

八十六學年度統計學研究所碩士般研究生入學考試  
 科目 基礎數學 科號 0301 共2頁第1頁\*請在試卷(答案卷)內作答

1.(10%) Sketch the graph of  $f(x) = \frac{x^2 - 1}{x^3}$ .

2.(10%) Evaluate the series

$$\sum_{k=1}^{\infty} \frac{x^k}{k+1}, \quad 0 < x < 1.$$

3.(10%) Evaluate

$$\int_0^1 \sqrt{4x - x^2} dx$$

4.(10%) Evaluate the line integral

$$\int_C y \tan^2 x dx + \tan x dy,$$

where  $C$  is the circle  $x^2 + y^2 = 1$  traversed counterclockwise.

5.(10%) Find the maximum and minimum values of

$$f(x, y, z) = 3x + 6y + 2z$$

subject to the constraint  $2x^2 + 4y^2 + z^2 = 70$ .

6. Let  $P$  be an  $n \times n$  idempotent matrix, i.e.  $P^2 = P$ . Prove

6% (a) The eigenvalues of  $P$  are either 0 or 1.

6% (b) If  $\text{rank}(P) = n$  then  $P = I_n$ , the  $n \times n$  identity matrix.

6% (c) If  $P$  is symmetric then  $\text{trace}(P) = \text{rank}(P)$ .

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7. Let  $(\sqrt{2}, \sqrt{2}, 0, 0)'$  and  $(\sqrt{2}, 0, \sqrt{2}, 0)'$  be a basis of  $V_2$ , which is a subspace of  $V_4$  (4-dimensional Euclidean space). Suppose that  $\underline{x} = (1, 1, 1, 1)'$  is a vector in  $V_4$ .
- 6% (a) Find the projection matrix  $T$  of  $V_4$  onto  $V_2$ .
- 6% (b) Find the projection of  $\underline{x}$  on  $V_2$ .
- 6% (c) Let  $V_2^\perp$  be the orthogonal complement of  $V_2$  in  $V_4$ . Find the projection of  $\underline{x}$  on  $V_2^\perp$ .
8. Let  $A = (a_{ij})$  be a  $n \times n$  matrix with  $a_{ij} = 1, 1 \leq i, j \leq n$ .
- 7% (a) Show that  $A$  satisfies the equation  $x^{k-1}(x - n) = 0, k = 1, 2, \dots$ .
- 7% (b) Find the eigenvalues of  $A$ .