國立臺灣大學98學年度碩士班招生考試試題

題號:303 科目:統計學(D)

題號: 303

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1. Please find the **mean** and **variance** of the following p.d.f.

(a)
$$f(x) = 1/5$$
, $x = 5$, 10, 15, 20, 25 (5%); (b) $f(x) = \frac{1}{b-a}$, $a \le x \le b$ (10%); (c) $f(x) = \frac{3!}{x!(3-x)!} (\frac{1}{4})^x (\frac{3}{4})^{3-x}$, $x = 0, 1, 2, 3$ (5%)

- 2. Given three events A1, A2, and A3 such that P(A1) = 0.3, P(A2) = 0.6, P(A3) = 0.4; $P(A1 \cap A2) = 0.2$, $P(A1 \cap A3) = 0.1$, $P(A2 \cap A3) = 0.3$; and $P(A1 \cap A2 \cap A3) = 0.05$. Please find (a) $P(A1 \cup A2 \cup A3)$ and (b) $P(A1' \cap A2' \cap A3')$ (10%)
- 3. Let \overline{X} be the sample mean of a random sample of size 16 from $\mathcal{N}(2, 4)$, and let \overline{Y} be the sample mean of another random sample of size 4 from the same parent population.
 - (1) What are the distributions of \overline{X} and \overline{Y} , respectively? (5%)
 - (2) What is the distribution of $\overline{X} \overline{Y}$ (5%)
 - (3) Please find the probability $P(\bar{X} \bar{Y} > 0)$ (5%)
- 4. Let f(x) be the p.d.f. of a binomial distribution. Using the binomial theorem, please show that $\sum_{x=0}^{n} f(x) = 1$. (25%)
- 5. An animal ecologist suggests three methods to prevent squirrels from damaging *Cryptomeria* plantations. To determine the effectiveness of the three methods, a small experiment was conducted with 9 replications for each treatment (method). The **Treatment Total** of each method is listed below. Mean square error (MSE) of the experiment is 60. Please (1) state an appropriate model and its assumptions, (2) state the null and alternative hypotheses, and (3) construct a complete ANOVA table based on the given information and state your conclusions. Let the type I error rate of the test be 0.05. Please use **Table 1** to find the critical value for the test. Assuming all the regular assumptions hold. (30%)

	Method			
	I	п	III	
Treatment Total	243	324	189	

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Table 1. The entries are the probabilities $P(X \ge x) = 0.05$, where X follows an F-distribution with numerator degrees of freedom n, and denominator degrees of freedom m

		Numerator degrees of freedom n						
		1	2	3	4	5	6	
denominator degrees of freedom m	20	4.35	3.49	3.10	2.87	2.71	2.60	
	21	4.32	3.47	3.07	2.84	2.68	2.57	
	22	4.30	3.44	3.05	2.82	2.66	2.55	
	23	4.38	3.42	3.03	2.80	2.64	2.53	
	24	4.26	3.40	3.01	2.78	2.62	2.51	
	25	4.24	3.39	2.99	2.76	2.60	2.49	
	26	4.23	3.37	2.98	2.74	2.59	2.47	
	27	4.21	3.35	2.96	2.73	2.57	2.46	