

編號: G 290 系所: 製造工程研究所乙組

科目: 管理數學

本試題是否可以使用計算機:  可使用,  不可使用 (請命題老師勾選)微積分

1. (10%) Obtain the *Jacobian* matrix for the following mapping:  $w=x^2yz$
2. (10%) Let  $z=x^3-3x^2y$ , where  $x$  and  $y$  are functions of  $t$  such that for  $t=5$ ,  $x=7$ ,  $y=2$ ,  $dx/dt=3$ , and  $dy/dt=-1$ . Find  $dz/dt$  for  $t=3$ .
3. (10%) If  $u=f(x, y)$  and  $x=r\cos\theta$ ,  $y=r\sin\theta$ , then show that

$$\left(\frac{\partial u}{\partial x}\right)^2 + \left(\frac{\partial u}{\partial y}\right)^2 = \left(\frac{\partial u}{\partial r}\right)^2 + \frac{1}{r^2} \left(\frac{\partial u}{\partial \theta}\right)^2$$

4. (15%) Let  $R$  be the quarter-circle,  $0 \leq y \leq \sqrt{1-x^2}$ ,  $0 \leq x \leq 1$ , and let  $f(x, y) = x^2+y^2$ . Solve  $\int_R (x^2+y^2) dx dy$

機率與統計

5. (20%) A closet contains  $n$  pairs of shoes. If  $2r$  shoes are chosen at random ( $2r < n$ ), what is the probability that:
  - (i) there will be no complete pair in the sample, and
  - (ii) there will be exactly one complete pair in the sample?
6. (20%) Proof
  - (i) Let  $X$  have a geometric distribution. Show that  $P[X > m+n | X > m] = P[X > n]$  for all nonnegative integers  $m, n$ .
  - (ii) Let  $X$  have an exponential distribution. Show that  $P[X > u+v | X > u] = P[X > v]$  for all positive numbers  $u, v$ .
7. (15%) 一個治療古柯鹼癌的三種治療方法的雙向表如下:

	成功	失敗	總數
去腫藥	14	10	24
鉛鹽	6	18	24
安慰劑	4	20	24
總數	24	48	72

$H_0$ : 在所有古柯鹼成癌患者的母體當中，處理和戒癮成功之間並沒有關聯  
 請算出"卡方統計量 (chi-square statistic)" (必要時請註明你的假設)