注意：可攜帶不具儲存程式功能之電子計算機，但計算題應列出計算過程

一. Consider a straight-line model for the five pairs of (x, y) values:

x	0	1	6	3	5
y	5	4	1	3	2

a. Calculate the least squares estimates β_0 and β_1. Also, estimate the error variance σ^2. (6%)

b. Test H_0: $\beta_1 = 0$ versus H_1: $\beta_1 \neq 0$ with $\alpha = .05$. (4%)

c. Construct a 90% confidence interval for the intercept β_0. (4%)

d. Provide a point estimate of the mean y value corresponding to $x = 2.5$. (2%)

二. Each day, Monday through Saturday, a baker bakes three large chocolate cakes, and those not sold on the same day are given away to a food bank. Use the data shown in the following table to test at the 0.05 level of significance whether they may be looked upon as values of a binomial random variable: (10%)

Number of cakes sold	*Number of days*
0	1
1	16
2	55
3	228

三、(一)何謂實驗設計？何謂隨機化集區設計 (Randomized block design)？ (4%)

(二)欲比較四種配料法所製之混凝土成品的強度，分別對每種配料法製出了三個樣品，對這 12 個樣品逐漸增加載重量直至它們斷裂為止，再據所得之試驗資料進行變異數分析，則此為何種實驗設計？ (3%)

(三)某汽車批發商現有三種廠牌之同型汽車，他想比較它們之行駛哩程是否有差異，於是每部汽車均分別注入一加侖之三種不同牌子汽油測試之，所得各種結果如右表所示 (哩)：若已求得總平方和 SST = 106，試以 $\alpha = 0.05$ 檢定 1. 不同廠牌車子之行駛哩程是否有差異？ 2. 不同廠牌汽油之行駛哩程是否有差異？ (8%)

車型 \ 汽油	I	II	III
1	37	32	33
2	36	30	27
3	38	34	30

四、自常態母體 $n(X; \mu, \sigma^2)$ 抽出一大小為 n 的隨機樣本 $X_1, X_2, \cdots, X_n$，以估計未知母數 μ 及 σ^2，

(一)試求 μ 及 σ^2 之最概估計量 (Maximum likelihood estimators)。 (3%, 4%)

(二)驗證此最概估計量 $\hat{\sigma}^2$ 是否為母體變異數 σ^2 之一不偏估計量 (Unbiased estimator) 及一致估計量 (Consistent estimator)？ (4%, 4%)

(背面仍有題目，請繼續作答)

五. (一) 某奶粉代理商認為臺灣地區嬰兒奶粉消費戶所佔之比率為0.4，為了檢定此一說法是否成立，隨取抽取16個家庭之戶長，若此16戶家庭中有0戶至9戶是嬰兒奶粉消費戶，則接受 $H_0: p=0.4$；否則，接受 $H_1: p=0.5$。試求此檢定之型I誤差大小 α 及型II誤差大小 β（寫出計算式子即可），並請應用常態近似法求此 α 之值。（3%, 3%, 4%）

(二) 在(一)中若抽訪之16戶家庭有13戶是嬰兒奶粉消費戶，並欲改以 $\alpha=0.05$ 進行檢定，則此檢定之P值（P-value）為何？結論為何？（6%）

六. 某電子零件之壽命 X（單位：小時）的機率密度函數為

$$f(x)=\frac{1}{100}e^{-\frac{x}{100}},\quad x>0$$

(一) 推導 X 之分配的平均數。（6%）

(二) 若某系統中有4個這種零件串聯在一起獨立工作（即若其中任何一零件損壞，則此系統故障），試求此系統之壽命 Y 大於25小時之機率為何？（6%）

七. 設有二獨立隨機變數 X、Y，令 $Z=X+Y$，試據以下條件

(一) X 及 Y 均服從二項分配 $b(n,p)$；且 $X\sim b(6,0.4)$，$Y\sim b(4,0.4)$。

(二) X 及 Y 均服從 Poisson 分配 $P(\mu)$；且 $X\sim P(1.4)$，$Y\sim P(1.6)$。

(三) X 及 Y 均服從常態分配 $n(\mu,\sigma^2)$；且 $X\sim n(10,9)$，$Y\sim n(15,16)$。

(四) X 及 Y 均服從 χ^2 分配 $\chi^2(v)$；且 $X\sim\chi^2(8)$，$Y\sim\chi^2(6)$。

計算各題中

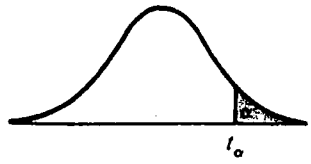
1. Z 之分配的 (1)平均數，(2)變異數，(3)分配式（如Bernoulli分配：$f(x)=p^x q^{1-x}$）
2. $E(X^2+2)=?$　（16%）

參考數值表

Values of $e^{-\mu}$

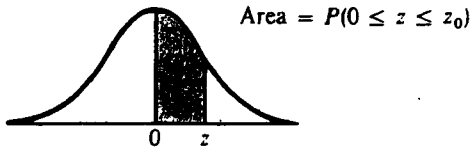
μ	$e^{-\mu}$	μ	$e^{-\mu}$	μ	$e^{-\mu}$	μ	$e^{-\mu}$
0.00	1.000000	2.60	.074274	5.10	.006097	7.60	.000501
0.10	.904837	2.70	.067206	5.20	.005517	7.70	.000453
0.20	.818731	2.80	.060810	5.30	.004992	7.80	.000410
0.30	.740818	2.90	.055023	5.40	.004517	7.90	.000371
0.40	.670320	3.00	.049787	5.50	.004087	8.00	.000336
0.50	.606531	3.10	.045049	5.60	.003698	8.10	.000304
0.60	.548812	3.20	.040762	5.70	.003346	8.20	.000275
0.70	.496585	3.30	.036883	5.80	.003028	8.30	.000249
0.80	.449329	3.40	.033373	5.90	.002739	8.40	.000225
0.90	.406570	3.50	.030197	6.00	.002479	8.50	.000204
1.00	.367879	3.60	.027324	6.10	.002243	8.60	.000184
1.10	.332871	3.70	.024724	6.20	.002029	8.70	.000167
1.20	.301194	3.80	.022371	6.30	.001836	8.80	.000151
1.30	.272532	3.90	.020242	6.40	.001661	8.90	.000136
1.40	.246597	4.00	.018316	6.50	.001503	9.00	.000123
1.50	.223130	4.10	.016573	6.60	.001360	9.10	.000112
1.60	.201897	4.20	.014996	6.70	.001231	9.20	.000101
1.70	.182684	4.30	.013569	6.80	.001114	9.30	.000091
1.80	.165299	4.40	.012277	6.90	.001008	9.40	.000083
1.90	.149569	4.50	.011109	7.00	.000912	9.50	.000075
2.00	.135335	4.60	.010052	7.10	.000825	9.60	.000068
2.10	.122456	4.70	.009095	7.20	.000747	9.70	.000061
2.20	.110803	4.80	.008230	7.30	.000676	9.80	.000056
2.30	.100259	4.90	.007447	7.40	.000611	9.90	.000050
2.40	.090718	5.00	.006738	7.50	.000553	10.00	.000045
2.50	.082085						

Critical Values of t



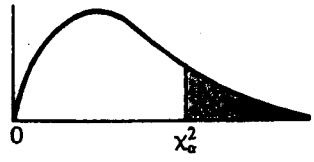
d.f.	$t_{.100}$	$t_{.050}$	$t_{.025}$	$t_{.010}$	$t_{.005}$	d.f.
1	3.078	6.314	12.706	31.821	63.657	1
2	1.886	2.920	4.303	6.965	9.925	2
3	1.638	2.353	3.182	4.541	5.841	3
4	1.533	2.132	2.776	3.747	4.604	4
5	1.476	2.015	2.571	3.365	4.032	5
6	1.440	1.943	2.447	3.143	3.707	6
7	1.415	1.895	2.365	2.998	3.499	7
8	1.397	1.860	2.306	2.896	3.355	8
9	1.383	1.833	2.262	2.821	3.250	9
10	1.372	1.812	2.228	2.764	3.169	10
11	1.363	1.796	2.201	2.718	3.106	11

Normal Curve Areas



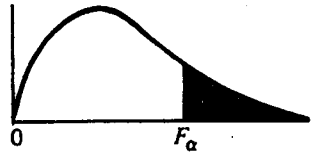
z_0	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0753
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
0.4	.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

Critical Values of Chi-square



d.f.	$\chi^2_{.995}$	$\chi^2_{.99}$	$\chi^2_{.975}$	$\chi^2_{.95}$	$\chi^2_{.05}$	$\chi^2_{.025}$	$\chi^2_{.01}$	$\chi^2_{.005}$	*d.f.*
1	.0000393	.000157	.000982	.00393	3.841	5.024	6.635	7.879	1
2	.0100	.0201	.0506	.103	5.991	7.378	9.210	10.597	2
3	.0717	.115	.216	.352	7.815	9.348	11.345	12.838	3
4	.207	.297	.484	.711	9.488	11.143	13.277	14.860	4
5	.412	.554	.831	1.145	11.070	12.832	15.086	16.750	5
6	.676	.872	1.237	1.635	12.592	14.449	16.812	18.548	6
7	.989	1.239	1.690	2.167	14.067	16.013	18.475	20.278	7
8	1.344	1.646	2.180	2.733	15.507	17.535	20.090	21.955	8
9	1.735	2.088	2.700	3.325	16.919	19.023	21.666	23.589	9
10	2.156	2.558	3.247	3.940	18.307	20.483	23.209	25.188	10
11	2.603	3.053	3.816	4.575	19.675	21.920	24.725	26.757	11
12	3.074	3.571	4.404	5.226	21.026	23.337	26.217	28.300	12
13	3.565	4.107	5.009	5.892	22.362	24.736	27.688	29.819	13
14	4.075	4.660	5.629	6.571	23.685	26.119	29.141	31.319	14
15	4.601	5.229	6.262	7.261	24.996	27.488	30.578	32.801	15

Percentage Points of the *F* Distribution



Values of $F_{0.05}$

Degrees of freedom for numerator

Degrees of freedom for denominator	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	161	200	216	225	230	234	237	239	241	242	244	246	248	249	250	251	252	253	254
2	18.5	19.0	19.2	19.2	19.3	19.3	19.4	19.4	19.4	19.4	19.4	19.4	19.4	19.5	19.5	19.5	19.5	19.5	19.5
3	10.1	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.37
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.29	2.15	2.10	2.06	2.01	1.96
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78