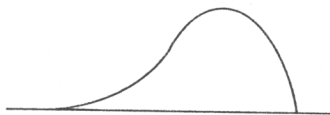


1. (10%) A data set is skewed to the right as shown in the following figure. Discuss whether its mean is larger than its median, and explain. (A formal proof is not necessary)



2. (a) (5%) A random variable  $X$  is said to be memoryless if  $P\{X > s+t \mid X > t\} = P\{X > s\}$  for all  $s, t \geq 0$ . Show that variable  $X$  is memoryless when  $X$  has an exponential distribution with parameter  $\lambda$ ; i.e.,  $f(x) = \lambda e^{-\lambda x}$  for  $x \geq 0$ .
- (b) (5%) Interpret the memoryless property without any mathematical expression.
- (c) (5%) Let  $X$  be the interarrival time of buses at a station. If  $X$  is exponentially distributed, describe how the memoryless property affects the waiting time of a passenger.
3. (10%) Let  $\bar{x}$  and  $\sigma_x$  be the mean and standard deviation of a sample with a small size  $n$ . Suppose that an analyst made a mistake to use  $z$ -distribution instead of  $t$ -distribution to construct a confidence interval. That is, the analyst will have  $(\bar{x} - z_{\alpha/2}\sigma_x, \bar{x} + z_{\alpha/2}\sigma_x)$  instead of  $(\bar{x} - t_{\alpha/2, n-1}\sigma_x, \bar{x} + t_{\alpha/2, n-1}\sigma_x)$  as an interval with confidence level  $1-\alpha$ . Discuss whether the confidence interval  $(\bar{x} - z_{\alpha/2}\sigma_x, \bar{x} + z_{\alpha/2}\sigma_x)$  is too optimistic or pessimistic when sample size  $n$  is small, and explain.
4. Suppose that most vehicles in Tainan city usually violate the traffic laws, such as speeding, breaking through red lights, turning without a signal, standing or stopping illegally, etc. The government of Tainan city is therefore interested in knowing how severe the traffic conditions are. Make any necessary assumption in answering the following questions.
- (a) (5%) Define a quantity that can be used to measure the severity of traffic conditions in Tainan city.
- (b) (5%) Describe a statistical way to estimate the quantity defined in (a).
- (c) (5%) How will you report the results obtained in (b) to the mayor of Tainan city who never took any course about statistics?

5. To investigate the relationship between productivity of the production lines,  $y$ , and the labor,  $x$ , an experimenter tested production lines and applied different labor. The productivity of production lines and the applied labor are recorded as follows:

$x$	1	1.5	2	2.5	3	3.5	4	4.5
$y$	25	31	27	28	36	35	32	34

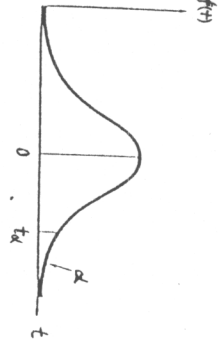
Summary statistics yield  $SS_{xx} = 10.5$ ,  $SS_{yy} = 112$ ,  $SS_{xy} = 25$ , and  $SSE = 52.476$ .

- (a) (3%) Please calculate the coefficient of correlation  
 (b) (3%) Please calculate the coefficient of determination.  
 (c) (6%) From part (a) and part (b), what are your findings? What is the relationship between these two coefficients?
6. NCKU hospital wants to use regression analysis to build a model for weight-loss,  $y$ , of a client. Two variables thought to effect weight-loss are client's length of time on the weight-loss program and time of session. These variables are described below:  
 $y$  = weight-loss(Kg)  
 $x_1$  = Length of time in weight-loss program(months)  
 $x_2$  = 1 if morning session, 0 if not  
 $x_3$  = 1 if afternoon session, 0 if not (Base level = evening session)  
 Data for 12 clients on a weight-loss program at the clinic were collected and used to fit the interaction model:  
 $E(y) = \beta_0 + \beta_1x_1 + \beta_2x_2 + \beta_3x_3 + \beta_4x_1x_2 + \beta_5x_1x_3$
- (a) (3%) What is the experimental unit?  
 (b) (4%) What null hypothesis would you test to determine whether the slope of the linear relationship between weight-loss( $y$ ) and the time in the program( $x$ ) varies according to session time?  
 (c) (4%) Sketch the theoretical relationship between the variables hypothesized by the model?  
 (d) (3%) In term of  $\beta$ 's in the model, give the change in weight-loss( $y$ ) for every 1 month increase in time in program( $x_1$ ) when attending the evening program.
7. The table shows partially completed ANOVA table for a two-factor factorial experiment.

Source	df	SS	MS	F
A	3	2.6		
B	5	9.2		
AXB			3.1	
Error		18.7		
Total	47			

- (a) (8%) Complete the ANOVA table.  
 (b) (6%) How many levels were used for each factor? How many treatments were used? How many replications were performed?  
 (c) (4%) Find the value of the Sum of Squares for Treatments. Test to determine whether the data provide evidence that the treatment means differ. Use  $\alpha = 0.05$ .  
 (d) (6%) Is further testing of the nature of the factor effects warranted? If so, test to determine whether the factors interact. Use  $\alpha = 0.05$ . Interpret the result.

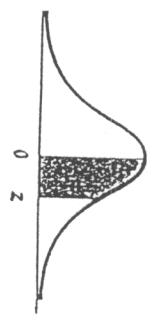
Table VI Critical Values of  $t$



$\nu$	.40	.30	.20	.10	.050	.025	.010	.005	.001	.0005
1	.325	.727	1.376	3.078	6.314	12.71	31.82	63.66	318.3	636.6
2	.289	.617	1.061	1.886	2.920	4.303	6.965	9.925	22.33	31.60
3	.277	.584	.978	1.638	2.353	3.182	4.541	5.841	10.22	12.94
4	.271	.569	.941	1.533	2.132	2.776	3.747	4.604	7.173	8.610
5	.267	.559	.920	1.476	2.015	2.571	3.565	4.032	5.893	6.859
6	.265	.553	.906	1.440	1.943	2.447	3.707	5.208	5.959	5.959
7	.263	.549	.896	1.415	1.895	2.365	2.998	3.499	4.785	5.405
8	.262	.546	.889	1.397	1.860	2.306	2.896	3.335	4.501	5.041
9	.261	.543	.883	1.383	1.833	2.262	2.821	3.250	4.297	4.781
10	.260	.542	.879	1.372	1.812	2.228	2.764	3.169	4.144	4.587
11	.260	.540	.876	1.363	1.796	2.201	2.718	3.106	4.025	4.437
12	.259	.539	.873	1.356	1.782	2.179	2.681	3.055	3.930	4.318
13	.259	.538	.870	1.350	1.771	2.160	2.650	3.012	3.852	4.221
14	.258	.537	.868	1.345	1.761	2.145	2.624	2.977	3.787	4.140
15	.258	.536	.866	1.341	1.753	2.131	2.602	2.947	3.733	4.073
16	.258	.535	.865	1.337	1.746	2.120	2.583	2.921	3.686	4.015
17	.257	.534	.863	1.333	1.740	2.110	2.567	2.898	3.646	3.965
18	.257	.534	.862	1.330	1.734	2.101	2.552	2.878	3.611	3.922
19	.257	.533	.861	1.328	1.729	2.093	2.539	2.861	3.579	3.883
20	.257	.533	.860	1.325	1.725	2.086	2.528	2.845	3.552	3.850
21	.257	.532	.859	1.323	1.721	2.080	2.518	2.831	3.527	3.819
22	.256	.532	.858	1.321	1.717	2.074	2.508	2.819	3.505	3.792
23	.256	.532	.858	1.319	1.714	2.069	2.500	2.807	3.485	3.767
24	.256	.531	.857	1.318	1.711	2.064	2.492	2.797	3.467	3.745
25	.256	.531	.856	1.316	1.708	2.060	2.485	2.787	3.450	3.725
26	.256	.531	.856	1.315	1.706	2.056	2.479	2.779	3.435	3.707
27	.256	.531	.855	1.314	1.703	2.052	2.473	2.771	3.421	3.690
28	.254	.527	.848	1.296	1.671	2.000	2.390	2.660	3.232	3.460
29	.256	.530	.854	1.311	1.699	2.045	2.462	2.756	3.386	3.659
30	.256	.530	.854	1.310	1.697	2.042	2.457	2.750	3.385	3.646
40	.255	.529	.851	1.303	1.684	2.021	2.423	2.704	3.307	3.551
50	.255	.528	.849	1.298	1.676	2.009	2.403	2.678	3.262	3.515
60	.254	.527	.848	1.296	1.671	2.000	2.390	2.660	3.232	3.460
80	.254	.527	.846	1.292	1.664	1.990	2.374	2.626	3.195	3.415
100	.254	.526	.845	1.290	1.660	1.984	2.365	2.626	3.174	3.389
200	.254	.525	.843	1.286	1.653	1.972	2.345	2.601	3.131	3.339
500	.253	.525	.842	1.283	1.648	1.965	2.334	2.586	3.106	3.310
$\infty$	.253	.524	.842	1.282	1.645	1.960	2.326	2.576	3.090	3.291

\* Tabulation of the values of  $\alpha$  versus  $t_{\alpha}$  for different values of  $\nu$ .

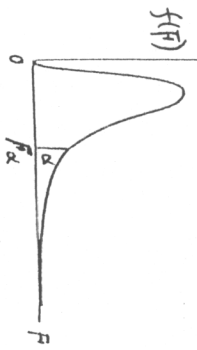
Table IV Normal Curve Areas



$z$	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0753
.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
.4	.1554	.1591	.1628	.1664	.1700	.1736	.1772	.1808	.1844	.1879
.5	.1915	.1950	.1985	.2019	.2054	.2088	.2123	.2157	.2190	.2224
.6	.2257	.2291	.2324	.2357	.2389	.2422	.2454	.2486	.2517	.2549
.7	.2580	.2611	.2642	.2673	.2704	.2734	.2764	.2794	.2823	.2852
.8	.2881	.2910	.2939	.2967	.2995	.3023	.3051	.3078	.3106	.3133
.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	.4700	.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	.4957	.4958	.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	.4990	.4990	.4990

Source: Adapted from Table I of A. Field, *Statistical Tables and Formulas* (New York, Wiley, 1963). Reproduced by permission of A. Field.

Table IX Percentage Points of the F Distribution,  $\alpha = .05$



$\nu_2 \backslash \nu_1$	NUMERATOR DEGREES OF FREEDOM									
	1	2	3	4	5	6	7	8	9	10
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5	241.9
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	2.00
120	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96	1.91
$\infty$	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83