

所別：統計研究所碩士班 不分組科目：基礎數學

1. Let $f(x)$ and $g(x)$ be continuous on $[a, b]$, $a, b \in R$, $a < b$ and differentiable on (a, b) , such that $g'(x) \neq 0, \forall x \in (a, b)$. Show that there exists $c \in (a, b)$ such that

$$\frac{f'(c)}{g'(c)} = \frac{f(c) - f(a)}{g(b) - g(c)}. \quad (10\%)$$

2. If $\lim_{x \rightarrow a} f(x) = 1, \lim_{x \rightarrow a} g(x) = \infty$, and $\lim_{x \rightarrow a} g(x)(f(x) - 1) = \alpha$. Find $\lim_{x \rightarrow a} f(x)^{g(x)}$. (10%)

3. Find $\lim_{n \rightarrow \infty} \sum_{k=n^2}^{(n+1)^2} \frac{1}{\sqrt{k}}$. (10%)

4. Find $\int_0^{\infty} \frac{\log x}{1+x^2} dx$, ($\log e = 1$). (10%)

5. Let $F(x) = \begin{cases} 1 - \frac{\sin x}{x} & \text{if } x \neq 0 \\ 0 & \text{if } x = 0 \end{cases}$, show that $F(x)$ is continuous and $F(x) \geq 0$ $\forall x \in R$. (10%)

6. Discuss the solutions of the system of equations

$$\begin{cases} x + y + z + t = 4 \\ x + ay + z + t = 4 \\ x + y + az + (3-a)t = 6 \\ 2x + 2y + 2z + at = 6 \end{cases} \quad \text{where } a \in R \text{ is fixed.}$$

(10%)

7. Let A be an $n \times n$ matrix. Show that

(a) $(I_n - A)(I_n + A + A^2 + \cdots + A^k) = I_n - A^{k+1}$

(b) If $A^\ell = 0$ for some $\ell \leq k \implies I_n - A$ is invertible

(c) Let $A = \begin{pmatrix} 2 & 2 & -1 & -1 \\ -1 & 0 & 0 & 0 \\ -1 & -1 & 1 & 0 \\ 0 & 1 & -1 & 1 \end{pmatrix}$, find A^{-1} . (10%)

8. Let $f: R^3 \rightarrow R^2$ be defined by $f(x, y, z) = (2x - y, 2y - z)$. Determine the matrix of f relative to the ordered bases $\{(1, 1, 1), (0, 1, 1), (0, 0, 1)\}$ and $\{(0, 1), (1, 1)\}$. (10%)

9. Show that if $\det(A) \neq 0$, then $\det(\text{adj} A) = (\det A)^{n-1}$. ($\text{adj} A =$ the adjoint of A , $(\text{adj} A)_{ij} = (-1)^{i+j} \det(A_{ji})$) (10%)

10. Show that the eigenvectors corresponding to distinct eigenvalues are linearly independent. (10%)