

招生學年度	100	招生類別	碩士班
系所班別	國際企業學系碩士班、企業管理學系碩士班(甲組)、運籌管理研究所碩士班(甲組、乙組)、財務金融學系碩士班		
科目	統計學		
注意事項	本考科可使用掌上型計算機		

I. Multiple Choice (30 points; 3 points for Each one)

- The scale of measurement that is used to rank order the observation for a variable is called the
 - ratio scale
 - ordinal scale
 - nominal scale
 - interval scale
- The most common graphical presentation of quantitative data is a
 - histogram
 - bar graph
 - relative frequency
 - pie chart
- The lower hinge is essentially the same as the
 - 10th percentile
 - third quartile
 - second quartile
 - 25th percentile
- Three applications for admission to a local university are checked, and it is determined whether each applicant is male or female. The number of sample points in this experiment is
 - 2
 - 4
 - 6
 - 8
- A probability distribution showing the probability of x successes in n trials, where the probability of success does not change from trial to trial, is termed a
 - uniform probability distribution
 - binomial probability distribution
 - hypergeometric probability distribution
 - normal probability distribution
- For any continuous random variable, the probability that the random variable takes on exactly a specific value is
 - 1.00
 - 0.50
 - any value between 0 to 1
 - almost zero
- The standard deviation of all possible \bar{x} values is called the
 - standard error of proportion
 - standard error of the mean
 - mean deviation
 - central variation
- The variance of a population is known to be 400. At 95% confidence, the margin of error will be
 - 39.2 or less
 - 3.92 or less
 - 3.29 or less
 - 78.4 or less
- The manager of an automobile dealership is considering a new bonus plan in order to increase sales. Currently, the mean sales rate per salesperson is five automobiles per month. The correct set of hypotheses for testing the effect of the bonus plan is
 - $H_0: \mu < 5$ $H_a: \mu \leq 5$ b. $H_0: \mu \leq 5$ $H_a: \mu > 5$
 - $H_0: \mu > 5$ $H_a: \mu \leq 5$ d. $H_0: \mu \geq 5$ $H_a: \mu < 5$
- To construct an interval estimate for the difference between the means of two populations which are normally distributed and have equal variances, we must use a t distribution with (let n_1 be the size of sample 1 and n_2 the size of sample 2)
 - $(n_1 + n_2)$ degrees of freedom
 - $(n_1 + n_2 - 1)$ degrees of freedom
 - $(n_1 + n_2 - 2)$ degrees of freedom
 - $n_1 - n_2 + 2$

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II. Short Questions (30 points; 5 points for Each one)

1. What is the value of population proportion p needed to be adopted to calculate the sample size n when population proportion is unknown? Why?
2. What is the power of a hypothesis test?
3. What is the meaning of multicollinearity? How does it affect the result of a linear regression model?
4. Distinguish the difference among $\alpha = 0.1, 0.05,$ and 0.01 for performing the hypothesis test for a population mean.
5. Distinguish the difference between confidence interval and hypothesis test of comparing two population proportions.
6. What will one need to do in order to develop an interval estimation of a population mean if the population is not a normal distribution?

III. Calculation (40 points; 10 points for Each one)

1. Mileage tests are conducted for a particular model of automobile. If the desired precision is a 98% confidence interval with a margin of error of 1 mile per gallon, how many automobiles should be used in the test? Assume that preliminary mileage test indicate the standard deviation to be 2.6 miles per gallon.

2. An investment advisor believes that the return on interest-sensitive stocks is approximately normally distributed. A sample of 24 interest-sensitive stocks was selected, and their yearly return (including dividends and capital appreciation) was as follows (in percentage):
 11.1, 12.5, 13.6, 9.1, 8.7, 10.6, 12.5, 15.6, 13.8, 8.0, 10.9, 7.6,
 5.2, 1.2, 12.8, 16.7, 13.9, 10.1, 9.6, 10.8, 11.6, 12.3, 12.9, 11.6
 Find a 90% confidence interval for the mean yearly return on interest-sensitive stocks.

3. Three top-of-the-line intermediate-size automobiles manufactured in the United States have been test-driven and compared on a variety of criteria by a well-know automotive magazine. In the area of gasoline mileage performance, five automobiles of each brand were each test-driven 500 miles; the miles per gallon data obtained are reported below. (a) Use the analysis of variance procedure with $\alpha = 0.05,$ to determine whether there is a significant difference in the mean number of miles per gallon for the three types of automobiles. (b) Use Fisher's least significant difference procedure to test all possible pair-wise comparisons. What conclusion can you draw after carrying out this procedure? Use $\alpha = 0.05.$

	A	19	21	20	19	21
Automobile	B	19	20	22	21	23
	C	24	26	23	25	27

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4. According to the computer output provided below.

THE REGRESSION EQUATION IS
 $y = 0.338 + 0.831x$

PREDICTOR	COEF	STDEV	T-RATIO	P
CONSTANT		0.1579		0.043
X		0.0870		0.000

S = R-SQ =

ANALYSIS OF VARIANCE

SOURCE	DF	SS	MS	F
REGRESSION	1		1.3318	91.20
ERROR	23			
TOTAL				

$n = 25,$

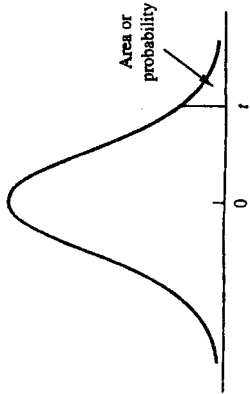
$\bar{x} = 1.793$

$\sum (x_i - \bar{x})^2 = 1.848$

- Fill out the blanks in this ANOVA table
- What is the null hypothesis and alternative hypothesis of this ANOVA table? What is the conclusion for this problem according to the result of this ANOVA table at $\alpha = 0.05$?
- For a specified $x = 3$, predict the response value and give a 90 confidence interval for a single response.

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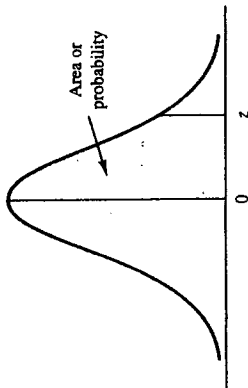
t DISTRIBUTION



Entries in the table give *t* values for an area or probability in the upper tail of the *t* distribution. For example, with 10 degrees of freedom and a .05 area in the upper tail, $t_{.05} = 1.812$.

Degrees of Freedom	Area in Upper Tail				
	.20	.10	.05	.025	.01
1	1.376	3.078	6.314	12.706	31.821
2	1.061	1.886	2.920	4.303	6.965
3	.978	1.638	2.353	3.182	4.541
4	.941	1.533	2.132	2.776	3.747
5	.920	1.476	2.015	2.571	3.365
6	.906	1.440	1.943	2.447	3.143
7	.896	1.415	1.895	2.365	2.998
8	.889	1.397	1.860	2.306	2.896
9	.883	1.383	1.833	2.262	2.821
10	.879	1.372	1.812	2.228	2.764
11	.876	1.363	1.796	2.201	2.718
12	.873	1.356	1.782	2.179	2.681
13	.870	1.350	1.771	2.160	2.650
14	.868	1.345	1.761	2.145	2.624
15	.866	1.341	1.753	2.131	2.602
16	.865	1.337	1.746	2.120	2.583
17	.863	1.333	1.740	2.110	2.567
18	.862	1.330	1.734	2.101	2.552
19	.861	1.328	1.729	2.093	2.539
20	.860	1.325	1.725	2.086	2.528
21	.859	1.323	1.721	2.080	2.518
22	.858	1.321	1.717	2.074	2.508
23	.858	1.319	1.714	2.069	2.500
24	.857	1.318	1.711	2.064	2.492
25	.856	1.316	1.708	2.060	2.485
26	.856	1.315	1.706	2.056	2.479
27	.855	1.314	1.703	2.052	2.473
28	.855	1.313	1.701	2.048	2.467
29	.854	1.311	1.699	2.045	2.462
30	.854	1.310	1.697	2.042	2.457
40	.851	1.303	1.684	2.021	2.423
50	.849	1.299	1.676	2.009	2.403
60	.848	1.296	1.671	2.000	2.390
80	.846	1.292	1.664	1.990	2.374
100	.845	1.290	1.660	1.984	2.364
∞	.842	1.282	1.645	1.960	2.326

STANDARD NORMAL DISTRIBUTION



Entries in the table give the area under the curve between the mean and *z* standard deviations above the mean. For example, for $z = 1.25$ the area under the curve between the mean and *z* is .3944.

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	.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	.4978	.4979	.4979	.4980	.4981	.4981
2.9	.4981	.4982	.4983	.4984	.4984	.4985	.4985	.4985	.4986	.4986
3.0	.4987	.4987	.4987	.4988	.4988	.4989	.4989	.4989	.4990	.4990

Note: A more extensive table is provided as Table 2 of Appendix B.

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Denominator Degrees of Freedom	Area in Upper Tail	Numerator Degree of Freedom																	
		1	2	3	4	5	6	7	8	9	10	15	20	25	30	40	60	100	1000
6	.10	3.78	3.46	3.29	3.18	3.11	3.05	3.01	2.98	2.96	2.94	2.87	2.84	2.81	2.80	2.78	2.76	2.75	2.72
	.05	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	3.94	3.87	3.83	3.81	3.77	3.74	3.71	3.67
	.025	8.81	7.26	6.60	6.32	6.09	5.82	5.70	5.60	5.52	5.46	5.27	5.17	5.11	5.07	5.01	4.96	4.92	4.86
7	.10	13.75	10.92	9.78	9.15	8.75	8.47	8.26	8.10	7.98	7.87	7.56	7.40	7.30	7.23	7.14	7.06	6.99	6.89
	.05	13.59	3.26	3.07	2.96	2.88	2.83	2.78	2.75	2.72	2.70	2.63	2.59	2.57	2.56	2.54	2.51	2.50	2.47
	.025	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82	4.76	4.47	4.30	4.21	4.15	4.06	3.98	3.90	3.83
8	.10	14.46	3.11	2.92	2.81	2.73	2.67	2.62	2.59	2.56	2.54	2.46	2.42	2.40	2.38	2.36	2.34	2.32	2.30
	.05	5.52	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.22	3.15	3.11	3.08	3.04	3.01	2.97	2.93
	.025	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.36	4.30	4.10	4.00	3.94	3.89	3.84	3.78	3.74	3.68
9	.10	11.26	8.65	7.59	7.01	6.63	6.37	6.18	6.03	5.91	5.81	5.52	5.36	5.26	5.20	5.12	5.03	4.96	4.87
	.05	3.36	3.01	2.81	2.69	2.61	2.55	2.51	2.47	2.44	2.42	2.34	2.30	2.27	2.25	2.23	2.21	2.19	2.16
	.025	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.01	2.94	2.89	2.86	2.83	2.79	2.76	2.71
10	.10	10.56	8.02	6.99	6.42	6.06	5.80	5.61	5.47	5.35	5.26	4.96	4.81	4.71	4.65	4.57	4.48	4.41	4.32
	.05	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.85	2.77	2.73	2.70	2.66	2.62	2.59	2.54
	.025	6.94	5.46	4.83	4.47	4.24	4.07	3.88	3.76	3.66	3.59	3.33	3.23	3.16	3.12	3.06	3.00	2.96	2.89
11	.10	10.04	7.56	6.55	5.99	5.64	5.37	5.07	4.89	4.74	4.63	4.35	4.23	4.10	4.01	3.94	3.86	3.78	3.61
	.05	3.23	2.86	2.66	2.54	2.45	2.39	2.34	2.28	2.24	2.21	2.17	2.12	2.10	2.08	2.05	2.03	2.01	1.98
	.025	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.72	2.65	2.60	2.57	2.53	2.49	2.46	2.41
12	.10	9.65	7.21	6.22	5.67	5.32	5.05	4.89	4.74	4.63	4.54	4.25	4.10	4.01	3.94	3.86	3.78	3.71	3.61
	.05	3.18	2.81	2.61	2.48	2.39	2.33	2.28	2.24	2.21	2.19	2.10	2.06	2.03	2.01	1.99	1.96	1.94	1.91
	.025	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.62	2.54	2.50	2.47	2.43	2.38	2.35	2.30
13	.10	9.33	6.93	5.95	5.41	5.06	4.82	4.64	4.50	4.39	4.30	4.01	3.86	3.76	3.70	3.62	3.54	3.47	3.37
	.05	3.14	2.76	2.56	2.43	2.35	2.28	2.23	2.20	2.16	2.14	2.05	2.01	1.98	1.96	1.93	1.90	1.88	1.85
	.025	4.61	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.53	2.46	2.41	2.38	2.34	2.30	2.26	2.21
14	.10	9.07	6.70	5.74	5.21	4.86	4.62	4.44	4.30	4.19	4.10	3.82	3.66	3.57	3.51	3.43	3.34	3.27	3.18
	.05	3.10	2.73	2.52	2.39	2.31	2.24	2.19	2.15	2.12	2.10	2.01	1.96	1.93	1.90	1.89	1.86	1.83	1.80
	.025	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.46	2.39	2.34	2.31	2.27	2.22	2.19	2.14
15	.10	8.86	6.51	5.56	5.04	4.69	4.46	4.28	4.14	4.03	3.94	3.66	3.51	3.41	3.35	3.27	3.18	3.11	3.02
	.05	3.07	2.70	2.49	2.36	2.27	2.21	2.16	2.12	2.09	2.06	1.97	1.92	1.89	1.87	1.85	1.82	1.79	1.76
	.025	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.54	2.40	2.33	2.28	2.25	2.20	2.16	2.12	2.07	2.00
.01	8.68	6.36	5.42	4.89	4.56	4.32	4.14	4.00	3.89	3.79	3.62	3.52	3.37	3.28	3.21	3.13	3.05	2.98	2.88

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TABLE 4 F DISTRIBUTION (continued)

Denominator Degrees of Freedom	Area in Upper Tail	Numerator Degrees of Freedom																	
		1	2	3	4	5	6	7	8	9	10	15	20	25	30	40	60	100	1000
16	.10	3.05	2.67	2.46	2.33	2.24	2.18	2.13	2.09	2.05	2.03	1.94	1.89	1.86	1.84	1.81	1.78	1.76	1.72
	.05	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.35	2.28	2.23	2.19	2.15	2.11	2.07	2.02
	.025	6.12	4.69	4.08	3.73	3.50	3.34	3.22	3.12	3.05	2.99	2.79	2.68	2.61	2.57	2.51	2.45	2.40	2.32
17	.10	8.53	6.23	5.29	4.77	4.44	4.20	4.03	3.89	3.78	3.69	3.41	3.26	3.16	3.10	3.02	2.93	2.86	2.76
	.05	3.03	2.64	2.44	2.31	2.22	2.15	2.10	2.06	2.03	1.91	1.86	1.83	1.81	1.78	1.75	1.73	1.70	1.69
	.025	6.04	4.62	4.01	3.66	3.44	3.28	3.16	3.06	2.98	2.92	2.72	2.62	2.55	2.50	2.44	2.38	2.33	2.26
18	.10	8.40	6.11	5.19	4.67	4.34	4.10	3.93	3.79	3.68	3.59	3.31	3.16	3.07	3.00	2.92	2.83	2.76	2.66
	.05	3.01	2.62	2.42	2.29	2.20	2.13	2.08	2.04	2.00	1.98	1.89	1.84	1.80	1.78	1.75	1.72	1.70	1.66
	.025	5.98	4.56	3.95	3.61	3.38	3.22	3.10	3.01	2.93	2.87	2.67	2.56	2.49	2.44	2.38	2.32	2.27	2.20
19	.10	8.29	6.01	5.09	4.58	4.25	4.01	3.84	3.71	3.60	3.51	3.23	3.08	2.98	2.92	2.84	2.75	2.68	2.58
	.05	2.99	2.61	2.40	2.27	2.18	2.11	2.06	2.02	1.98	1.96	1.86	1.81	1.78	1.76	1.73	1.70	1.67	1.64
	.025	5.92	4.51	3.90	3.56	3.33	3.17	3.05	2.96	2.88	2.82	2.62	2.51	2.44	2.39	2.33	2.27	2.22	2.14
20	.10	8.18	5.93	5.01	4.50	4.17	3.94	3.77	3.63	3.52	3.43	3.15	3.00	2.91	2.84	2.76	2.67	2.60	2.50
	.05	2.97	2.59	2.38	2.25	2.16	2.09	2.04	2.00	1.96	1.94	1.84	1.79	1.76	1.74	1.71	1.68	1.65	1.61
	.025	5.87	4.46	3.86	3.51	3.29	3.13	3.01	2.91	2.84	2.77	2.57	2.46	2.40	2.35	2.29	2.23	2.17	2.09
21	.10	8.02	5.78	4.87	4.37	4.04	3.81	3.64	3.51	3.40	3.31	3.03	2.88	2.79	2.72	2.64	2.55	2.48	2.37
	.05	2.96	2.57	2.36	2.23	2.14	2.08	2.02	1.98	1.95	1.92	1.83	1.78	1.74	1.72	1.69	1.66	1.63	1.59
	.025	5.83	4.42	3.82	3.48	3.25	3.09	2.97	2.87	2.80	2.73	2.53	2.42	2.36	2.31	2.25	2.18	2.13	2.05
22	.10	7.95	5.72	4.82	4.31	3.99	3.76	3.59	3.45	3.35	3.26	2.98	2.83	2.73	2.67	2.58	2.50	2.42	2.32
	.05	2.95	2.56	2.35	2.22	2.13	2.06	2.01	1.97	1.93	1.90	1.81	1.76	1.73	1.70	1.67	1.64	1.61	1.57
	.025	5.79	4.38	3.78	3.44	3.22	3.05	2.93	2.84	2.76	2.70	2.50	2.39	2.32	2.27	2.21	2.14	2.09	2.01
23	.10	7.88	5.66	4.76	4.26	3.94	3.71	3.54	3.41	3.30	3.21	2.93	2.78	2.69	2.62	2.54	2.45	2.37	2.27
	.05	2.94	2.55	2.34	2.21	2.11	2.05	1.99	1.95	1.92	1.89	1.80	1.74	1.71	1.69	1.66	1.62	1.59	1.55
	.025	5.75	4.35	3.75	3.41	3.18	3.02	2.90	2.81	2.73	2.67	2.47	2.36	2.29	2.24	2.18	2.11	2.06	1.98
24	.10	7.82	5.61	4.72	4.22	3.90	3.67	3.50	3.36	3.26	3.17	2.89	2.74	2.64	2.58	2.49	2.40	2.33	2.22
	.05	2.93	2.54	2.33	2.19	2.10	2.04	1.98	1.94	1.91	1.88	1.78	1.73	1.70	1.67	1.64	1.61	1.58	1.54
	.025	5.72	4.32	3.72	3.38	3.15	2.99	2.87	2.78	2.70	2.64	2.44	2.33	2.26	2.21	2.15	2.08	2.02	1.94