

# 國立中央大學八十四學年度碩士班研究生入學試題卷

所別：統計研究所 乙組

科目：基礎數學

共 2 頁 第 1 頁

1. State without proof a version of the Fundamental Theorem of Calculus. (8%)

2. (a) What is the Integral Test ? (6%)

(b) Determine if the series  $\sum_{n=1}^{\infty} \frac{\log n}{n}$  is convergent. (6%)

3. Maximize  $x^2 + xy - 3y^2$  subject to the constraint  $2 - x - 2y = 0$ . (10%)

4. Give the series expansions of the following functions and indicate the intervals of convergence. (a)  $e^x$ . (b)  $\sin x$ , (c)  $\log(1 - x)$ . (10%)

5. Describe the Newton-Raphson algorithm. (10%)

6. (a) Let  $A$  be a  $m \times n$  matrix and  $B$  be a  $n \times m$  matrix. Show that  $Tr(AB) = Tr(BA)$ , where  $Tr(\cdot)$  denotes the trace of a square matrix. (6%)

(b) Show that there are no  $n \times n$  matrices  $A$  and  $B$  such that  $AB - BA = I$ , where  $I$  denotes the  $n \times n$  identity matrix. (4%)

7. Let  $A: R^2 \rightarrow R^3$  be defined by

$$A \begin{bmatrix} x \\ y \end{bmatrix} = \begin{bmatrix} x + y \\ x - y \\ 2x + y \end{bmatrix}.$$

Find

(a) the Kernel of  $A$ , (4%)

(b) an orthonormal basis for the range of  $A$ . (6%)

8. Let  $A$  and  $B$  be similar matrices (i.e.  $A = P^{-1}BP$  for some non-singular  $P$ ). Show that (10%)

(a)  $A'$  and  $B'$  are similar, where  $A'$  denotes the transpose of matrix  $A$ .

(b)  $\text{rank } A = \text{rank } B$ ,

(c)  $A$  is nonsingular if and only if  $B$  is nonsingular,

(d)  $Tr(A) = Tr(B)$ ,

(e) If  $A$  and  $B$  are nonsingular, then  $A^{-1}$  and  $B^{-1}$  are similar.

國立中央大學八十四學年度碩士班研究生入學試題卷

所別：統計研究所 乙組

科目：基礎數學

共 2 頁 第 2 頁

9. Let  $A = \begin{bmatrix} 0 & 0 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 1 \end{bmatrix}$ .

- (a) Find the characteristic polynomial of  $A$ . (4%)
- (b) Find the eigenvalues of  $A$  and the corresponding eigenvectors. (6%)
10. Let  $C(-\infty, \infty)$  denote the set of all real-valued continuous functions, i.e.  $C(-\infty, \infty) = \{f : f \in C \text{ on } (-\infty, \infty)\}$ . Which of the following subsets are subspaces of the vector space  $C(-\infty, \infty)$ ? (10%)
- (1) All nonnegative functions.
  - (2) All constant functions.
  - (3) All functions  $f$  such that  $f(0) = 0$ .
  - (4) All functions  $f$  such that  $f(0) = 5$ .
  - (5) All differentiable functions.
  - (6) All integrable functions.
  - (7) All bounded functions.
  - (8) All functions that are integrable on  $[a, b]$ .
  - (9) All functions that are bounded on  $(-\infty, \infty)$ .
  - (10) All polynomial functions.