

大同大學 九十三年 學年度研究所碩士班入學考試試題

考試科目：統計學

所別：事業經營研究所

全部1頁

註：本次考試 不可以參考自己的書籍及筆記； 不可以使用字典； 不可以使用計算器。

1. What is multicollinearity and what are the effects of it in multiple regression analysis? 12%
2. What is time series? Describe briefly the main components of a time series with examples? 12%
3. What is random sample and how to select a random sample? Answer with examples. 10%
4. What is null hypothesis? Describe three possible sources for forming a null hypothesis of a statistical testing with examples? 10%
5. What is point estimator of a population parameter? What are the criteria to evaluate the goodness of a point estimator? Answer with examples. 12%
6. Define Type I error and type II error with examples and how to select values for them? 12%
7. Name three probability distributions with their characteristics and when do you use them? 12%
8. A two-factor (A and B) ANOVA computer outputs are showed in the following tables. What statistical conclusions can you make by using the informations in these tables? 20%

Between-Subjects Factors

	Value Label	N
A	1	15
	2	15
B	1	10
	2	10
	3	10

Levene's Test of Equality of Error Variances^a

Dependent Variable: preference

F	df1	df2	Sig.
.476	5	24	.790

Tests the null hypothesis that the error variance of the dependent variable is equal across groups.

a. Design: Intercept+ A+B+A * B

Tests of Between-Subjects Effects

Dependent Variable: preference

Source	Type III Sum of Squares	df	Mean Square	F	Sig.
Corrected Model	147.767 ^a	5	29.553	7.610	.000
Intercept	1068.033	1	1068.033	275.030	.000
A	5.633	1	5.633	1.451	.240
B	97.067	2	48.533	12.498	.000
A * B	45.067	2	22.533	5.803	.009
Error	93.200	24	3.883		
Total	1309.000	30			
Corrected Total	240.967	29			

a. R Squared = .613 (Adjusted R Squared = .533)

Sig.: significance level