

1. (20 points) Government tax auditors regularly audit the tax returns. There are several indicators that tell the auditors that a return may be fraudulent. One of them is a particular type of deduction. A total of 4% of all tax return feature this type of deduction. Only 3% of returns without this deduction make fraudulent claims. However, 14% of returns with the deduction make fraudulent claims.
- (1) What proportion of returns make fraudulent claims?
- (2) A randomly selected return has no fraudulent claim. What is the probability that the deduction was claimed?
2. (20 points) A producer of steel cables wants to test if the steel cables it produces have a breaking strength of 5000 lb. A breaking strength of less than 5000 lb would not be adequate, and to produce steel cables with breaking strengths of more than 5000 lb would unnecessarily increase production costs. The producer takes a random sample of 64 pieces and finds that the average breaking strength is 5100 lb and the sample standard deviation is 480 lb.
- (1) Should the producer accept the hypothesis that its steel cable has a breaking strength of 5000 lb at the 5% level of significance?
- (2) Suppose that the distribution of the breaking strength of a steel cable is known to be normal distribution with a standard deviation of 400 lb. How would your answer in (1) change?
3. (20 points) A company sells identical soap in three different wrappings at the same price. The sales for 5 months are given in the following table. Sales data are normally distributed with equal variance. Use one-way analysis of variance to test whether the mean soap sales for each wrapping is equal or not (i.e. $H_0: \mu_1 = \mu_2 = \mu_3$ versus $H_1: \mu_1, \mu_2$ and μ_3 are not equal) at the 5% level of significance.

Wrapping 1	Wrapping 2	Wrapping 3
87	78	90
83	81	91
79	79	84
81	82	82
<u>80</u>	<u>80</u>	<u>88</u>
410	400	435

4. (20 points) Suppose that X and Y have a bivariate normal distribution.
- (1) Find $E(aX - bY)$ and $Var(aX - bY)$ in terms of $\mu_X, \mu_Y, \sigma_X, \sigma_Y$, and ρ .
- (2) Suppose that X and Y are independent and $a=1, b=2, \mu_X=3, \mu_Y=6, \sigma_X^2=4, \sigma_Y^2=10$. Find $\rho(aX + bY, aX - bY)$.
5. (20 points) The growing interest and use of the Internet has forced many companies into considering ways to sell their products on the Web. Therefore, it is of interest to these companies to determine who is using the Web. A statistics practitioner undertook a study to determine how education and Internet use are connected. She took a random sample of 200 adults (20 years of age and older) asked each to report the years of education they had completed (x) and the number of hours of Internet use in the previous week (y). She obtained the following results:

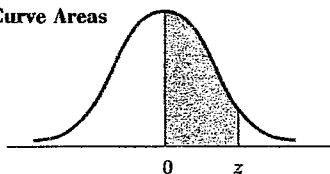
$$\hat{y} = -2.0343 + 0.7883x \quad r^2 = 0.1095$$
$$se = (1.7914) \quad (0.1598)$$

- (1) Interpret the estimated slope coefficient.
- (2) Set up the appropriate null and alternative hypotheses to test a positive relationship between education and Internet use at the 5% level of significance.

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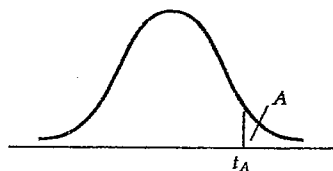
Table 3

Normal Curve Areas



z	.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

Table 4

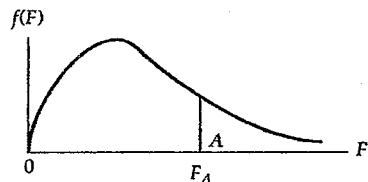
Critical Values of t 

DEGREES OF FREEDOM	$t_{.100}$	$t_{.050}$	$t_{.025}$	$t_{.010}$	$t_{.005}$	DEGREES OF FREEDOM	$t_{.100}$	$t_{.050}$	$t_{.025}$	$t_{.010}$	$t_{.005}$
1	3.078	6.314	12.706	31.821	63.657	24	1.318	1.711	2.064	2.492	2.797
2	1.886	2.920	4.303	6.965	9.925	25	1.316	1.708	2.060	2.485	2.787
3	1.638	2.353	3.182	4.541	5.841	26	1.315	1.706	2.056	2.479	2.779
4	1.533	2.132	2.776	3.747	4.604	27	1.314	1.703	2.052	2.473	2.771
5	1.476	2.015	2.571	3.365	4.032	28	1.313	1.701	2.048	2.467	2.763
6	1.440	1.943	2.447	3.143	3.707	29	1.311	1.699	2.045	2.462	2.756
7	1.415	1.895	2.365	2.998	3.499	30	1.310	1.697	2.042	2.457	2.750
8	1.397	1.860	2.306	2.896	3.355	35	1.306	1.690	2.030	2.438	2.724
9	1.383	1.833	2.262	2.821	3.250	40	1.303	1.684	2.021	2.423	2.705
10	1.372	1.812	2.228	2.764	3.169	45	1.301	1.679	2.014	2.412	2.690
11	1.363	1.796	2.201	2.718	3.106	50	1.299	1.676	2.009	2.403	2.678
12	1.356	1.782	2.179	2.681	3.055	60	1.296	1.671	2.000	2.390	2.660
13	1.350	1.771	2.160	2.650	3.012	70	1.294	1.667	1.994	2.381	2.648
14	1.345	1.761	2.145	2.624	2.977	80	1.292	1.664	1.990	2.374	2.639
15	1.341	1.753	2.131	2.602	2.947	90	1.291	1.662	1.987	2.369	2.632
16	1.337	1.746	2.120	2.583	2.921	100	1.290	1.660	1.984	2.364	2.626
17	1.333	1.740	2.110	2.567	2.898	120	1.289	1.658	1.980	2.358	2.617
18	1.330	1.734	2.101	2.552	2.878	140	1.288	1.656	1.977	2.353	2.611
19	1.328	1.729	2.093	2.539	2.861	160	1.287	1.654	1.975	2.350	2.607
20	1.325	1.725	2.086	2.528	2.845	180	1.286	1.653	1.973	2.347	2.603
21	1.323	1.721	2.080	2.518	2.831	200	1.286	1.653	1.972	2.345	2.601
22	1.321	1.717	2.074	2.508	2.819	∞	1.282	1.645	1.960	2.326	2.576
23	1.319	1.714	2.069	2.500	2.807						

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Table 6(a)

Percentage Points of the F Distribution, $A = .05$



v_2	v_1	NUMERATOR DEGREES OF FREEDOM								
		1	2	3	4	5	6	7	8	9
1	1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5
2	1	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38
3	1	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81
4	1	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00
5	1	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77
6	1	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10
7	1	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68
8	1	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39
9	1	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18
10	1	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02
11	1	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90
12	1	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80
13	1	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71
14	1	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65
15	1	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59
16	1	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54
17	1	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49
18	1	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46
19	1	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42
20	1	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39
21	1	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37
22	1	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34
23	1	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32
24	1	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30
25	1	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28
26	1	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27
27	1	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25
28	1	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24
29	1	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22
30	1	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
40	1	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12
60	1	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
120	1	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96
∞	1	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88

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