

考試科目	微積分	系所別	企業管理研究所 (MBA 學位學程2組)	考試時間	2 月 7 日(五) 第四節
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1. (30 points) Let  $f(x)$  be the probability density function of a normal distribution with mean  $\mu$  and variance  $\sigma^2$ . Let

$$g(x) = 10x + 20 \int_{-\infty}^x (t - x)f(t)dt.$$

- (a) (10 points) Find the critical points of  $g(x)$ .
- (b) (20 points) Find the local extreme values of  $g(x)$ , and determine whether they are local maxima, local minima, global maxima, or global minima.
2. (40 points) Suppose that the price equation is  $p = 200 - 3x$ , and the cost function is  $C(x) = 75 + 80x - x^2$ ,  $0 \leq x \leq 40$ .
- (a) (10 points) Determine the value of  $x$  and the corresponding price that maximize the profit.
- (b) (10 points) If the government imposes a tax of \$4 per unit quantity produced, determine the new price that maximizes the profit.
- (c) (10 points) Suppose that the government imposes a tax of  $T$  dollars per unit quantity produced, where  $0 \leq T \leq 120$ . Determine the value of  $x$  that maximizes the profit.
- (d) (10 points) Assume that the company cut back production to the level you obtained in (c). Express the tax revenues received by the government as a function of  $T$ , and determine the value of  $T$  that will maximize the tax revenue received by the government.
3. (15 points) Use Newton's method to perform four iterations to find a local extremum of  $f(x) = x^3 - 2x^2 + 2$  with  $x_0 = 3/4$ .
4. (15 points) Obtain the Taylor expansion for  $\log(1 - x)$  for  $-1 \leq x < 1$ . Then, use it to obtain a formula for  $\log 2$ .

備

註

- 一、作答於試題上者，不予計分。  
二、試題請隨卷繳交。