#### 編號: 241

## 國立成功大學 109 學年度碩士班招生考試試題

系 所:統計學系 考試科目:統計學

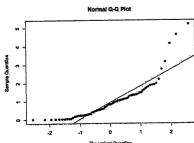
考試日期:0211, 節次:3

## 第1頁,共7頁

※ 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。

- 一. Multiple Choice (45%)
  - 1. A farmer plants 9 plots with a new variety of sweet potato. The average yield for these plots is 80 pounds per acre. Assume that the yield per acre for the new variety of sweet potato follows a normal distribution with unknown mean  $\mu$  and standard derivation  $\sigma=9$ . A 90% confidence interval for  $\mu$  is:
    - (a)  $80\pm5.58$
    - (b)  $80\pm5.88$
    - (c)  $80\pm4.93$
    - (d)  $80\pm6.98$
  - 2. A study is considered to test the hypothesis that  $H_0$ :  $\mu=10$  versus  $H_1$ :  $\mu\neq 10$  where  $\mu$  is the population mean. From a sample of 10 subjects, the test statistics is calculated to be t=3.25. The p-value would be
    - (a) 0.005
    - (b) 0.010
    - (c) 0.995
    - (d) 0.990
  - 3. The t-distribution is used to calculate a confidence interval for the population mean. If we decrease the sample size from 20 to 10, the interval would become wider because of
    - (a) The change in degrees of freedom
    - (b) The change in standard error.
    - (c) Both (a) and (b)
    - (d) None of the above
  - 4. The histogram for hours of study per week based on a sample of 100 NCKU students is symmetric and centered at 30 hours. Which of the following statements is true?
    - (a) The sample median is 30 hours.
    - (b) The sample mean is 30 hours.
    - (c) The skewness for the sample is zero.
    - (d) All of the above.
  - 5. Based on the normal quantile plot below, the variable can be described as:
    - (a) Symmetric
    - (b) Right-skewed
    - (c) Left-skewed
    - (d) None of the above
  - 6. Consider the following multiple regression equation

$$Y = \beta_0 + \beta_1 X_1 + \beta_2 X_2$$



編號: 241

## 國立成功大學 109 學年度碩士班招生考試試題

系 所:統計學系 考試科目:統計學

第2頁,共7頁

考試日期:0211,節次:3

where Y is the time spend on studying for the final exam in statistics,  $X_1$  is a binary variable which takes on the value 1 for athletes and is 0 for non-athletes, and  $X_2$  is a binary variable which takes on the value 1 for non-athletes and is 0 for athletes. If athletes spend more time studying for the final exam, then we would expect

- (a) the coefficient for  $X_1$  to have a positive sign, and for  $X_2$  a negative sign.
- (b) Both coefficients to be the same distance from the constant, one above and the other below.
- (c)  $\beta_1$  estimates the mean of Y for athletes,  $\beta_2$  estimates the mean of Y for non-athletes.
- (d) None of the above
- 7. Suppose the coefficient of determination  $R^2$  for a simple linear regression is equal to 0. Which of the following statements is true?
  - (a) The slope coefficient is equal to 0.
  - (b) The correlations between the dependent and independent variables is equal to 0.
  - (c) The error (residual) sum of squares is equal to the total sum of squares.
  - (d) All of the above
- 8. A manufacturer claims that a particular automobile model will get 50 miles per gallon on the highway. The researchers at a consumer-oriented magazine believe that this claim is high and plan a test with a simple random sample of 36 cars. Assuming the standard deviation is 2.52 miles per gallon, what should the researchers conclude if the sample mean is 49 miles per gallon?
  - (a) There is not sufficient evidence to reject the manufacturer's claim; 49 miles per gallon is too close to the claimed 50 miles per gallon
  - (b) The manufacturer's claim should not be rejected because the p-value of .0087 is too small.
  - (c) The manufacturer's claim should be rejected because the sample mean is less than the claimed mean.
  - (d) The p-value of .0087 is sufficient evidence to reject the manufacturer's claim.
- 9. Which of the following are true statements?
  - (a) If a hypothesis test is conducted at the 1% level, there is a 1% chance of rejecting the null hypothesis.
  - (b) If there is sufficient evidence to reject a null hypothesis at the 10% level, then there is sufficient evidence to reject it at the 5% level.
  - (c) Whether to use a one- or two-tailed test is typically decided after the data are gathered.
  - (d) None are true.
- 10. Consider the null and alternative hypotheses  $H_0: \hat{p} = 0.95$  versurs  $H_1: \hat{p} \neq 0.95$  where  $\hat{p}$  is the sample proportion. These hypotheses
  - (a) indicate a two-tailed test.
  - (b) indicate a one-tailed test with a rejection area in the right tail.
  - (c) indicate a one-tailed test with a rejection area in the left tail.
  - (d) are established incorrectly.

系 所:統計學系 考試科目:統計學

考試日期:0211,節次:3

### 第3頁,共7頁

編號: 241

- 11. A pet food manufacturer runs an experiment to determine whether three brands of dog food are equally preferred by dogs. In the experiment, 90 dogs are individually presented with three dishes of food, each containing a different brand, and their choices are noted. Tabulations show that 36 dogs go to brand A, 24 to brand B, and 30 to brand C. Which of the following statements is true?
  - (a) Chi-square test for independence with test statistics  $\chi^2 = 2.40$ ; there is not sufficient evidence at the 10% significance level.
  - (b) Chi-square test for goodness of fit with test statistics  $\chi^2 = 2.40$ , there is not sufficient evidence at the 10% significance level.
  - (c) Chi-square test for independence with test statistics  $\chi^2=1.21$ , there is not sufficient evidence at the 10% significance level.
  - (d) Chi-square test for goodness of fit with test statistics  $\chi^2=1.21$ , there is not sufficient evidence at the 10% significance level.
- 12. Suppose we have the back-to-back stemplot below for the two random variables. Which of the following are true statements?
  - I. Two random variables have the same mean.
  - II. Two random variables have the same range.
  - III. Two random variables have the same standard deviation.
- 843 | 2 | 29 65210 | 3 | 2557 92 | 4 | 7552 | 5 | 6 | 6 | 1458 | 6 | 7 | 09 | 8541 | 8 |

348 01256

- (a) II and III
- (b) I and II
- (c) I and III
- (d) II only
- 13. An Archaeopteryx is an extinct animal having feathers like a bird but also having very prominent teeth. Five fossilized specimen of this creature have been found with the lengths of the femur (a leg bone) plotted against the lengths of the humerus (a bone in the upper arm). Archeologists have long felt that there should be a positive linear correlation between the lengths of the femur and the lengths of the humerus in these extinct creatures. Using the statistical software, the following results are obtained by performing analysis for two-tailed and one-tailed test, respectively.

Pearson's product-moment correlation t = 6.388, df = 3, p-value = 0.0078

alternative hypothesis: true correlation is not equal to 0

95 percent confidence interval: 0.558, 0.998

sample estimates: 0.965

Pearson's product-moment correlation t = 6.388, df = 3, p-value = 0.996 alternative hypothesis: true correlation is less than 0 95 percent confidence interval: -1.000, 0.997 sample estimates:cor 0.965

Pearson's product-moment correlation  $t=6.388,\,df=3,\,p\text{-value}=0.0038$  alternative hypothesis: true correlation is greater than 0

95 percent confidence interval: 0.693, 1.000

sample estimates: 0.965

Which of the following statements is true?

#### 編號: 241

系 所:統計學系

考試科目:統計學

第4頁,共7頁

考試日期:0211,節次:3

# (a) A positive correlation is likely because lengths of bones in any animal are always positively correlated.

- (b) A positive correlation is likely because the above test yields a p-value of .0039.
- (c) A positive correlation is likely because the above test yields a p-value of .0078.
- (d) There is no significant positive correlation at the 1% level of significance as the P-value is .039.
- 14. To survey the opinions of the students in a class, a teacher plans to select every twenty-fifth student entering the classroom in the morning. Assuming there are no absences, will this sampling plan result a simple random sample of students attending the classroom?
  - (a) Yes, because every students has the same chance of being selected.
  - (b) Yes, but only if there is a single entrance to the classroom.
  - (c) No, because not every sample of the intended size has an equal chance of being selected.
  - (d) Yes, because this is an example of systematic sampling, which is a special case of simple random sampling.
- 15. The death rate from a particular form of cancer is 50% during the first year. When treated with an experimental drug, only 21 out of 49 patients die during the initial year. Is this strong evidence to claim that the new medication reduces the mortality rate?
  - (a) Yes, because the p-value is 0.3174
  - (b) Yes, because the p-value is 0.1587.
  - (c) No, because the p-value is only 0.3174.
  - (d) No, because the p-value is above 0.1000.

#### \_\_\_ Problems

1. A study is done to determine the effects of removing a renal blockage in patients whose renal function is impaired because of advanced metatstatic malignancy of nonurologic cause. The arterial blood pressure of a random sample of 9 patients is measured before and after surgery for treatment of the blockage yielded the following data:

| Before | 150 | 132 | 130 | 116 | 107 | 100 | 101 | 96 | 78 |  |
|--------|-----|-----|-----|-----|-----|-----|-----|----|----|--|
| After  | 90  | 102 | 80  | 82  | 90  | 94  | 84  | 93 | 80 |  |

- (a) Please state the hypothesis and all the assumptions needed. (4%)
- (b) Please conduct the test and state your conclusion. (6%)
- 2. Please answer the following problems.
  - A researcher hypothesizes that final exam scores were different across the 5 different teaching fellows' sections. The researcher knows that test scores are left-skewed within each section.
    Propose 2 different analysis approaches to address this professor's hypotheses. (6%)
  - II. A quadratic regression model to predict national test scores (Y) from parents' income (X) was calculated to be

系 所:統計學系

編號: 241

考試科目:統計學

第5頁,共7頁

考試日期:0211,節次:3

$$\hat{Y} = 600 + 5X - 0.25X^2$$

Determine what value of income leads to the maximum estimated test score, and determine this maximum estimated test score. (4%)

- III. A regression is run in order to determine whether the last n = 102 monthly returns of TSMC's Stock prices mimic that of UMC's Stock prices. Based on the output below, determine whether a slope of
  - (1)  $\beta_1 = 0$  is reasonable. (2%)
  - (2)  $\beta_1 = 1$  is reasonable. (4%)

#### Coefficients:

IV. Let  $X_1, ..., X_{n_1}$  and  $Y_1, ..., Y_{n_2}$  be two random samples from normal distributions with common variance  $\sigma^2$ . The pooled estimator of  $\sigma^2$  is defined as

$$s_{p}^{2} = \frac{(n_{1}-1)s_{x}^{2} + (n_{2}-1)s_{Y}^{2}}{n_{1}+n_{2}-2},$$

where  $s_x^2 = \sum_{i=1}^{n_1} (X_i - \bar{X})^2 / (n_1 - 1)$  and  $s_y^2 = \sum_{i=1}^{n_2} (Y_i - \bar{Y})^2 / (n_2 - 1)$ . Please show that  $s_p^2$  is an unbiased estimator of  $\sigma^2$ . (5%)

3. A researcher perform a regression analysis to study the relationship between the prestige (Y) and the proportion of women (X) in 102 occupations. The results are obtained by performing analysis with the statistical software.

Call:  $Im(formula = Y \sim X)$ Residuals: Max Median 30 10 Min 13.034 39.185 -4.126 -12.391 -33.444 Coefficients: Std. Error t value Pr(>|t|) **Estimate** < 0.001 21.101 48.693 2.30760 (Intercept) -0.0640.05 (a) Х Residual standard error: 17.17 on 100 degrees of freedom Multiple R-squared: 0.014, Adjusted R-squared: 0.004143 on 1 and 100 DF, p-value: 0.2362 F-statistic: (b)

- (I) What is the correlation between prestige and the proportion of women? (3%)
- (II) Please calculate the values in the blanks (a) and (b) above. (6%)
- (III) Is there any evidence of a relationship between prestige and the proportion of women in occupations? (3%)

編號: 241

## 國立成功大學 109 學年度碩士班招生考試試題

系 所:統計學系 考試科目:統計學

考試日期:0211,節次:3

## 第6頁,共7頁

4. Based on the illustration for the two-sample t test below, answer the following questions (fill in the blank). (12%) ( 諸在答案卷上任卷)

|  | Two-<br>sample t<br>test   | Paired<br>t-test   | McNemar's<br>exact test | Friedman<br>test |
|--|--|--|-------------------------|------------------|
| Q1)  | August St.   | ONE CENTRAL PROPERTY OF THE PR |                         |                  |
| What outcome variable is the test appropriate    | Α  | (1)  | (2)                     | (3)              |
| for?   |  | 18.00 T. 10.00 T. 10. |                         |                  |
| (A) Continuous (B) Categorical (C) time to event |  |  |                         |                  |
| Q2)  | 740 pr   |  |                         |                  |
| How many groups can the test handle?             | В  | (4)  | (5)                     | (6)              |
| (A) One group (B) Two groups only (C) ≥3 groups  | Daniel Programme (Control of Control of Cont |  |                         |                  |
| Q3)  |  | 20 - 20 - 10 - 10 - 10 - 10 - 10 - 10 -  |                         |                  |
| Is the data: (A)Independent (B) Correlated (C)   | A  | (7)  | (8)                     | (9)              |
| Time-to-event                                    | 117 minutes  |  |                         |                  |
| Q4) Do the data need to come from a normal       | Yes  | (10)   | (11)                    | (12)             |
| distribution? (Yes / No)                         | er (Art Stant) in<br>Programs  |  |                         |                  |

Numbers in the table represent p(X=x) for a binomial distribution with n trials and probability of success p.

| Ħ  | x      | 0,1   | 0.2   | 0.25  | 0.3   | 0.4   | 0,5   | 0.6   | 0.7   | 0.75 |
|----|--------|-------|-------|-------|-------|-------|-------|-------|-------|------|
| 8  | 0      | 0.430 | 0.168 | 0.100 | 0.058 | 0.017 | 0.004 | 0.001 | 0.000 | 0.00 |
|    | Ĭ      | 0.383 | 0.336 | 0.267 | 0.198 | 0.090 | 0.031 | 0.008 | 0.001 | 0.00 |
|    | 2      | 0.149 | 0.294 | 0.311 | 0.298 | 0.209 | 0.109 | 0.041 | 0.010 | 0,00 |
|    | 3      | 0.033 | 0.147 | 0.208 | 0.254 | 0.279 | 0.219 | 0.124 | 0.047 | 0.02 |
|    | 4      | 0.005 | 0.046 | 0.087 | 0.136 | 0.232 | 0.273 | 0.232 | 0.136 | 0.08 |
|    | 5      | 0.000 | 0.009 | 0.023 | 0.047 | 0.124 | 0.219 | 0.279 | 0.254 | 0.20 |
|    | 6      | 0.000 | 0.001 | 0.004 | 0.010 | 0.041 | 0.109 | 0.209 | 0.296 | 0.31 |
|    | 7      | 0.000 | 0.000 | 0.000 | 0.001 | 0.008 | 0.031 | 0.090 | 0.198 | 0.26 |
|    | 8      | 0.000 | 0.000 | 0.000 | 0.000 | 100.0 | 0.004 | 0.017 | 0.058 | 0.10 |
| g  | 0      | 0.387 | 0.134 | 0.075 | 0.040 | 0.010 | 0.002 | 0.000 | 0.000 | 0.00 |
|    | ŧ      | 0.387 | 0.302 | 0.225 | 0.156 | 0.060 | 0.018 | 0.004 | 0.000 | 0.00 |
|    | 2      | 0.172 | 0.302 | 0.300 | 0.267 | 0.161 | 0.070 | 0.021 | 0.004 | 0.00 |
|    | 3      | 0.045 | 0.176 | 0.234 | 0.267 | 0.251 | 0.164 | 0.074 | 0.021 | 0.00 |
|    | 4      | 0.007 | 0.066 | 0.117 | 0.172 | 0.251 | 0.246 | 0.167 | 0.074 | 0.03 |
|    | 5      | 0.001 | 0.017 | 0.039 | 0.074 | 0.167 | 0.246 | 0.251 | 0.172 | 0.11 |
|    | 6      | 0.000 | 0.003 | 0.009 | 0.021 | 0.074 | 0.164 | 0.251 | 0.267 | 0.23 |
|    | 7      | 0.000 | 0.000 | 0.001 | 0.004 | 0.021 | 0.070 | 0.161 | 0.267 | 0.30 |
|    | 8      | 0.000 | 0.000 | 0.000 | 0.000 | 0.004 | 810.0 | 0.060 | 0.156 | 0.22 |
|    | 9      | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.002 | 0.010 | 0,040 | 0.07 |
| 10 | ø      | 0.349 | 0.107 | 0.056 | 0.028 | 0.006 | 0.001 | 0.000 | 0.000 | 0.00 |
|    | Į      | 0.387 | 0.268 | 0.188 | 0.121 | 0.040 | 0.010 | 0.002 | 0.000 | 0.00 |
|    | 2      | 0.194 | 0.302 | 0.282 | 0.233 | 0.121 | 0.044 | 0.011 | 0.001 | 0.00 |
|    | 3      | 0.057 | 0.201 | 0.250 | 0.267 | 0.215 | 0.117 | 0.042 | 0.009 | 0.00 |
|    | 4<br>5 | 0.011 | 0,088 | 0.146 | 0.200 | 0.251 | 0.205 | 0.111 | 0.037 | 0.01 |
|    |        | 0.001 | 0.026 | 0.058 | 0.103 | 0.201 | 0.248 | 0.201 | 0.103 | 0.0  |
|    | δ      | 0.000 | 0.006 | 0.016 | 0.037 | 0.111 | 0.205 | 0.251 | 0.200 | 0.14 |
|    | 7      | 0.000 | 0.001 | 0.003 | 0.009 | 0.042 | 0.117 | 0.215 | 0.267 | 0.25 |
|    | 8      | 0.000 | 0.000 | 0.000 | 0.001 | 0.011 | 0.044 | 0.121 | 0.233 | 0.28 |
|    | 3      | 0.000 | 0.000 | 0.000 | 0.000 | 0.002 | 0.010 | 0.040 | 0.121 | 0.18 |
|    | 10     | 0.000 | 0.000 | 0.000 | 0.000 | 0.000 | 0.001 | 0.006 | 0.028 | 0.03 |

#### Table of the Student's t-distribution

The table gives the values of  $t_{\alpha;\nu}$  where  $\Pr(T_{\mathbf{v}} > t_{\alpha;\nu}) = \alpha$ , with  $\nu$  degrees of freedom



| α        | 0.1   | 0.05  | 0.025  | 0.01   | 0.005  | 0.001   | 0.0005  |
|----------|-------|-------|--------|--------|--------|---------|---------|
| <u>"</u> | 3.078 | 6.314 | 12.076 | 31.821 | 63.657 | 318.310 | 636.620 |
| 2        | 1.886 | 2.920 | 4.303  | 6.965  | 9.925  | 22.326  | 31.598  |
| 3        | 1.638 | 2.353 | 3.182  | 4.541  | 5.841  | 10.213  | 12.924  |
| 4        | 1,533 | 2.132 | 2,776  | 3,747  | 4.604  | 7.173   | 8.610   |
| 5        | 1.476 | 2.015 | 2.571  | 3,365  | 4.032  | 5.893   | 6.869   |
| 6        | 1,440 | 1.943 | 2.447  | 3.143  | 3.707  | 5.208   | 5.959   |
| 7        | 1.415 | 1.895 | 2.365  | 2,998  | 3,499  | 4.785   | 5.408   |
|          | 1.397 | 1.860 | 2.306  | 2,896  | 3.355  | 4.501   | 5.041   |
| 8<br>9   | 1.383 | 1.833 | 2.262  | 2.821  | 3.250  | 4.297   | 4.781   |
| 10       | 1,372 | 1.812 | 2.228  | 2.764  | 3.169  | 4.144   | 4.587   |

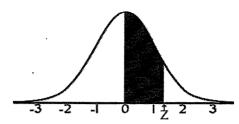
系 所:統計學系 考試科目:統計學

考試日期:0211,節次:3

第7頁,共7頁

編號: 241





0.0 0.01 0.02 0.03 0.04 0.05 0.06 0.07 0.08 0.09  $0.0\ 0.0000\ 0.0040\ 0.0080\ 0.0120\ 0.0160\ 0.0199\ 0.0239\ 0.0279\ 0.0319\ 0.0359$ 0.1 0.0398 0.0438 0.0478 0.0517 0.0557 0.0596 0.0636 0.0675 0.0714 0.0753 0.2 0.0793 0.0832 0.0871 0.0910 0.0948 0.0987 0.1026 0.1064 0.1103 0.1141 0.3 0.1179 0.1217 0.1255 0.1293 0.1331 0.1368 0.1406 0.1443 0.1480 0.1517 0.4 0.1554 0.1591 0.1628 0.1664 0.1700 0.1736 0.1772 0.1808 0.1844 0.1879 0.5 0.1915 0.1950 0.1985 0.2019 0.2054 0.2088 0.2123 0.2157 0.2190 0.2224 0.6 0.2257 0.2291 0.2324 0.2357 0.2389 0.2422 0.2454 0.2486 0.2517 0.2549 0.7 0.2580 0.2611 0.2642 0.2673 0.2704 0.2734 0.2764 0.2794 0.2823 0.2852 0.8 0.2881 0.2910 0.2939 0.2967 0.2995 0.3023 0.3051 0.3078 0.3106 0.3133 0.9 0.3159 0.3186 0.3212 0.3238 0.3264 0.3289 0.3315 0.3340 0.3365 0.3389 1.0 0.3413 0.3438 0.3461 0.3485 0.3508 0.3531 0.3554 0.3577 0.3599 0.3621 1.1 0.3643 0.3665 0.3686 0.3708 0.3729 0.3749 0.3770 0.3790 0.3810 0.3830 1.2 0.3849 0.3869 0.3888 0.3907 0.3925 0.3944 0.3962 0.3980 0.3997 0.4015 1.3 0.4032 0.4049 0.4066 0.4082 0.4099 0.4115 0.4131 0.4147 0.4162 0.4177 1.4 0.4192 0.4207 0.4222 0.4236 0.4251 0.4265 0.4279 0.4292 0.4306 0.4319 1.5 0.4332 0.4345 0.4357 0.4370 0.4382 0.4394 0.4406 0.4418 0.4429 0.4441 1.6 0.4452 0.4463 0.4474 0.4484 0.4495 0.4505 0.4515 0.4525 0.4535 0.4545 1.7 0.4554 0.4564 0.4573 0.4582 0.4591 0.4599 0.4608 0.4616 0.4625 0.4633 1.8 0.4641 0.4649 0.4656 0.4664 0.4671 0.4678 0.4686 0.4693 0.4699 0.4706 1.9 0.4713 0.4719 0.4726 0.4732 0.4738 0.4744 0.4750 0.4756 0.4761 0.4767 2.0 0.4772 0.4778 0.4783 0.4788 0.4793 0.4798 0.4803 0.4808 0.4812 0.4817 2.1 0.4821 0.4826 0.4830 0.4834 0.4838 0.4842 0.4846 0.4850 0.4854 0.4857 2.2 0.4861 0.4864 0.4868 0.4871 0.4875 0.4878 0.4881 0.4884 0.4887 0.4890 2.3 0.4893 0.4896 0.4898 0.4901 0.4904 0.4906 0.4909 0.4911 0.4913 0.4916 2.4 0.4918 0.4920 0.4922 0.4925 0.4927 0.4929 0.4931 0.4932 0.4934 0.4936 2.5 0.4938 0.4940 0.4941 0.4943 0.4945 0.4946 0.4948 0.4949 0.4951 0.4952 2.6 0.4953 0.4955 0.4956 0.4957 0.4959 0.4960 0.4961 0.4962 0.4963 0.4964 2.7 0.4965 0.4966 0.4967 0.4968 0.4969 0.4970 0.4971 0.4972 0.4973 0.4974 2.8 0.4974 0.4975 0.4976 0.4977 0.4977 0.4978 0.4979 0.4979 0.4980 0.4981