

國立政治大學九十六學年度 轉學生招生考試 命題紙

第 1 頁，共 4 頁

國立政治大學圖書館

考 試 科 目	統計學	所 別	統計學系	考 試 時 間	7 月 7 日	第 二	節
				星期六			

注意：計算儘量四捨五入至小數點後第三位。

I. In the following multiple choice questions, write down the correct answer. (2 pts each)

1. Two events, A and B, are mutually exclusive and each have a nonzero probability. Given that event A occurs, the probability of the occurrence of event B is

- a. zero
- b. 0.5
- c. one
- d. any value between 0 to 1

2. From a population of size 600, a simple random sample of size 58 is selected. The sample mean is 400, and the sample standard deviation is 40. An estimate of the standard error of the mean is

- a. 4.7
- b. 5.0
- c. 5.3
- d. 5.6

3. A 95% confidence interval for μ based on sample is 90 to 100. What is the appropriate conclusion?

- a. 95% of the time the population mean will be in this interval; 5% of the time it will be outside this interval.
- b. 95% of all sample means should be between 90 to 100.
- c. Since 95% of all confidence intervals contain the population mean, we are 95% confident that this interval includes μ .
- d. All of the above answers are correct.

4. Other things being equal, if the level of significance of a hypothesis test is changed from 0.10 to 0.05, the probability of a Type II error

- a. will increase
- b. will not change
- c. will also decrease
- d. Not enough information to answer this question.

5. A method that uses a weighted average of all past values for arriving at smoothed time series values is known as

- a. a moving average
- b. a weighted moving average
- c. an exponential average
- d. an exponential smoothing

II. The average number of calls received by a switchboard in a 30-minute period is 15.

(1) What is the probability that between 10:00 and 10:06 the switchboard will receive exactly 2 calls? (5pts)

(2) One day, the switchboard was out of order between 11:00 and 11:02, what is the probability that calls were missed during that period? (5pts)

國立政治大學九十六學年度 轉學生招生考試 命題紙

第 2 頁，共 4 頁

考 試 科 目	統計學	所 别	統計學系	考 試 時 間	7 月 7 日 第 二 星期六	節
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III. A study about the grades on the statistics final examination is conducted and a sample of 36 final papers is taken. The average grade in the sample is 72 with a standard deviation of 15.

- (1) It is said among students that the average grade on the statistics final examination is 75.
 - (1a) At $\alpha = 0.05$, test students' statement by the above study. (8pts)
 - (1b) Compute the probability of a Type II error if the true average is 78. (6pts)
- (2) A second study will be held soon, under 95% confidence, how large a sample should be taken to provide a margin of error of 4? (6pts)

IV. The standard deviation of the ages of a sample of 25 executives in City A is 10 years; while the standard deviation of the ages of a sample of 16 executives in City B is 8 years.

- (1) At $\alpha = 0.05$, test to see if the standard deviation of the ages of executives from City A is equal to the standard deviation of the ages of executives from City B. (8pts)
- (2) The sample average age of executives in City A is 45 years old, while the sample average age of executives in City B is 42 years old. Test if the population mean age of executives in City A is older, $\alpha = 0.05$. (8pts)
- (3) Write the assumption(s) to make (2) valid. (4pts)

V. The following estimated regression equation

$$\hat{Y} = 30 + 0.7X_1 + 3X_2$$

was developed relating monthly income (Y in \$1,000s) of 30 individuals with age (X_1) and gender (X_2 : 1 if male and 0 if female).

Also provided are $SST = 1,200$ and $SSE = 384$.

- (1) Explain the meaning of the estimated coefficient of gender. (4pts)
- (2) At $\alpha = 0.05$, test for the overall significance of the model. (8pts)
- (3) Estimate the monthly income of a 24-year-old man. (4pts)
- (4) The interval estimate of this 24-year-old man is called _____. (2pts)

VI. The manager of a company believes that differences in sales performance depends upon the salesperson's age. The salespersons are classified into three age-groups: below 30 years old, between 30 to 45 years old, over 45 years old. Independent samples of salespeople from these 3 groups were taken and their weekly sales records are denoted symbolically as:

Below 30 Years Between 30 & 45 Years Over 45 Years

y_{11}	y_{21}	y_{31}
y_{12}	y_{22}	y_{32}
y_{13}	y_{23}	y_{33}
y_{14}	y_{24}	y_{34}
y_{15}	y_{25}	y_{35}

- (1) Suppose the manager wants to decide whether the average sales among the 3 groups are equal. Write down the most appropriate parametric approach; underline assumption(s) of this approach; H_0 and H_a ; formula for test statistic; and the rejection rule. (12pts)
- (2) What is the nonparametric alternative of the parametric approach in (1)? Write down H_0 , H_a , formula for test statistic, and the rejection rule. (10pts)

國立政治大學圖書館

國立政治大學九十六 學年度轉學生入學考試命題紙

第3頁，共4頁

考試科目	統計學	系別	統計學系	考試時間	7月7日 星期六	第二節
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$$N(0,1)$$

$$P(0 \leq Z \leq a), \text{ where } Z \sim N(0,1)$$

a	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	0.3463	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	0.4978	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

國立政治大學圖書館

Percentage Points of the χ^2 Distribution ^a										
ν	.995	.990	.975	.950	.500	.050	.025	.010	.005	α
1	0.00 +	0.00 +	0.00 +	0.00 +	0.45	3.84	5.02	6.63	7.88	
2	0.01	0.02	0.05	0.10	1.39	5.99	7.38	9.21	10.60	
3	0.07	0.11	0.22	0.35	2.37	7.81	9.35	11.34	12.84	
4	0.21	0.30	0.48	0.71	3.36	9.49	11.14	13.28	14.86	
5	0.41	0.55	0.83	1.15	4.35	11.07	12.38	15.09	16.75	
6	0.68	0.87	1.24	1.64	5.35	12.59	14.45	16.81	18.55	
7	0.99	1.24	1.69	2.17	6.35	14.07	16.01	18.48	20.28	
8	1.34	1.65	2.18	2.73	7.34	15.51	17.53	20.09	21.96	
9	1.73	2.09	2.70	3.33	8.34	16.92	19.02	21.67	23.59	
10	2.16	2.56	3.25	3.94	9.34	18.31	20.48	23.21	25.19	
11	2.60	3.05	3.82	4.57	10.34	19.68	21.92	24.72	26.76	
12	3.07	3.57	4.40	5.23	11.34	21.03	23.34	26.22	28.30	
13	3.57	4.11	5.01	5.89	12.34	22.36	24.74	27.69	29.82	
14	4.07	4.66	5.63	6.57	13.34	23.68	26.12	29.14	31.32	
15	4.60	5.23	6.27	7.26	14.34	25.00	27.49	30.58	32.80	
16	5.14	5.81	6.91	7.96	15.34	26.30	28.85	32.00	34.27	
17	5.70	6.41	7.56	8.67	16.34	27.59	30.19	33.41	35.72	
18	6.26	7.01	8.23	9.39	17.34	28.87	31.53	34.81	37.16	
19	6.84	7.63	8.91	10.12	18.34	30.14	32.85	36.19	38.58	
20	7.43	8.26	9.59	10.85	19.34	31.41	34.17	37.57	40.00	
25	10.52	11.52	13.12	14.61	24.34	37.65	40.65	44.31	46.93	
30	13.79	14.95	16.79	18.49	29.34	43.77	46.98	50.89	53.67	
40	20.71	22.16	24.43	26.51	39.34	55.76	59.34	63.69	66.77	
50	27.99	29.71	32.36	34.76	49.33	67.50	71.42	76.15	79.49	
60	35.53	37.48	40.48	43.19	59.33	79.08	83.30	88.38	91.95	
70	43.28	45.44	48.76	51.74	69.33	90.53	95.02	100.42	104.22	
80	51.17	53.54	57.15	60.39	79.33	101.88	106.63	112.33	116.32	
90	59.20	61.75	65.65	69.13	89.33	113.14	118.14	124.12	128.30	
100	67.33	70.06	74.22	77.93	99.33	124.34	129.56	135.81	140.17	

α	.40	.25	.10	.05	.025	.01	.005	.0025	.001	.0005
1	.325	1.000	3.078	6.314	12.706	31.821	63.657	127.32	318.31	636.62
2	.289	.816	1.886	2.920	4.303	6.965	9.925	14.089	23.326	31.598
3	.277	.765	1.638	2.353	3.					

國立政治大學九十六學年度轉學生入學考試命題紙

第4頁，共4頁

考試科目	統計學	系別	統計學系	考試時間	7月7日 星期六 第二節
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國立政治大學圖書館

ν_1	ν_2	Degrees of Freedom for the Numerator (ν_1)																			
		1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞	
1	161.4	199.5	215.7	224.6	230.2	234.0	236.8	238.9	240.5	241.9	243.9	245.9	248.0	249.1	250.1	251.1	252.2	253.3	254.3		
2	18.51	19.00	19.16	19.25	19.30	19.33	19.35	19.37	19.38	19.40	19.41	19.43	19.45	19.45	19.46	19.47	19.48	19.49	19.50		
3	10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70	8.66	8.64	8.62	8.59	8.57	8.55	8.53		
4	7.71	6.94	6.59	6.39	6.26	6.16	6.09	6.04	6.00	5.96	5.91	5.86	5.80	5.77	5.75	5.72	5.69	5.66	5.63		
5	6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62	4.56	4.53	4.50	4.46	4.43	4.40	4.36		
6	5.99	5.14	4.76	4.53	4.39	4.28	4.21	4.15	4.10	4.06	4.00	3.94	3.87	3.84	3.81	3.77	3.74	3.70	3.67		
7	5.59	4.74	4.35	4.12	3.97	3.87	3.79	3.73	3.68	3.64	3.57	3.51	3.44	3.41	3.38	3.34	3.30	3.27	3.23		
8	5.32	4.46	4.07	3.84	3.69	3.58	3.50	3.44	3.39	3.35	3.28	3.22	3.15	3.12	3.08	3.04	3.01	2.97	2.93		
9	5.12	4.26	3.86	3.63	3.48	3.37	3.29	3.23	3.18	3.14	3.07	3.01	2.94	2.90	2.86	2.83	2.79	2.75	2.71		
10	4.96	4.10	3.71	3.48	3.33	3.22	3.14	3.07	3.02	2.98	2.91	2.85	2.77	2.74	2.70	2.66	2.62	2.58	2.54		
11	4.84	3.98	3.59	3.36	3.20	3.09	3.01	2.95	2.90	2.85	2.79	2.72	2.65	2.61	2.57	2.53	2.49	2.45	2.40		
12	4.75	3.89	3.49	3.26	3.11	3.00	2.91	2.85	2.80	2.75	2.69	2.62	2.54	2.51	2.47	2.43	2.38	2.34	2.30		
13	4.67	3.81	3.41	3.18	3.03	2.92	2.83	2.77	2.71	2.67	2.60	2.53	2.46	2.42	2.38	2.34	2.30	2.25	2.21		
14	4.60	3.74	3.34	3.11	2.96	2.85	2.76	2.70	2.65	2.60	2.53	2.46	2.39	2.35	2.31	2.27	2.22	2.18	2.13		
15	4.54	3.68	3.29	3.06	2.90	2.79	2.71	2.64	2.59	2.54	2.48	2.40	2.33	2.29	2.25	2.20	2.16	2.11	2.07		
16	4.49	3.63	3.24	3.01	2.85	2.74	2.66	2.59	2.54	2.49	2.42	2.35	2.28	2.24	2.19	2.15	2.11	2.06	2.01		
17	4.45	3.59	3.20	2.96	2.81	2.70	2.61	2.55	2.49	2.45	2.38	2.31	2.23	2.19	2.15	2.10	2.06	2.01	1.96		
18	4.41	3.55	3.16	2.93	2.77	2.66	2.58	2.51	2.46	2.41	2.34	2.27	2.19	2.15	2.11	2.06	2.02	1.97	1.92		
19	4.38	3.52	3.13	2.90	2.74	2.63	2.54	2.48	2.42	2.38	2.31	2.23	2.16	2.11	2.07	2.03	1.98	1.93	1.88		
20	4.35	3.49	3.10	2.87	2.71	2.60	2.51	2.45	2.39	2.35	2.28	2.20	2.12	2.08	2.04	1.99	1.95	1.90	1.84		
21	4.32	3.47	3.07	2.84	2.68	2.57	2.49	2.42	2.37	2.32	2.25	2.18	2.10	2.05	2.01	1.96	1.92	1.87	1.81		
22	4.30	3.44	3.05	2.82	2.66	2.55	2.46	2.40	2.34	2.30	2.23	2.15	2.07	2.03	1.98	1.94	1.89	1.84	1.78		
23	4.28	3.42	3.03	2.80	2.64	2.53	2.44	2.37	2.32	2.27	2.20	2.13	2.05	2.01	1.96	1.91	1.86	1.81	1.76		
24	4.26	3.40	3.01	2.78	2.62	2.51	2.42	2.36	2.30	2.25	2.18	2.11	2.03	1.98	1.94	1.89	1.84	1.79	1.73		
25	4.24	3.39	2.99	2.76	2.60	2.49	2.40	2.34	2.28	2.24	2.16	2.09	2.01	1.96	1.92	1.87	1.82	1.77	1.71		
26	4.23	3.37	2.98	2.74	2.59	2.47	2.39	2.32	2.27	2.22	2.15	2.07	1.99	1.95	1.90	1.85	1.80	1.75	1.69		
27	4.21	3.35	2.96	2.73	2.57	2.46	2.37	2.31	2.25	2.20	2.13	2.06	1.97	1.93	1.88	1.84	1.79	1.73	1.67		
28	4.20	3.34	2.95	2.71	2.56	2.45	2.36	2.29	2.24	2.19	2.12	2.04	1.96	1.91	1.87	1.82	1.77	1.71	1.65		
29	4.18	3.33	2.93	2.70	2.55	2.43	2.35	2.28	2.22	2.18	2.10	2.03	1.94	1.90	1.85	1.81	1.75	1.70	1.64		
30	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21	2.16	2.09	2.01	1.93	1.89	1.84	1.79	1.74	1.68	1.62		
40	4.08	3.23	2.84	2.61	2.45	2.34	2.25	2.18	2.12	2.08	2.00	1.92	1.84	1.79	1.74	1.69	1.64	1.58	1.51		
60	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04	1.99	1.92	1.84	1.75	1.70	1.65	1.59	1.53	1.47	1.39		
120	3.92	3.07	2.68	2.45	2.29	2.17	2.09	2.02	1.96	1.91	1.83	1.75	1.66	1.61	1.55	1.43	1.35	1.25			
∞	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88	1.83	1.75	1.67	1.57	1.52	1.46	1.39	1.32	1.22	1.00		

ν_1	ν_2	Degrees of Freedom for the Numerator (ν_1)																			
		1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞	
1	647.8	799.5	864.2	899.6	921.8	937.1	948.2	956.7	963.3	968.6	976.7	984.9	993.1	997.2	1001	1006	1010	1014	1018		
2	38.51	39.00	39.17	39.25	39.30	39.33	39.36	39.37	39.39	39.40	39.41	39.43	39.45	39.46	39.46	39.47	39.48	39.49	39.50		
3	17.44	16.04	15.44	15.10	14.88	14.73	14.62	14.54	14.47	14.42	14.34	14.25	14.17	14.12	14.08	14.04	13.99	13.95	13.90		
4	12.22	10.65	9.98	9.60	9.36	9.20	9.07	8.96	8.90	8.84	8.75	8.66	8.56	8.51	8.46	8.41	8.36	8.31	8.26		
5																					

國立政治大學 九十六學年度 轉學生入學考試 命題紙

第 1 頁，共 1 頁

考試科目	微積分	系別	統計系	考試時間	7月7日 星期六	第4節
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國立政治大學圖書館

- (10%) Determine whether each of the following limits exists. If so, find the limit. If not, explain why.
 - $\lim_{(x,y) \rightarrow (0,0)} (e^{x^2+y^2} - 1)/(x^2 + y^2).$
 - $\lim_{(x,y) \rightarrow (0,0)} (e^{x^2+y^2} - 1)/(x^2 + 2y^2).$
- (10%) Let $f(x) = -2x - \int_0^x e^{-t^2} dt$ for $0 \leq x \leq 2$. Where does f attain its maximum on the interval $[0, 2]$?
- (10%) For each of the following series, determine whether it is convergent. Justify your answers.
 - $\sum_{k=2}^{\infty} \frac{k+1}{k^2 \ln(k)}.$
 - $\sum_{k=1}^{\infty} (-1)^k/k.$
- (10%) Let $f(x, y) = e^{x^2+y^2} \int_{x+2y}^{x+2y+1} (2-t)^5 (1-t)^5 (1-2t)^5 dt$ and $g(u, v) = f(uv - 1, 2u - v - 1)$. Find $g_u(1, 1)$.
- (20%) Find the following integrals.
 - $\int_0^{\infty} x^2 e^{-x} dx.$
 - $\int_{-2}^0 1/(x^2 + 2x + 5) dx.$
- (20%) Let $D_1 = \{(x, y) : -1 \leq x \leq 1 \text{ and } -2 \leq y \leq 0\}$, $D_2 = \{(x, y) : -1 < x < 1 \text{ and } -2 < y < 0\}$ and $f(x, y) = x^2 y - x(1+y)^2$.
 - Find the maximum of f on D_1 .
 - Is there any point $x \in D_2$ at which f has a relative maximum?
- (20%) Let $D = \{(x, y) : 0 \leq x^2 + y^2 \leq 1\}$ and

$$f(x, y) = \begin{cases} \sqrt{1 - x^2 - y^2} & \text{if } x \geq 0 \text{ and } y \geq 0; \\ 1 & \text{otherwise.} \end{cases}$$

Find $\iint_D f(x, y) dxdy$.