

9.

(1)

$$S = \sqrt{\frac{\sum_{i=1}^n (X_i - \bar{X})^2}{n-1}} = \sqrt{\frac{\sum X_i^2 - n\bar{X}^2}{n-1}}$$

$$= \sqrt{\frac{1284 - 6 \times 14.33^2}{5}}$$

$$= \sqrt{10.3} = 3.22$$

(2)

卡方分布

$$1-\alpha = 0.9, \frac{\alpha}{2} = 0.05, n-1 = 5$$

$$\chi^2_{\frac{\alpha}{2}}(n-1) = \chi^2_{0.05}(5) = 11.07$$

$$\chi^2_{1-\alpha}(n-1) = \chi^2_{0.95}(5) = 1.15$$

$$\left(\frac{\sqrt{(n-1)S^2}}{\chi^2_{\frac{\alpha}{2}}(n-1)}, \frac{\sqrt{(n-1)S^2}}{\chi^2_{1-\alpha}(n-1)} \right)$$

$$= \left(\sqrt{\frac{5 \times 10.38}{11.07}}, \sqrt{\frac{5 \times 10.38}{1.15}} \right)$$

$$= (2.17, 6.12)$$

20.

$$(1) V = \frac{\left(\frac{S_1^2}{n_1} + \frac{S_2^2}{n_2} \right)^2}{\frac{\left(\frac{S_1^2}{n_1} \right)^2}{(n_1-1)} + \frac{\left(\frac{S_2^2}{n_2} \right)^2}{(n_2-1)}}$$

$$n_1 = 9, \bar{x} = 7.67, s_1 = 9.27$$

$$n_2 = 9, \bar{y} = 6.78, s_2 = 21.15$$

$$V = \frac{\left(\frac{9.27^2}{9} + \frac{21.15^2}{9} \right)^2}{\frac{\left(\frac{9.27^2}{9} \right)^2}{8} + \frac{\left(\frac{21.15^2}{9} \right)^2}{8}} = 10.96 \approx 11$$

$$(\bar{x} - \bar{y}) \pm t_{\frac{\alpha}{2}}(V) \sqrt{\frac{s_1^2}{n_1} + \frac{s_2^2}{n_2}} = (7.67 - 6.78) \pm t_{0.025}(11) \sqrt{\frac{9.27^2}{9} + \frac{21.15^2}{9}}$$

$$= 0.89 \pm 2.201 \times 7.70 = 0.89 \pm 16.95$$

20.

(2)

$$\left(\sqrt{\frac{8 \times 9.27^2}{\chi^2_{0.05}(8)}}, \sqrt{\frac{8 \times 9.27^2}{\chi^2_{0.95}(8)}} \right)$$

$$= \left(\sqrt{\frac{68746}{15.51}}, \sqrt{\frac{68746}{2.73}} \right)$$

$$= (6.66, 15.87)$$

(3)

$$\left(\frac{s_1^2}{s_2^2} \times \frac{1}{\sqrt{\frac{2}{n_1+n_2}}(n_1-1)}, \frac{s_1^2}{s_2^2} \times \frac{1}{\sqrt{\frac{2}{n_1+n_2}}(n_1-1)} \right)$$

$$= \left(\frac{9.27^2}{21.15^2} \times \frac{1}{3.94}, \frac{9.27^2}{21.15^2} \times \frac{1}{3.94} \right)$$

$$= (0.06, 0.66)$$