

國立中央大學 106 學年度碩士班考試入學試題

所別： 統計研究所碩士班 不分組(一般生)

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統計研究所碩士班 不分組(在職生)

科目： 基礎數學

本科考試可使用計算器，廠牌、功能不拘

*請在答案卷

內作答

1. [60%] Let $f(x) = \begin{cases} (7x^3 - 18x^2 + 12x)/2 & \text{if } 0 \leq x < 1 \\ -(x-2)^3/2 & \text{if } 1 \leq x \leq 2 \end{cases}$ be a function defined on $[0, 2]$.

(a) [10%] Find a critical point of $f(x)$.

(b) [5%] Prove that $f(x)$ is continuous at $x=1$ [check the left- and right- hand limits].

(c) [5%] Calculate the minimum, $f_{\min} \equiv \min_{x \in [0,2]} f(x)$.

(d) [10%] Calculate the maximum, $f_{\max} \equiv \max_{x \in [0,2]} f(x)$.

(e) [10%] Sketch the graph of $f(x)$. The graph must include the locations of f_{\min} and f_{\max} and the locations of $f''(x) > 0$, $f''(x) < 0$, and $f''(x) = 0$.

(f) [10%] Calculate $\int_0^2 f(x) dx$.

(g) [10%] Calculate $\int_0^2 \{f''(x)\}^2 dx$.

2. [20%] Let λ_i , $i=1, \dots, p$, be the eigenvalues of a symmetric and positive definite matrix A .

(a) [10%] Write $\text{tr}(A)$ in terms of λ_i , $i=1, \dots, p$. Here $\text{tr}(A)$ is the trace of A .

(b) [10%] Write $|A|$ in terms of λ_i , $i=1, \dots, p$. Here $|A|$ is the determinant of A .

3. [20%] Let $A = \begin{bmatrix} 16 & -11 & 2 & 1 & 0 \\ -11 & 8 & -2 & -1 & 1 \\ 2 & -2 & 2 & -2 & 2 \\ 1 & -1 & -2 & 8 & -11 \\ 0 & 1 & 2 & -11 & 16 \end{bmatrix}$ and $\mathbf{x} = \begin{bmatrix} x_1 \\ x_2 \\ x_3 \\ x_4 \\ x_5 \end{bmatrix}$.

(a) [5%] Calculate $\mathbf{x}^T A \mathbf{x}$ when $\mathbf{x}^T = (1, 1, 1, 1, 1)$. Here "T" denotes the transpose of \mathbf{x} .

(b) [5%] Calculate $\text{tr} \left\{ \begin{bmatrix} 16 & -11 & 2 & 1 & 0 \\ -11 & 8 & -2 & -1 & 1 \\ 2 & -2 & 2 & -2 & 2 \\ 1 & -1 & -2 & 8 & -11 \\ 0 & 1 & 2 & -11 & 16 \end{bmatrix} \begin{bmatrix} 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \\ 1 & 1 & 1 & 1 & 1 \end{bmatrix} \right\}$.

(c) [10%] Calculate $\left. \frac{\partial \mathbf{x}^T A \mathbf{x}}{\partial x_1} \right|_{\mathbf{x}=(1,1,1,1,1)}$.

參考用