## 國立嘉義大學九十七學年度 生物事業管理學系碩士班招生考試試題

## 科目:統計學

※僅可使用試務單位提供之計算機

1. Computing from a data set of (x, y) values, the following summary statistics are obtained:

<i>n</i> = 15	$\overline{x} = 7.3$	$\overline{y} = 56.4$	
$S_{xx} = 5.7$	$S_{xy} = -11.8$	$S_{yy} = 36.1$	

- (1) Obtain the equation of the least squares regression line. (5 points)
- (2) Compute the error sum of squares and estimate  $\sigma^2$ . (5 points)
- (3) Determine the proportion of variation in y that is explained by linear regression. (5 points)
- (4) Test the null hypothesis  $H_0: \beta_1 = -1.5$  against the alternative  $H_1: \beta_1 < -1.5$ , with  $\alpha = 0.05$ . (5 points)
- (5) Estimate the expected fiber strength for droplet size x = 10 and set a 95% confidence interval. (5 points) (Hint:  $t_{13,0.05} = 1.771$ ,  $t_{13,0.025} = 2.160$ )
- 2. Given the summary statistics from three samples:
  - $\overline{y}_1 = 8.8 \qquad \overline{y}_2 = 7.5 \qquad \overline{y}_3 = 6.5 \\ S_1 = 2.3 \qquad S_2 = 1.9 \qquad S_3 = 1.4 \qquad \text{where} \quad s_i^2 = \sum_{j=1}^{n_i} (y_{ij} \overline{y}_i)^2 / (n_i 1) \\ n_1 = 10 \qquad n_2 = 7 \qquad n_3 = 8$
- (1) What is the ANOVA? (5 points)
- (2) Present the ANOVA table for these data. (15 points)
- (3) Carry out the F test for equality of means taking  $\alpha = 0.05$ . (5 points) (Hint:  $F_{2,22,0.05} = 3.44$ ,  $F_{2,24,0.05} = 3.40$ )
- Randomly sampling from two independent population, then the number of samples, averages, and variances of these two sample groups are n<sub>1</sub> = 80, n<sub>2</sub> = 64; x
  <sub>1</sub> = 30, x
  <sub>2</sub> = 25; s
  <sub>1</sub><sup>2</sup> = 60, s
  <sub>2</sub><sup>2</sup> = 32, respectively. Please find confidence interval of two population mean difference (μ<sub>1</sub> μ<sub>2</sub>) at 95% level. (25 points)
- 4. X and Y are the discrete random variables; f(x, y)is the joint pdf of X and Y. The values of f(x, y) are provided as following Table:

f(x,	y)	0	x 1	2	
	0	0.10	0.20	0.10	
У	1	0.15	0.25	0.20	

1. Please find V(X), V(Y), and Cov (X, Y). (5 points)

- 2. What is V (2X+3Y) ? (5 points)
- 3. If X=x, please find the conditional probability distribution of Y. (10 points)
- 4. Please find E(Y|X=2). (5 points)