

1. Let  $\hat{\beta}_0$  and  $\hat{\beta}_1$  be, respectively, the ordinary least-square estimators for the parameters  $\beta_0$  and  $\beta_1$  in the linear model  $Y_i = \beta_0 + \beta_1 X_i + \varepsilon_i$ , where  $\varepsilon_i \sim \mathcal{N}(0, \sigma^2 I)$ .

Let  $\hat{Y}_i$  and  $e_i$  be the fitted values and residuals of the fitted model, respectively. Please

- (1) show that the two estimators are unbiased estimators (10%)
  - (2) derive the sampling distributions of the two estimators and  $\hat{Y}_i$  (25%)
  - (3) verify that  $\sum X_i e_i = 0$  and  $\sum \hat{Y}_i e_i = 0$  (5%)
2. An animal ecologist suggests three methods to prevent squirrels from damaging NTU Experimental Forest's *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. MSE of the experiment was 60. Please construct a complete ANOVA table based on the above information. Please **state the null and alternative hypotheses**. The ANOVA table should include the following columns: SOV, DF, SS, MS, and F value. (20%)

	Method		
	I	II	III
Treatment Total	243	324	189

3. A researcher in NTU Experimental Forest conducted an experiment to test whether seedling of *Cryptomeria japonica* respond differently to four different N fertilizers. The experiment design was a CRD design with an equal replication of  $n = 5$  for each treatment. The four **Treatment Means** are 43, 89, 67, 40. For the experiment,  $SSE = 72.00$ . Please **state the null and the alternative hypotheses**, and construct a complete ANOVA table. The ANOVA table should include the following columns: SOV, DF, SS, MS, and F value. (20%)
4. Please explain in hypothesis testing what Type I error, Type II error, the significance level of a test, the power of a test, and the power function of a test are. (20%)

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