

※ 考生請注意：本試題不可使用計算機。請於答案卷(卡)作答，於本試題紙上作答者，不予計分。

1. (10%) Let a point be randomly selected from the interior of a triangle; the base of the triangle is of length l , and the height is h from the base. Let X be the distance from the point chosen to the base. Find the probability density function (pdf) of X and plot the pdf.

Hint: Use the following definition. Let S be a subset of the plane whose area is denoted as $A(S)$ [meaning 'area of S ']. A point is said to be randomly selected from S if, for any subset R of S with area $A(R)$ [meaning 'area of R '], the probability that the point selected falls in R is given by $A(R)/A(S)$.

2. (10%) A fair die is rolled N times; the outcome of each roll is recorded. What is the expected value of the sum of these N outcomes.
3. (30%) Let X be a uniformly distributed random variable (RV) over the interval $(0, 1)$ [i.e., the open interval between 0 and 1]. Let Y be a uniformly distributed RV over the interval $(0, X)$.
- Find $P(-2 < Y < 0.5 | X = 0.9)$.
 - Find $E[Y | X = x]$ for $0 < x < 1$. Explain why your answer is intuitively correct.
 - Find $\text{Var}[Y | X = x]$ for $0 < x < 1$.
 - Find the joint pdf of X and Y . How do you verify that your answer is a valid pdf?
 - Find the marginal pdf of Y .
4. (20%) Let A be an $n \times n$ matrix.
- Suppose that A is non-invertible. Can you find an $n \times n$ matrix B such that AB is an invertible matrix? (Explain your answer.)
 - Suppose that A is invertible. Can you find an $n \times n$ matrix B such that AB is a non-invertible matrix? (Explain your answer.)
5. Let T be a transformation from $M^{3 \times 3}$ to \mathbb{R} , defined by $T(M) = \text{tr}(M)$, the trace of M .
- (10%) Is T a linear transformation?
 - (5%) Is T a one-to-one transformation?
 - (5%) Is T an onto transformation?
 - (10%) Find the rank and nullity of T .