

考試科目	微積分	系所別	國際經營與貿易	考試時間	2月18日(一)第三節
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Show your calculation to receive full credit.

1. (30 points) Evaluate the following limits:

$$(a) \lim_{x \rightarrow 0} \frac{\sin x}{x} \quad (b) \lim_{x \rightarrow 0+} \frac{\sin x}{x^2}$$

2. (30 points) Evaluate the following integrals:

$$(a) \int_0^{\infty} x^2 e^{-x^2} dx \quad (b) \int_1^n \log x dx$$

3. (20 points) Suppose a amount of NT\$100 is deposited in SuperBank which pays an annual interest rate of 100%. Find the value of the account at end of the year if

- (a) the interest is compounded monthly  
(b) the interest is compounded continuously

4. (20 points) Let  $g(\beta) = \|\mathbf{y} - X\beta\|^2 + 0.5\|\beta\|^2$ , where  $X$  is an  $n \times p$  matrix whose  $i$ th row is  $\mathbf{x}_i = (x_{i1}, \dots, x_{ip})$ ,

$$\mathbf{y} = \begin{bmatrix} y_1 \\ \vdots \\ y_n \end{bmatrix} \quad \text{and} \quad \beta = \begin{bmatrix} \beta_1 \\ \vdots \\ \beta_p \end{bmatrix}.$$

The notation  $\|\cdot\|^2$  represents the Euclidean norm; that is, for any  $\mathbf{a} = (a_1, \dots, a_p)$  in  $R^p$ ,  $\|\mathbf{a}\|^2 := \sum_{i=1}^p a_i^2$ . Assume that  $X$  and  $\mathbf{y}$  are known. Find  $\beta$  that minimizes  $g$ .

備

註

- 一、作答於試題上者，不予計分。  
二、試題請隨卷繳交。