

國立彰化師範大學107學年度碩士班招生考試試題

系所：財務金融技術學系

(選考甲)

科目：統計學

☆☆請在答案紙上作答☆☆

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1. 解釋名詞 (30%)

- (1) Tests of Homogeneity
- (2) Moderating Variable
- (3) McNemar Test
- (4) Interval Estimation
- (5) Confidence Interval
- (6) Variance
- (7) Inductive Statistics
- (8) Central Limit Theorem
- (9) Goodness of Fit Test
- (10) Poisson Distribution

2. Given 6 pairs of points (X, Y) shown below. What line of the form $y = a + bx$ best fit the data by method of least squares. (10%)

X	2	-1	5	4	2	3
Y	3	8	1	5	6	3

3. A confidence interval for a normal population mean, 6 ± 0.568 was constructed with a sample of size 196 and a 0.95 confidence coefficient. If the population variance was known, what is it? (10%)

4. Suppose that X_1, X_2, \dots, X_n are independent Bernoulli random variables and $f(x|\theta) = \theta^x(1-\theta)^{1-x}$, $x = 0, 1$, where θ is unknown. Further, suppose that θ is chosen from a uniform distribution on $(0, 1)$. Compute the Bayes estimator of θ . (20%)

5. $f(x, y) = 8xy$, $0 \leq x \leq y \leq 1$, 分別計算出 $f(x)$, $f(y)$, $f(x|y)$, $P(x \leq 1/2|y = 3/4)$ 。(20%)

6. 證明 Markov's inequality (10%)

(提示： $P\{X \geq a\} \leq \frac{E[X]}{a}$)