

1. Let
- $$f(x) = \begin{cases} (y^x - 1)/x & \text{if } x \neq 0 \\ \ln y & \text{if } x = 0 \end{cases}$$
- (a) Is $f(x)$ continuous at $x = 0$? Why? (5%)
- (b) Find $f'(x)$. (5%)
2. Find $f'(0)$ for $f(x) = \int_{-x}^{e^x} (1+y)dy$ (10%)
3. Find $\int_0^{\infty} e^{-x^2} dx$ (10%)
4. Find the representative of $\ln(1+x)$. Indicate the interval of convergence and estimate the related error. (10%)
5. Let f and g be real-valued functions. Prove that
- $$\left(\int f(x)g(x)dx \right)^2 \leq \left(\int f^2(x)dx \right) \left(\int g^2(x)dx \right).$$
- (10%)
6. Let
- $$A = \begin{bmatrix} 3 & 0 & 0 \\ 5 & 4 & 0 \\ 3 & 6 & 1 \end{bmatrix}$$
- (a) Find the eigenvalues of A (6%)
- (b) Find the eigenvectors of A associated with the eigenvalues in (a) (10%)
- (c) Find the eigenvalues and eigenvectors of A^{-1} (8%)
7. Let $\tilde{x}'_1 = (1, 1, 1)$, $\tilde{x}'_2 = (1, 0, 2)$, $\tilde{x}'_3 = (0, 1, 2)$
- (a) Find the rank of $\sum_{i=1}^3 \tilde{x}_i \tilde{x}'_i$ (6%)
- (b) Let $X = [\tilde{x}_1, \tilde{x}_2, \tilde{x}_3]$. Find $\sum_{i=1}^3 \tilde{x}'_i (X'X)^{-1} \tilde{x}_i$ (8%)
8. Let A be a $n \times n$ symmetric matrix and $A^2 = A$. Show that
- (a) every eigenvalues of A is either 1 or 0 (6%)
- (b) trace $A = \text{rank } A$ (6%)