八十九學年度 工業工程與工程管理 系（所）工程管理 丁 組碩士班研究生招生考試

科目 應用統計 科號 2801 共 3 頁第 1 頁 *請在試卷【答案卷】內作答

1. (15%)某電腦製造公司欲從以下三個方案當中，選擇一個投資方案來實施。其投資收益隨市場好壞而定，如下表：

	A 方案	B 方案	C 方案
市場好	$ 100 million	$ 10 million	$ 20 million
市場普通	$ 10 million	$ 5 million	$ 100 million
市場壞	$ -200 million	$ -10 million	$ -100 million

（1） 若已知市場好、普通、壞的機率分別為 50%、30%、20%。則由期望之金錢收益來看，應選擇哪一案？

（2） 若市場好、普通、壞的機率乃是估計值，市場普通的機率估計值有可能上下 20%幅度變化（10% <-> 50%），而其改變量由另兩個估計值均攤，則當有多少改變時，會影響上述方案選擇？

2. (15%)某電腦製造公司欲從以下三個方案當中，選擇一個投資方案來實施。其投資收益隨市場好壞而定，如下表：

	A 方案	B 方案	C 方案
市場好	$ 100 million	$ 10 million	$ 20 million
市場普通	$ 10 million	$ 5 million	$ 100 million
市場壞	$ -150 million	$ -10 million	$ -100 million

（1） 若已知市場好、普通、壞的機率分別受到 WINDOW2000 作業系統推出快慢影響，如下表。作業系統推出快、慢的機率分別為 60%、40%。

	若「推出快」	若「推出慢」
市場好	60%	30%
市場普通	20%	40%
市場壞	20%	30%

則由期望之金錢收益來看，應選擇哪一案？

（2） 若作業系統推出快、慢的機率乃是估計值，各有可能上下 10%幅度變化，，則當有多少改變時，會影響上述方案選擇？

3. (15%) Suppose that the population is the set of managers in a large company. We categorize the managers as those with an MBA degree (the $B's$) and those without an MBA degree (the $\overline{B}'s$). These categories are the two "treatment groups." We also categorize the managers as whose who are hired directly out of school by this company (the $C's$) and those who worked with another company first (the $\overline{C}'s$). These two categories form the two "subpopulations." Finally, we use as a measure of effectiveness those managers who have been promoted within the past year (the $A's$) Assume the following conditional probabilities as given:

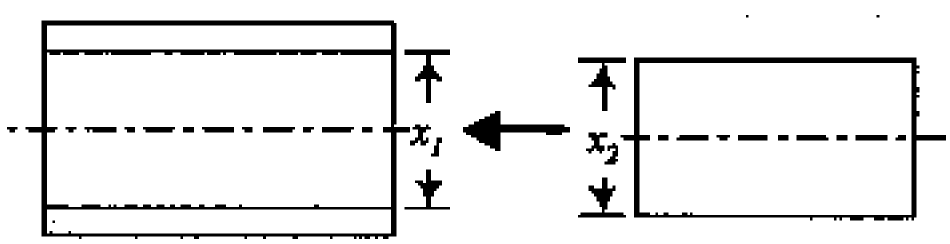
$P(A|B \text{ and } C)=0.1,\ P(A|\overline{B} \text{ and } C)=0.05$
$P(A|B \text{ and } \overline{C})=0.35,\ P(A|\overline{B} \text{ and } \overline{C})=0.20$
$P(C|B)=0.9,\ P(C|\overline{B})=0.3$

(a) Compute $P(A|B)$ and $P(A|\overline{B})$

(b) Give your comment about whether employees with MBA degrees are more likely to be promoted than those without MBA degrees based on the above information.

4. (15%) We assume that there are N voters in the population, of whom N_R will vote for Republican and N_D will vote for the Democrat. The eventual winner will be the Republican if $N_R > N_D$, and will be Democrat otherwise, but we don't know which until all of the votes are tabulated. (To simplify the example, we assume there are only two candidates and that the election will not be in a tie) let's suppose that a small percentage of the votes have been counted and the Republican is currently ahead 540 to 460. On what basis can the networks declare that Republican the winner?

5. (10%)Two parts are assembled as shown below. The distributions of x_1 and x_2 are normal, with $\mu_1 = 20, \sigma_1 = 0.3, \mu_2 = 19.6, \sigma_2 = 0.4$.. The specifications of the clearance between the mating parts are 0.5 ± 0.4.. What fraction of assemblies will fail to meet specifications if assembly is at random?



6. (15%)A process is controlled with a fraction nonconforming control chart with 3-sigma limits, n=100, UCL(upper control limit)=0.161, CL(Central line)=0.080, LCL(Lower control limit)=0. (A process is said to be in control if it lies between UCL and LCL)

(a) What is the probability of a type I error?

(b) Use the correct approximation to find the probability of a type II error if the process faction nonconforming shifts to 0.2.

(c) What is the probability of detecting the shift in part(b) by at most the fourth sample after the shift?

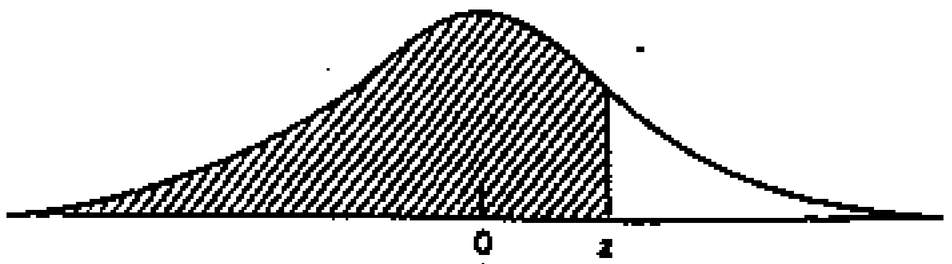
7. (15%)A new purification unit is installed in a chemical process. Before its installation, a random sample yielded the following data about the percentage of impurity: $\bar{x}_1 = 9.85$, $S_1^2 = 81.73$, and $n_1 = 10$. After installation, a random sample resulted in $\bar{x}_2 = 8.08$, $S_2^2 = 78.46$, and $n_2 = 8$.

(a) Can you conclude that the two variances are equal?

(b) Can you conclude that the new purification device has reduced the mean percentage of impurity?

Appendix II
Cumulative standard normal distribution

$$\Phi(z) = \int_{-\infty}^{z} \frac{1}{\sqrt{2\pi}} e^{-u^2/2}\, du$$



z	0.00	0.01	0.02	0.03	0.04	z
0.0	0.50000	0.50399	0.50798	0.51197	0.51595	0.0
0.1	0.53983	0.54379	0.54776	0.55172	0.55567	0.1
0.2	0.57926	0.58317	0.58706	0.59095	0.59483	0.2
0.3	0.61791	0.62172	0.62551	0.62930	0.63307	0.3
0.4	0.65542	0.65910	0.62276	0.66640	0.67003	0.4
0.5	0.69146	0.69497	0.69847	0.70194	0.70540	0.5
0.6	0.72575	0.72907	0.73237	0.73565	0.73891	0.6
0.7	0.75803	0.76115	0.76424	0.76730	0.77035	0.7
0.8	0.78814	0.79103	0.79389	0.79673	0.79954	0.8
0.9	0.81594	0.81859	0.82121	0.82381	0.82639	0.9
1.0	0.84134	0.84375	0.84613	0.84849	0.85083	1.0
1.1	0.86433	0.86650	0.86864	0.87076	0.87285	1.1
1.2	0.88493	0.88686	0.88877	0.89065	0.89251	1.2
1.3	0.90320	0.90490	0.90658	0.90824	0.90988	1.3
1.4	0.91924	0.92073	0.92219	0.92364	0.92506	1.4
1.5	0.93319	0.93448	0.93574	0.93699	0.93822	1.5
1.6	0.94520	0.94630	0.94738	0.94845	0.94950	1.6
1.7	0.95543	0.95637	0.95728	0.95818	0.95907	1.7
1.8	0.96407	0.96485	0.96562	0.96637	0.96711	1.8
1.9	0.97128	0.97193	0.97257	0.97320	0.97381	1.9
2.0	0.97725	0.97778	0.97831	0.97882	0.97932	2.0
2.1	0.98214	0.98257	0.98300	0.98341	0.98382	2.1
2.2	0.98610	0.98645	0.98679	0.98713	0.98745	2.2
2.3	0.98928	0.98956	0.98983	0.99010	0.99036	2.3
2.4	0.99180	0.99202	0.99224	0.99245	0.99266	2.4
2.5	0.99379	0.99396	0.99413	0.99430	0.99446	2.5
2.6	0.99534	0.99547	0.99560	0.99573	0.99585	2.6
2.7	0.99653	0.99664	0.99674	0.99683	0.99693	2.7
2.8	0.99744	0.99752	0.99760	0.99767	0.99774	2.8
2.9	0.99813	0.99819	0.99825	0.99831	0.99836	2.9
3.0	0.99865	0.99869	0.99874	0.99878	0.99882	3.0
3.1	0.99903	0.99906	0.99910	0.99913	0.99916	3.1
3.2	0.99931	0.99934	0.99936	0.99938	0.99940	3.2
3.3	0.99952	0.99953	0.99955	0.99957	0.99958	3.3
3.4	0.99966	0.99968	0.99969	0.99970	0.99971	3.4
3.5	0.99977	0.99978	0.99978	0.99979	0.99980	3.5
3.6	0.99984	0.99985	0.99985	0.99986	0.99986	3.6
3.7	0.99989	0.99990	0.99990	0.99990	0.99991	3.7
3.8	0.99993	0.99993	0.99993	0.99994	0.99994	3.8
3.9	0.99995	0.99995	0.99996	0.99996	0.99996	3.9

(continued)

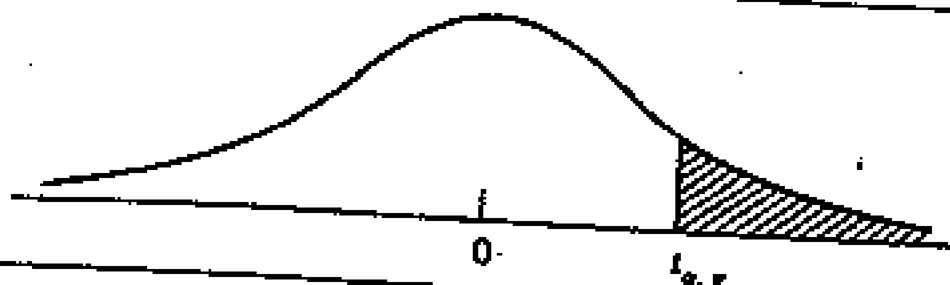
Appendix II (Continued)

$$\Phi(z) = \int_{-\infty}^{z} \frac{1}{\sqrt{2\pi}} e^{-u^2/2}\, du$$

z	0.05	0.06	0.07	0.08	0.09	z
0.0	0.51994	0.52392	0.52790	0.53188	0.53586	0.0
0.1	0.55962	0.56356	0.56749	0.57142	0.57534	0.1
0.2	0.59871	0.60257	0.60642	0.61026	0.61409	0.2
0.3	0.63683	0.64058	0.64431	0.64803	0.65173	0.3
0.4	0.67364	0.67724	0.68082	0.68438	0.68793	0.4
0.5	0.70884	0.71226	0.71566	0.71904	0.72240	0.5
0.6	0.74215	0.74537	0.74857	0.75175	0.75490	0.6
0.7	0.77337	0.77637	0.77935	0.78230	0.78523	0.7
0.8	0.80234	0.80510	0.80785	0.81057	0.81327	0.8
0.9	0.82894	0.83147	0.83397	0.83646	0.83891	0.9
1.0	0.85314	0.85543	0.85769	0.85993	0.86214	1.0
1.1	0.87493	0.87697	0.87900	0.88100	0.88297	1.1
1.2	0.89435	0.89616	0.89796	0.89973	0.90147	1.2
1.3	0.91149	0.91308	0.91465	0.91621	0.91773	1.3
1.4	0.92647	0.92785	0.92922	0.93056	0.93189	1.4
1.5	0.93943	0.94062	0.94179	0.94295	0.94408	1.5
1.6	0.95053	0.95154	0.95254	0.95352	0.95448	1.6
1.7	0.95994	0.96080	0.96164	0.96246	0.96327	1.7
1.8	0.96784	0.96856	0.96926	0.96995	0.97062	1.8
1.9	0.97441	0.97500	0.97558	0.97615	0.97670	1.9
2.0	0.97982	0.98030	0.98077	0.98124	0.98169	2.0
2.1	0.98422	0.98461	0.98500	0.98537	0.98574	2.1
2.2	0.98778	0.98809	0.98840	0.98870	0.98899	2.2
2.3	0.99061	0.99086	0.99111	0.99134	0.99158	2.3
2.4	0.99286	0.99305	0.99324	0.99343	0.99361	2.4
2.5	0.99461	0.99477	0.99492	0.99506	0.99520	2.5
2.6	0.99598	0.99609	0.99621	0.99632	0.99643	2.6
2.7	0.99702	0.99711	0.99720	0.99728	0.99736	2.7
2.8	0.99781	0.99788	0.99795	0.99801	0.99807	2.8
2.9	0.99841	0.99846	0.99851	0.99856	0.99861	2.9
3.0	0.99886	0.99889	0.99893	0.99897	0.99900	3.0
3.1	0.99918	0.99921	0.99924	0.99926	0.99929	3.1
3.2	0.99942	0.99944	0.99946	0.99948	0.99950	3.2
3.3	0.99960	0.99961	0.99962	0.99964	0.99965	3.3
3.4	0.99972	0.99973	0.99974	0.99975	0.99976	3.4
3.5	0.99981	0.99981	0.99982	0.99983	0.99983	3.5
3.6	0.99987	0.99987	0.99988	0.99988	0.99989	3.6
3.7	0.99991	0.99992	0.99992	0.99992	0.99992	3.7
3.8	0.99994	0.99994	0.99995	0.99995	0.99995	3.8
3.9	0.99996	0.99996	0.99996	0.99997	0.99997	3.9

Appendix IV

Percentage points of the t distribution*



ν \ α	0.40	0.25	0.10	0.05	0.025	0.01	0.005	0.0025	0.001	0.0005
1	0.325	1.000	3.078	6.314	12.706	31.821	63.657	127.32	318.31	636.62
2	0.289	0.816	1.886	2.920	4.303	6.965	9.925	14.089	23.326	31.598
3	0.277	0.765	1.638	2.353	3.182	4.541	5.841	7.453	10.213	12.924
4	0.271	0.741	1.533	2.132	2.776	3.747	4.604	5.598	7.173	8.610
5	0.267	0.727	1.476	2.015	2.571	3.365	4.032	4.773	5.893	6.869
6	0.265	0.727	1.440	1.943	2.447	3.143	3.707	4.317	5.208	5.959
7	0.263	0.711	1.415	1.895	2.365	2.998	3.499	4.019	4.785	5.408
8	0.262	0.706	1.397	1.860	2.306	2.896	3.355	3.833	4.501	5.041
9	0.261	0.703	1.383	1.833	2.262	2.821	3.250	3.690	4.297	4.781
10	0.260	0.700	1.372	1.812	2.228	2.764	3.169	3.581	4.144	4.587
11	0.260	0.697	1.363	1.796	2.201	2.718	3.106	3.497	4.025	4.437
12	0.259	0.695	1.356	1.782	2.179	2.681	3.055	3.428	3.930	4.318
13	0.259	0.694	1.350	1.771	2.160	2.650	3.012	3.372	3.852	4.221
14	0.258	0.692	1.345	1.761	2.145	2.624	2.977	3.326	3.787	4.140
15	0.258	0.691	1.341	1.753	2.131	2.602	2.947	3.286	3.733	4.073
16	0.258	0.690	1.337	1.746	2.120	2.583	2.921	3.252	3.686	4.015
17	0.257	0.689	1.333	1.740	2.110	2.567	2.898	3.222	3.646	3.965
18	0.257	0.688	1.330	1.734	2.101	2.552	2.878	3.197	3.610	3.922
19	0.257	0.688	1.328	1.729	2.093	2.539	2.861	3.174	3.579	3.883
20	0.257	0.687	1.325	1.725	2.086	2.528	2.845	3.153	3.552	3.850
21	0.257	0.686	1.323	1.721	2.080	2.518	2.831	3.135	3.527	3.819
22	0.256	0.686	1.321	1.717	2.074	2.508	2.819	3.119	3.505	3.792
23	0.256	0.685	1.319	1.714	2.069	2.500	2.807	3.104	3.485	3.767
24	0.256	0.685	1.318	1.711	2.064	2.492	2.797	3.091	3.467	3.745
25	0.256	0.684	1.316	1.708	2.060	2.485	2.787	3.078	3.450	3.725
26	0.256	0.684	1.315	1.706	2.056	2.479	2.779	3.067	3.435	3.707
27	0.256	0.684	1.314	1.703	2.052	2.473	2.771	3.057	3.421	3.690
28	0.256	0.683	1.313	1.701	2.048	2.467	2.763	3.047	3.408	3.674
29	0.256	0.683	1.311	1.699	2.045	2.462	2.756	3.038	3.396	3.659
30	0.256	0.683	1.310	1.697	2.042	2.457	2.750	3.030	3.385	3.646
40	0.255	0.681	1.303	1.684	2.021	2.423	2.704	2.971	3.307	3.551
60	0.254	0.679	1.296	1.671	2.000	2.390	2.660	2.915	3.232	3.460
120	0.254	0.677	1.289	1.658	1.980	2.358	2.617	2.860	3.160	3.373
∞	0.253	0.674	1.282	1.645	1.960	2.326	2.576	2.807	3.090	3.291

ν = degrees of freedom.

* Adapted with permission from *Biometrika Tables for Statisticians*, Vol. 1, 3rd ed., by E. S. Pearson and H. O. Hartley, Cambridge University Press, Cambridge, 1966.

$F_{0.025, v_1, v_2}$

Degrees of freedom for the numerator (v_1); rows: Degrees of freedom for the denominator (v_2)

v_2 \ v_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	1001.0	1006.0	1010.0	1014.0	1018.0
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	8.98	8.90	8.84	8.75	8.66	8.56	8.51	8.46	8.41	8.36	8.31	8.26
5	10.01	8.43	7.76	7.39	7.15	6.98	6.85	6.76	6.68	6.62	6.52	6.43	6.33	6.28	6.23	6.18	6.12	6.07	6.02
6	8.81	7.26	6.60	6.23	5.99	5.82	5.70	5.60	5.52	5.46	5.37	5.27	5.17	5.12	5.07	5.01	4.96	4.90	4.85
7	8.07	6.54	5.89	5.52	5.29	5.12	4.99	4.90	4.82	4.76	4.67	4.57	4.47	4.42	4.36	4.31	4.25	4.20	4.14
8	7.57	6.06	5.42	5.05	4.82	4.65	4.53	4.43	4.36	4.30	4.20	4.10	4.00	3.95	3.89	3.84	3.78	3.73	3.67
9	7.21	5.71	5.08	4.72	4.48	4.32	4.20	4.10	4.03	3.96	3.87	3.77	3.67	3.61	3.56	3.51	3.45	3.39	3.33
10	6.94	5.46	4.83	4.47	4.24	4.07	3.95	3.85	3.78	3.72	3.62	3.52	3.42	3.37	3.31	3.26	3.20	3.14	3.08
11	6.72	5.26	4.63	4.28	4.04	3.88	3.76	3.66	3.59	3.53	3.43	3.33	3.23	3.17	3.12	3.06	3.00	2.94	2.88
12	6.55	5.10	4.47	4.12	3.89	3.73	3.61	3.51	3.44	3.37	3.28	3.18	3.07	3.02	2.96	2.91	2.85	2.79	2.72
13	6.41	4.97	4.35	4.00	3.77	3.60	3.48	3.39	3.31	3.25	3.15	3.05	2.95	2.89	2.84	2.78	2.72	2.66	2.60
14	6.30	4.86	4.24	3.89	3.66	3.50	3.38	3.29	3.21	3.15	3.05	2.95	2.84	2.79	2.73	2.67	2.61	2.55	2.49
15	6.20	4.77	4.15	3.80	3.58	3.41	3.29	3.20	3.12	3.06	2.96	2.86	2.76	2.70	2.64	2.59	2.52	2.46	2.40
16	6.12	4.69	4.08	3.73	3.50	3.34	3.22	3.12	3.05	2.99	2.89	2.79	2.68	2.63	2.57	2.51	2.45	2.38	2.32
17	6.04	4.62	4.01	3.66	3.44	3.28	3.16	3.06	2.98	2.92	2.82	2.72	2.62	2.56	2.50	2.44	2.38	2.32	2.25
18	5.98	4.56	3.95	3.61	3.38	3.22	3.10	3.01	2.93	2.87	2.77	2.67	2.56	2.50	2.44	2.38	2.32	2.26	2.19
19	5.92	4.51	3.90	3.56	3.33	3.17	3.05	2.96	2.88	2.82	2.72	2.62	2.51	2.45	2.39	2.33	2.27	2.20	2.13
20	5.87	4.46	3.86	3.51	3.29	3.13	3.01	2.91	2.84	2.77	2.68	2.57	2.46	2.41	2.35	2.29	2.22	2.16	2.09
21	5.83	4.42	3.82	3.48	3.25	3.09	2.97	2.87	2.80	2.73	2.64	2.53	2.42	2.37	2.31	2.25	2.18	2.11	2.04
22	5.79	4.38	3.78	3.44	3.22	3.05	2.93	2.84	2.76	2.70	2.60	2.50	2.39	2.33	2.27	2.21	2.14	2.08	2.00
23	5.75	4.35	3.75	3.41	3.18	3.02	2.90	2.81	2.73	2.67	2.57	2.47	2.36	2.30	2.24	2.18	2.11	2.04	1.97
24	5.72	4.32	3.72	3.38	3.15	2.99	2.87	2.78	2.70	2.64	2.54	2.44	2.33	2.27	2.21	2.15	2.08	2.01	1.94
25	5.69	4.29	3.69	3.35	3.13	2.97	2.85	2.75	2.68	2.61	2.51	2.41	2.30	2.24	2.18	2.12	2.05	1.98	1.91
26	5.66	4.27	3.67	3.33	3.10	2.94	2.82	2.73	2.65	2.59	2.49	2.39	2.28	2.22	2.16	2.09	2.03	1.95	1.88
27	5.63	4.24	3.65	3.31	3.08	2.92	2.80	2.71	2.63	2.57	2.47	2.36	2.25	2.19	2.13	2.07	2.00	1.93	1.85
28	5.61	4.22	3.63	3.29	3.06	2.90	2.78	2.69	2.61	2.55	2.45	2.34	2.23	2.17	2.11	2.05	1.98	1.91	1.83
29	5.59	4.20	3.61	3.27	3.04	2.88	2.76	2.67	2.59	2.53	2.43	2.32	2.21	2.15	2.09	2.03	1.96	1.89	1.81
30	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.57	2.51	2.41	2.31	2.20	2.14	2.07	2.01	1.94	1.87	1.79
40	5.42	4.05	3.46	3.13	2.90	2.74	2.62	2.53	2.45	2.39	2.29	2.18	2.07	2.01	1.94	1.88	1.80	1.72	1.64
60	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.33	2.27	2.17	2.06	1.94	1.88	1.82	1.74	1.67	1.58	1.48
120	5.15	3.80	3.23	2.89	2.67	2.52	2.39	2.30	2.22	2.16	2.05	1.94	1.82	1.76	1.69	1.61	1.53	1.43	1.31
∞	5.02	3.69	3.12	2.79	2.57	2.41	2.29	2.19	2.11	2.05	1.94	1.83	1.71	1.64	1.57	1.48	1.39	1.27	1.00

Note: $F_{0.975, v_2, v_1} = 1/F_{0.025, v_1, v_2}$

(continued)