1. (10 points) A random sample of 20 students yielded a mean of $\bar{x} = 72$ and a variance of $s^2 = 16$ for scores on a college placement test in mathematics. Assuming the scores to be normally distributed, construct a 98% confidence interval for σ^2.

2. (10 points) Show that $-1 \le \rho \le 1$ where ρ is the coefficient of correlation.

3. (20 points) In an accelerated life test, the principal material is aged by exposing it to 70°C for 168 hours. The tensile strength of the specimens of this material is measured before and after the aging process. The following data (in psi) are recorded:

Specimen	1	2	3	4	5	6	7	8	9	10
Original	215	226	226	219	222	231	234	219	209	216
Aged	203	216	217	211	215	218	224	210	201	207

Find a 99% confidence interval (CI) on the mean difference in tensile strength.

(a) Assume the samples are paired.

(b) Assume the samples are <u>not</u> paired.

(c) The pairing of samples usually leads to smaller a CI. Explain why.

4. (20 points) Five delaminated beams made from composite laminates were subjected to loads, and the resulting frequencies were as follows (in Hz): 230.66, 233.05, 232.58, 229.48, 232.58. Is there evidence to support that mean natural frequency is 235Hz?

(a) Use the approach of hypothesis testing with α=0.10.

(b) Use P-value approach.

5. (20 points) Let X represent the number that occurs when a green die (骰子) is tossed and Y the number that occurs when a red die is tossed. Find

(a) E(X+Y)

(b) E(X-Y)

(c) E(XY)

(d) Var(2X-Y)

(e) Var(X+3Y-5)

6. (20 points) The traffic on the one-way main street may be described by a Poisson process with an average arrival rate of 10 cars per minute. A driver on the side street is waiting to cross the main street. He will cross as soon as he finds a gap of 15 sec.

(a) Determine the probability that a gap will be longer than 15 sec.

(b) What is the probability that the driver will cross at the fourth gap?

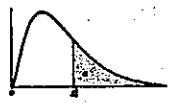
(c) Determine the mean number of gaps he has to wait until crossing the main street.

(d) What is the probability that he will cross within the first four gaps?

見背面

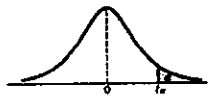
Areas under the Normal Curve

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9989	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9992	0.9992	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9994	0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997
3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998



Critical Values of the Chi-Squared Distribution

	α									
ν	0.30	0.25	0.20	0.10	0.05	0.025	0.02	0.01	0.005	0.001
1	1.074	1.323	1.642	2.706	3.841	5.024	5.412	6.635	7.879	10.827
2	2.408	2.773	3.219	4.605	5.991	7.378	7.824	9.210	10.597	13.815
3	3.665	4.108	4.642	6.251	7.815	9.348	9.837	11.345	12.838	16.266
4	4.878	5.385	5.989	7.779	9.488	11.143	11.668	13.277	14.860	18.466
5	6.064	6.626	7.289	9.236	11.070	12.832	13.388	15.086	16.750	20.515
6	7.231	7.841	8.558	10.645	12.592	14.449	15.033	16.812	18.548	22.457
7	8.383	9.037	9.803	12.017	14.067	16.013	16.622	18.475	20.278	24.321
8	9.524	10.219	11.030	13.362	15.507	17.535	18.168	20.090	21.955	26.124
9	10.656	11.389	12.242	14.684	16.919	19.023	19.679	21.666	23.589	27.877
10	11.781	12.549	13.442	15.987	18.307	20.483	21.161	23.209	25.188	29.588
11	12.899	13.701	14.631	17.275	19.675	21.920	22.618	24.725	26.757	31.264
12	14.011	14.845	15.812	18.549	21.026	23.337	24.054	26.217	28.300	32.909
13	15.119	15.984	16.985	19.812	22.362	24.736	25.471	27.688	29.819	34.527
14	16.222	17.117	18.151	21.064	23.685	26.119	26.873	29.141	31.319	36.124
15	17.322	18.245	19.311	22.307	24.996	27.488	28.259	30.578	32.801	37.698
16	18.418	19.369	20.465	23.542	26.296	28.845	29.633	32.000	34.267	39.252
17	19.511	20.489	21.615	24.769	27.587	30.191	30.995	33.409	35.718	40.791
18	20.601	21.605	22.760	25.989	28.869	31.526	32.346	34.805	37.156	42.312
19	21.689	22.718	23.900	27.204	30.144	32.852	33.687	36.191	38.582	43.819
20	22.775	23.828	25.038	28.412	31.410	34.170	35.020	37.566	39.997	45.314
21	23.858	24.935	26.171	29.615	32.671	35.479	36.343	38.932	41.401	46.796
22	24.939	26.039	27.301	30.813	33.924	36.781	37.659	40.289	42.796	48.268
23	26.018	27.141	28.429	32.007	35.172	38.076	38.968	41.638	44.181	49.728
24	27.096	28.241	29.553	33.196	36.415	39.364	40.270	42.980	45.558	51.179
25	28.172	29.339	30.675	34.382	37.652	40.646	41.566	44.314	46.928	52.619
26	29.246	30.435	31.795	35.563	38.885	41.923	42.856	45.642	48.290	54.051
27	30.319	31.528	32.912	36.741	40.113	43.195	44.140	46.963	49.645	55.475
28	31.391	32.620	34.027	37.916	41.337	44.461	45.419	48.278	50.994	56.892
29	32.461	33.711	35.139	39.087	42.557	45.722	46.693	49.588	52.335	58.301
30	33.530	34.800	36.250	40.256	43.773	46.979	47.962	50.892	53.672	59.702
40	44.165	45.616	47.269	51.805	55.758	59.342	60.436	63.691	66.766	73.403
50	54.723	56.334	58.164	63.167	67.505	71.420	72.613	76.154	79.490	86.660
60	65.226	66.981	68.972	74.397	79.082	83.298	84.58	88.379	91.952	99.608



Critical Values of the t-Distribution

	α						
ν	0.40	0.30	0.20	0.15	0.10	0.05	0.025
1	0.325	0.727	1.376	1.963	3.078	6.314	12.706
2	0.289	0.617	1.061	1.386	1.886	2.920	4.303
3	0.277	0.584	0.978	1.250	1.638	2.353	3.182
4	0.271	0.569	0.941	1.190	1.533	2.132	2.776
5	0.267	0.559	0.920	1.156	1.476	2.015	2.571
6	0.265	0.553	0.906	1.134	1.440	1.943	2.447
7	0.263	0.549	0.896	1.119	1.415	1.895	2.365
8	0.262	0.546	0.889	1.108	1.397	1.860	2.306
9	0.261	0.543	0.883	1.100	1.383	1.833	2.262
10	0.260	0.542	0.879	1.093	1.372	1.812	2.228
11	0.260	0.540	0.876	1.088	1.363	1.796	2.201
12	0.259	0.539	0.873	1.083	1.356	1.782	2.179
13	0.259	0.538	0.870	1.079	1.350	1.771	2.160
14	0.258	0.537	0.868	1.076	1.345	1.761	2.145
15	0.258	0.536	0.866	1.074	1.341	1.753	2.131
16	0.258	0.535	0.865	1.071	1.337	1.746	2.120
17	0.257	0.534	0.863	1.069	1.333	1.740	2.110
18	0.257	0.534	0.862	1.067	1.330	1.734	2.101
19	0.257	0.533	0.861	1.066	1.328	1.729	2.093
20	0.257	0.533	0.860	1.064	1.325	1.725	2.086
21	0.257	0.532	0.859	1.063	1.323	1.721	2.080
22	0.256	0.532	0.858	1.061	1.321	1.717	2.074
23	0.256	0.532	0.858	1.060	1.319	1.714	2.069
24	0.256	0.531	0.857	1.059	1.318	1.711	2.064
25	0.256	0.531	0.856	1.058	1.316	1.708	2.060
26	0.256	0.531	0.856	1.058	1.315	1.706	2.056
27	0.256	0.531	0.855	1.057	1.314	1.703	2.052
28	0.256	0.530	0.855	1.056	1.313	1.701	2.048
29	0.256	0.530	0.854	1.055	1.311	1.699	2.045
30	0.256	0.530	0.854	1.055	1.310	1.697	2.042
40	0.255	0.529	0.851	1.050	1.303	1.684	2.021
60	0.254	0.527	0.848	1.045	1.296	1.671	2.000
120	0.254	0.526	0.845	1.041	1.289	1.658	1.980
∞	0.253	0.524	0.842	1.036	1.282	1.645	1.960

(continued) Critical Values of the t-Distribution

	α						
ν	0.02	0.015	0.01	0.0075	0.005	0.0025	0.0005
1	15.894	21.205	31.821	42.433	63.656	127.321	636.578
2	4.849	5.643	6.965	8.073	9.925	14.089	31.600
3	3.482	3.896	4.541	5.047	5.841	7.453	12.924
4	2.999	3.298	3.747	4.088	4.604	5.598	8.610
5	2.757	3.003	3.365	3.634	4.032	4.773	6.869
6	2.612	2.829	3.143	3.372	3.707	4.317	5.959
7	2.517	2.715	2.998	3.203	3.499	4.029	5.408
8	2.449	2.634	2.896	3.085	3.355	3.833	5.041
9	2.398	2.574	2.821	2.998	3.250	3.690	4.781
10	2.359	2.527	2.764	2.932	3.169	3.581	4.587
11	2.328	2.491	2.718	2.879	3.106	3.497	4.437
12	2.303	2.461	2.681	2.836	3.055	3.428	4.318
13	2.282	2.436	2.650	2.801	3.012	3.372	4.221
14	2.264	2.415	2.624	2.771	2.977	3.326	4.140
15	2.249	2.397	2.602	2.746	2.947	3.286	4.073
16	2.235	2.382	2.583	2.724	2.921	3.252	4.015
17	2.224	2.368	2.567	2.706	2.898	3.222	3.965
18	2.214	2.356	2.552	2.689	2.878	3.197	3.922
19	2.205	2.346	2.539	2.674	2.861	3.174	3.883
20	2.197	2.336	2.528	2.661	2.845	3.153	3.850
21	2.189	2.328	2.518	2.649	2.831	3.135	3.819
22	2.183	2.320	2.508	2.639	2.819	3.119	3.792
23	2.177	2.313	2.500	2.629	2.807	3.104	3.768
24	2.172	2.307	2.492	2.620	2.797	3.091	3.745
25	2.167	2.301	2.485	2.612	2.787	3.078	3.725
26	2.162	2.296	2.479	2.605	2.779	3.067	3.707
27	2.158	2.291	2.473	2.598	2.771	3.057	3.689
28	2.154	2.286	2.467	2.592	2.763	3.047	3.674
29	2.150	2.282	2.462	2.586	2.756	3.038	3.660
30	2.147	2.278	2.457	2.581	2.750	3.030	3.646
40	2.123	2.250	2.423	2.542	2.704	2.971	3.551
60	2.099	2.223	2.390	2.504	2.660	2.915	3.460
120	2.076	2.196	2.358	2.468	2.617	2.860	3.373
∞	2.054	2.170	2.326	2.432	2.576	2.807	3.290

試題隨卷繳回