

一、請解釋以下各詞的意義：(20%)

- (1) 「資本 (Capital)」與「投資 (Investment)」?
- (2) 何謂「不可見的手」?
- (3) 「消費者剩餘」與「生產者剩餘」?
- (4) 「內部規模經濟」與「外部規模經濟」?
- (5) 「托拉斯」與「卡特爾」?

二、政府對無住屋者一般可採用兩種方法作為政府的住宅政策，其一為房租津貼，其二為現金補助，請比較這兩種方法的優劣。(20%)

三、生產函數的型態很多，請說明以下各生產函數：

- (1) 一階齊次生產函數；
- (2) Leontief 生產函數；
- (3) Cobb-Douglas 生產函數；
- (4) C.E.S 生產函數 (20%)

四、環境污染常會產生外部性 (externality)，請說明何謂外部性？何謂外部性內部化？並說明何謂寇斯定理 (Coase Theorem)？(20%)

五、Lucas 之理性預期學說，基本上認為政府的任何政策均屬無效，何以他有這種看法？試予說明。(20%)

科目：管理統計

(每題十分)

1. Discrete random variable  $x$  is described by the *probability mass function* (PMF)

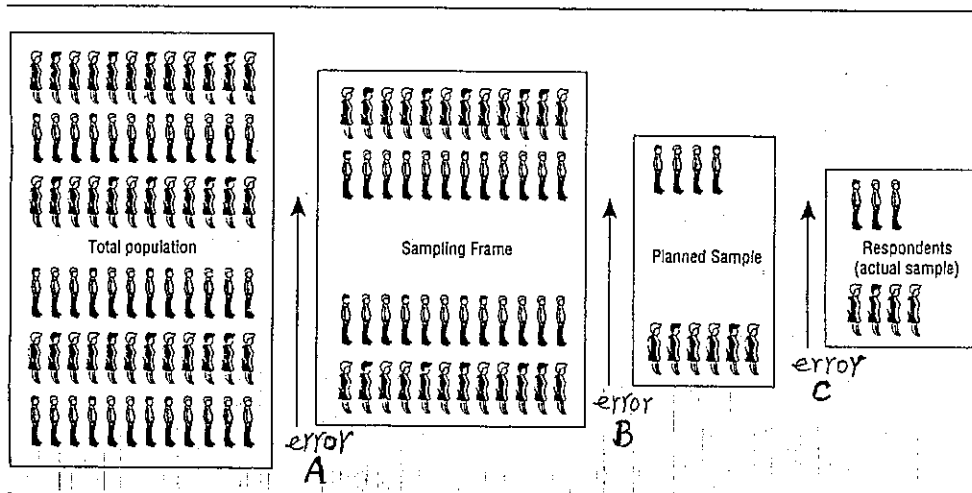
$$p_x(x_0) = \begin{cases} K - x_0/12 & \text{if } x_0 = 0, 1, 2 \\ 0 & \text{for all other value of } x_0 \end{cases}$$

What is the numerical value of  $K$ ?

- (a) 1
- (b) 5/12
- (c) 5/8
- (d) not enough information.

2. Random sampling error is the difference between the sample result and the result of a census conducted by identical procedures. There are three sampling errors in the following figure. Which one is so-called random sampling error?

- (a) error A
- (b) error B
- (c) error C
- (d) none of them.



3. To estimate sample size, a researcher ideally does the following:

- (a) Estimates the standard deviation of the population.
- (b) Makes a judgment about the desired magnitude of error.
- (c) Determines a confidence level.
- (d) All of them.

4. Table 1 is a contingency table (cross-tabulation) for policy awareness by sex. If you try to answer the question: "Is policy awareness independent of the respondent's sex?" Which method will you choose?

- (a) chi-square test
- (b) regression
- (c) two-way ANOVA
- (d) none of them.

Table 1: Cross-Tabulation for Policy Awareness by Sex

Awareness of XX policy	Men	Women	Total
Aware	50	10	60
Unaware	15	25	40
	65	35	100

5. The data in Table 2 represent the SPSS results of a hypothetical company's test-market experiment on pricing. Three pricing treatments are administered in four separate cities. Which test has been used for this question?

Table 2: Pricing Experiment: SPSS Table

Source of Variation	Sum of Squares	Degrees of Freedom	Mean Square	F-Ratio
Between groups	1,800.68	2	900.34	-
Within groups	4,148.25	9	460.91	1.953
Total	5,948.93	11		

- (a) t test            (b) ANOVA            (c) MANOVA            (d) none of them.

6. (Continue) The critical value of  $F$  at the 0.05 level for 2 and 9 degrees of freedom indicates an  $F$  of 4.26 would be required to reject the null hypothesis. What can be concluded for the company?

- (a) All the pricing treatments produce approximately the same sales volume.  
 (b) Different pricing treatments produce different sales volume.  
 (c) The company needs a new pricing policy.  
 (d) none.

7. To determine the effect of various influences on residential house value at Yen-cheng District, the sale price of residential houses at Yen-cheng District is to be regressed on several factors (with a small data base of  $n = 30$  houses). Please use the following information to answer questions 7, 8, and 9.

$y$ : selling price

$x_1$ : year of sale

$x_2$ : lot size

$x_3$ : house size

$x_4$ : distance from the nearest park

The correlation coefficients between  $y$  and  $x_1, x_2, x_3,$  and  $x_4$  are :

-0.4692, 0.7410, 0.8760, 0.8897

First, if you can only choose one independent variable, which one will you choose?

- (a)  $x_1$             (b)  $x_2$             (c)  $x_3$             (d)  $x_4$

8. Here is the regression result of  $y$  and  $x_3, x_4$ . Is the relationship between  $y$  and  $x_3$  significant?

- (a) Yes
- (b) No
- (c) wrong question
- (d) need more information.

Model: MODEL1  
 Dependent Variable: Y

Analysis of Variance					
Source	DF	Sum of Squares	Mean Square	F Value	Prob>F
Model	2	11924906.169	5962453.0843	104.967	0.0001
Error	27	1533680.4981	56802.9814		
C Total	29	13458586.667			

Root MSE	238.33376	R-square	0.8860
Dep Mean	8382.66667	Adj R-sq	0.8776
C.V.	2.84317		

Parameter Estimates					
Variable	DF	Parameter Estimate	Standard Error	T for H0: Parameter=0	Prob> T
INTERCEP	1	4407.4933	722.3294	6.102	0.0001
X3	1	0.5635	0.1191	4.733	0.0001
X4	1	79.4143	14.9716	5.304	0.0001

9. Is it better to use both  $x_3$  and  $x_4$  to predict  $y$  than use only  $x_3$ ?

- (a) Yes
- (b) No
- (c) wrong question
- (d) need more information.

10. Which one is not a multivariate technique for analysis of interdependence?

- (a) Factor analysis
- (b) Cluster analysis
- (c) MANOVA
- (d) All of them.

Please discuss what makes you want to pursue advanced doctoral study in Public Affairs Management ?

Hint : Use English for your answer, Chinese is allowed only when necessary. In which case points will be deducted from your grade.

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