

逢甲大學101學年度碩士班招生考試試題

編號：073 科目代碼：

科目	線性代數與機率	適用系所	通訊工程學系	時間	100 分鐘
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※請務必在答案卷作答區內作答。

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- (10%) Two dices are rolled until at least one die lands on 1 or sum up 7, then we stop the rolling. Let random variable X be the number of times that we rolled. What is the expected value of X .
- (15%) The number of times, denoted by random variable X , that a person contacts a cold in a given year is a Poisson random variable with parameter $\lambda = 6$.
 - Find that the expected value and variance of the random variable of X .
 - Suppose that a new wonder drug has just been marketed that reduces the Poisson parameter to $\lambda = 2$ for 75 percent of the population. For the other percent 30 percent of the population the drug has no effect on colds. If a person tries the drug for a year and has 2 colds in that time, what is the probability that the drug is beneficial for him or her?

Hint: The probability mass function of the Poisson random variable with parameter λ

is given by
$$P\{X = i\} = e^{-\lambda} \frac{\lambda^i}{i!}.$$

- (15%) The jointly probability density of X and Y is

$$f(x, y) = \begin{cases} k(x+y) & 0 < x < 1, \quad 0 < y < 1 \\ 0 & \text{otherwise} \end{cases}$$

Find the value of k .

- Are X and Y are independent.
 - Find the Marginal density function, $f_X(x)$ and $f_Y(y)$.
 - Find $P[X+Y < 1]$.
- (10%) If X uniformly distributed over $(-2, 2)$, find
 - The probability. $P[|X| > 1]$.
 - The probability density function of $Y = |X|$.

5. (6%) Please find the inverse of $\mathbf{A} = \begin{bmatrix} 1 & -1 & 0 \\ 1 & 0 & -1 \\ -6 & 2 & 3 \end{bmatrix}$.

6. (8%) For a matrix $\mathbf{A} = \begin{bmatrix} 1 & 0 & -2 & 1 & 0 \\ 0 & -1 & -3 & 1 & 3 \\ -2 & -1 & 1 & -1 & 3 \\ 0 & 3 & 9 & 0 & -12 \end{bmatrix}$. Please find the rank and nullity of \mathbf{A} .

7. Let $B = \left\{ \begin{bmatrix} -2 \\ 2 \\ 1 \end{bmatrix}, \begin{bmatrix} 0 \\ 4 \\ 1 \end{bmatrix} \right\}$ be a basis for an inner product space S .

(a) (10%) Please find an orthonormal basis for S using Gram-Schmidt orthonormalization process.

(b) (5%) Please find the orthogonal complement of S .

8. For a matrix $\mathbf{A} = \begin{bmatrix} 2 & 2 & -2 \\ 2 & -1 & 4 \\ -2 & 4 & -1 \end{bmatrix}$.

(a) (6%) Please find the eigenvalues of the matrix \mathbf{A} .

(b) (15%) Please find the eigenvalues and eigenvectors of the matrix \mathbf{A}^3 .