

系所組別： 統計學系

考試科目： 數學

考試日期： 0308，節次： 1

※ 考生請注意：本試題 可 不可 使用計算機

## 一、Calculus

1. (10%) (a) (5%) Given  $f(x) = x^3$ . Find an equation of the line that is tangent to the graph of  $f$  and parallel to the given line:  $3x - y + 1 = 0$ .  
 (b) (5%) Given  $f(x) = |x - 1|$ . Find the derivatives from the left and from the right at  $x = 1$  (if they exist). Is  $f$  differentiable at  $x = 1$ ?
- 2 (10%) Find the area of the region bounded by the two curves:  $y = 8 - x^2$ ,  $y = x^2$ .
- 3 (10%) (a) (4%) Find the exact form of the function  $f$  from the information given  $f''(x) = x^2 - x$ ,  $f'(1) = 0$ ,  $f(1) = 2$ .  
 (b) (3%) Calculate by a substitution  $\int_0^1 \frac{x+3}{\sqrt{x+1}} dx$ .  
 (c) (3%) Calculate the derivative  $\frac{d}{dx} \left( \int_x^{x^2} \frac{dt}{t} \right)$ .
- 4 (10%) (a) (5%) Show that  $f(x) = x^3 + 2x - 5$  has an inverse and find  $(f^{-1})'(7)$ .  
 (b) (5%) Find a formula for  $(f^{-1})'(x)$  given that  $f$  is one-to-one and satisfies  $f'(x) = \frac{1}{f(x)}$ .
- 5 (10%) (a) (5%) Find all intervals on which the graph of the function  $f(x) = \frac{x-1}{x+3}$  is concave upward.  
 (b) (5%) Let  $f''(x) = 3x^2 - 4$  and  $f(x)$  have critical numbers  $-2$ ,  $0$  and  $2$ . Use the Second Derivative Test to determine which critical numbers, if any, gives a relative maximum.
- 6 (10%) Find the Taylor series expansion of the natural logarithm function:  $\ln(2+x)$  in  $x$ .
- 7 (10%) Find all the stationary (critical) points, saddle points, and the local extreme values of  $f(x, y) = -x^4 + \frac{8}{3}x^3 + 16xy - 4y^2$ ,  $-\infty < x < \infty, -\infty < y < \infty$ ,

(背面仍有題目,請繼續作答)

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## 二、Linear Algebra

1. Consider a set of vectors
- $S = \{\vec{v}_1, \vec{v}_2, \vec{v}_3\}$
- where (15%)

$$\vec{v}_1 = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \vec{v}_2 = \begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}, \vec{v}_3 = \begin{bmatrix} 0 \\ 1 \\ 2 \end{bmatrix}$$

and let  $V = \text{span}(S)$ .

- (a) (5%) Find a set of vectors, say  $U$ , which is a basis for  $V$ .  
 (b) (5%) Find all possible  $k \in \mathbb{R}$  such that

$$\vec{v}_k = \begin{bmatrix} k^2 \\ k \\ 1 \end{bmatrix} \in V.$$

- (c) (5%) Find the subspace

$$W = \{\vec{w}; \vec{u}^T \vec{w} = 0, \text{ where } \vec{u} = a\vec{v}_1 + b\vec{v}_2 \text{ and } a, b \in \mathbb{R}\}$$

(Write your answer in the form  $W = \text{span}\{\vec{w}_1, \dots, \vec{w}_n\}$  where  $w_i$ 's are linearly independent.)

2. Consider the equi-correlation matrix, for some
- $r \in (-1, 1)$
- , (15%)

$$\mathbf{A} = \begin{bmatrix} 1 & r & r & r \\ r & 1 & r & r \\ r & r & 1 & r \\ r & r & r & 1 \end{bmatrix}$$

- (a) (5%) Find  $\det(\mathbf{A})$ .  
 (b) (10%) Do the Eigen-decomposition, i.e.  $\mathbf{A} = \mathbf{Q}\mathbf{\Lambda}\mathbf{Q}^T$  where  $\mathbf{\Lambda}$  is a diagonal matrix with eigenvalues of  $\mathbf{A}$  as its diagonal elements and  $\mathbf{Q}$  consists of eigenvectors of  $\mathbf{A}$ . Note that columns of  $\mathbf{Q}$  are orthonormal.