



注意事項：

1. 本科目考試時間共 90 分鐘。
2. 答案卷書寫題號依序作答，不必抄題。
3. 試卷不可書寫任何辨別個人姓名或特殊標記，違反者以零分計算。
4. 請於試題簽名並填寫准考證號碼，繳卷時「試題」、「答案卷」一併繳回。

1. Prove by induction that for  $n \geq 1$ ,

$$1 \cdot 1! + 2 \cdot 2! + 3 \cdot 3! + \dots + n \cdot n! = (n+1)! - 1$$

where  $n!$  stands for the product  $1 \cdot 2 \cdot 3 \cdot \dots \cdot n$  (10%)

2. Let  $A = \{a, b, c, d, e, f, g, h, i, j, k\}$ ,  $\pi_1 = \{\{a, b, c, d\}, \{e, f, g\}, \{h, i\}, \{j, k\}\}$ ,  $\pi_2 = \{\{a, b, c, h\}, \{d, i\}, \{e, f, j, k\}, \{g\}\}$  be two partitions on set  $A$ , find (a)  $\pi_1 \cdot \pi_2$  and (b)  $\pi_1 + \pi_2$ . (10%)

3. From the integers of the set  $\{1, 2, 3, \dots, 400\}$ , 201 of them are chosen arbitrarily. Show that, among the chosen numbers, there exist two such that one divides another. (10%)

4. Solve the recurrence relation:  $f(n) = 4 f(n/2) + 2 n^2$ , where  $n$  is a power of 2, and  $f(1) = 1$ . (10%)

5. Give an example to illustrate the Kruskal's algorithm for the minimum spanning tree. (10%)

6. Find a Confidence Interval for the  $\mu_1 - \mu_2$  between two independent Normal distributions, if the  $\sigma_1, \sigma_2$  are known, but not necessarily equal. (10%)

7. Let  $X_1, X_2, \dots, X_n$  be a random sample of size  $n$  from  $N(0, \theta)$ , show that  $\sum X_i^2 / n$  is an unbiased estimator of  $\theta$ . (20%)

8. In order to test at the  $\alpha = 0.05$  significant level, the hypothesis  $H_0: \mu_1 = \mu_2 = \mu_3 = \mu_4$  against all possible alternative hypothesis. The sample sizes  $n=12$ .

$$\sum \sum (X_{ij} - \bar{X})^2 = 80, \quad \sum \sum (\bar{X}_i - \bar{X})^2 = 30$$

(1) Please complete the following ANOVA table.

(2) Determine whether we accept or reject  $H_0$ ? (20%)

ANOVA Table

Source	Sum of Squares	Degree of Freedom	Mean Square	F-ratio
Treatment				
Error				
Total				

10. Giving  $n=11$  observations of  $X$  and  $m=13$  observations of  $Y$ , where  $X$  is  $N(\mu_x, \sigma_x)$  and  $Y$  is  $N(\mu_y, \sigma_y)$ . Using the samples we obtain  $\bar{X}=1.03$ ,  $S_x^2 = 0.24$ ,  $\bar{Y}=1.66$ ,  $S_y^2 = 0.35$ . (30%)

(1) Determine whether we accept or reject  $H_0$ , When

$$H_0 : \sigma_x^2 = \sigma_y^2 \quad H_1 : \sigma_x^2 \neq \sigma_y^2$$

(2) Determine whether we accept or reject  $H_0$ , When

$$H_0 : \mu_x = \mu_y \quad H_1 : \mu_x < \mu_y$$

Reference data :  $F_{0.95}(4,8)=3.84$      $F_{0.95}(3,8)=4.07$      $F_{0.95}(8,4)=6.04$

$F_{0.95}(8,3)=8.85$      $F_{0.975}(10,12)=3.37$      $F_{0.95}(10,12)=2.75$

$F_{0.975}(12,10)=3.62$      $F_{0.95}(12,10)=2.91$

$t_{0.95}(22)=1.717$      $t_{0.975}(22)=2.074$      $t_{0.95}(23)=1.714$

$t_{0.975}(23)=2.069$