

※ 注意：請於答案卷上依序作答，並應註明作答之部份及其題號。

第一部份、選擇題：共 20 題。第 1-10 題每題 2 分，第 11-20 題每題 3 分，共 50 分

1. Personnel specialist, Steve Satterfield, is assessing a new supervisor's ability to follow company standards for evaluating employees. Steve has the new supervisor rate five hypothetical employees on a scale of one to ten. He is interested in how the new supervisor's ratings correlate with company norms for these benchmark cases.

	Employee				
	1	2	3	4	5
New Supervisor	8	8	9	7	5
Company Norm	8	6	10	4	4

The Spearman rank correlation coefficient is _____.

(A) 0.80 (B) 0.85 (C) 0.90 (D) 0.95 (E) None of the above

2. Each person who applies for an assembly job at North Carolina Furniture is given a mechanical aptitude test. One part of the test involves assembling a dresser based on numbered instructions. A sample of the lengths of time it took 42 persons to assemble the dresser was organized into the following frequency distribution.

Length of time (minutes)	Number
2 up to 4	4
4 up to 6	8
6 up to 8	14
8 up to 10	9
10 up to 12	5
12 up to 14	2

What is the variance?

(A) 4.1402 (B) 4.8579 (C) 5.5376 (D) 6.7387 (E) None of the above.

3. Inspection of the following table of correlation coefficients for variables in a multiple regression analysis reveals potential multicollinearity with variables _____.

	Y	X ₁	X ₂	X ₃	X ₄	X ₅
Y	1					
X ₁	-0.0857	1				
X ₂	-0.20246	0.868358	1			
X ₃	-0.22631	-0.10604	-0.14853	1		
X ₄	-0.28175	-0.0685	0.41468	-0.14151	1	
X ₅	0.271105	0.150796	0.129388	-0.15243	0.00821	1

(A) X₁ and X₂ (B) X₁ and X₄ (C) X₄ and X₅ (D) X₄ and X₃

接背面

4. Which of the following is an acceptable method of managing multicollinearity in a regression model?
- (A) use the forward selection procedure
(B) use the backward elimination procedure
(C) use the forward elimination procedure
(D) use the stepwise regression procedure
5. An analysis of personal loans at Taiwan Bank revealed the following facts: 10% of all personal loans are in default (D), 20% of those in default are homeowners (H|D), and 70% of those not in default are homeowners (H| $\bar{D}$). If one of the personal loans is selected at random, $P(D|H) =$ _____.
- (A) 0.02 (B) 0.63 (C) 0.03 (D) 0.18 (E) None of the above.
6. The Wilcoxon test was used on 16 pairs of data. The total of the ranks (T) were computed to be 76 (for + ranks) and 60 (for - ranks). Calculate the Z value that would be used with this.
- (A) -0.41 (B) -0.02 (C) 0.02 (D) 16 (E) None of the above.
7. The staffs of the accounting and the quality control departments rated their respective supervisor's leadership style as either (1) authoritarian or (2) participatory. Their responses are tabulated in the following table.

Department	Leadership Style		Total
	Authoritarian	Participatory	
Accounting	40	5	45
Quality Control	20	35	55
Total	60	40	100

Which of the following statements is NOT true?

- (A) Accounting and Participatory are statistically independent
(B) Accounting and Quality Control are complements
(C) Accounting and Quality Control are mutually exclusive
(D) Authoritarian and participatory are collectively exhaustive
8. Performance records for 18 salespersons are selected to investigate whether compensation methods are a significant motivational factor.

Compensation Method	Sales						
	18	12	22	28	28		
Straight Salary	18	12	22	28	28		
Straight Commission	27	34	34	27	20	16	24
Salary plus Commission	11	17	27	14	30	22	

A Kruskal-Wallis test is to be performed with $\alpha = 0.01$. The conclusion is to _____.

- (A) reject the null hypothesis
(B) reject the alternate hypothesis
(C) do not reject the null hypothesis
(D) do not reject the alternate hypothesis

9. Max Sandlin is exploring the characteristics of stock market investors. He found that 60% of all investors have a net worth exceeding \$1,000,000; 20% of all investors use an online brokerage; and 10% of all investors have a net worth exceeding \$1,000,000 and use an online brokerage. An investor is selected randomly, and E is the event "networth exceeds \$1,000,000," and O is the event "uses an online brokerage." Which of the following is true?
- (A) E and O are collectively exhaustive
 (B) E and O are dependent
 (C) E and O are mutually exclusive
 (D) E and O are independent

10. An "all possible regressions" search of a data set containing 7 independent variables will produce ____.
- (A) 13 regressions
 (B) 48 regressions
 (C) 64 regressions
 (D) 127 regressions
 (E) none of the above

11. Consider the following transformation where X_1 and X_2 are independent, each with the uniform distribution $U(0,1)$. Let

$$z_1 = \sqrt{-2 \ln X_1} \cos(2\pi X_2), \text{ and } z_2 = \sqrt{-2 \ln X_1} \sin(2\pi X_2)$$

Then, the joint p.d.f. of z_1 and z_2 is

(A) $g(z_1, z_2) = \frac{1}{\pi} \exp\left(-\frac{z_1^2 + z_2^2}{2}\right), \quad -\infty < z_1 < \infty, -\infty < z_2 < \infty.$

(B) $g(z_1, z_2) = \frac{1}{2\pi} \exp\left(-\frac{z_1^2 + z_2^2}{2}\right), \quad -\infty < z_1 < \infty, -\infty < z_2 < \infty.$

(C) $g(z_1, z_2) = \frac{1}{2\pi} \exp\left(\frac{z_1^2 + z_2^2}{2}\right), \quad -\infty < z_1 < \infty, -\infty < z_2 < \infty.$

(D) None of the above

12. Let X and Y have the joint p.m.f.

$$f(x, y) = \frac{x + 2y}{18}, \quad x=1, 2, \quad y=1, 2,$$

The marginal probability mass function are, respectively,

$$f_1(x) = \frac{2x + 6}{18}, \quad x=1, 2 \quad \text{and} \quad f_2(y) = \frac{3 + 4y}{18}, \quad y=1, 2$$

Find the correlation coefficient of X and Y ?

- (A) -0.45 (B) -0.025 (C) 0.45 (D) 0.21 (E) None of the above

13. A CD player has a magazine that holds six CDs. The machine is capable of selecting a CD at random and then selecting a song randomly from that CD. Suppose that five CDs are albums by Paul McCartney and one is by Billy Joel. The player selects songs until a song by Billy Joel is played after which the machine is turned off. Find the probability that the machine is turned off after at least five songs have been played.
- (A) 0.4823 (B) 0.729 (C) 0.935 (D) 0.231 (E) None of the above

14. Let X and Y equal the concentration in parts per billion of chromium in the blood for healthy persons and for persons with a suspected disease, respectively. Assume that the distribution of X and Y are $N=(\mu_x, \sigma_x^2)$ and $N=(\mu_y, \sigma_y^2)$. Using $n=8$ observations of X :

15 23 12 18 9 28 11 10

and $m=10$ observations of Y :

25 20 35 15 40 16 10 22 18 32

Find a one sided 95% confidence interval that is an upper bound for σ_x^2/σ_y^2

- (A) [3, 5.374] (B) [1.82, 2] (C) [0, 1.835] (D) None of the above

15. Pate's Pharmacy, Inc. operates a regional chain of 120 pharmacies. Each pharmacy's floor plan includes a greeting card department which is relatively isolated. Sandra Royo, Marketing Manager, feels that the lighting level in the greeting card department may affect sales in that department. She divides the 120 pharmacies into 3 groups (urban, suburban, and rural) and randomly assigns six pharmacies to each lighting level (soft, medium, and bright). Sandra's experimental design is a _____.

- (A) factorial design
(B) random block design
(C) normalized block design
(D) completely randomized design

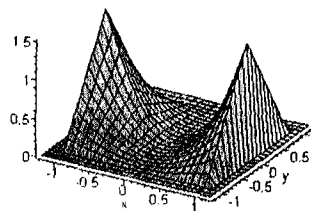
16. The Belgian 20-franc coin (B20), the Italian 500-lire coin (I500), and the Hong Kong 5-dollar coin (HK5) are approximately the same size. Coin purse one (C1) contains six of each of these coins. Coin purse two (C2) contains nine B20s, six I500s and three HK5s. A fair four-sided die is rolled. If the outcome is {1}, a coin is selected randomly from C1. If the outcome belongs to {2,3,4}, a coin is selected randomly from C2. Find $P(C1|B20)$, the conditional probability that the coin was selected from C1, given that it was a Belgian coin.

- (A) 2/11 (B) 2/13 (C) 4/7 (D) 3/7 (E) None of the above

17. Let X and Y have the joint p.d.f.

$$f(x,y)=3/2x^2(1-|y|), -1<x<1, -1<y<1,$$

The graph of $Z=f(x,y)$ is given in the below figure.



Let $A=\{(x,y):0<x<1,0<y<x\}$. The probability that (X,Y) falls in A is given by

- (A) 8/23 (B) 5/13 (C) 9/40 (D) 3/20 (E) None of the above.

18. Given the moment generating function (m.g.f.) of X is

$$M(t) = \frac{e^t/2}{1 - e^t/2}, \quad t < \ln 2.$$

then the p.m.f. of X is

(A) $f(x) = \left(\frac{1}{2}\right)^x, x=1,2,3,\dots$

(B) $f(x) = \left(\frac{3}{2}\right)^x, x=1,2,3,\dots$

(C) $f(x) = \left(\frac{2}{3}\right)^x, x=1,2,3,\dots$

(D) $f(x) = \left(-\frac{2}{3}\right)^x, x=1,2,3,\dots$

19. Let $Y_1 < Y_2 < Y_3 < \dots < Y_{13}$ be the order statistics associated with 13 independent observations of a random sample from a continuous-type distribution with 35th percentile $\pi_{0.35}$. Please find $P(Y_3 < \pi_{0.35} < Y_7) = ?$

(A) 0.3402 (B) 0.4327 (C) 0.6132 (D) 0.7573 (E) None of the above

20. Let $X_1, X_2, X_3, \dots, X_n$ be a random sample from $N(\theta, \sigma^2)$, where σ^2 is known.

Given an unbiased estimator of $\theta: Y = (X_1 + X_2)/2$, what is the efficiency of Y ?

(A) 1/13 (B) 1/7 (C) 1/5 (D) 2/7 (E) None of the above

第二部份、計算題：4題共50分(第1題10%，第2題12%，第3題16%，第4題12%，)

1.某人擲一粒骰子48次，出現5點的次數為12次，請問該骰子之5點是否較其它各點更容易被擲出？($\alpha = 0.05$)

2.某公司製造5分直徑鋼釘一批，其客戶要求鋼釘的直徑標準差必須小於0.11分，且採 $\alpha = 0.025$ 驗收。產品完成後運達客戶處，經抽取10支檢驗，得其直徑之標準差為 $s = \sqrt{\sum(X - \bar{X})^2 / 10} = 0.12$ 分，請問：(1)客戶是否應允諾點收該批產品？(2)估計全批鋼釘的標準差之90%信賴區間。

接背面

3. 為了探討策略聯盟合作雙方之間，「溝通頻率」對於「合作績效」是否會產生顯著影響，因此以合作雙方溝通頻率(Communi)為自變項，以合作績效(Performance)為依變項進行迴歸分析。請根據統計套裝軟體產生報表，回答以下問題：(1)請問溝通頻率之變異係數(Coefficient of Variation)為何？(2)請進行總檢定，以確認構建出來的迴歸模式是否有效；(3)請針對研究目的建立研究假說，並進行檢定；(4)請寫出迴歸估計式。

The REG Procedure

Model: MODEL1

Dependent Variable: Performance

Analysis of Variance

Source	DF	Sum of	Mean	F Value	Pr > F
		Squares	Square		
Model	1	89925	89925	202.93	<.0001
Error	423	187446	443.13468		
Corrected Total	424	277371			

Root MSE	21.05076	R-Square	0.3242
Dependent Mean	52.63957	Adj R-Sq	0.3226

Parameter Estimates

Variable	DF	Parameter	Standard	t Value	Pr > t
		Estimate	Error		
Intercept	1	23.42835	2.29076	10.23	<.0001
Communi	1	0.56563	0.03971	14.25	<.0001

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4. 為了探討企業進行跨國合作的過程中，是否會因為合作對象「國籍別」(country)的不同(分為國籍別 1、2、3 三類)，而使其「信任程度」(Trust)有明顯差異，遂以合作對象之國籍別為分類依據，進行一因子變異數分析(One-Way ANOVA)及 Scheffe 檢定。請根據統計套裝軟體產生之報表，回答以下問題：(1)請依據研究目的建立假說，並進行檢定。(2)請根據 Scheffe 檢定報表內容，解釋三個不同國籍別合作對象之間的信任程度是否有明顯差異？

The GLM Procedure

Dependent Variable: Trust

Source	DF	Sum of Squares	Mean Square	F Value	Pr > F
Model	2	48.447608	24.223804	11.66	<.0001
Error	958	1989.842391	2.077080		
Corrected Total	960	2038.290000			

R-Square Coeff Var Root MSE Trust Mean
0.023769 2.95112E16 1.441208 4.8836E-15

Source	DF	Type I SS	Mean Square	F Value	Pr > F
COUNTRY	2	48.44760847	24.22380424	11.66	<.0001

Source	DF	Type III SS	Mean Square	F Value	Pr > F
COUNTRY	2	48.44760847	24.22380424	11.65	<.0001

Scheffe's Test for Trust

Alpha	0.05
Error Degrees of Freedom	958
Error Mean Square	2.07708
Critical Value of F	3.00512

Comparisons significant at the 0.05 level are indicated by ***.

COUNTRY		Difference	Simultaneous		
Comparison		Between Means	95% Confidence Limits		
1	- 3	0.4514	0.1780	0.7247	***
1	- 2	0.4711	0.1930	0.7491	***
3	- 1	-0.4514	-0.7247	-0.1780	***
3	- 2	0.0197	-0.2714	0.3107	
2	- 1	-0.4711	-0.7491	-0.1930	***
2	- 3	-0.0197	-0.3107	0.2714	

接背面

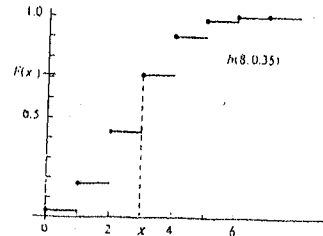
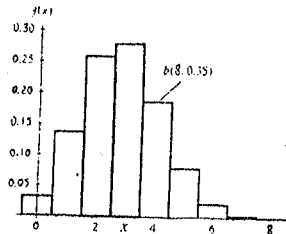
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The Binomial Distribution



$$F(x) = P(X \leq x) = \sum_{k=0}^x \frac{n!}{k!(n-k)!} p^k (1-p)^{n-k}$$

continued

n	x	p									
		0.05	0.10	0.15	0.20	0.25	0.30	0.35	0.40	0.45	0.50
12	0	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9995
	1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
	2	0.5404	0.2824	0.1422	0.0687	0.0317	0.0138	0.0057	0.0022	0.0008	0.0002
	3	0.8816	0.6590	0.4435	0.2749	0.1584	0.0850	0.0424	0.0196	0.0083	0.0032
	4	0.9804	0.8891	0.7358	0.5583	0.3907	0.2528	0.1513	0.0834	0.0421	0.0193
	5	0.9978	0.9744	0.9078	0.7946	0.6488	0.4925	0.3467	0.2253	0.1345	0.0730
	6	0.9998	0.9957	0.9761	0.9274	0.8424	0.7237	0.5833	0.4382	0.3044	0.1938
	7	1.0000	0.9995	0.9954	0.9806	0.9456	0.8822	0.7873	0.6652	0.5269	0.3872
	8	1.0000	0.9999	0.9993	0.9961	0.9857	0.9614	0.9154	0.8418	0.7393	0.6128
	9	1.0000	1.0000	0.9999	0.9994	0.9972	0.9905	0.9745	0.9427	0.8883	0.8062
	10	1.0000	1.0000	1.0000	0.9999	0.9996	0.9983	0.9944	0.9847	0.9644	0.9270
	11	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9992	0.9972	0.9921	0.9807
	12	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9989	0.9968
13	0	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9998
	1	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
	2	0.5133	0.2542	0.1209	0.0550	0.0238	0.0097	0.0037	0.0013	0.0004	0.0001
	3	0.8646	0.6213	0.3983	0.2336	0.1267	0.0637	0.0296	0.0126	0.0049	0.0017
	4	0.9755	0.8661	0.6920	0.5017	0.3326	0.2025	0.1132	0.0579	0.0269	0.0112
	5	0.9969	0.9658	0.8820	0.7473	0.5843	0.4206	0.2783	0.1686	0.0929	0.0461
	6	0.9997	0.9935	0.9658	0.9009	0.7940	0.6543	0.5005	0.3530	0.2279	0.1334
	7	1.0000	0.9991	0.9924	0.9700	0.9198	0.8346	0.7159	0.5744	0.4268	0.2905
	8	1.0000	0.9999	0.9987	0.9930	0.9757	0.9376	0.8705	0.7712	0.6437	0.5000
	9	1.0000	1.0000	0.9998	0.9988	0.9944	0.9818	0.9538	0.9023	0.8212	0.7095
	10	1.0000	1.0000	1.0000	0.9998	0.9990	0.9960	0.9874	0.9679	0.9302	0.8666
	11	1.0000	1.0000	1.0000	1.0000	0.9999	0.9993	0.9975	0.9922	0.9797	0.9539
	12	1.0000	1.0000	1.0000	1.0000	1.0000	0.9999	0.9997	0.9987	0.9959	0.9888
	13	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000	1.0000
14	0	0.4877	0.2288	0.1028	0.0440	0.0178	0.0068	0.0024	0.0008	0.0002	0.0001
	1	0.8470	0.5846	0.3567	0.1979	0.1010	0.0475	0.0205	0.0081	0.0029	0.0009
	2	0.9699	0.8416	0.6479	0.4481	0.2811	0.1608	0.0839	0.0398	0.0170	0.0065
	3	0.9958	0.9559	0.8535	0.6982	0.5213	0.3552	0.2205	0.1243	0.0632	0.0287
	4	0.9996	0.9908	0.9533	0.8702	0.7415	0.5842	0.4227	0.2793	0.1672	0.0898
	5	1.0000	0.9985	0.9885	0.9561	0.8883	0.7805	0.6405	0.4859	0.3373	0.2120
	6	1.0000	0.9998	0.9978	0.9884	0.9617	0.9067	0.8164	0.6925	0.5461	0.3953
	7	1.0000	1.0000	0.9997	0.9976	0.9897	0.9685	0.9247	0.8499	0.7414	0.6047
	8	1.0000	1.0000	1.0000	0.9996	0.9978	0.9917	0.9757	0.9417	0.8811	0.7880
	9	1.0000	1.0000	1.0000	1.0000	0.9997	0.9983	0.9940	0.9825	0.9574	0.9102
	10	1.0000	1.0000	1.0000	1.0000	1.0000	0.9998	0.9989	0.9961	0.9886	0.9713
	11										
	12										
	13										
	14										

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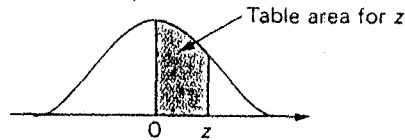
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Areas of the Standard Normal Distribution

The table areas are probabilities that the standard normal random variable is between 0 and z .

		Second Decimal Place in z								
z	0.00	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
2.9	0.4981	0.4982	0.4982	0.4983	0.4984	0.4984	0.4985	0.4985	0.4986	0.4986
3.0	0.4987	0.4987	0.4987	0.4988	0.4988	0.4989	0.4989	0.4989	0.4990	0.4990
3.1	0.4990	0.4991	0.4991	0.4991	0.4992	0.4992	0.4992	0.4992	0.4993	0.4993
3.2	0.4993	0.4993	0.4994	0.4994	0.4994	0.4994	0.4994	0.4995	0.4995	0.4995
3.3	0.4995	0.4995	0.4995	0.4996	0.4996	0.4996	0.4996	0.4996	0.4996	0.4997
3.4	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4997	0.4998
3.5	0.4998									
4.0	0.49997									
4.5	0.499997									
5.0	0.4999997									
6.0	0.49999999									

接背面

