
    a. σ
    b. μ
    c. s
    d. α

Exhibit GG
The following information regarding a dependent variable (Y) and an independent variable (X) is provided.

Y	X
4	2
3	1
4	4
6	3
8	5

SSE = 6
SST = 16

19. Refer to Exhibit GG. The coefficient of determination is
a. 0.7096
b. - 0.7906
c. 0.625
d. 0.375

20. Refer to Exhibit GG. The MSE is
a. 1
b. 2
c. 3
d. 4

21. Stratified random sampling is a method of selecting a sample in which
a. the sample is first divided into strata, and then random samples are taken from each stratum
b. various strata are selected from the sample
c. the population is first divided into strata, and then random samples are drawn from each stratum
d. None of these alternatives is correct.

22. A population consists of 8 items. The number of different simple random samples of size 3 that can be selected from this population is
a. 24
b. 56
c. 512
d. 128

23. A random sample of 121 bottles of cologne showed an average content of 4 ounces. It is known that the standard deviation of the contents (i.e., of the population) is 0.22 ounces. In this problem the 0.22 is
a. a parameter
b. a statistic
c. the standard error of the mean
d. the average content of colognes in the long run

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24. The level of significance is the
    a. maximum allowable probability of Type II error
    b. maximum allowable probability of Type I error
    c. same as the confidence coefficient
    d. same as the p-value

25. For a one-tailed test (upper tail), a sample size of 18 at 95% confidence, t =
    a. 2.12
    b. -2.12
    c. -1.740
    d. 1.740

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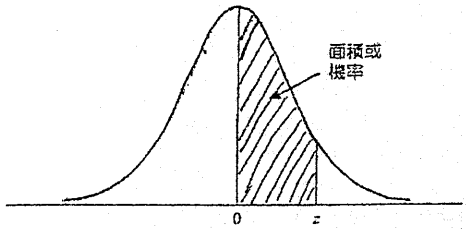
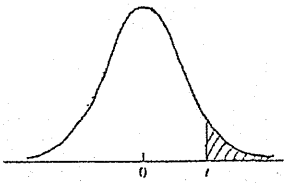
t分配

表　標準常態機率分配之面積或機率



z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.0000	0.0040	0.0080	0.0120	0.0160	0.0199	0.0239	0.0279	0.0319	0.0359
0.1	0.0398	0.0438	0.0478	0.0517	0.0557	0.0596	0.0636	0.0675	0.0714	0.0753
0.2	0.0793	0.0832	0.0871	0.0910	0.0948	0.0987	0.1026	0.1064	0.1103	0.1141
0.3	0.1179	0.1217	0.1255	0.1293	0.1331	0.1368	0.1406	0.1443	0.1480	0.1517
0.4	0.1554	0.1591	0.1628	0.1664	0.1700	0.1736	0.1772	0.1808	0.1844	0.1879
0.5	0.1915	0.1950	0.1985	0.2019	0.2054	0.2088	0.2123	0.2157	0.2190	0.2224
0.6	0.2257	0.2291	0.2324	0.2357	0.2389	0.2422	02454	0.2486	0.2518	0.2549
0.7	0.2580	.02612	0.2642	0.2673	0.2704	0.2734	0.2764	0.2794	0.2823	0.2852
0.8	0.2881	0.2910	0.2939	0.2967	0.2995	0.3023	0.3051	0.3078	0.3106	0.3133
0.9	0.3159	0.3186	0.3212	0.3238	0.3264	0.3289	0.3315	0.3340	0.3365	0.3389
1.0	0.3413	0.3438	0.3461	0.3485	0.3508	0.3531	0.3554	0.3577	0.3599	0.3621
1.1	0.3643	0.3665	0.3686	0.3708	0.3729	0.3749	0.3770	0.3790	0.3810	0.3830
1.2	0.3849	0.3869	0.3888	0.3907	0.3925	0.3944	0.3962	0.3980	0.3997	0.4015
1.3	0.4032	0.4049	0.4066	0.4082	0.4099	0.4115	0.4131	0.4147	0.4162	0.4177
1.4	0.4192	0.4207	0.4222	0.4236	0.4251	0.4265	0.4279	0.4292	0.4306	0.4319
1.5	0.4332	0.4345	0.4357	0.4370	0.4382	0.4394	0.4406	0.4418	0.4429	0.4441
1.6	0.4452	0.4463	0.4474	0.4484	0.4495	0.4505	0.4515	0.4525	0.4535	0.4545
1.7	0.4554	0.4564	0.4573	0.4582	0.4591	0.4599	0.4608	0.4616	0.4625	0.4633
1.8	0.4641	0.4649	0.4656	0.4664	0.4671	0.4678	0.4686	0.4693	0.4699	0.4706
1.9	0.4713	0.4719	0.4726	0.4732	0.4738	0.4744	0.4750	0.4756	0.4761	0.4767
2.0	0.4772	0.4778	0.4783	0.4788	0.4793	0.4798	0.4803	0.4808	0.4812	0.4817
2.1	0.4821	0.4826	0.4830	0.4834	0.4838	0.4842	0.4846	0.4850	0.4854	0.4857
2.2	0.4861	0.4864	0.4868	0.4871	0.4875	0.4878	0.4881	0.4884	0.4887	0.4890
2.3	0.4893	0.4896	0.4898	0.4901	0.4904	0.4906	0.4909	0.4911	0.4913	0.4916
2.4	0.4918	0.4920	0.4922	0.4925	0.4927	0.4929	0.4931	0.4932	0.4934	0.4936
2.5	0.4938	0.4940	0.4941	0.4943	0.4945	0.4946	0.4948	0.4949	0.4951	0.4952
2.6	0.4953	0.4955	0.4956	0.4957	0.4959	0.4960	0.4961	0.4962	0.4963	0.4964
2.7	0.4965	0.4966	0.4967	0.4968	0.4969	0.4970	0.4971	0.4972	0.4973	0.4974
2.8	0.4974	0.4975	0.4976	0.4977	0.4977	0.4978	0.4979	0.4979	0.4980	0.4981
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4986	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990

表　右尾面積的 t 分配表，例如，若自由度為 10，則 $t_{0.025} = 2.228$



自由度	右尾面積(陰影部分) 0.10	0.05	0.025	0.01	0.005
1	3.078	6.314	12.706	31.821	63.657
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.440	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	3.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.350	1.771	2.160	2.650	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.120	2.583	2.921
17	1.333	1.740	2.110	2.567	2.898
18	1.330	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.080	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.060	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
30	1.310	1.697	2.042	2.457	2.750
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

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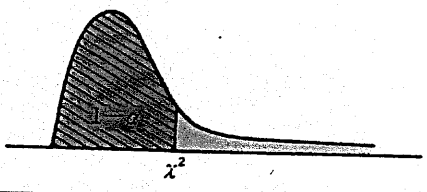
附表 χ^2分配



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

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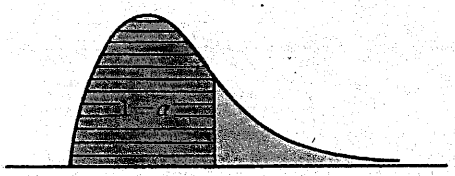
附表 F分配



$1-\alpha = 0.95$

ν_2 \ ν_1	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	2.5757	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