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並不得書寫、畫記、作答。


國立清華大學 112 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  
乙組(財務工程組)

科目代碼：5202

考試科目：統計學

### —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. 考試開始後，請於作答前先翻閱整份試題，是否有污損或試題印刷不清，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 112 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、乙組

考試科目（代碼）：統計學（5102）（5202）

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\*請在【答案卷】作答

1. The probability that a person has a certain disease is 0.05. Medical diagnostic tests are available to determine whether the person actually has the disease. If the disease is actually present, the probability that the medical diagnostic test will give a positive result (indicating that the disease is present) is 0.85. If the disease is not actually present, the probability of a positive test result (indicating that the disease is present) is 0.03. Suppose that the medical diagnostic test has given a positive result (indicating that the disease is present). What is the probability that the disease is actually present? (20%)
2. (20%) A coin-operated soft-drink machine is designed to discharge at least 8 ounces of beverage per cup, with a standard deviation of 0.16 ounce. If you select a random sample of 36 cups and you are willing to have an  $\alpha = 0.05$  risk of committing a Type I error, compute the probability of a Type II error if the population mean amount dispensed is actually 7.9 ounces per cup. (20%)
3. (20%) The following table shows the joint distribution of two discrete random variables, X and Y.

	Y=-2	Y=0	Y=2
X=-1	0	0.1	0.2
X=0	0	0.2	0.1
X=3	0.3	0.1	0

Compute the correlation coefficient between  $X+100$  and  $Y+2$ . (20%)

4. The following information is available for two samples selected from independent populations: (At the 0.05 level of significance)
  - Sample 1:  $n_1 = 4, 3, 5, 6, 11, 7, 8.2, 9.1, 12, 14, 14.5$
  - Sample 2:  $n_2 = 9, 10.3, 12.5, 16.7, 18, 6.3, 11.5, 2, 12.4, 19.3, 21.5$
 Replace the observed values with the corresponding ranks (where smallest value=1; largest value=  $n = n_1 + n_2$ ) in the combined samples. At the 0.05 level of significance, is there evidence of a difference in the median waiting time between the two samples? (Since both of the sample sizes are greater than 10, use the large-sample Z approximation formula) (20%)

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5. Suppose two professors wanted to study how students from their two universities (A and B) compared in their capabilities of using Excel spreadsheets in undergraduate information systems courses. A comparison of the student demographics was also performed. The following table contains information regarding the ages of the students:

School	Sample size	Mean	Standard deviation
A	9	23.23	2.23
B	13	21.12	1.54

- a. Compute the whole sample variation. (5%)
- b. To test for a difference in the mean age of students, is it most appropriate to use the pooled-variance  $t$  test or the separate-variance  $t$  test? Use the most appropriate test to determine, at the 0.05 level of significance, whether there is evidence of a difference in the mean years of spreadsheet usage of students at A school and at B school. (15%)





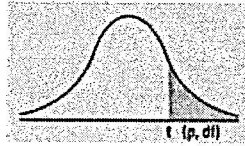
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Numbers in each row of the table are values on a  $t$ -distribution with ( $df$ ) degrees of freedom for selected right-tail (greater-than) probabilities ( $p$ ).



df/p	0.40	0.25	0.10	0.05	0.025	0.01	0.005	0.0005
1	0.324920	1.000000	3.077684	6.313752	12.70620	31.82052	63.65674	636.6192
2	0.288675	0.816497	1.885618	2.919986	4.30265	6.96456	9.92484	31.5991
3	0.276671	0.764892	1.637744	2.353363	3.18245	4.54070	5.84091	12.9240
4	0.270722	0.740697	1.533206	2.131847	2.77645	3.74695	4.60409	8.6103
5	0.267181	0.726687	1.475884	2.015048	2.57058	3.36493	4.03214	6.8688
6	0.264835	0.717558	1.439756	1.943180	2.44691	3.14267	3.70743	5.9588
7	0.263167	0.711142	1.414924	1.894579	2.36462	2.99795	3.49948	5.4079
8	0.261921	0.706387	1.396815	1.859548	2.30600	2.89646	3.35539	5.0413
9	0.260955	0.702722	1.383029	1.833113	2.26216	2.82144	3.24984	4.7809
10	0.260185	0.699812	1.372184	1.812461	2.22814	2.76377	3.16927	4.5869
11	0.259556	0.697445	1.363430	1.795885	2.20099	2.71808	3.10581	4.4370
12	0.259033	0.695483	1.356217	1.782288	2.17881	2.68100	3.05454	4.3178
13	0.258591	0.693829	1.350171	1.770933	2.16037	2.65031	3.01228	4.2208
14	0.258213	0.692417	1.345030	1.761310	2.14479	2.62449	2.97684	4.1405
15	0.257885	0.691197	1.340606	1.753050	2.13145	2.60248	2.94671	4.0728
16	0.257599	0.690132	1.336757	1.745884	2.11991	2.58349	2.92078	4.0150
17	0.257347	0.689195	1.333379	1.739607	2.10982	2.56693	2.89823	3.9651
18	0.257123	0.688364	1.330391	1.734064	2.10092	2.55238	2.87844	3.9216
19	0.256923	0.687621	1.327728	1.729133	2.09302	2.53948	2.86093	3.8834
20	0.256743	0.686954	1.325341	1.724718	2.08596	2.52798	2.84534	3.8495
21	0.256580	0.686352	1.323188	1.720743	2.07961	2.51765	2.83136	3.8193
22	0.256432	0.685805	1.321237	1.717144	2.07387	2.50832	2.81876	3.7921
23	0.256297	0.685306	1.319460	1.713872	2.06866	2.49987	2.80734	3.7676
24	0.256173	0.684850	1.317836	1.710882	2.06390	2.49216	2.79694	3.7454
25	0.256060	0.684430	1.316345	1.708141	2.05954	2.48511	2.78744	3.7251
26	0.255955	0.684043	1.314972	1.705618	2.05553	2.47863	2.77871	3.7066
27	0.255858	0.683685	1.313703	1.703288	2.05183	2.47266	2.77068	3.6896
28	0.255768	0.683353	1.312527	1.701131	2.04841	2.46714	2.76326	3.6739
29	0.255684	0.683044	1.311434	1.699127	2.04523	2.46202	2.75639	3.6594
30	0.255605	0.682756	1.310415	1.697261	2.04227	2.45726	2.75000	3.6460
z	0.253347	0.674490	1.281552	1.644854	1.95996	2.32635	2.57583	3.2905
CI	———	———	80%	90%	95%	98%	99%	99.9%

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## 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  $(1 - \alpha)$  and a specified upper-tail area  $(\alpha)$ .

		Cumulative Probabilities = 0.95											
		Upper-Tail Areas = 0.05											
		Numerator, $df_1$											
Denominator, $df_2$		1	2	3	4	5	6	7	8	9	10	12	15
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
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
3		10.13	9.55	9.28	9.12	9.01	8.94	8.89	8.85	8.81	8.79	8.74	8.70
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		6.61	5.79	5.41	5.19	5.05	4.95	4.88	4.82	4.77	4.74	4.68	4.62
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
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
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
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
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
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
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
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
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
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