

國立台灣大學商學研究所博士班入學考試試卷（98 學年度）
科目 統計學 第 1 頁 / 共 4 頁

1. (10%) Suppose that X and Y are random variables such that $\text{Var}(X) = 9$, $\text{Var}(Y) = 4$, and $\rho(X, Y) = -1/6$. Find $\text{Var}(X-3Y+4) = ?$
2. (10%) A standard admissions test was given at three locations. One thousand students took the test at location A , 600 students at location B , and 400 students at location C . The percentages of students from locations A , B , and C , who passed the test were 70%, 68%, and 77%, respectively. One student is selected at random from among those who took the test. If the selected student passed the test, what is the probability that the student took the test at location B ?
3. (10%) If X is a normal random variable with a mean of 45 and a standard deviation of 8, find the following probability:
 $P(37 \leq X \leq 49) = ?$
4. (10%) Suppose that a point is chosen at random on a stick of unit length and that the stick is broken into two pieces at that point. Find the expected value of the length of the longer piece.
5. (10%) In recent years a controversy has arisen in major league baseball. Some players have been accused of “doctoring” their bats to increase the distance the ball travels. However, a physics professor claims that the effect of doctoring is negligible. A major league manager decides to test the professor’s claim. He doctors two bats by inserting cork into one and rubber into another. He then tells five players on his team to hit a ball with an un-doctored bat and with the doctored bats. The distances (in feet) are measured and listed below.

Player	Un-doctored Bat	Bat with Cork	Bat with Rubber
1	275	265	280
2	315	335	320
3	425	435	440
4	380	375	370
5	450	460	450

To construct the ANOVA table, we need the following calculations:

- (a) Degrees of freedom for error = ?
- (b) Degrees of freedom for block factor = ?

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6. (10%) Suppose that on a given weekend the number of accidents at a certain intersection has a Poisson distribution with mean 0.8. What is the probability that there will be at least three accidents at the intersection during a weekend?
7. (10%) Every Sunday morning two children, Ming and Wei, independently try to launch their model airplanes. On each Sunday, the probabilities of a successful launch for Ming and Wei are $1/3$ and $1/5$, respectively. Find the expected number of Sundays required until at least one of the two children has a successful launch.
8. (15%) A marketing team fits the following multiple regression model

$$y = b_0 + b_1 x_1 + b_2 x_2 + b_3 x_3 + \varepsilon$$

with 12 observations. The output is show below. However, due to the insufficient ink, some results are not printed. These missing values are indicated by bracketed letters from **(a)** to **(j)**. Fill in these missing values up to three decimal places.

Coefficients:	Estimate	Std. Error	t-value
(Intercept)	-2.33333	2.20006	(a)
X1	(b)	0.02805	32.081
X2	1.26667	(c)	18.433
<u>X3</u>	0.90000	(d)	13.097
$S = (e)$	Df of $S = (f)$	R-squared = (g)	Adjusted R-squared = (h)

ANOVA	Df	Sum Sq	Mean Sq
Residuals	(i)	11.33	(j)

9. (15%) A study was designed to investigate the relationship between instant noodle brands preference and occupation. The survey results are shown as follows. Can we infer that the occupation and instant noodle brand preference are related?

Brand	Blue-Collar	White-Collar	Professional
A	27	29	33
B	18	43	51
C	38	21	22
D	37	15	20

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Standard Normal Cumulative Probability Table

z	0.00	0.01	0.02	0.03	0.04	0.05	0.06	0.07	0.08	0.09
0.0	0.5000	0.5040	0.5080	0.5120	0.5160	0.5199	0.5239	0.5279	0.5319	0.5359
0.1	0.5398	0.5438	0.5478	0.5517	0.5557	0.5596	0.5636	0.5675	0.5714	0.5753
0.2	0.5793	0.5832	0.5871	0.5910	0.5948	0.5987	0.6026	0.6064	0.6103	0.6141
0.3	0.6179	0.6217	0.6255	0.6293	0.6331	0.6368	0.6406	0.6443	0.6480	0.6517
0.4	0.6554	0.6591	0.6628	0.6664	0.6700	0.6736	0.6772	0.6808	0.6844	0.6879
0.5	0.6915	0.6950	0.6985	0.7019	0.7054	0.7088	0.7123	0.7157	0.7190	0.7224
0.6	0.7257	0.7291	0.7324	0.7357	0.7389	0.7422	0.7454	0.7486	0.7517	0.7549
0.7	0.7580	0.7611	0.7642	0.7673	0.7704	0.7734	0.7764	0.7794	0.7823	0.7852
0.8	0.7881	0.7910	0.7939	0.7967	0.7995	0.8023	0.8051	0.8078	0.8106	0.8133
0.9	0.8159	0.8186	0.8212	0.8238	0.8264	0.8289	0.8315	0.8340	0.8365	0.8389
1.0	0.8413	0.8438	0.8461	0.8485	0.8508	0.8531	0.8554	0.8577	0.8599	0.8621
1.1	0.8643	0.8665	0.8686	0.8708	0.8729	0.8749	0.8770	0.8790	0.8810	0.8830
1.2	0.8849	0.8869	0.8888	0.8907	0.8925	0.8944	0.8962	0.8980	0.8997	0.9015
1.3	0.9032	0.9049	0.9066	0.9082	0.9099	0.9115	0.9131	0.9147	0.9162	0.9177
1.4	0.9192	0.9207	0.9222	0.9236	0.9251	0.9265	0.9279	0.9292	0.9306	0.9319
1.5	0.9332	0.9345	0.9357	0.9370	0.9382	0.9394	0.9406	0.9418	0.9429	0.9441
1.6	0.9452	0.9463	0.9474	0.9484	0.9495	0.9505	0.9515	0.9525	0.9535	0.9545
1.7	0.9554	0.9564	0.9573	0.9582	0.9591	0.9599	0.9608	0.9616	0.9625	0.9633
1.8	0.9641	0.9649	0.9656	0.9664	0.9671	0.9678	0.9686	0.9693	0.9699	0.9706
1.9	0.9713	0.9719	0.9726	0.9732	0.9738	0.9744	0.9750	0.9756	0.9761	0.9767
2.0	0.9772	0.9778	0.9783	0.9788	0.9793	0.9798	0.9803	0.9808	0.9812	0.9817
2.1	0.9821	0.9826	0.9830	0.9834	0.9838	0.9842	0.9846	0.9850	0.9854	0.9857
2.2	0.9861	0.9864	0.9868	0.9871	0.9875	0.9878	0.9881	0.9884	0.9887	0.9890
2.3	0.9893	0.9896	0.9898	0.9901	0.9904	0.9906	0.9909	0.9911	0.9913	0.9916
2.4	0.9918	0.9920	0.9922	0.9925	0.9927	0.9929	0.9931	0.9932	0.9934	0.9936
2.5	0.9938	0.9940	0.9941	0.9943	0.9945	0.9946	0.9948	0.9949	0.9951	0.9952
2.6	0.9953	0.9955	0.9956	0.9957	0.9959	0.9960	0.9961	0.9962	0.9963	0.9964
2.7	0.9965	0.9966	0.9967	0.9968	0.9969	0.9970	0.9971	0.9972	0.9973	0.9974
2.8	0.9974	0.9975	0.9976	0.9977	0.9977	0.9978	0.9979	0.9979	0.9980	0.9981
2.9	0.9981	0.9982	0.9982	0.9983	0.9984	0.9984	0.9985	0.9985	0.9986	0.9986
3.0	0.9987	0.9987	0.9987	0.9988	0.9988	0.9989	0.9989	0.9989	0.9990	0.9990
3.1	0.9990	0.9991	0.9991	0.9991	0.9992	0.9992	0.9992	0.9992	0.9993	0.9993
3.2	0.9993	0.9993	0.9994	0.9994	0.9994	0.9994	0.9994	0.9995	0.9995	0.9995
3.3	0.9995	0.9995	0.9995	0.9996	0.9996	0.9996	0.9996	0.9996	0.9996	0.9997
3.4	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9997	0.9998

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Poisson Probability Table $\Pr(X = k)$

$k \setminus \lambda$	0.1	0.2	0.3	0.4	0.5	0.6	0.7	0.8	0.9	1.0
0	0.9048	0.8187	0.7408	0.6703	0.6065	0.5488	0.4966	0.4493	0.4066	0.3679
1	0.0905	0.1637	0.2222	0.2681	0.3033	0.3293	0.3476	0.3595	0.3659	0.3679
2	0.0045	0.0164	0.0333	0.0536	0.0758	0.0988	0.1217	0.1438	0.1647	0.1839
3	0.0002	0.0011	0.0033	0.0072	0.0126	0.0198	0.0284	0.0383	0.0494	0.0613
4	0.0000	0.0001	0.0003	0.0007	0.0016	0.0030	0.0050	0.0077	0.0111	0.0153
5	0.0000	0.0000	0.0000	0.0001	0.0002	0.0004	0.0007	0.0012	0.0020	0.0031
6	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0001	0.0002	0.0003	0.0005
7	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0001
8	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000
$k \setminus \lambda$	1.5	2	3	4	5	6	7	8	9	10
0	0.2231	0.1353	0.0498	0.0183	0.0067	0.0025	0.0009	0.0003	0.0001	0.0000
1	0.3347	0.2707	0.1494	0.0733	0.0337	0.0149	0.0064	0.0027	0.0011	0.0005
2	0.2510	0.2707	0.2240	0.1465	0.0842	0.0446	0.0223	0.0107	0.0050	0.0023
3	0.1255	0.1804	0.2240	0.1954	0.1404	0.0892	0.0521	0.0286	0.0150	0.0076
4	0.0471	0.0902	0.1680	0.1954	0.1755	0.1339	0.0912	0.0573	0.0337	0.0189
5	0.0141	0.0361	0.1008	0.1563	0.1755	0.1606	0.1277	0.0916	0.0607	0.0378
6	0.0035	0.0120	0.0504	0.1042	0.1462	0.1606	0.1490	0.1221	0.0911	0.0631
7	0.0008	0.0034	0.0216	0.0595	0.1044	0.1377	0.1490	0.1396	0.1171	0.0901
8	0.0001	0.0009	0.0081	0.0298	0.0653	0.1033	0.1304	0.1396	0.1318	0.1126
9	0.0000	0.0002	0.0027	0.0132	0.0363	0.0688	0.1014	0.1241	0.1318	0.1251
10	0.0000	0.0000	0.0008	0.0053	0.0181	0.0413	0.0710	0.0993	0.1186	0.1251
11	0.0000	0.0000	0.0002	0.0019	0.0082	0.0225	0.0452	0.0722	0.0970	0.1137
12	0.0000	0.0000	0.0001	0.0006	0.0034	0.0113	0.0263	0.0481	0.0728	0.0948
13	0.0000	0.0000	0.0000	0.0002	0.0013	0.0052	0.0142	0.0296	0.0504	0.0729
14	0.0000	0.0000	0.0000	0.0001	0.0005	0.0022	0.0071	0.0169	0.0324	0.0521
15	0.0000	0.0000	0.0000	0.0000	0.0002	0.0009	0.0033	0.0090	0.0194	0.0347
16	0.0000	0.0000	0.0000	0.0000	0.0000	0.0003	0.0014	0.0045	0.0109	0.0217
17	0.0000	0.0000	0.0000	0.0000	0.0000	0.0001	0.0006	0.0021	0.0058	0.0128
18	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0002	0.0009	0.0029	0.0071
19	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0001	0.0004	0.0014	0.0037
20	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0002	0.0006	0.0019
21	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0001	0.0003	0.0009
22	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0001	0.0004	
23	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0002
24	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0001
25	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000	0.0000