

1. (10%) A professor wants to know the average lifetime of batteries (in hours). To test the hypotheses, he sets $H_0: \mu = 950$ hours vs. $H_1: \mu \neq 950$ hours, and a random sample of 25 batteries is drawn from a normal population with standard deviation 200 hours.
- (a) (5%) Calculate β , the probability of a Type II error when $\mu = 1000$ and $\alpha = 0.10$.
- (b) (5%) Calculate the power of the test if n is increased from 25 to 40.
2. (10%) A union composed of several thousand workers prepares to vote on a new contract. To do this, a random sample of 500 workers was taken and it yielded that 340 of the workers are planning to vote YES. It is believed that the new contract will receive more than 60% YES votes
- (a) (5%) Can we infer that the new contract will receive more than 60% YES votes at the 5% significance level?
- (b) (5%) Compute the associated p -value for the test in (a).
3. (10%) Derek makes five calls per day. A sample of 200 days gives the frequencies of sales volumes listed below:

Number of Sales	Observed Frequency (days)
0	10
1	38
2	69
3	63
4	18
5	2

It is assumed the population follows a binomial distribution with a probability of purchase p equal to 0.50.

- (a) (5%) Compute the expected frequencies for $x = 0, 1, 2, 3, 4,$ and 5 by using the binomial probability function. Note that the rule of five should be satisfied.
- (b) (5%) Should the assumption of a binomial distribution be rejected if the significance level is set at 5%?

見背面

4. (10%) A professor wants to investigate some of the factors that influence students' final grade in the course. To conduct the analysis, the professor proposes the multiple regression model $y = \beta_0 + \beta_1x_1 + \beta_2x_2 + \beta_3x_3 + \varepsilon$, where y is the final grade (out of 100 points), x_1 is the number of lectures skipped, x_2 is the number of late assignments, and x_3 is the midterm-exam score (out of 100). The professor records the data for 50 randomly selected students. The computer output is shown below.

THE REGRESSION EQUATION IS

$$\hat{y} = 41.6 - 3.18x_1 - 1.17x_2 + .63x_3$$

Predictor	Coef	StDev	T
Constant	41.6	17.8	2.337
x_1	-3.18	1.66	-1.916
x_2	-1.17	1.13	-1.035
x_3	0.63	0.13	4.846

S = 13.74 R-Sq = 30.0%

ANALYSIS OF VARIANCE

Source of Variation	df	SS	MS	F
Regression	3	3716	1238.667	6.558
Error	46	8688	188.870	
Total	49	12404		

- (a) (5%) What is the adjusted coefficient of determination?
 (b) (5%) Does this data provide enough evidence to conclude at the 5% significance level that the model is useful in predicting the final grade?

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5. (10%) Ten business people who fly from Los Angeles to New York were asked to rank four airlines based on the service quality of each airline. The people assigned scores using a 5-point scale where: 1 = bad, 2 = poor, 3 = average, 4 = good, and 5 = excellent. The results are shown below:

Person	Airline			
	A	B	C	D
1	2	3	5	1
2	1	4	2	5
3	2	5	3	2
4	1	2	4	4
5	5	3	1	3
6	3	4	5	4
7	4	4	1	3
8	1	5	2	2
9	2	3	4	5
10	3	5	4	5

- (a) (4%) Which test is appropriate if you want to compare the quality of service of the four airlines?
- (b) (6%) Can we conclude that there are differences in service quality among the four airlines at the 5% significance level?
6. (15%) A company that manufactures shoes has three factories. Factory 1 produces 50% of the shoes, Factory 2 produces 20% shoes, and Factory 3 produces 30%. One percent of the shoes produced by Factory 1 are mislabeled, 2% of those produced by Factory 2 are mislabeled, and 0.5% of those produced by Factory 3 are mislabeled.
- (a) (5%) If your friend purchases one pair of shoes from this company, what is the probability that the shoes are mislabeled?
- (b) (5%) Suppose you bought a pair of shoes from this company and the shoes were correctly labeled. The next day you read in the news that the second factory employs child labor. What is the likelihood that the pair of correctly labeled shoes you bought was not manufactured there?
- (c) (5%) Are the events "shoes made by Factor 2" and "shoes mislabeled" statistically independent? Explain.

見背面

7. (20%) A consumer research company is hired to see if three additives used in automobile gasoline improve mileage. Fourteen cars of the same make, year, and model are randomly assigned to three groups: additive A, B, and C. The data of miles per gallon (MPG) after five tanks of gasoline are recorded. Assume the data meet all ANOVA assumptions. The computer output is shown below.

ANALYSIS OF VARIANCE

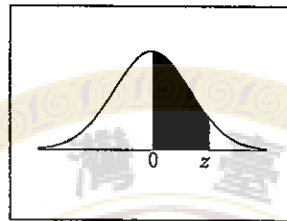
Source of Variation	df	SS	MS
Between	2	320.357	160.179
Within	11	240.000	21.818

Descriptive Statistics

Group	N	Means	St Dev
Additive A	4	26.000	4.320
Additive B	5	33.000	4.183
Additive C	5	38.000	5.339

- (a) (5%) Does this data provide enough evidence to conclude at the 5% significance level that there is a difference in average miles per gallon (MPG) between the three additives?
- (b) (5%) Report and compute an appropriate measure of effect size. Put into words what this effect size measure tells you.
- (c) (10%) At the 5% significance level, use the Scheffé test to determine where the differences in average MPG truly occur. Please specify all the test statistics, the critical value, and your conclusion.
8. (15%) True-False Questions. Two random samples drawn independently from two normal populations produced the following statistics: $n_1=10$, $\bar{x}_1=59.6$, $s_1=8$, $n_2=10$, $\bar{x}_2=68.6$, and $s_2=6.5$.
 Answer "True" or "False" for each of the following statements.
- (a) (3%) The 95% confidence interval for $\mu_2 - \mu_1$ is 9 ± 6.85 .
- (b) (3%) Based on the 95% confidence interval, we can conclude, at the 5% significance level, that there is no difference between the two population means, μ_2 and μ_1 .
- (c) (3%) The standard error for the difference between the two sample means would be larger if we were to take larger samples.
- (d) (3%) In testing the hypotheses $H_0: \mu_2 - \mu_1 \leq 0$ vs. $H_1: \mu_2 - \mu_1 > 0$ at the 5% level of significance, the critical value = 1.734.
- (e) (3%) If a 90% confidence interval were calculated instead of the 95% interval, it would include more values for the difference between the two population means.

Standard Normal Distribution Table

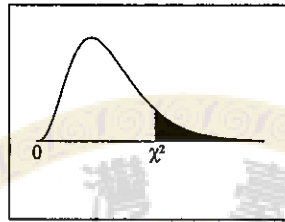


z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0753
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
0.4	.1554	.1591	.1628	.1664	.1700	.1736	.1772	.1808	.1844	.1879
0.5	.1915	.1950	.1985	.2019	.2054	.2088	.2123	.2157	.2190	.2224
0.6	.2257	.2291	.2324	.2357	.2389	.2422	.2454	.2486	.2517	.2549
0.7	.2580	.2611	.2642	.2673	.2704	.2734	.2764	.2794	.2823	.2852
0.8	.2881	.2910	.2939	.2967	.2995	.3023	.3051	.3078	.3106	.3133
0.9	.3159	.3186	.3212	.3238	.3264	.3289	.3315	.3340	.3365	.3389
1.0	.3413	.3438	.3461	.3485	.3508	.3531	.3554	.3577	.3599	.3621
1.1	.3643	.3665	.3686	.3708	.3729	.3749	.3770	.3790	.3810	.3830
1.2	.3849	.3869	.3888	.3907	.3925	.3944	.3962	.3980	.3997	.4015
1.3	.4032	.4049	.4066	.4082	.4099	.4115	.4131	.4147	.4162	.4177
1.4	.4192	.4207	.4222	.4236	.4251	.4265	.4279	.4292	.4306	.4319
1.5	.4332	.4345	.4357	.4370	.4382	.4394	.4406	.4418	.4429	.4441
1.6	.4452	.4463	.4474	.4484	.4495	.4505	.4515	.4525	.4535	.4545
1.7	.4554	.4564	.4573	.4582	.4591	.4599	.4608	.4616	.4625	.4633
1.8	.4641	.4649	.4656	.4664	.4671	.4678	.4686	.4693	.4699	.4706
1.9	.4713	.4719	.4726	.4732	.4738	.4744	.4750	.4756	.4761	.4767
2.0	.4772	.4778	.4783	.4788	.4793	.4798	.4803	.4808	.4812	.4817
2.1	.4821	.4826	.4830	.4834	.4838	.4842	.4846	.4850	.4854	.4857
2.2	.4861	.4864	.4868	.4871	.4875	.4878	.4881	.4884	.4887	.4890
2.3	.4893	.4896	.4898	.4901	.4904	.4906	.4909	.4911	.4913	.4916
2.4	.4918	.4920	.4922	.4925	.4927	.4929	.4931	.4932	.4934	.4936
2.5	.4938	.4940	.4941	.4943	.4945	.4946	.4948	.4949	.4951	.4952
2.6	.4953	.4955	.4956	.4957	.4959	.4960	.4961	.4962	.4963	.4964
2.7	.4965	.4966	.4967	.4968	.4969	.4970	.4971	.4972	.4973	.4974
2.8	.4974	.4975	.4976	.4977	.4977	.4978	.4979	.4979	.4980	.4981
2.9	.4981	.4982	.4982	.4983	.4984	.4984	.4985	.4985	.4986	.4986
3.0	.4987	.4987	.4987	.4988	.4988	.4989	.4989	.4989	.4990	.4990
3.1	.4990	.4991	.4991	.4991	.4992	.4992	.4992	.4992	.4993	.4993
3.2	.4993	.4993	.4994	.4994	.4994	.4994	.4994	.4995	.4995	.4995
3.3	.4995	.4995	.4995	.4996	.4996	.4996	.4996	.4996	.4996	.4997
3.4	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4997	.4998
3.5	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998	.4998

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見背面

Chi-Square Distribution Table

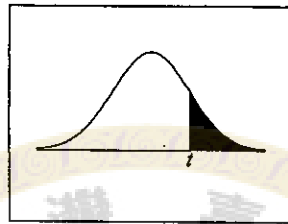


The shaded area is equal to α for $\chi^2 = \chi^2_{\alpha}$.

df	$\chi^2_{.995}$	$\chi^2_{.990}$	$\chi^2_{.975}$	$\chi^2_{.950}$	$\chi^2_{.900}$	$\chi^2_{.800}$	$\chi^2_{.700}$	$\chi^2_{.600}$	$\chi^2_{.500}$	$\chi^2_{.400}$	$\chi^2_{.300}$
1	0.000	0.000	0.001	0.004	0.016	2.706	3.841	5.024	6.635	7.879	
2	0.010	0.020	0.051	0.103	0.211	4.605	5.991	7.378	9.210	10.597	
3	0.072	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.345	12.838	
4	0.207	0.297	0.484	0.711	1.064	7.779	9.488	11.143	13.277	14.860	
5	0.412	0.554	0.831	1.145	1.610	9.236	11.070	12.833	15.086	16.750	
6	0.676	0.872	1.237	1.635	2.204	10.645	12.592	14.449	16.812	18.548	
7	0.989	1.239	1.690	2.167	2.833	12.017	14.067	16.013	18.475	20.278	
8	1.344	1.646	2.180	2.733	3.490	13.362	15.507	17.535	20.090	21.955	
9	1.735	2.088	2.700	3.325	4.168	14.684	16.919	19.023	21.666	23.589	
10	2.156	2.558	3.247	3.940	4.865	15.987	18.307	20.483	23.209	25.188	
11	2.603	3.053	3.816	4.575	5.578	17.275	19.675	21.920	24.725	26.757	
12	3.074	3.571	4.404	5.226	6.304	18.549	21.026	23.337	26.217	28.300	
13	3.565	4.107	5.009	5.892	7.042	19.812	22.362	24.736	27.688	29.819	
14	4.075	4.660	5.629	6.571	7.790	21.064	23.685	26.119	29.141	31.319	
15	4.601	5.229	6.262	7.261	8.547	22.307	24.996	27.488	30.578	32.801	
16	5.142	5.812	6.908	7.962	9.312	23.542	26.296	28.845	32.000	34.267	
17	5.697	6.408	7.564	8.672	10.085	24.769	27.587	30.191	33.409	35.718	
18	6.265	7.015	8.231	9.390	10.865	25.989	28.869	31.526	34.805	37.156	
19	6.844	7.633	8.907	10.117	11.651	27.204	30.144	32.852	36.191	38.582	
20	7.434	8.260	9.591	10.851	12.443	28.412	31.410	34.170	37.566	39.997	
21	8.034	8.897	10.283	11.591	13.240	29.615	32.671	35.479	38.932	41.401	
22	8.643	9.542	10.982	12.338	14.041	30.813	33.924	36.781	40.289	42.796	
23	9.260	10.196	11.689	13.091	14.848	32.007	35.172	38.076	41.638	44.181	
24	9.886	10.856	12.401	13.848	15.659	33.196	36.415	39.364	42.980	45.559	
25	10.520	11.524	13.120	14.611	16.473	34.382	37.652	40.646	44.314	46.928	
26	11.160	12.198	13.844	15.379	17.292	35.563	38.885	41.923	45.642	48.290	
27	11.808	12.879	14.573	16.151	18.114	36.741	40.113	43.195	46.963	49.645	
28	12.461	13.565	15.308	16.928	18.939	37.916	41.337	44.461	48.278	50.993	
29	13.121	14.256	16.047	17.708	19.768	39.087	42.557	45.722	49.588	52.336	
30	13.787	14.953	16.791	18.493	20.599	40.256	43.773	46.979	50.892	53.672	
40	20.707	22.164	24.433	26.509	29.051	51.805	55.758	59.342	63.691	66.766	
50	27.991	29.707	32.357	34.764	37.689	63.167	67.505	71.420	76.154	79.490	
60	35.534	37.485	40.482	43.188	46.459	74.397	79.082	83.298	88.379	91.952	
70	43.275	45.442	48.758	51.739	55.329	85.527	90.531	95.023	100.425	104.215	
80	51.172	53.540	57.153	60.391	64.278	96.578	101.879	106.629	112.329	116.321	
90	59.196	61.754	65.647	69.126	73.291	107.565	113.145	118.136	124.116	128.299	
100	67.328	70.065	74.222	77.929	82.358	118.498	124.342	129.561	135.807	140.169	

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t-Distribution Table



The shaded area is equal to α for $t = t_{\alpha}$.

df	$t_{.100}$	$t_{.050}$	$t_{.025}$	$t_{.010}$	$t_{.005}$
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
32	1.309	1.694	2.037	2.449	2.738
34	1.307	1.691	2.032	2.441	2.728
36	1.306	1.688	2.028	2.434	2.719
38	1.304	1.686	2.024	2.429	2.712
∞	1.282	1.645	1.960	2.326	2.576

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見背面

題號：387
 科目：統計學(H)
 節次：2

國立臺灣大學 102 學年度碩士班招生考試試題

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F Values for $\alpha = 0.05$

d_2	d_1								
	1	2	3	4	5	6	7	8	9
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5
2	18.51	19.00	19.16	19.25	19.3	19.33	19.35	19.37	19.38
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96
inf	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

試題隨卷繳回