

1. 求下列各函數之導數：

(a) $y = \ln|x^2 - 5x + 4|$. (5%)

(b) $y = (1 + \frac{1}{x})^{1/3}$. (5%)

2. 求下列方程式於指定點之切線方程式：

(a) $xy = 4$ 於點 $(-2, -2)$. (5%)

3. 試求下列各極限：

(a) $\lim_{x \rightarrow \pi} \frac{\sin x}{x - \pi}$ (5%)

(b) $\lim_{x \rightarrow 0} \frac{\sin x - x}{x^3}$ (5%)

4. 試求下列各不定積分：

(a) $\int \frac{x + \sqrt{x+1}}{\sqrt[3]{x+1}} dx$ (5%)

(b) $\int e^{\cos x} \sin x dx$ (5%)

5. 試求 $\int_1^3 \sqrt{x^2 - 1} dt = ?$ (5%)

6. 試求曲線 $y = \sin x$ 與 x 軸在 $[0, 2\pi]$ 所圍區域之面積。 (5%)

7. 試求由 y 軸, $y=1$, $y=4$, 和曲線 $y=x^2$ 所圍區域繞 y 軸迴轉所得立體 S 之體積。 (5%)

機率與統計

8. (20%) Let $X \sim \text{binomial}(n, p)$, that is,

$$P(X=x) = \binom{n}{x} p^x (1-p)^{n-x}, \quad x = 0, 1, \dots, n.$$

Find $\text{Var } X$.

9. Let X be a random variable with cdf F_X . The *moment generating function* (mgf) of X , denoted by $M_X(t)$, is

$$M_X(t) = Ee^{tX},$$

show that

(i) (15%) $EX^n = M_X^{(n)}(0)$, where we define $M_X^{(n)}(0) = \frac{d^n}{dt^n} M_X(t) \Big|_{t=0}$.

(ii) (15%) $f(x)$ is a special case of the gamma pdf, where $\Gamma(\alpha)$ denotes the gamma function. Show that $EX = \alpha\beta$.

$$f(x) = \frac{1}{\Gamma(\alpha)\beta^\alpha} x^{\alpha-1} e^{-x/\beta}, \quad 0 < x < \infty, \alpha > 0, \beta > 0$$