


注意：考試開始鈴響前，不得翻閱試題，
並不得書寫、畫記、作答。

國立清華大學 108 學年度碩士班考試入學試題

系所班組別：計量財務金融學系 甲組

考試科目(代碼)：統計學(5003)

—作答注意事項—

1. 請核對答案卷(卡)上之准考證號、科目名稱是否正確。
2. 作答中如有發現試題印刷不清，得舉手請監試人員處理，但不得要求解釋題意。
3. 考生限在答案卷上標記「由此開始作答」區內作答，且不可書寫姓名、准考證號或與作答無關之其他文字或符號。
4. 答案卷用盡不得要求加頁。
5. 答案卷可用任何書寫工具作答，惟為方便閱卷辨識，請儘量使用藍色或黑色書寫；答案卡限用 2B 鉛筆畫記；如畫記不清(含未依範例畫記)致光學閱讀機無法辨識答案者，其後果一律由考生自行負責。
6. 其他應考規則、違規處理及扣分方式，請自行詳閱准考證明上「國立清華大學試場規則及違規處理辦法」，無法因本試題封面作答注意事項中未列明而稱未知悉。

國立清華大學 108 學年度碩士班考試入學試題

系所班組別：計量財務金融學系碩士班甲組、乙組

考試科目（代碼）：統計學（5003、5103）

共 3 頁，第 1 頁*請在【答案卷、卡】作答

1. Let X_1, X_2, \dots, X_n be a random sample from a normal distribution population with mean μ and variance σ^2 . Explain your assumptions and show that

$$\frac{\sum_{i=1}^{i=n} (x_i - \bar{x})^2}{\sigma^2} \text{ belongs to } \chi_{n-1}^2. \text{ (15\%)}$$

2. The Computer Anxiety Rating Scale (CARS) measures an individual's level of computer anxiety, on a scale from 20 (no anxiety) to 100 (highest level of anxiety). Researchers at Miami University administered CARS to 172 business students. One of the objectives of the study was to determine whether there is a difference in the level of computer anxiety experienced by female and male business students. They found the following:

	Males	Females
\bar{X}	40.26	36.85
S	13.35	9.42
n	100	72

Source: Data extracted from T. Broome and D. Havelka, "Determinants of Computer Anxiety in Business Students," *The Review of Business Information Systems*, Spring 2002, 6(2), pp. 9-16.

Compute the coefficient of correlation between gender (male or female) and the level of computer anxiety experienced. (20%)

3. A municipal bond service has three rating categories (A, B, and C). Suppose that in the past year, of the municipal bonds issued throughout the United States, 70% were rated A, 20% were rated B, and 10% were rated C. Of the municipal bonds rated A, 50% were issued by cities, 40% by suburbs, and 10% by rural areas. Of the municipal bonds rated B, 60% were issued by cities, 20% by suburbs, and 20% by rural areas. Of the municipal bonds rated C, 90% were issued by cities, 5% by suburbs, and 5% by rural areas. If a new municipal bond is to be issued by a city, what is the probability that it will receive an A rating? (15%)

國立清華大學 108 學年度碩士班考試入學試題

系所班組別：計量財務金融學系碩士班甲組、乙組

考試科目（代碼）：統計學（5003、5103）

共 3 頁，第 2 頁*請在【答案卷、卡】作答

4. Let X_1, X_2, X_3 be a random sample from a normal distribution population with mean μ and variance σ^2 . Consider an unbiased estimator for μ and the estimator is

$$\hat{\mu} = \frac{1}{6}(X_1 + 4X_2 + X_3).$$

Compute the expectation value of $\sum_{i=1}^{i=3} (X_i - \hat{\mu})^2$. (20%)

5. Integrated circuits are manufactured on silicon wafers through a process that involves a series of steps. An experiment was carried out to study the effect on the yield of using three methods in the cleansing step (coded to maintain confidentiality). The results are as follows:

New1	New2	Standard
38	29	31
34	35	23
38	34	38
34	20	29

- a. At the 0.05 level of significance, is there evidence of a difference in the mean yield among the methods used in the cleansing steps? (15%)
- b. Repeat (a) by using linear regression model. Write down the linear regression model, define the dependent variable and independent variables, and state the hypothesis. What assumption must you make in order to obtain the same results? (Note: you do not need to calculate the number) (15%)

國立清華大學 108 學年度碩士班考試入學試題

系所班組別：計量財務金融學系碩士班甲組、乙組

考試科目（代碼）：統計學（5003、5103）

共 3 頁，第 3 頁*請在【答案卷、卡】作答

TABLE 5
Critical Values of F
For a particular combination of numerator and denominator degrees of freedom, entry represents the critical values of F corresponding to the cumulative probability (1 - α) and a specified upper-tail area (α).



Numerator, df_1

Denominator, df_2	1	2	3	4	5	6	7	8	9	10	12	15	20	24	30	40	60	120	∞
1	161.40	199.50	215.70	224.60	230.20	234.00	236.80	238.90	240.50	241.90	243.90	245.90	248.00	249.10	250.10	251.10	252.20	253.30	254.30
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	9.55	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	1.91	1.86	1.81	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	2.42	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	2.33	2.28	2.22	2.18	2.10	2.03	1.94	1.89	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	2.00	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	1.50	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