

大葉大學九十學年度碩士班招生考試試題 (共三頁第一頁)					
所別	組(群)別	考試科目 (中文名稱)	考試日期	節次	備註
事業經營 研究所	甲	統計學	4月22日	第2節	可使用不可程式 計算機

總共五題每題二十分

1. Consider the binomial distribution $B(x; n, p)$ and let $n \rightarrow \infty, p \rightarrow 0$ in such a way that $np = \lambda (> 0)$ for all n and p .

Prove that $\lim_{n \rightarrow \infty} B(n, p) \rightarrow f(x; \lambda) = \frac{e^{-\lambda} \lambda^x}{x!} \quad x = 0, 1, 2, \dots$

2. An automobile mileage study tested the following hypotheses

$H_0: \mu \geq 25$ mpg manufacturer's claim supported

$H_a: \mu < 25$ mpg manufacturer's claim rejected; average mileage per gallon less than stated

For $\sigma = 3$ and a .02 level of significance, what sample size would be recommended if the researcher wants an 80% chance of detecting that μ is less than 25 miles per gallon when it is actually 24?

3. A Corporation operates two factories that make engines for automobiles.

Let E_1 denote an engine made at plant 1 and E_2 an engine made at plant 2.

Let A denote the event that an engine is defective. From past record, it is known that 2% of the engines at plant 1 are defective, and 3% of the engines at plant 2 are defective. That is, $p(A|E_1) = 0.02$ and $p(A|E_2) = 0.03$. Assume that plant 1 makes 40% of the engines and plant 2 makes the rest. That is, $p(E_1) = 0.4$ and $p(E_2) = 0.6$. An engine selected at random is defective. Find the probability that it was made at plant 1.

4. Suppose a car manufacturer claims that when a certain model is driven at a speed of 50 miles per hour on a test track, the mileage follows a normal distribution with mean 30 miles per gallon and standard deviation 4 mile per gallon. A consumer advocate thinks that the manufacturer is overestimating average mileage. The advocate decides to test the null hypothesis $H_0: \mu = 30$ against the one-sided alternative hypothesis $H_a: \mu < 30$. Suppose the consumer advocate tests a sample of $n=25$ cars and uses a 5% level of significance. Find the power of the test if the true mean is $\mu_a = 28.5$.

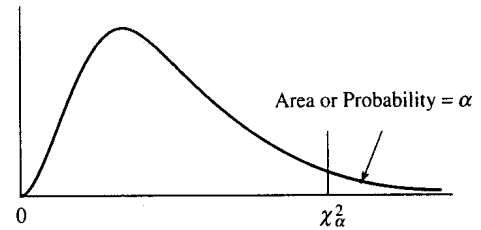
5. Over a long period of time, the grades at a university have been distributed as follows: 15% A's, 20% B's, 40% C's, 20% D's, and 5% F's. Last semester a random sample of 1,000 grades showed 190 A's, 220 B's, 370 C's, 180 D's, and 40 F's. Determine at a 5% level of significance whether the grading pattern has changed.

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Entries in the table give χ^2_α values, where α is the area or probability in the upper tail of the chi-square distribution.

Example: With 10 degrees of freedom and a .01 area in the upper tail, $\chi^2_{0.01} = 23.2093$.



Degrees of freedom	AREA IN UPPER TAIL									
	.995	.99	.975	.95	.90	.10	.05	.025	.01	.005
1	392704×10^{-10}	157088×10^{-9}	982069×10^{-9}	393214×10^{-8}	.0157908	2.70554	3.84146	5.02389	6.63490	7.87944
2	.0100251	.0201007	.0506356	.102587	.210720	4.60517	5.99147	7.37776	9.21034	10.5966
3	.0717212	.114832	.215795	.351846	.584375	6.25139	7.81473	9.34840	11.3449	12.8381
4	.206990	.297110	.484419	.710721	1.063623	7.77944	9.48773	11.1433	13.2767	14.8602
5	.411740	.554300	.831211	1.145476	1.61031	9.23635	11.0705	12.8325	15.0863	16.7496
6	.675727	.872085	1.237347	1.63539	2.20413	10.6446	12.5916	14.4494	16.8119	18.5476
7	.989265	1.239043	1.68987	2.16735	2.83311	12.0170	14.0671	16.0128	18.4753	20.2777
8	1.344419	1.646482	2.17973	2.73264	3.48954	13.3616	15.5073	17.5346	20.0902	21.9550
9	1.734926	2.087912	2.70039	3.32511	4.16816	14.6837	16.9190	19.0228	21.6660	23.5893
10	2.15585	2.55821	3.24697	3.94030	4.86518	15.9871	18.3070	20.4831	23.2093	25.1882
11	2.60321	3.05347	3.81575	4.57481	5.57779	17.2750	19.6751	21.9200	24.7250	26.7569
12	3.07382	3.57056	4.40379	5.22603	6.30380	18.5494	21.0261	23.3367	26.2170	28.2995
13	3.56503	4.10691	5.00874	5.89186	7.04150	19.8119	22.3621	24.7356	27.6883	29.8194
14	4.07468	4.66043	5.62872	6.57063	7.78953	21.0642	23.6848	26.1190	29.1413	31.3193
15	4.60094	5.22935	6.26214	7.26094	8.54675	22.3072	24.9958	27.4884	30.5779	32.8013
16	5.14224	5.81221	6.90766	7.96164	9.31223	23.5418	26.2962	28.8454	31.9999	34.2672
17	5.69724	6.40776	7.56418	8.67176	10.0852	24.7690	27.5871	30.1910	33.4087	35.7185
18	6.26481	7.01491	8.23075	9.39046	10.8649	25.9894	28.8693	31.5264	34.8053	37.1564
19	6.84398	7.63273	8.90655	10.1170	11.6509	27.2036	30.1435	32.8523	36.1908	38.5822
20	7.43386	8.26040	9.59083	10.8508	12.4426	28.4120	31.4104	34.1696	37.5662	39.9968
21	8.03366	8.89720	10.28293	11.5913	13.2396	29.6151	32.6705	35.4789	38.9321	41.4010
22	8.64272	9.54249	10.9823	12.3380	14.0415	30.8133	33.9244	36.7807	40.2894	42.7958
23	9.26042	10.19567	11.6885	13.0905	14.8479	32.0069	35.1725	38.0757	41.6384	44.1813
24	9.88623	10.8564	12.4011	13.8484	15.6587	33.1963	36.4151	39.3641	42.9798	45.5585
25	10.5197	11.5240	13.1197	14.6114	16.4734	34.3816	37.6525	40.6465	44.3141	46.9278
26	11.1603	12.1981	13.8439	15.3791	17.2919	35.5631	38.8852	41.9232	45.6417	48.2899
27	11.8076	12.8786	14.5733	16.1513	18.1138	36.7412	40.1133	43.1944	46.9630	49.6449
28	12.4613	13.5648	15.3079	16.9279	18.9392	37.9159	41.3372	44.4607	48.2782	50.9933
29	13.1211	14.2565	16.0471	17.7083	19.7677	39.0875	42.5569	45.7222	49.5879	52.3356
30	13.7867	14.9535	16.7908	18.4926	20.5992	40.2560	43.7729	46.9792	50.8922	53.6720
40	20.7065	22.1643	24.4331	26.5093	29.0505	51.8050	55.7585	59.3417	63.6907	66.7659
50	27.9907	29.7067	32.3574	34.7642	37.6886	63.1671	67.5048	71.4202	76.1539	79.4900
60	35.5346	37.4848	40.4817	43.1879	46.4589	74.3970	79.0819	83.2976	88.3794	91.9517
70	43.2752	45.4418	48.7576	51.7393	55.3290	85.5271	90.5312	95.0231	100.425	104.215
80	51.1720	53.5400	57.1532	60.3915	64.2778	96.5782	101.879	106.629	112.329	116.321
90	59.1963	61.7541	65.6466	69.1260	73.2912	107.565	113.145	118.136	124.116	128.299
100	67.3276	70.0648	74.2219	77.9295	82.3581	118.498	124.342	129.561	135.807	140.169

From Pearson, E. S., and H. O. Hartley. Table 8, "Percentage Points of the χ^2 Distribution," *Biometrika Tables for Statisticians*, Vol. 1. Reprinted by permission of Biometrika Trustees.

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1. Consider a random variable X with a probability density function defined by

$$f(x) = \begin{cases} -0.5x + 1 & 0 \leq x \leq 2 \\ 0 & \text{otherwise} \end{cases}$$

- Graph the density function $f(x)$
- Compute $p(0.4 \leq x \leq 1)$

2. Suppose that the life of a light bulb has an exponential distribution with mean life time 400 hours. What is the probability that 4 out of 5 bulbs chosen independently at random have life in excess of 500 hours?

3. An automobile mileage study tested the following hypotheses

$H_0: u \geq 25$ mpg manufacturer's claim supported

$H_a: u < 25$ mpg manufacturer's claim rejected; average mileage per gallon less than stated

For $\sigma = 3$ and a .02 level of significance, what sample size would be recommended if the researcher wants an 80% chance of detecting that μ is less than 25 miles per gallon when it is actually 24?

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