

1. (10%) Let  $y = f(X) = X^3$ ,  $X = 5$ ,  $\Delta X = 0.1$ . Compute and Compare  $df$  and  $\Delta f$ .
2. (15%) Maximize the function  $X^2Y$  for the points  $(X, Y)$  on the circle  $X^2 + Y^2 = 1$
3. (10%) Obtain a recursion formula for  $\int \tan^n \theta d\theta$
4. (15%) Let  $M_2$  be a number such that  $|f''(x)| \leq M_2$  for all  $x$  in  $[a, b]$ . Then the error involved in using the trapezoidal formula to approximate  $\int_a^b f(x) dx$  has absolute value at most  $h^2 M_2 (b-a)/12$ , where  $h = (b-a)/n$ , please prove such theorem.

(背面仍有題目,請繼續作答)

5. (10%) Give a definition for the following terms: a). Linear Independent, b). Concave function, c). Quadratic Form of a function, and d). Principal Minor of a matrix.
6. (10%) Let  $B$  be an invertible matrix with nonnegative entries. Show that every row of  $B^{-1}$  has at least one positive entry.
7. (10%) Show that a hyperplane  $H = \{x : px = k\}$  and a halfspace  $H^* = \{x : px \geq k\}$  are convex set.
8. (10%) Show that function  $f(x)$  is convex IF AND ONLY IF its epigraph  $= \{(x, y) : x \in E^n, y \in E^1, y \geq f(x)\}$  is a convex set.
9. (10%) Show that  $C$  is a convex cone IF AND ONLY IF  $x$  and  $y \in C$  imply that  $\lambda x + \mu y \in C$ , for all  $\lambda \geq 0$  and  $\mu \geq 0$ .