

國立成功大學

113學年度碩士班招生考試試題

編 號：243

系 所：交通管理科學系

科 目：統計學

日 期：0202

節 次：第 2 節

備 註：不可使用計算機

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

*You must show ALL your work to obtain full credit.

*You can make necessary assumption if needed to solve the problem.

1. (15 %) Consider the least squares regression line $\hat{y}_i = \beta_0 + \beta_1 x_i$, please use the least squares method to derive the point estimators of β_0 and β_1 respectively (Hint: You need to minimize the sum of squared residuals).
2. (18 %) A random sample $\{X_1, X_2, X_3\}$ of size 3 is drawn from a population with mean μ and variance σ^2 . (So X_1, X_2, X_3 are i.i.d.) Let $T_a = \frac{1}{4}(X_1 + bX_2 + X_3)$
 - (a - 5 %) For what value of "b" is T_a an unbiased estimator of the population mean μ .
 - (b - 5 %) Compute the variance of T_a . (Assume "b" is unknown)
 - (c - 8 %) Recall that the mean square error is $E[(T_a - \mu)^2]$. Find the value of "b" which gives the best estimator in the sense of minimizing this mean square error.
3. (25 %) The president of a University is concerned about how much time students spent on homework. Last year, the average time students spent on homework was 21 hours per week. This year, a random sample of 36 students indicates that the average time spent is 22.2 hours per week. Assume that the population standard deviation is 2.4 hours.
 - (a - 4 %) What assumptions are required for this test to be valid?
 - (b - 3 %) Is this a z or a t test? Please explain your answer.
 - (c - 10 %) Perform the 5 steps hypothesis test to determine whether there is any evidence to suggest that students spent more time on homework this year than last year. Please use a significance level of 1%.
 - (d - 4 %) Construct a 99% lower confidence bound for the population mean. No interpretation is required.
 - (e - 4 %) Explain why parts c) and d) are consistent with each other.
4. (30 %) The ownership of automobile has an important effect on the traffic volume on the road. In a study conducted in three countries, average ownership of vehicles per household were measured. The results are summarized in the following table:

Country	N	Mean	StDev	
America	48	3.7	2.5	
Canada	100	3.1	1.8	
France	55	2.9	1.8	
Analysis of Variance				
Source	SS	MS	F-Value	P-Value
Country	16	8 xxx		0.138
Error	800	xxx		

- (a - 5 %) Is it reasonable to use the assumption of equal standard deviation when analyzing these data? Give a reason for your answer.
 - (b - 5 %) Find the value of MSE. What is the standard deviation?
 - (c - 2 %) What are the numerator and denominator degrees of freedom for the F statistic?
 - (d - 3 %) Find the value of the F statistic.
 - (e - 10 %) Carry out a significance test to compare the mean for the three countries at a significance level 0.025. Please follow the five step procedure and make a conclusion in context.
 - (f - 5 %) Should a multiple comparison test be performed in this situation? Please explain your answer in one sentence.
5. (12 %) Define and explain the usage of the statistics terms below (Do NOT Just show the formula):
- (a - 4 %) Central Limit Theorem
 - (b - 4 %) P-value
 - (c - 4 %) Bayes' theorem

Table of Z-distribution

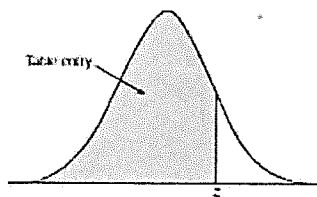


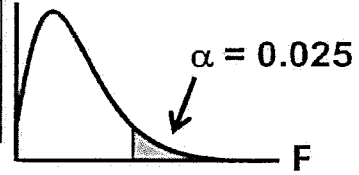
Table entry for z is the area under the standard normal curve to the left of z.

z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.5000	.5040	.5080	.5120	.5160	.5199	.5239	.5279	.5319	.5359
0.1	.5398	.5438	.5478	.5517	.5557	.5596	.5636	.5675	.5714	.5753
0.2	.5793	.5832	.5871	.5910	.5948	.5987	.6026	.6064	.6103	.6141
0.3	.6179	.6217	.6255	.6293	.6331	.6368	.6406	.6443	.6480	.6517
0.4	.6554	.6591	.6628	.6664	.6700	.6736	.6772	.6808	.6844	.6879
0.5	.6915	.6950	.6985	.7019	.7054	.7088	.7123	.7157	.7190	.7224
0.6	.7257	.7291	.7324	.7357	.7389	.7422	.7454	.7486	.7517	.7549
0.7	.7580	.7611	.7642	.7673	.7704	.7734	.7764	.7794	.7823	.7852
0.8	.7881	.7910	.7939	.7967	.7995	.8023	.8051	.8078	.8106	.8133
0.9	.8159	.8186	.8212	.8238	.8264	.8289	.8315	.8340	.8365	.8389
1.0	.8413	.8438	.8461	.8485	.8508	.8531	.8554	.8577	.8599	.8621
1.1	.8643	.8665	.8686	.8708	.8729	.8749	.8770	.8790	.8810	.8830
1.2	.8849	.8869	.8888	.8907	.8925	.8944	.8962	.8980	.8997	.9015
1.3	.9032	.9049	.9066	.9082	.9099	.9115	.9131	.9147	.9162	.9177
1.4	.9192	.9207	.9222	.9236	.9251	.9265	.9279	.9292	.9306	.9319
1.5	.9332	.9345	.9357	.9370	.9382	.9394	.9406	.9418	.9429	.9441
1.6	.9452	.9463	.9474	.9484	.9495	.9505	.9515	.9525	.9535	.9545
1.7	.9554	.9564	.9573	.9582	.9591	.9599	.9608	.9616	.9625	.9633
1.8	.9641	.9649	.9656	.9664	.9671	.9678	.9686	.9693	.9699	.9706
1.9	.9713	.9719	.9726	.9732	.9738	.9744	.9750	.9756	.9761	.9767
2.0	.9772	.9778	.9783	.9788	.9793	.9798	.9803	.9808	.9812	.9817
2.1	.9821	.9826	.9830	.9834	.9838	.9842	.9846	.9850	.9854	.9857
2.2	.9861	.9864	.9868	.9871	.9875	.9878	.9881	.9884	.9887	.9890
2.3	.9893	.9896	.9898	.9901	.9904	.9906	.9909	.9911	.9913	.9916
2.4	.9918	.9920	.9922	.9925	.9927	.9929	.9931	.9932	.9934	.9936
2.5	.9938	.9940	.9941	.9943	.9945	.9946	.9948	.9949	.9951	.9952
2.6	.9953	.9955	.9956	.9957	.9959	.9960	.9961	.9962	.9963	.9964
2.7	.9965	.9966	.9967	.9968	.9969	.9970	.9971	.9972	.9973	.9974
2.8	.9974	.9975	.9976	.9977	.9977	.9978	.9979	.9979	.9980	.9981
2.9	.9981	.9982	.9982	.9983	.9984	.9984	.9985	.9985	.9986	.9986
3.0	.9987	.9987	.9987	.9988	.9988	.9989	.9989	.9989	.9990	.9990

Table of t-distribution

df	t-Distribution Area in Right Tail											
	0.25	0.20	0.15	0.10	0.05	0.025	0.02	0.01	0.005	0.0025	0.001	0.0005
1	1.000	1.376	1.963	3.078	6.314	12.706	15.894	31.821	63.657	127.321	318.309	636.619
2	0.816	1.061	1.386	1.886	2.920	4.303	4.849	6.965	9.925	14.089	22.327	31.599
3	0.765	0.978	1.250	1.638	2.353	3.182	3.482	4.541	5.841	7.453	10.215	12.924
4	0.741	0.941	1.190	1.533	2.132	2.776	2.999	3.747	4.604	5.398	7.173	8.610
5	0.727	0.920	1.156	1.476	2.015	2.571	2.757	3.365	4.032	4.773	5.893	6.869
6	0.718	0.906	1.134	1.440	1.943	2.447	2.612	3.143	3.707	4.317	5.208	5.959
7	0.711	0.896	1.119	1.415	1.895	2.365	2.517	2.998	3.499	4.029	4.785	5.408
8	0.706	0.889	1.108	1.397	1.860	2.306	2.449	2.896	3.355	3.833	4.501	5.041
9	0.703	0.883	1.100	1.383	1.833	2.262	2.398	2.821	3.250	3.690	4.297	4.781
10	0.700	0.879	1.093	1.372	1.812	2.228	2.359	2.764	3.169	3.581	4.144	4.587
11	0.697	0.876	1.088	1.363	1.796	2.201	2.328	2.718	3.106	3.497	4.025	4.437
12	0.695	0.873	1.083	1.356	1.782	2.179	2.303	2.681	3.055	3.428	3.930	4.318
13	0.694	0.870	1.079	1.350	1.771	2.160	2.282	2.650	3.012	3.372	3.852	4.221
14	0.692	0.868	1.076	1.345	1.761	2.145	2.264	2.624	2.977	3.326	3.787	4.140
15	0.691	0.866	1.074	1.341	1.753	2.131	2.249	2.602	2.947	3.286	3.733	4.073
16	0.690	0.865	1.071	1.337	1.746	2.120	2.235	2.583	2.921	3.252	3.686	4.015
17	0.689	0.863	1.069	1.333	1.740	2.110	2.224	2.567	2.898	3.222	3.646	3.965
18	0.688	0.862	1.067	1.330	1.734	2.101	2.214	2.552	2.878	3.197	3.610	3.922
19	0.688	0.861	1.066	1.328	1.729	2.093	2.205	2.539	2.861	3.174	3.579	3.883
20	0.687	0.860	1.064	1.325	1.725	2.086	2.197	2.528	2.845	3.153	3.552	3.850
21	0.686	0.859	1.063	1.323	1.721	2.080	2.189	2.518	2.831	3.135	3.527	3.819
22	0.686	0.858	1.061	1.321	1.717	2.074	2.183	2.508	2.819	3.119	3.505	3.792
23	0.685	0.858	1.060	1.319	1.714	2.069	2.177	2.500	2.807	3.104	3.485	3.768
24	0.685	0.857	1.059	1.318	1.711	2.064	2.172	2.492	2.797	3.091	3.467	3.745
25	0.684	0.856	1.058	1.316	1.708	2.060	2.167	2.485	2.787	3.078	3.450	3.725
26	0.684	0.856	1.058	1.315	1.706	2.056	2.162	2.479	2.779	3.067	3.435	3.707
27	0.684	0.855	1.057	1.314	1.703	2.052	2.158	2.473	2.771	3.057	3.421	3.690
28	0.683	0.855	1.056	1.313	1.701	2.048	2.154	2.467	2.763	3.047	3.408	3.674
29	0.683	0.854	1.055	1.311	1.699	2.045	2.150	2.462	2.756	3.038	3.396	3.659
30	0.683	0.854	1.055	1.310	1.697	2.042	2.147	2.457	2.750	3.030	3.385	3.646
31	0.682	0.853	1.054	1.309	1.696	2.040	2.144	2.453	2.744	3.022	3.375	3.633
32	0.682	0.853	1.054	1.309	1.694	2.037	2.141	2.449	2.738	3.015	3.365	3.622
33	0.682	0.853	1.053	1.308	1.692	2.035	2.138	2.445	2.733	3.008	3.356	3.611
34	0.682	0.852	1.052	1.307	1.691	2.032	2.136	2.441	2.728	3.002	3.348	3.601
35	0.682	0.852	1.052	1.306	1.690	2.030	2.133	2.438	2.724	2.996	3.340	3.591
36	0.681	0.852	1.052	1.306	1.688	2.028	2.131	2.434	2.719	2.990	3.333	3.582
37	0.681	0.851	1.051	1.305	1.687	2.026	2.129	2.431	2.715	2.985	3.326	3.574
38	0.681	0.851	1.051	1.304	1.686	2.024	2.127	2.429	2.712	2.980	3.319	3.566
39	0.681	0.851	1.050	1.304	1.685	2.023	2.125	2.426	2.708	2.976	3.313	3.558
40	0.681	0.851	1.050	1.303	1.684	2.021	2.123	2.423	2.704	2.971	3.307	3.551
50	0.679	0.849	1.047	1.299	1.676	2.009	2.109	2.403	2.678	2.937	3.261	3.496
60	0.679	0.848	1.045	1.296	1.671	2.000	2.099	2.390	2.660	2.915	3.232	3.460
70	0.678	0.847	1.044	1.294	1.667	1.994	2.093	2.381	2.648	2.899	3.211	3.435
80	0.678	0.846	1.043	1.292	1.664	1.990	2.088	2.374	2.639	2.887	3.195	3.416
90	0.677	0.846	1.042	1.291	1.662	1.987	2.084	2.368	2.632	2.878	3.183	3.402

Table of critical F values for $\alpha = 0.025$.
 The degrees of freedom of the numerator are listed horizontally.
 The degrees of freedom of the denominator are listed vertically.
 This table is used for one-tailed F tests and ANOVA F tests.



df for the denominator	df for the numerator											
	1	2	3	4	5	6	7	8	9	10	11	12
3	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47	14.42	14.37	14.34
4	12.22	10.65	9.98	9.60	9.36	9.20	9.07	8.98	8.90	8.84	8.79	8.75
5	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68	6.62	6.57	6.52
6	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52	5.46	5.41	5.37
7	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82	4.76	4.71	4.67
8	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.36	4.30	4.24	4.20
9	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	4.03	3.96	3.91	3.87
10	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78	3.72	3.66	3.62
11	6.72	5.26	4.63	4.28	4.04	3.88	3.76	3.66	3.59	3.53	3.47	3.43
12	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44	3.37	3.32	3.28
13	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.31	3.25	3.20	3.15
14	6.30	4.86	4.24	3.89	3.66	3.50	3.38	3.29	3.21	3.15	3.09	3.05
15	6.20	4.77	4.15	3.80	3.58	3.41	3.29	3.20	3.12	3.06	3.01	2.96
16	6.12	4.69	4.08	3.73	3.50	3.34	3.22	3.12	3.05	2.99	2.93	2.89
17	6.04	4.62	4.01	3.66	3.44	3.28	3.16	3.06	2.98	2.92	2.87	2.82
18	5.90	4.56	3.95	3.61	3.38	3.22	3.10	3.01	2.93	2.87	2.81	2.77
19	5.92	4.51	3.90	3.56	3.33	3.17	3.05	2.96	2.88	2.82	2.76	2.72
20	5.87	4.46	3.86	3.51	3.29	3.13	3.01	2.91	2.84	2.77	2.72	2.68
22	5.79	4.38	3.78	3.44	3.22	3.05	2.93	2.84	2.76	2.70	2.65	2.60
24	5.72	4.32	3.72	3.38	3.15	2.99	2.87	2.78	2.70	2.64	2.59	2.54
26	5.66	4.27	3.67	3.33	3.10	2.94	2.82	2.73	2.65	2.59	2.54	2.49
28	5.61	4.22	3.63	3.29	3.06	2.90	2.78	2.69	2.61	2.55	2.49	2.45
30	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.57	2.51	2.46	2.41
32	5.53	4.15	3.56	3.22	3.00	2.84	2.71	2.62	2.54	2.48	2.43	2.38
34	5.50	4.12	3.53	3.19	2.97	2.81	2.69	2.59	2.52	2.45	2.40	2.35
36	5.47	4.09	3.50	3.17	2.94	2.78	2.66	2.57	2.49	2.43	2.37	2.33
38	5.45	4.07	3.48	3.15	2.92	2.76	2.64	2.55	2.47	2.41	2.35	2.31
40	5.42	4.05	3.46	3.13	2.90	2.74	2.62	2.53	2.45	2.39	2.33	2.29
45	5.38	4.01	3.42	3.09	2.86	2.70	2.58	2.49	2.41	2.35	2.29	2.25
50	5.34	3.97	3.39	3.05	2.83	2.67	2.55	2.46	2.38	2.32	2.26	2.22
55	5.31	3.95	3.36	3.03	2.81	2.65	2.53	2.43	2.36	2.29	2.24	2.19
60	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.33	2.27	2.22	2.17
65	5.26	3.91	3.32	2.99	2.77	2.61	2.49	2.39	2.32	2.25	2.20	2.15
70	5.25	3.89	3.31	2.97	2.75	2.59	2.47	2.38	2.30	2.24	2.18	2.14
75	5.23	3.88	3.30	2.96	2.74	2.58	2.46	2.37	2.29	2.22	2.17	2.12
80	5.22	3.86	3.28	2.95	2.73	2.57	2.45	2.35	2.28	2.21	2.16	2.11
85	5.21	3.85	3.27	2.94	2.72	2.56	2.44	2.35	2.27	2.20	2.15	2.10
90	5.20	3.84	3.26	2.93	2.71	2.55	2.43	2.34	2.26	2.19	2.14	2.09
95	5.19	3.84	3.26	2.92	2.70	2.54	2.42	2.33	2.25	2.19	2.13	2.08
100	5.18	3.83	3.25	2.92	2.70	2.54	2.42	2.32	2.24	2.18	2.12	2.08
150	5.13	3.78	3.20	2.87	2.65	2.49	2.37	2.28	2.20	2.13	2.08	2.03
200	5.10	3.76	3.18	2.85	2.63	2.47	2.35	2.26	2.18	2.11	2.06	2.01
250	5.08	3.74	3.17	2.84	2.62	2.46	2.34	2.24	2.16	2.10	2.04	2.00
300	5.07	3.73	3.16	2.83	2.61	2.45	2.33	2.23	2.16	2.09	2.04	1.99
350	5.07	3.73	3.15	2.82	2.60	2.44	2.32	2.23	2.15	2.09	2.03	1.98
400	5.06	3.72	3.15	2.82	2.60	2.44	2.32	2.22	2.15	2.08	2.03	1.98
450	5.06	3.72	3.15	2.81	2.59	2.44	2.32	2.22	2.14	2.08	2.02	1.97
500	5.05	3.72	3.14	2.81	2.59	2.43	2.31	2.22	2.14	2.07	2.02	1.97
600	5.05	3.71	3.14	2.81	2.59	2.43	2.31	2.21	2.13	2.07	2.01	1.97
700	5.05	3.71	3.13	2.80	2.58	2.43	2.31	2.21	2.13	2.07	2.01	1.96
800	5.04	3.71	3.13	2.80	2.58	2.42	2.30	2.21	2.13	2.06	2.01	1.96
900	5.04	3.70	3.13	2.80	2.58	2.42	2.30	2.21	2.13	2.06	2.01	1.96
1000	5.04	3.70	3.13	2.80	2.58	2.42	2.30	2.20	2.13	2.06	2.01	1.96
>1000	5.03	3.69	3.12	2.79	2.57	2.41	2.29	2.19	2.11	2.05	1.99	1.95