

1. Let  $A$  be an  $n \times n$  matrix which contains submatrices  $R$  and  $S$  such that

$$A = \begin{bmatrix} R & O \\ O & S \end{bmatrix}, \text{ where } R \text{ is } r \times r \text{ matrix and } S \text{ is } s \times s \text{ matrix. Prove that } \det(A) = \det(R) \cdot \det(S). \quad (10\%)$$

2. Explain the following terminologies in Linear Algebra.

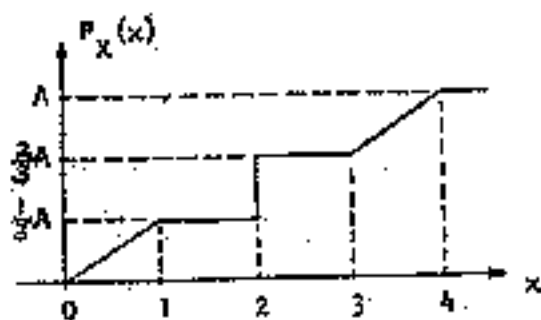
- (a). Isomorphism; (3%)  
(b). Idempotent matrix; (2%)  
(c). Gram-Schmidt Process. (5%)

3. A Fibonacci sequence  $[F_0, F_1, F_2, \dots]$  is defined by  $F_0 = 0, F_1 = 1$ , and  $F_i = F_{i-1} + F_{i-2}$  for all  $i \geq 2$ . Find  $F_k$  in terms of  $k$  for large value of  $k$ . (10%)

4. Find the discrete Fourier Transformation of the sequence  $\{1, 1, 0, 0\}$ . (10%)

5. Determine the Fourier transformation of  $x(t) = \exp(-\alpha|t|)$ , where  $\alpha > 0$ . (10%)

6. A random variable  $X$  has a cumulative distribution function as shown below: (20%)



- (a). What is the value of  $A$  ?  
(b). Sketch the probability density function.  
(c). Find the expectation value  $E[X]$ .  
(d). What is the probability that  $X < 2$  ?

(背面仍有題目,請繼續作答)

7. A digital data transmission system selects one of the digits  $X_i = 0, 1, 2,$  or 3 to transmit through a channel with prior probabilities 0.4, 0.3, 0.2, and 0.1, respectively. The conditional probabilities of receiving the digits  $Y_j = 0, 1, 2,$  or 3 given that a  $X_i = 0, 1, 2,$  or 3 is transmitted are given in the following table. (15%)

$X_i$	$Y_j$			
	0	1	2	3
0	0.95	0.02	0.02	0.01
1	0.005	0.98	0.005	0.01
2	0.01	0.01	0.97	0.01
3	0.02	0.03	0.02	0.93

Obtain the following posterior probabilities:

- (a).  $P(X_i=2 | Y_j=2)$ ; (b).  $P(X_i=1 | Y_j=2)$ ; and (c).  $P(X_i=3 | Y_j=1)$ .

8. Probability density functions for the two independent random variables  $X$  and  $Y$  are

$$f_x(x) = ae^{-ax} u(x)$$

$$f_y(y) = (a^3/2)y^2 e^{-ay} u(y),$$

where  $a=3$ . If  $Z = X + Y$ , what is  $f_z(z)$ ? (15%)