

考 試 科 目	統計學	系 所 別	統計系	一年級	考 試 時 間	7 月 3 日(三) 第二節
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1. (15%) A company has machines A, B, and C, which all produce parts, X and Y. Of all the parts produced, machine A produces 60%, machine B produces 30%, and machine C produces 10%. In addition, we know that 40%, 50%, and 70% of the parts made by machines A, B, and C, respectively, are part X. One part produced by this company is randomly selected and is determined to be an X part. With the knowledge that it is an X part, find the probabilities that the part came from machines A, B, and C, accordingly.

2. (25%) The following contingency table represents frequency counts of transportation mode used to ship goods by the publishing and the computer hardware industries. Answer the following questions at the level of significance 0.05.

		Transportation mode		
		Air	Train	Truck
Industry	Publishing	32	12	42
	Computer hardware	8	10	14

(1) Determine whether the population proportion of using a truck to ship goods is greater than that of using an airplane for computer hardware industry. (10%)

(2) Determine whether type of industry is independent of transportation mode. (15%)

3. (25%) If a bank manager considers a two-factor experimental design to examine whether different age groups (*Age* with 4 levels) of customers and interface designs (*Interface* with 3 levels) of the automated teller machine (ATM) have effect on the operation time (in seconds) when their customers use an ATM. The bank manager chooses conduct a balance design based on a random sample of 48 customers, and obtains the following analysis of variance (ANOVA) table.

Source of variation	Sum of squares	Degrees of freedom	Mean squares	F
<i>Age</i>	70.3	(B)	(G)	(K)
<i>Interface</i>	40.7	(C)	(H)	(L)
<i>Age</i> × <i>Interface</i>	(A)	(D)	(I)	(M)
Error	104.6	(E)	(J)	
Total	512.5	(F)		

(1) How many replications are resulting in each treatment? (3%)

(2) Write down the values of (A) to (M) for the ANOVA table, and describe the required formulas in details. (16%)

(3) Describe the null hypothesis and alternative hypothesis for (M). Draw your conclusion for the test at a significant level of 0.05. (6%)

4. (15%) Suppose that buses arrive are scheduled to arrive at a bus stop at noon but are always *X* minutes late,

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where X is an exponential random variable with probability density function:

$$f(x) = \lambda e^{-\lambda x} \quad \lambda > 0, x > 0.$$

- (1) Suppose that you arrive at the bus stop precisely at noon. Compute the probability that you have to wait for more than five minutes for the bus to arrive. (7%)
- (2) Suppose that you have already waiting for 10 minutes. Compute the probability that you have to wait an additional five minutes or more. (8%)

5. (20%) Suppose you want to know the average age of a kind of airplane, BX, now in active service. A random sample of 20 airplane BX's produces the sample mean age 12.5 years and standard deviation 6.25 years. Assume the age of airplane BX is normally distributed for the population.

- (1) Construct a 99% confidence interval to estimate the population mean for the age of airplane BX. (10%)
- (2) Now, you want to be 95% confident and the resulting estimate to be within 1.5 years of the actual figure. How large a sample should you take? (10%)

Table of Probabilities for the F Distribution

Alpha = 0.05

D/N	1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	20	24	30	40	60	120
1	161.45	199.50	215.71	224.58	230.16	233.99	236.77	238.88	240.54	241.88	242.98	243.91	244.69	245.36	245.95	248.01	249.05	250.10	251.14	252.20	253.25
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.40	19.41	19.42	19.42	19.43	19.45	19.45	19.46	19.47	19.48	19.49
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.76	8.74	8.73	8.71	8.70	8.66	8.64	8.62	8.59	8.57	8.55
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.94	5.91	5.89	5.87	5.86	5.80	5.77	5.75	5.72	5.69	5.66
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.70	4.68	4.66	4.64	4.62	4.56	4.53	4.50	4.46	4.43	4.40
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.03	4.00	3.98	3.96	3.94	3.87	3.84	3.81	3.77	3.74	3.70
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.60	3.57	3.55	3.53	3.51	3.44	3.41	3.38	3.34	3.30	3.27
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.31	3.28	3.26	3.24	3.22	3.15	3.12	3.08	3.04	3.01	2.97
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.10	3.07	3.05	3.03	3.01	2.94	2.90	2.86	2.83	2.79	2.75
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.94	2.91	2.89	2.86	2.85	2.77	2.74	2.70	2.66	2.62	2.58
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.82	2.79	2.76	2.74	2.72	2.65	2.61	2.57	2.53	2.49	2.45
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.72	2.69	2.66	2.64	2.62	2.54	2.51	2.47	2.43	2.38	2.34
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.63	2.60	2.58	2.55	2.53	2.46	2.42	2.38	2.34	2.30	2.25
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.57	2.53	2.51	2.48	2.46	2.39	2.35	2.31	2.27	2.22	2.18
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.51	2.48	2.45	2.42	2.40	2.33	2.29	2.25	2.20	2.16	2.11
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.46	2.42	2.40	2.37	2.35	2.28	2.24	2.19	2.15	2.11	2.06
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.41	2.38	2.35	2.33	2.31	2.23	2.19	2.15	2.10	2.06	2.01
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.37	2.34	2.31	2.29	2.27	2.19	2.15	2.11	2.06	2.02	1.97
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.34	2.31	2.28	2.26	2.23	2.16	2.11	2.07	2.03	1.98	1.93
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.31	2.28	2.25	2.22	2.20	2.12	2.08	2.04	1.99	1.95	1.90
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.28	2.25	2.22	2.20	2.18	2.10	2.05	2.01	1.96	1.92	1.87
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.26	2.23	2.20	2.17	2.15	2.07	2.03	1.98	1.94	1.89	1.84
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.24	2.20	2.18	2.15	2.13	2.05	2.01	1.96	1.91	1.86	1.81
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.22	2.18	2.15	2.13	2.11	2.03	1.98	1.94	1.89	1.84	1.79
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.20	2.16	2.14	2.11	2.09	2.01	1.96	1.92	1.87	1.82	1.77
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.18	2.15	2.12	2.09	2.07	1.99	1.95	1.90	1.85	1.80	1.75
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.17	2.13	2.10	2.08	2.06	1.97	1.93	1.88	1.84	1.79	1.73
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.15	2.12	2.09	2.06	2.04	1.96	1.91	1.87	1.82	1.77	1.71
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.14	2.10	2.08	2.05	2.03	1.94	1.90	1.85	1.81	1.75	1.70
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.13	2.09	2.06	2.04	2.01	1.93	1.89	1.84	1.79	1.74	1.68
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.04	2.00	1.97	1.95	1.92	1.84	1.79	1.74	1.69	1.64	1.58
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.95	1.92	1.89	1.86	1.84	1.75	1.70	1.65	1.59	1.53	1.47
120	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96	1.91	1.87	1.83	1.80	1.78	1.75	1.66	1.61	1.55	1.50	1.43	1.35

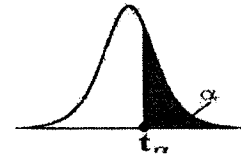
Right Tailed, D/N = df in denominator = down the rows, df in numerator = across the columns

Note: Table is for an alpha of 0.05

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Percentage Points of the t Distribution; $t_{v, \alpha}$

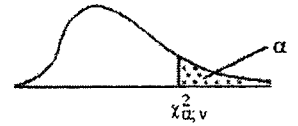
$$P(T > t_{v, \alpha}) = \alpha$$



v	α													
	0.40	0.30	0.20	0.15	0.10	0.05	0.025	0.02	0.015	0.01	0.0075	0.005	0.0025	0.0005
1	0.325	0.727	1.376	1.963	3.078	6.314	12.706	15.895	21.205	31.821	42.434	63.657	127.322	636.590
2	0.289	0.617	1.061	1.386	1.886	2.920	4.303	4.849	5.643	6.965	8.073	9.925	14.089	31.598
3	0.277	0.584	0.978	1.250	1.638	2.353	3.182	3.482	3.896	4.541	5.047	5.841	7.453	12.924
4	0.271	0.569	0.941	1.190	1.533	2.132	2.776	2.999	3.298	3.747	4.088	4.604	5.598	8.610
5	0.267	0.559	0.920	1.156	1.476	2.015	2.571	2.757	3.003	3.365	3.634	4.032	4.773	6.869
6	0.265	0.553	0.906	1.134	1.440	1.943	2.447	2.612	2.829	3.143	3.372	3.707	4.317	5.959
7	0.263	0.549	0.896	1.119	1.415	1.895	2.365	2.517	2.715	2.998	3.203	3.499	4.029	5.408
8	0.262	0.546	0.889	1.108	1.397	1.860	2.306	2.449	2.634	2.896	3.085	3.355	3.833	5.041
9	0.261	0.543	0.883	1.100	1.383	1.833	2.262	2.398	2.574	2.821	2.998	3.250	3.690	4.781
10	0.260	0.542	0.879	1.093	1.372	1.812	2.228	2.359	2.527	2.764	2.932	3.169	3.581	4.587
11	0.260	0.540	0.876	1.088	1.363	1.796	2.201	2.328	2.491	2.718	2.879	3.106	3.497	4.437
12	0.259	0.539	0.873	1.083	1.356	1.782	2.179	2.303	2.461	2.681	2.836	3.055	3.428	4.318
13	0.259	0.538	0.870	1.079	1.350	1.771	2.160	2.282	2.436	2.650	2.801	3.012	3.372	4.221
14	0.258	0.537	0.868	1.076	1.345	1.761	2.145	2.264	2.415	2.624	2.771	2.977	3.326	4.140
15	0.258	0.536	0.866	1.074	1.341	1.753	2.131	2.249	2.397	2.602	2.746	2.947	3.286	4.073
16	0.258	0.535	0.865	1.071	1.337	1.746	2.120	2.235	2.382	2.583	2.724	2.921	3.252	4.015
17	0.257	0.534	0.863	1.069	1.333	1.740	2.110	2.224	2.368	2.567	2.706	2.898	3.222	3.965
18	0.257	0.534	0.862	1.067	1.330	1.734	2.101	2.214	2.356	2.552	2.689	2.878	3.197	3.922
19	0.257	0.533	0.861	1.066	1.328	1.729	2.093	2.205	2.346	2.539	2.674	2.861	3.174	3.883
20	0.257	0.533	0.860	1.064	1.325	1.725	2.086	2.197	2.336	2.528	2.661	2.845	3.153	3.850
21	0.257	0.532	0.859	1.063	1.323	1.721	2.080	2.189	2.328	2.518	2.649	2.831	3.135	3.819
22	0.256	0.532	0.858	1.061	1.321	1.717	2.074	2.183	2.320	2.508	2.639	2.819	3.119	3.792
23	0.256	0.532	0.858	1.060	1.319	1.714	2.069	2.177	2.313	2.500	2.629	2.807	3.104	3.768
24	0.256	0.531	0.857	1.059	1.318	1.711	2.064	2.172	2.307	2.492	2.620	2.797	3.091	3.745
25	0.256	0.531	0.856	1.058	1.316	1.708	2.060	2.167	2.301	2.485	2.612	2.787	3.078	3.725
26	0.256	0.531	0.856	1.058	1.315	1.706	2.056	2.162	2.296	2.479	2.605	2.779	3.067	3.707
27	0.256	0.531	0.855	1.057	1.314	1.703	2.052	2.158	2.291	2.473	2.598	2.771	3.057	3.690
28	0.256	0.530	0.855	1.056	1.313	1.701	2.048	2.154	2.286	2.467	2.592	2.763	3.047	3.674
29	0.256	0.530	0.854	1.055	1.311	1.699	2.045	2.150	2.282	2.462	2.586	2.756	3.038	3.659
30	0.256	0.530	0.854	1.055	1.310	1.697	2.042	2.147	2.278	2.457	2.581	2.750	3.030	3.646
40	0.255	0.529	0.851	1.050	1.303	1.684	2.021	2.123	2.250	2.423	2.542	2.704	2.971	3.551
60	0.254	0.527	0.848	1.045	1.296	1.671	2.000	2.099	2.223	2.390	2.504	2.660	2.915	3.460
120	0.254	0.526	0.845	1.041	1.289	1.658	1.980	2.076	2.196	2.358	2.468	2.617	2.860	3.373
∞	0.253	0.524	0.842	1.036	1.282	1.645	1.960	2.054	2.170	2.326	2.432	2.576	2.807	3.291

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Table of the Chi-square Distribution



$\alpha =$	0.995	0.99	0.98	0.975	0.95	0.90	0.80	0.20	0.10	0.05	0.025	0.02	0.01	0.005	0.001	$=\alpha$
V = 1	0.0000393	0.000157	0.000628	0.000982	0.00393	0.0158	0.0642	1.642	2.706	3.841	5.024	5.412	6.635	7.879	10.827	V = 1
2	0.0100	0.0201	0.0404	0.0506	0.103	0.211	0.446	3.219	4.605	5.991	7.378	7.824	9.210	10.597	13.815	2
3	0.0717	0.115	0.185	0.216	0.352	0.584	1.005	4.642	6.251	7.815	9.348	9.837	11.345	12.838	16.268	3
4	0.207	0.297	0.429	0.484	0.711	1.064	1.649	5.989	7.779	9.488	11.143	11.668	13.277	14.860	18.465	4
5	0.412	0.534	0.752	0.831	1.145	1.610	2.343	7.289	9.236	11.070	12.832	13.388	15.086	16.750	20.517	5
6	0.676	0.872	1.134	1.237	1.635	2.204	3.070	8.558	10.645	12.592	14.449	15.033	16.812	18.548	22.457	6
7	0.989	1.239	1.564	1.690	2.167	2.833	3.822	9.803	12.017	14.067	16.013	16.622	18.475	20.278	24.322	7
8	1.344	1.646	2.032	2.180	2.733	3.490	4.594	11.030	13.362	15.507	17.535	18.168	20.090	21.955	26.125	8
9	1.735	2.088	2.532	2.700	3.325	4.168	5.380	12.242	14.684	16.919	19.023	19.679	21.666	23.589	27.877	9
10	2.156	2.558	3.059	3.247	3.940	4.865	6.179	13.442	15.987	18.307	20.483	21.161	23.209	25.188	29.588	10
11	2.603	3.053	3.609	3.816	4.575	5.578	6.989	14.631	17.275	19.675	21.920	22.618	24.725	26.757	31.264	11
12	3.074	3.571	4.178	4.404	5.226	6.304	7.807	15.812	18.549	21.026	23.337	24.054	26.217	28.300	32.909	12
13	3.565	4.107	4.765	5.009	5.892	7.042	8.634	16.985	19.812	22.362	24.736	25.472	27.688	29.819	34.528	13
14	4.075	4.660	5.368	5.629	6.571	7.790	9.467	18.151	21.064	23.685	26.119	26.873	29.141	31.319	36.123	14
15	4.601	5.229	5.985	6.262	7.261	8.547	10.307	19.311	22.307	24.996	27.488	28.259	30.578	32.801	37.697	15
16	5.142	5.812	6.614	6.908	7.962	9.312	11.152	20.465	23.542	26.296	28.845	29.633	32.000	34.267	39.252	16
17	5.697	6.408	7.255	7.564	8.672	10.085	12.002	21.615	24.769	27.587	30.191	30.995	33.409	35.718	40.790	17
18	6.265	7.015	7.906	8.231	9.390	10.865	12.857	22.760	25.989	28.869	31.526	32.346	34.805	37.156	42.312	18
19	6.844	7.633	8.567	8.907	10.117	11.651	13.716	23.900	27.204	30.144	32.852	33.687	36.191	38.582	43.820	19
20	7.434	8.260	9.237	9.591	10.851	12.443	14.578	25.038	28.412	31.410	34.170	35.020	37.566	39.997	45.315	20
21	8.034	8.897	9.915	10.283	11.591	13.240	15.445	26.171	29.615	32.671	35.479	36.343	38.932	41.401	46.797	21
22	8.643	9.542	10.600	10.982	12.338	14.041	16.314	27.301	30.813	33.924	36.781	37.659	40.289	42.796	48.268	22
23	9.260	10.196	11.293	11.688	13.091	14.848	17.187	28.429	32.007	35.172	38.076	38.968	41.638	44.181	49.728	23
24	9.886	10.856	11.992	12.401	13.848	15.659	18.062	29.553	33.196	36.415	39.364	40.270	42.980	45.558	51.179	24
25	10.520	11.524	12.697	13.120	14.611	16.473	18.940	30.675	34.382	37.652	40.646	41.566	44.314	46.928	52.620	25
26	11.160	12.198	13.409	13.844	15.379	17.292	19.820	31.795	35.563	38.885	41.923	42.856	45.642	48.290	54.052	26
27	11.808	12.879	14.125	14.573	16.151	18.114	20.703	32.912	36.741	40.113	43.194	44.140	46.963	49.645	55.476	27
28	12.461	13.565	14.847	15.308	16.928	18.939	21.588	34.027	37.916	41.337	44.461	45.419	48.278	50.993	56.893	28
29	13.121	14.256	15.574	16.047	17.708	19.768	22.475	35.139	39.087	42.557	45.722	46.693	49.588	52.336	58.302	29
30	13.787	14.953	16.306	16.791	18.493	20.599	23.364	36.250	40.256	43.773	46.979	47.962	50.892	53.672	59.703	30
40	20.706	22.164	23.838	24.433	26.509	29.051	32.345	47.269	51.805	55.759	59.342	60.436	63.691	66.766	73.402	40
50	27.991	29.707	31.664	32.357	34.764	37.689	41.449	58.164	63.167	67.505	71.420	72.613	76.154	79.490	86.661	50
60	35.535	37.485	39.699	40.482	43.188	46.459	50.641	68.972	74.397	79.082	83.298	84.580	88.379	91.952	99.607	60
70	43.275	45.442	47.893	48.758	51.739	55.329	59.898	79.715	85.527	90.531	95.023	96.388	100.425	104.215	112.317	70
80	51.171	53.539	56.213	57.153	60.391	64.278	69.207	90.405	96.578	101.880	106.629	108.069	112.329	116.321	124.839	80
90	59.196	61.754	64.634	65.646	69.126	73.291	78.558	101.054	107.565	113.145	118.136	119.648	124.116	128.299	137.208	90
100	67.327	70.065	73.142	74.222	77.929	82.358	87.945	111.667	118.498	124.342	129.561	131.142	135.807	140.170	149.449	100

備 註 一、作答於試題上者，不予計分。

二、試題請隨卷繳交。

考試科目	微積分	系所別	經濟系、國貿系、統計系、 資管系、風管系 (二年級)	考試時間	7月3日(三) 第四節
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A.

Question 1: [5pts] Evaluate

$$\int_0^2 \frac{dx}{(x^2 + 4)^2}$$

by making the substitution $x = 2 \tan u$.

Question 2: [5pts] Starting at the point where $r = 1$, the point P moves counterclockwise along the polar curve $r = e^{\theta/2\pi}$, in such a way that the line segment OP makes one complete revolution. (Here O denotes the origin.) Sketch the curve, and find the total area swept out by OP as it makes the revolution.

Question 3: [10pts] Find all local maxima and minima of the function $f(x) = 2|x| - x^2 - 1$.

Question 4: [10pts] Suppose that $f'(x) = e^{x^2}$, and $f(0) = 10$. One can conclude from the mean value theorem that

$$A < f(1) < B$$

for which numbers A and B ?

Question 5: [20pts] Students studying for an exam get x hours of sleep in the two days leading up to the exam, where x is the range $0 \leq x \leq a$. The number of students who got between x_1 and x_2 hours of sleep is given by

$$\int_{x_1}^{x_2} cx dx; 0 \leq x_1 \leq x_2 \leq a$$

- (a) [10pts] What fraction of the students got less than $a/2$ hours of sleep?
- (b) [10pts] Their scores are proportional to the amount of sleep they got: $S(x) = 100(x/a)$. Find the (correctly weighted) average score in the class.

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B.

Problem 1 Prove or disprove the following statements:

- (8%) If $\sum_{n=1}^{\infty} a_n = A$ and $\sum_{n=1}^{\infty} b_n = B$ are both convergent, then $\sum_{n=1}^{\infty} a_n b_n = AB$.
- (8%) Suppose that $\lim_{n \rightarrow \infty} a_n = 0$ and $a_n > 0$ for all $n \in \mathbb{N}$. Then $\sum_{n=1}^{\infty} (-1)^{n+1} a_n$ is convergence.
- (8%) The series $\sum_{n=3}^{\infty} \frac{1}{\sqrt{n}(\ln n)^2}$ is divergent.

Problem 2 (8%) Evaluate $\iint_R (x+y)e^{x^2-y^2} dA$ where R is then rectangle enclosed by the lines $x-y=0$, $x-y=2$, $x+y=0$ and $x+y=3$.

Problem 3 (8%) Find the extreme value of $f(x,y) = e^{-xy}$ subject to $x^2 + 4y^2 \leq 1$.

Problem 4 (10%) Find the sum of the series $\sum_{n=1}^{\infty} n^3 x^n$ for $|x| < 1$.

備註

- 作答於試題上者，不予計分。
- 試題請隨卷繳交。