

國立成功大學
112學年度碩士班招生考試試題

編 號： 242

系 所： 企業管理學系

科 目： 統計學

日 期： 0207

節 次： 第 3 節

備 註： 不可使用計算機

※ 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。

- You must clearly give explanations to your answers or show all of your work in order to receive full marks.

1. (20 marks) The electricity bill for residential customers in a province of Canada is made up by two parts, a fixed customer service charge, and a delivery charge at variable rates uniformly distributed from 9.38 cents to 9.68 cents per kWh in a city.
 - (4 marks) What is the mean delivery charge of electricity bill for customers living in this city?
 - (4 marks) A new family has just moved into their new house in the city, what is the probability that the delivery charge for their electricity bill will be at a rate of less than 9.53 cents per kWh?
 - (6 marks) In a random sample of nine families from this city, what is the probability that more than seven families in the sample will have electricity bills at a rate of more than 9.6 cents per kWh for the delivery charge?
 - (6 marks) What is the probability for a random sample of sixty-three families from this city to have an average rate of more than 9.53 cents per kWh for the delivery charge? Is your answer to this question exact or approximate? Explain.
2. (20 marks) The following is a sample of seven married couples and their age.

Couple	1	2	3	4	5	6	7
Husband's age	37.4	43.1	53.5	78.2	49.1	35.4	41.6
Wife's age	36.5	44.2	53.1	61.7	47.3	32.9	42.2

From the sample, we know that husband's age has a mean of 48.3286 years and variance 213.139 years squared, wife's age has a mean of 46.2714 years and variance 76.069 years squared, and the sum of husband's age \times wife's age is 16390.92 years squared.

- (4 marks) Is there any potential outlier or influential observation in the data set?
- (6 marks) What is the sample correlation coefficient between husband's age and wife's age?
- (6 marks) If we were to fit a simple least-square regression line to all observations attempting to make prediction of wife's age based on husband's age, what would be the equation of the line and its estimated regression coefficients?
- (4 marks) What is the residual when we make a prediction on the wife's age for the fifth couple?

3. (25 marks) Continue from question 2, suppose that the sum of the squared residuals for the predicted responses based on all observations in the sample is 31.33578.

- (a) (6 marks) Obtain the sum of squares due to regression.
- (b) (6 marks) Obtain and interpret the sample coefficient of determination.
- (c) (6 marks) Let β_1 be the true slope coefficient of the regression model, obtain a 95% confidence interval for β_1 .
- (d) (7 marks) Use the result from (c) to test the hypotheses $H_0: \beta_1 = 0$ vs. $H_a: \beta_1 \neq 0$ and specify your choice of type I error rate.

4. (25 marks) In a bag there is a large but unknown number of black balls and white balls, let p be the proportion of white balls contained in this bag.

- (a) (5 marks) In a random sample of n balls drawn from the bag, suppose we wish to construct a 95% confidence interval for the unknown parameter p to ensure that the margin of error is no more than 0.02. What is the minimum value n required to achieve this goal? Is your answer to this question exact or approximate? Explain.
- (b) (6 marks) Let X be the number of white balls in a random sample of 100 balls drawn from the bag, carry out the test of hypotheses

$$H_0: p = 1/2 \quad \text{vs.} \quad H_a: p \neq 1/2$$

State the test statistic which is to be used and its distribution, and the decision rule at the type I error rate of 0.01. What is the conclusion for the test when $X = 40$?

- (c) (4 marks) What is the p -value of the test in (b)?
- (d) (10 marks) Compute the power of the test in (b) in the case when the true value of p is $1/4$.

5. (10 marks) The following is a list of cities in the United States.

New York State	Rhode Island	Washington State	Minnesota
Auburn	Central Falls	Bellevue	St. Paul
Corning	Greenville	Olympia	Duluth
Geneva	Hope Valley	Seattle	Minneapolis
New York City	Kingston	Spokane	Plymouth
Norwich	Providence	Yakima	
	Warwick		

With the help of using the table of random numbers in Appendix 4, obtain

- (a) (5 marks) a simple random sample of 10 cities using sampling without replacement, and
- (b) (5 marks) a stratified sample of 8 cities using sampling without replacement

Appendix 4

Table of random numbers

LINE

1	84165	06807	42957	39638	94878	70020	15406	66433
2	02242	17200	54659	67065	97165	66063	33851	39101
3	69960	90918	01896	92269	12293	49046	78240	04294
4	47723	53479	59677	10982	24695	32866	28100	98879
5	34617	92168	48971	51550	42626	75638	70434	28043
6	39906	12258	77130	01640	91371	74434	13987	24251
7	29749	13240	51563	63784	18722	20686	09513	94806
8	96987	51140	07856	39755	85387	44069	44304	49907
9	00758	49328	02341	50350	74797	48665	44668	31175
10	90219	17154	90447	21890	71420	90264	15352	29229
11	16560	93867	35622	43482	35032	72316	49523	05273
12	10314	74304	67096	69144	41524	99978	40645	91451
13	05333	28069	99334	18000	26082	36360	15323	02068
14	31763	88360	78432	22513	26161	48175	08012	13176
15	33431	19731	15450	06652	08960	96932	77589	00837
16	36190	52509	46832	26834	72779	30900	18624	31686
17	27649	79374	20140	73832	23499	80085	53280	67595
18	54888	68470	46768	11647	50174	01734	96527	71132
19	54194	67911	84849	37734	20676	41090	47592	57993
20	52895	10407	06516	97575	57005	66340	64502	50603
21	55258	95730	78150	05847	07943	16182	08772	81108
22	35864	90296	90090	19013	68283	53848	00065	54627
23	83039	73876	25903	11519	18311	39397	27387	50841
24	28620	40057	23898	30011	37916	12953	50070	45346
25	46428	44043	19173	13650	94939	66663	64511	02415
26	12724	84677	21392	08449	63482	87951	82800	71174
27	57891	17056	90975	63194	32489	40504	66332	82138
28	20764	90678	47085	15769	52841	54536	27258	88485
29	95166	44996	11231	40508	60988	30178	67225	21040
30	77920	03927	91918	92487	48902	31416	42002	96797
31	56360	67805	51755	55802	71677	48836	01164	80648
32	01250	27511	95427	55791	57864	52626	09600	13531
33	74030	23595	95537	76694	44085	48746	07365	53728
34	55014	56364	73281	80576	07498	72000	31431	67538
35	57946	10312	14230	50068	36169	37320	68217	18751
36	25201	10732	23737	41649	78311	24253	87349	28981
37	03421	45064	48906	02787	70189	49714	78907	97445
38	84581	57621	84650	32261	32098	20594	97237	67369
39	55146	71851	42388	55980	21658	80738	91738	82786
40	39501	62533	80834	02023	48663	82509	39937	07692
41	88010	81402	25528	41164	60542	78627	85145	50735
42	14564	90493	66450	56167	71298	59158	29876	39163
43	22192	88767	21662	03594	52969	27638	67940	80909
44	06460	57083	61943	18629	71310	02252	95622	16635
45	27064	20129	48937	09695	76120	22125	52382	79460
46	14963	53936	25996	40811	95533	91234	26996	58808