編號: 172

國立成功大學 106 學年度碩士班招生考試試題

系 所:自然災害減災及管理國際碩士學位學程

考試科目:統計學

考試日期:0213,節次:3

第1頁,共1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。

1. (20%)

Given P(A|B) = p, P(A|B') = q, and P(B) = r, where $0 \le p$, q, $r \le 1$.

Determine (a) (10%) P(B|A); and (b) (10%) $P(A' \cap B')$.

2. (20%)

Assume that occurrences of severe storms in a certain region can be modeled with the Poisson distribution. Given that severe storms occur at a rate of n storms per year.

Determine (a) (10%) average storms in a 5-year period; (b) (10%) the probability that at most one storm occurs in a 5-year period.

[Hint: Poisson distribution: $\frac{\lambda^x}{x!}e^{-\lambda}$]

3. (20%)

The probability that a bit transmitted through a digital transmission channel received in error is q, where 0 < q < 1. Assume that the transmissions are independent events.

Determine (a) (10%) the probability that the first error requires at most 2 bits transmitted; and (b) (10%) the probability that 10 bits transmissions are required until the fourth error.

4. (20%)

Given a joint probability density function f(x, y) = cxy, 0 < x < 2, 0 < y < x.

(a) (10%) Determine the value of c; and (b) (10%) E(X).

5. (20%)

The exponential distribution has a probability density function of $f(x) = \lambda e^{-\lambda x}$, $0 < x < \infty$.

Show that (a) (10%) $E(X) = \frac{1}{\lambda}$; and (b) (10%) $Var(X) = \frac{1}{\lambda^2}$.