

考試科目 Course	數理統計	開課系級 Dept. & Class	研究所	日期 Date, Period	105 年 9 月 19 日 上午 9:00~12:00	試題編號 Course No.
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本試卷共有 6 個題目，

碩士班：請選 5 題作答，每題 20 分，請在答案卷最前面註明所選的 5 題，否則依學生作答之前 5 題計分。

博士班：6 題全作答，每題 17 分，超過 100 分則以 100 分計。

1. Let (X, Y) be a random point chosen uniformly on the region $R = \{(x, y) \mid |x| + |y| \leq 1\}$.

(1) Find the conditional density of Y , given $X = -\frac{1}{2}$.

(2) Find $\text{Var}(Y \mid X = -\frac{1}{2})$.

2. Show that

$$(1) E(Y) = E E(Y|X)$$

$$(2) \text{Var}(Y) = E \text{Var}(Y|X) + \text{Var} E(Y|X)$$

3. (1) Phone calls are received at a certain residence as a Poisson process with parameter $\lambda = 2$ per hour. How long can her shower be if she wishes the probability of receiving no phone calls to be at most 0.5?

(2) Let $X = (X_1, X_2, X_3)$ have joint moment-generating function $M(t_1, t_2, t_3) = (1 - t_1 - 2t_2)^{-4} (1 - t_1 + 3t_2)^{-2} (1 - t_2)^{-3}$. Find $\text{Cov}(X_2, X_3)$.

4. Let $X_1, \dots, X_n \stackrel{\text{iid}}{\sim} f(x; \theta) = \theta x^{\theta-1}$, $0 < x < 1$.

(1) Find the best unbiased estimator of θ .

本考試： 不需使用簡易計算機， 使用簡易計算機

←請出題老師勾選，謝謝！

命題老師：
(Teacher)

(簽章) 105 年 9 月 12 日
(Signature & date)

試題隨卷繳交

命題紙使用說明：試題將用原件印製，敬請使用黑色墨水正楷書寫或打字（紅色不能製版請勿使用）。

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(2) Is the best unbiased estimator efficient?

5. (1) Let (X, Y) have a trinomial distribution with $n=2$ and parameters (θ_1, θ_2) . Find the most powerful size-0.18 test of the null hypothesis that $\theta_1 = \theta_2 = 0.4$ against $\theta_1 = 0.2$ and $\theta_2 = 0.6$.

(2) Let X_1, \dots, X_n be independent, with $X_i \sim N(\theta, 1)$. Find the size- α LRT for testing that $\theta = 0$ against $\theta \neq 0$.

6. (1) Let X_1, X_2, X_3 be independent, with $X_i \sim P(i\theta)$. Find the UMP size-0.05 test that $\theta = 3/2$ against $\theta < 3/2$.

(2) Let X_1, X_2, X_3 be independent and $X_i \sim E(i\theta)$, $\theta > 0$. Find the UMP size-0.05 test that $\theta \geq 2$ against $\theta < 2$.

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命題老師：
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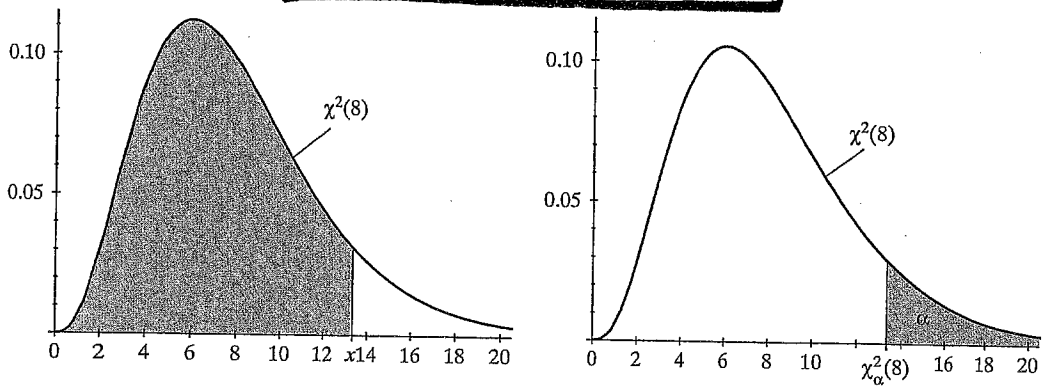
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TABLE IV: The Chi-Square Distribution



$$P(X \leq x) = \int_0^x \frac{1}{\Gamma(r/2)2^{r/2}} w^{r/2-1} e^{-w/2} dw$$

r	P(X ≤ x)							
	0.010	0.025	0.050	0.100	0.900	0.950	0.975	0.990
r	$\chi_{0.99}^2(r)$	$\chi_{0.975}^2(r)$	$\chi_{0.95}^2(r)$	$\chi_{0.90}^2(r)$	$\chi_{0.10}^2(r)$	$\chi_{0.05}^2(r)$	$\chi_{0.025}^2(r)$	$\chi_{0.01}^2(r)$
1	0.000	0.001	0.004	0.016	2.706	3.841	5.024	6.635
2	0.020	0.051	0.103	0.211	4.605	5.991	7.378	9.210
3	0.115	0.216	0.352	0.584	6.251	7.815	9.348	11.34
4	0.297	0.484	0.711	1.064	7.779	9.488	11.14	13.28
5	0.554	0.831	1.145	1.610	9.236	11.07	12.83	15.09
6	0.872	1.237	1.635	2.204	10.64	12.59	14.45	16.81
7	1.239	1.690	2.167	2.833	12.02	14.07	16.01	18.48
8	1.646	2.180	2.733	3.490	13.36	15.51	17.54	20.09
9	2.088	2.700	3.325	4.168	14.68	16.92	19.02	21.67
10	2.558	3.247	3.940	4.865	15.99	18.31	20.48	23.21
11	3.053	3.816	4.575	5.578	17.28	19.68	21.92	24.72
12	3.571	4.404	5.226	6.304	18.55	21.03	23.34	26.22
13	4.107	5.009	5.892	7.042	19.81	22.36	24.74	27.69
14	4.660	5.629	6.571	7.790	21.06	23.68	26.12	29.14
15	5.229	6.262	7.261	8.547	22.31	25.00	27.49	30.58
16	5.812	6.908	7.962	9.312	23.54	26.30	28.84	32.00
17	6.408	7.564	8.672	10.08	24.77	27.59	30.19	33.41
18	7.015	8.231	9.390	10.86	25.99	28.87	31.53	34.80
19	7.633	8.907	10.12	11.65	27.20	30.14	32.85	36.19
20	8.260	9.591	10.85	12.44	28.41	31.41	34.17	37.57
21	8.897	10.28	11.59	13.24	29.62	32.67	35.48	38.93
22	9.542	10.98	12.34	14.04	30.81	33.92	36.78	40.29
23	10.20	11.69	13.09	14.85	32.01	35.17	38.08	41.64
24	10.86	12.40	13.85	15.66	33.20	36.42	39.36	42.98
25	11.52	13.12	14.61	16.47	34.38	37.65	40.65	44.31
26	12.20	13.84	15.38	17.29	35.56	38.88	41.92	45.64
27	12.88	14.57	16.15	18.11	36.74	40.11	43.19	46.96
28	13.56	15.31	16.93	18.94	37.92	41.34	44.46	48.28
29	14.26	16.05	17.71	19.77	39.09	42.56	45.72	49.59
30	14.95	16.79	18.49	20.60	40.26	43.77	46.98	50.89
40	22.16	24.43	26.51	29.05	51.80	55.76	59.34	63.69
50	29.71	32.36	34.76	37.69	63.17	67.50	71.42	76.15
60	37.48	40.48	43.19	46.46	74.40	79.08	83.30	88.38
70	45.44	48.76	51.74	55.33	85.53	90.53	95.02	100.4
80	53.34	57.15	60.39	64.28	96.58	101.9	106.6	112.3

This table is abridged and adapted from Table III in *Biometrika Tables for Statisticians*, edited by E.S.Pearson and H.O.Hartley.