

國立成功大學  
111學年度碩士班招生考試試題

編 號：191

系 所：電腦與通信工程研究所

科 目：機率與線性代數

日 期：0219

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備 註：不可使用計算機

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※ 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%) What is the probability that the sixth toss of a die is the first 6?
2. (15%) A woman and her husband want to have a 95% chance for at least one boy and at least one girl. What is the minimum number of children that they should plan to have? Assume that the events that a child is a girl and a boy are equiprobable and independent of the gender of other children born in the family.
3. (10%) Let  $X$  and  $Y$  be two independent uniformly distributed random variables over the intervals  $(0, 1)$  and  $(0, 2)$ , respectively. Find the probability function of  $X/Y$ .
4. (15%) Let  $X$  and  $Y$  be independent random variables with common probability density function  $f(x) = \begin{cases} e^{-x}, & x > 0 \\ 0, & \text{otherwise} \end{cases}$ . Find the joint probability density function of  $U = X + Y$  and  $V = X - Y$ .
5. (20%) Mark each of the following statements True (T) or False (F). (Need not to give reasons.)
  - (a) If  $A$  is a square matrix, then the matrix  $I + A$  must be an invertible matrix, where  $I$  is the identity matrix of the same size as  $A$ .
  - (b) Let  $T$  be a linear operator on a vector space  $V$ . Then  $T^2$  is also a linear operator.
  - (c) Let  $W_1$  and  $W_2$  be two subspaces of a vector space  $V$ . then  $W_1 \cup W_2$  is also a subspace  $V$ .
  - (d) For an  $n \times n$  matrix  $M$ , we have  $\text{rank}(M^2) \leq \text{rank}(M)$ .
6. (20%) Let  $B$  be a  $4 \times 4$  matrix with eigenvalues  $-1, 0, 1, 2$ .
  - (1) Find the determinant of  $B^2 + 2I$ , where  $I$  is the identity matrix of the same size as  $B$ .
  - (2) Choose the invertible matrix (matrices) from the following. (a)  $B$  (b)  $B + I$  (c)  $B - I$  (d)  $B^2 + I$  (e)  $2B + I$
7. (10%) Let  $A$  be an  $n \times n$  matrix. Consider the set  $S = \{I, A, A^2, \dots, A^n\}$ , where  $I$  is the identity matrix of the same size as  $A$ . Determine if it is possible that  $S$  is a linearly independent set. You need to give the reason of your answer. (Hint: Cayley Hamilton)