

1. Write down the definition of the following terms. (10%)
 (a) directional derivative (b) implicit differentiation (c) Jacobian
 (e) leading principal minor (d) positive definite
2. Calculate $\int_0^2 [\max(3x, 4-x^2) - \min(3x, 4-x^2)] dx$. (10%)
3. Let f' be continuous in $[a, x]$. State under what conditions (10%)
 $D[\int_a^x f(t) dt] = \int_a^x (Df)(t) dt$.
4. Evaluate the integral $\int dx / [(x)(\ln x)(\ln \ln x)]$. (10%)
5. Find the derivative of $f(x) = x^{x^x}$ (10%)
6. Find the sum of the series $S(x) = \sum_{n=2}^{\infty} x^n / [(n-1)n]$. (10%)
7. Suppose a matrix A can be partitioned as on the right,
 where a : scalar, b : $1 \times n$, 0 : $n \times 1$ null vector, C : $n \times n$.
 Find A^{-1} in terms of a, b, C and C^{-1} . (10%)

$$A = \begin{bmatrix} a & b \\ 0 & C \end{bmatrix}$$
8. A square matrix A which satisfies $A'A = I$ is called an orthogonal matrix. If we denote $A = [a_{ij}]$, find the determinant of A . (7%)
9. A symmetric matrix A which satisfies $AA = A$ is called idempotent. For example, in regression, the residual: $e = [I - X(X'X)^{-1}X']Y = [I - A]Y$, A is idempotent, where $A = X(X'X)^{-1}X'$. Show that A is indeed idempotent. Also show that if A is idempotent then $[I - A]$ is also idempotent as is the case in the above example. (8%)
10. Let $f(x, y) = 1/x + 2/y$. Use (a) linear, (b) quadratic, (c) cubic approximation, respectively to approximate $f(x, y)$ at the point $[1 \ 1]$. (15%)