

ESSAYS

**Suggested time: 45 minutes
Maximum score: 120 points**

ESSAY A

I. Define a time series and its components. Discuss the importance and the use of time series in business and economics.

II. In a certain industry, the production of a commodity (in 1000 units) during the year 1999 and 2009 are given below:

Year	Production ('000 units)
1999	66.6
2000	84.9
2001	88.6
2002	78.0
2003	96.8
2004	105.2
2005	93.2
2006	111.6
2007	88.3
2008	117.0
2009	115.2

- a) Graph the data
- b) Obtain the least square line fitting the data and construct the graph of the trend line
- c) Interpret (explain) the estimated parameters.
- d) Compute the trend values for the years 1999-2009 and estimate the production of the commodity during 2010 and 2011 if the present trend continues.
- e) Eliminate the trend assuming additive and multiplicative models.

Begin writing your answer to Essay A on page 15 of the answer booklet.

**Suggested time: 45 minutes
Maximum score: 120 points**

ESSAY B

The job of a statistician is not yet completely done once the data have been collected, processed and professionally edited and compiled. Statisticians also need to be concerned that their final product reaches the designated audiences and is being used appropriately and effectively. This final stage of the data-management process is referred to as "data dissemination".

- a) What are the various modes by which data can be disseminated, in other words, in what form can statistical data be transmitted from the statistical producer to the users? Discuss briefly the advantages and disadvantages of the various current modes of data dissemination?
- b) Data dissemination by a national statistical office in many countries is governed by a comprehensive dissemination policy. Which are the elements that need to be addressed in such a dissemination policy?
- c) To what extent should a statistical agency perform and disseminate analysis and forecasting?
- d) Some experts propose to move from the term "data dissemination" to "data communication". Please explain why?

Begin writing your answer to Essay B on page 21 of the answer booklet.

QUESTIONS

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 1

The number of individuals in the population P_t is 100,000.

- (a) Suppose this population is growing *geometrically* at an annual rate $r = 0.02$. If r is compounded annually- i.e., the population P_1 at the end of 1 year equals $P_0(1+r)$, determine the size of the population at the end of 10 years.
- (b) If the population is growing *arithmetically* with an increment of 0.02 of its initial number per year, what will be the size of the population at the end of 10 years?
- (c) Calculate the difference between the population size calculated with assumption (a) and with assumption (b) at the end of 100 years.

Begin writing your answer to question 1 on page 33 of the answer booklet.

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 2

In a dice game, five balanced dice are rolled simultaneously. Find the probability of getting:

- a) two pairs
- b) four of a kind
- c) a full house (three of a kind and a pair)

Begin writing your answer to question 2 on page 37 of the answer booklet.

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 3

If X is the amount of money (in dollars) that a salesperson spends on gasoline and Y is the corresponding amount of money for which he/she is reimbursed, the joint density of these two random variables is given by:

$$f(X,Y) = \begin{cases} \frac{1}{25} \left(\frac{20-X}{X} \right) & \text{for } 10 < X < 20, \quad \frac{X}{2} < Y < X \\ 0, & \text{elsewhere} \end{cases}$$

Find:

- a) the marginal density of X
- b) the conditional density of Y given $X=15$
- c) the probability that the salesperson will be reimbursed at least \$10 when spending \$15.

Begin writing your answer to question 3 on page 41 of the answer booklet.

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 4

A sample of 30 students is to be drawn from a population consisting of 300 students belonging to two colleges A and B. Means and standard deviations of their marks are given below:

	Total number of students (N_i)	Mean \bar{x}_{N_i}	Standard deviation σ_i
College A	200	30	10
College B	100	60	40

- a) Draw a sample using proportional allocation.
- b) Obtain the variance of the estimated population mean.
- c) Based on the results in b), compare the efficiency of the stratified sampling with simple random sampling without replacement.

Begin writing your answer to question 4 on page 45 of the answer booklet.

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 5

In the last two decades there have been great advances in the use of Geographic Information Systems (GIS) in statistics. Describe how GIS and other geospatial tools (GPS, Satellite imagery, etc.) can be applied in the phases of census (census preparation, data collection, data processing and data dissemination). Elaborate the advantages of applying GIS in these processes?

Begin writing your answer to question 5 on page 49 of the answer booklet.

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 6

Before an increase in the excise duty on tea, 800 persons out of a sample of 1,000 persons were found to be tea drinkers. After an increase in duty, 800 people were tea drinkers in a sample of 1,200 people.

- a) Using standard error of proportions, state whether there is a significant decrease in the consumption of tea after the increase in excise duty, at 5 per cent of significance.
- b) Furthermore, calculate the 95% confidence interval of the proportion of tea drinkers in the whole population after the excise duty has been increased.

Begin writing your answer to question 6 on page 53 of the answer booklet.

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 7

Since the late 1980s, improving maternal health and reducing maternal mortality have been the key concerns of several international summits and conferences.

- a) Provide the formula and describe the basic measures of Maternal Mortality (Maternal Mortality Ratio and Maternal Mortality Rate).
- b) Describe the data sources (and their related major issues) for measuring accurately the levels of maternal mortality in a population.

Begin writing your answer to question 7 on page 57 of the answer booklet.

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 8

Two shipment lots of manufactured items are randomly sampled to determine whether the proportion of defective items is different in the two lots. The table contains the result of a survey of 125 items.

Shipment lot\ Findings	Defectives	Non-defectives	Total
A	11	64	75
B	14	36	50
Total	25	100	125

Based on the above information from the survey, test the hypothesis that there is no significant difference between the proportion of defective items of shipment lot A and B in the whole shipment at 5 per cent of significance.

Begin writing your answer to question 8 on page 61 of the answer booklet.

Suggested time: 15 minutes
Maximum score: 40 points

QUESTION 9

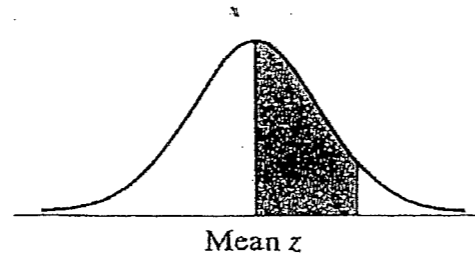
The following table shows quantities and prices per unit of two commodities measured over three years. Both commodities are representatives of the same industry.

	Year	2000	2001	2002
Commodity A	Quantity	1120	1600	900
	Price, \$	12	13	13
Commodity B	Quantity	930	880	1400
	Price, \$	25	24	29

- a) Calculate the Laspeyres volume indices for this industry for years 2001 and 2002 for fixed base year 2000.
- b) Calculate the Laspeyres volume index for this industry as an annually chained index for the reference year 2000.
- c) Compare and enumerate advantages and disadvantages of fixed base index versus chain index.

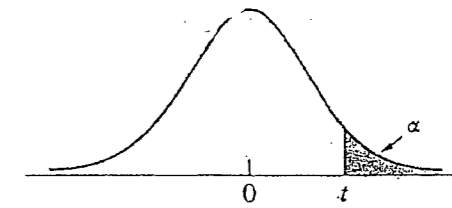
Begin writing your answer to question 9 on page 65 of the answer booklet.

Annex/Annexe
Standard normal distribution areas

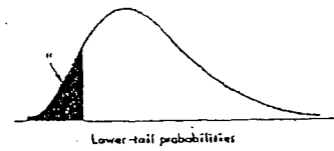


z	.00	.01	.02	.03	.04	.05	.06	.07	.08	.09
0.0	.0000	.0040	.0080	.0120	.0160	.0199	.0239	.0279	.0319	.0359
0.1	.0398	.0438	.0478	.0517	.0557	.0596	.0636	.0675	.0714	.0753
0.2	.0793	.0832	.0871	.0910	.0948	.0987	.1026	.1064	.1103	.1141
0.3	.1179	.1217	.1255	.1293	.1331	.1368	.1406	.1443	.1480	.1517
0.4	.1554	.1591	.1628	.1664	.1700	.1736	.1772	.1808	.1844	.1879
0.5	.1915	.1950	.1985	.2019	.2054	.2088	.2123	.2157	.2190	.2224
0.6	.2257	.2291	.2324	.2357	.2389	.2422	.2454	.2486	.2518	.2549
0.7	.2580	.2612	.2642	.2673	.2704	.2734	.2764	.2794	.2823	.2852
0.8	.2881	.2910	.2939	.2967	.2995	.3023	.3051	.3078	.3106	.3133
0.9	.3159	.3186	.3212	.3238	.3264	.3289	.3315	.3340	.3365	.3389
1.0	.3413	.3438	.3461	.3485	.3508	.3531	.3554	.3577	.3599	.3621
1.1	.3643	.3665	.3686	.3708	.3729	.3749	.3770	.3790	.3810	.3830
1.2	.3849	.3869	.3888	.3907	.3925	.3944	.3962	.3980	.3997	.4015
1.3	.4032	.4049	.4066	.4082	.4099	.4115	.4131	.4147	.4162	.4177
1.4	.4192	.4207	.4222	.4236	.4251	.4265	.4279	.4292	.4306	.4319
1.5	.4332	.4345	.4357	.4370	.4382	.4394	.4406	.4418	.4429	.4441
1.6	.4452	.4463	.4474	.4484	.4495	.4505	.4515	.4525	.4535	.4545
1.7	.4554	.4564	.4573	.4582	.4591	.4599	.4608	.4616	.4625	.4633
1.8	.4641	.4649	.4656	.4664	.4671	.4678	.4686	.4693	.4699	.4706
1.9	.4713	.4719	.4726	.4732	.4738	.4744	.4750	.4756	.4761	.4767
2.0	.4772	.4778	.4783	.4788	.4793	.4798	.4803	.4808	.4812	.4817
2.1	.4821	.4826	.4830	.4834	.4838	.4842	.4846	.4850	.4854	.4857
2.2	.4861	.4864	.4868	.4871	.4875	.4878	.4881	.4884	.4887	.4890
2.3	.4893	.4896	.4898	.4901	.4904	.4906	.4909	.4911	.4913	.4916
2.4	.4918	.4920	.4922	.4925	.4927	.4929	.4931	.4932	.4934	.4936
2.5	.4938	.4940	.4941	.4943	.4945	.4946	.4948	.4949	.4951	.4952
2.6	.4953	.4955	.4956	.4957	.4959	.4960	.4961	.4962	.4963	.4964
2.7	.4965	.4966	.4967	.4968	.4969	.4970	.4971	.4972	.4973	.4974
2.8	.4974	.4975	.4976	.4977	.4977	.4978	.4979	.4979	.4980	.4981
2.9	.4981	.4982	.4982	.4983	.4984	.4984	.4985	.4985	.4986	.4986
3.0	.49865	.4987	.4987	.4988	.4988	.4989	.4989	.4989	.4990	.4990
4.0	.4999683									

The *t*-distribution

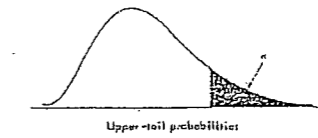


d.f. \ α	.10	.05	.025	.01	005
1	3.078	6.314	12.706	31.821	63.657
2	1.886	2.920	4.303	6.965	9.925
3	1.638	2.353	3.182	4.541	5.841
4	1.533	2.132	2.776	3.747	4.604
5	1.476	2.015	2.571	3.365	4.032
6	1.440	1.943	2.447	3.143	3.707
7	1.415	1.895	2.365	2.998	3.499
8	1.397	1.860	2.306	2.896	3.355
9	1.383	1.833	2.262	2.821	3.250
10	1.372	1.812	2.228	2.764	3.169
11	1.363	1.796	2.201	2.718	3.106
12	1.356	1.782	2.179	2.681	3.055
13	1.350	1.771	2.160	2.650	3.012
14	1.345	1.761	2.145	2.624	2.977
15	1.341	1.753	2.131	2.602	2.947
16	1.337	1.746	2.120	2.583	2.921
17	1.333	1.740	2.110	2.567	2.898
18	1.330	1.734	2.101	2.552	2.878
19	1.328	1.729	2.093	2.539	2.861
20	1.325	1.725	2.086	2.528	2.845
21	1.323	1.721	2.080	2.518	2.831
22	1.321	1.717	2.074	2.508	2.819
23	1.319	1.714	2.069	2.500	2.807
24	1.318	1.711	2.064	2.492	2.797
25	1.316	1.708	2.060	2.485	2.787
26	1.315	1.706	2.056	2.479	2.779
27	1.314	1.703	2.052	2.473	2.771
28	1.313	1.701	2.048	2.467	2.763
29	1.311	1.699	2.045	2.462	2.756
30	1.310	1.697	2.042	2.457	2.750
40	1.303	1.684	2.021	2.423	2.704
60	1.296	1.671	2.000	2.390	2.660
120	1.289	1.658	1.980	2.358	2.617
∞	1.282	1.645	1.960	2.326	2.576



$df \backslash \alpha$.001	.005	.010	.025	.050	.100
1	.000	.000	.000	.001	.004	.016
2	.002	.010	.020	.051	.103	.211
3	.024	.072	.115	.216	.352	.584
4	.091	.207	.297	.484	.711	1.06
5	.210	.412	.554	.831	1.15	1.61
6	.381	.676	.872	1.24	1.64	2.20
7	.598	.989	1.24	1.69	2.17	2.83
8	.857	1.34	1.65	2.18	2.73	3.49
9	1.15	1.73	2.09	2.70	3.33	4.17
10	1.48	2.16	2.56	3.25	3.94	4.87
11	1.83	2.60	3.05	3.82	4.57	5.58
12	2.21	3.07	3.57	4.40	5.23	6.30
13	2.62	3.57	4.11	5.01	5.89	7.04
14	3.04	4.07	4.66	5.63	6.57	7.79
15	3.48	4.60	5.23	6.26	7.26	8.55
16	3.94	5.14	5.81	6.91	7.96	9.31
17	4.42	5.70	6.41	7.56	8.67	10.1
18	4.90	6.26	7.01	8.23	9.39	10.9
19	5.41	6.84	7.63	8.91	10.1	11.7
20	5.92	7.43	8.26	9.59	10.9	12.4
21	6.45	8.03	8.90	10.3	11.6	13.2
22	6.98	8.64	9.54	11.0	12.3	14.0
23	7.53	9.26	10.2	11.7	13.1	14.8
24	8.08	9.89	10.9	12.4	13.8	15.7
25	8.65	10.5	11.5	13.1	14.6	16.5
26	9.22	11.2	12.2	13.8	15.4	17.3
27	9.80	11.8	12.9	14.6	16.2	18.1
28	10.4	12.5	13.6	15.3	16.9	18.9
29	11.0	13.1	14.3	16.0	17.7	19.8
30	11.6	13.8	15.0	16.8	18.5	20.6
35	14.7	17.2	18.5	20.6	22.5	24.8
40	17.9	20.7	22.2	24.4	26.5	29.1
45	21.3	24.3	25.9	28.4	30.6	33.4
50	24.7	28.0	29.7	32.4	34.8	37.7
55	28.2	31.7	33.6	36.4	39.0	42.1
60	31.7	35.5	37.5	40.5	43.2	46.5
65	35.4	39.4	41.4	44.6	47.4	50.9
70	39.0	43.3	45.4	48.8	51.7	55.3
75	42.8	47.2	49.5	52.9	56.1	59.8
80	46.5	51.2	53.5	57.2	60.4	64.3
85	50.3	55.2	57.6	61.4	64.7	68.8
90	54.2	59.2	61.8	65.6	69.1	73.3
95	58.0	63.2	65.9	69.9	73.5	77.8
100	61.9	67.3	70.1	74.2	77.9	82.4

(concluded)



$df \backslash \alpha$	100	050	025	010	005	001
1	2.71	3.84	5.02	6.63	7.88	10.8
2	4.61	5.99	7.38	9.21	10.6	13.8
3	6.25	7.81	9.35	11.3	12.8	16.3
4	7.78	9.49	11.1	13.3	14.9	18.5
5	9.24	11.1	12.8	15.1	16.7	20.5
6	10.6	12.6	14.4	16.8	18.5	22.5
7	12.0	14.1	16.0	18.5	20.3	24.3
8	13.4	15.5	17.5	20.1	22.0	26.1
9	14.7	16.9	19.0	21.7	23.6	27.9
10	16.0	18.3	20.5	23.2	25.2	29.6
11	17.3	19.7	21.9	24.7	26.8	31.3
12	18.5	21.0	23.3	26.2	28.3	32.9
13	19.8	22.4	24.7	27.7	29.8	34.5
14	21.1	23.7	26.1	29.1	31.3	36.1
15	22.3	25.0	27.5	30.6	32.8	37.7
16	23.5	26.3	28.8	32.0	34.3	39.3
17	24.8	27.6	30.2	33.4	35.7	40.8
18	26.0	28.9	31.5	34.8	37.2	42.3
19	27.2	30.1	32.9	36.2	38.6	43.8
20	28.4	31.4	34.2	37.6	40.0	45.3
21	29.6	32.7	35.5	38.9	41.4	46.8
22	30.8	33.9	36.8	40.3	42.8	48.3
23	32.0	35.2	38.1	41.6	44.2	49.7
24	33.2	36.4	39.4	43.0	45.6	51.2
25	34.4	37.7	40.6	44.3	46.9	52.6
26	35.6	38.9	41.9	45.6	48.3	54.1
27	36.7	40.1	43.2	47.0	49.6	55.5
28	37.9	41.3	44.5	48.3	51.0	56.9
29	39.1	42.6	45.7	49.6	52.3	58.3
30	40.3	43.8	47.0	50.9	53.7	59.7
35	46.1	49.8	53.2	57.3	60.3	66.6
40	51.8	55.8	59.3	63.7	66.8	73.4
45	57.5	61.7	65.4	70.0	73.2	80.1
50	63.2	67.5	71.4	76.2	79.5	86.7
55	68.8	73.3	77.4	82.3	85.7	93.2
60	74.4	79.1	83.3	88.4	92.0	99.6
65	80.0	84.8	89.2	94.4	98.1	106.0
70	85.5	90.5	95.0	100.4	104.2	112.3
75	91.1	96.2	100.8	106.4	110.3	118.6
80	96.6	101.9	106.6	112.3	116.3	124.8
85	102.1	107.5	112.4	118.2	122.3	131.0
90	107.6	113.1	118.1	124.1	128.3	137.2
95	113.0	118.8	123.9	130.0	134.2	143.3
100	118.5	124.3	129.6	135.8	140.2	149.4

The F-distribution

(continued)

r_2	$1 - \alpha$	r_1								
		1	2	3	4	5	6	7	8	9
30	.50	0.466	0.709	0.807	0.858	0.890	0.912	0.927	0.939	0.948
	.90	2.88	2.49	2.28	2.14	2.05	1.98	1.93	1.88	1.85
	.95	4.17	3.32	2.92	2.69	2.53	2.42	2.33	2.27	2.21
	.975	5.57	4.18	3.59	3.25	3.03	2.87	2.75	2.65	2.57
	.99	7.56	5.39	4.51	4.02	3.70	3.47	3.30	3.17	3.07
	.995	9.18	6.35	5.24	4.62	4.23	3.95	3.74	3.58	3.45
.999	13.3	8.77	7.05	6.12	5.53	5.12	4.82	4.58	4.39	
60	.50	0.461	0.701	0.798	0.849	0.880	0.901	0.917	0.928	0.937
	.90	2.79	2.39	2.18	2.04	1.95	1.87	1.82	1.77	1.74
	.95	4.00	3.15	2.76	2.53	2.37	2.25	2.17	2.10	2.04
	.975	5.29	3.93	3.34	3.01	2.79	2.63	2.51	2.41	2.33
	.99	7.08	4.98	4.13	3.65	3.34	3.12	2.95	2.82	2.72
	.995	8.49	5.80	4.73	4.14	3.76	3.49	3.29	3.13	3.01
.999	12.0	7.77	6.17	5.31	4.76	4.37	4.09	3.86	3.69	
120	.50	0.458	0.697	0.793	0.844	0.875	0.896	0.912	0.923	0.932
	.90	2.75	2.35	2.13	1.99	1.90	1.82	1.77	1.72	1.68
	.95	3.92	3.07	2.68	2.45	2.29	2.18	2.09	2.02	1.96
	.975	5.15	3.80	3.23	2.89	2.67	2.52	2.39	2.30	2.22
	.99	6.85	4.79	3.95	3.48	3.17	2.96	2.79	2.66	2.56
	.995	8.18	5.54	4.50	3.92	3.55	3.28	3.09	2.93	2.81
.999	11.4	7.32	5.78	4.95	4.42	4.04	3.77	3.55	3.38	
∞	.50	0.455	0.693	0.789	0.839	0.870	0.891	0.907	0.918	0.927
	.90	2.71	2.30	2.08	1.94	1.85	1.77	1.72	1.67	1.63
	.95	3.84	3.00	2.60	2.37	2.21	2.10	2.01	1.94	1.88
	.975	5.02	3.69	3.12	2.79	2.57	2.41	2.29	2.19	2.11
	.99	6.63	4.61	3.78	3.32	3.02	2.80	2.64	2.51	2.41
	.995	7.88	5.30	4.28	3.72	3.35	3.09	2.90	2.74	2.62
.999	10.8	6.91	5.42	4.62	4.10	3.74	3.47	3.27	3.10	

(concluded)

r_2	$1 - \alpha$	r_1								
		10	12	15	20	24	30	60	120	∞
30	.50	0.955	0.966	0.978	0.989	0.994	1.00	1.01	1.02	1.02
	.90	1.82	1.77	1.72	1.67	1.64	1.61	1.54	1.50	1.46
	.95	2.16	2.09	2.01	1.93	1.89	1.84	1.74	1.68	1.62
	.975	2.51	2.41	2.31	2.20	2.14	2.07	1.94	1.87	1.79
	.99	2.98	2.84	2.70	2.55	2.47	2.39	2.21	2.11	2.01
	.995	3.34	3.18	3.01	2.82	2.73	2.63	2.42	2.30	2.18
.999	4.24	4.00	3.75	3.49	3.36	3.22	2.92	2.76	2.59	
60	.50	0.945	0.956	0.967	0.978	0.983	0.989	1.00	1.01	1.01
	.90	1.71	1.66	1.60	1.54	1.51	1.48	1.40	1.35	1.29
	.95	1.99	1.92	1.84	1.75	1.70	1.65	1.53	1.47	1.39
	.975	2.27	2.17	2.06	1.94	1.88	1.82	1.67	1.58	1.48
	.99	2.63	2.50	2.35	2.20	2.12	2.03	1.84	1.73	1.60
	.995	2.90	2.74	2.57	2.39	2.29	2.19	1.96	1.83	1.69
.999	3.54	3.32	3.08	2.83	2.69	2.55	2.25	2.08	1.89	
120	.50	0.939	0.950	0.961	0.972	0.978	0.983	0.994	1.00	1.01
	.90	1.65	1.60	1.55	1.48	1.45	1.41	1.32	1.26	1.19
	.95	1.91	1.83	1.75	1.66	1.61	1.55	1.43	1.35	1.25
	.975	2.16	2.05	1.95	1.82	1.76	1.69	1.53	1.43	1.31
	.99	2.47	2.34	2.19	2.03	1.95	1.86	1.66	1.53	1.38
	.995	2.71	2.54	2.37	2.19	2.09	1.98	1.75	1.61	1.43
.999	3.24	3.02	2.78	2.53	2.40	2.26	1.95	1.77	1.54	
∞	.50	0.934	0.945	0.956	0.967	0.972	0.978	0.989	0.994	1.00
	.90	1.60	1.55	1.49	1.42	1.38	1.34	1.24	1.17	1.00
	.95	1.83	1.75	1.67	1.57	1.52	1.46	1.32	1.22	1.00
	.975	2.05	1.94	1.83	1.71	1.64	1.57	1.39	1.27	1.00
	.99	2.32	2.18	2.04	1.88	1.79	1.70	1.47	1.32	1.00
	.995	2.52	2.36	2.19	2.00	1.90	1.79	1.53	1.36	1.00
.999	2.96	2.74	2.51	2.27	2.13	1.99	1.66	1.45	1.00	