#### 編號: 243

## 國立成功大學 109 學年度碩士班招生考試試題

系 所:統計學系 考試科目:數學

考試日期:0211,節次:1

### 第1頁,共2頁

- ※ 考生請注意:本試題不可使用計算機。 請於答案卷(卡)作答,於本試題紙上作答者,不予計分。
  - 1. Consider the  $m \times m$  matrix  $A = \alpha \mathbf{I}_m + \beta \mathbf{1}_m \mathbf{1}'_m$ , where  $\alpha$  and  $\beta$  are scalars,  $\mathbf{I}_m$  is the  $m \times m$  identity matrix, and  $\mathbf{1}_m$  is the  $m \times 1$  vector having each component equal to 1.
    - a) (5%) Find the eigenvalues and eigenvectors of A.
    - b) (5%) Determine the eigenspaces and associated eigenprojections of A.
    - c) (10%) For which values of  $\, \alpha \,$  and  $\, eta \,$  will  $\, A \,$  be nonsigular?
    - d) (10%) Using a), show that when A is nonsigular, then

$$A^{-1} = \alpha^{-1} \mathbf{I}_m - \frac{\beta}{\alpha(\alpha + m\beta)} \mathbf{1}_m \mathbf{1}_m'.$$

- e) (10%) Find the determinant of A.
- 2. Let matrices A, B, and C be given by

$$A = \begin{bmatrix} 1 & 2 & 5 \\ 2 & 1 & 4 \\ -1 & 1 & 1 \end{bmatrix}, \qquad B = \begin{bmatrix} 1 & 1 & -1 \\ -2 & 2 & 2 \\ -1 & 3 & 1 \end{bmatrix}, \qquad C = \begin{bmatrix} 2 & 1 & -1 \\ 2 & 5 & 3 \\ -2 & -1 & 1 \end{bmatrix}$$

- a) (5%) Which of these matrices are diagonalizable?
- b) (5%) Which of these matrices have their rank equal to the number of nonzero eigenvalues?
- 3. (10%) Evaluate the integral  $\iint_{\Omega} \sin\left(\frac{y-x}{y+x}\right) dx dy$ ;  $\Omega$  the region in the first quadrant bounded by the lines x+y=1 and x+y=2.
- 4. a) (10%) If f and  $\partial f/\partial x$  are continuous, then show the function

$$H(t) = \int_a^b \frac{\partial f}{\partial x}(t, y) \, dy$$

is continuous.

b) (10%) Use the identity

$$\int_0^x \int_a^b \frac{\partial f}{\partial x}(t, y) \, dy dt = \int_a^b \int_0^x \frac{\partial f}{\partial x}(t, y) \, dt dy$$

to verify that

$$\frac{d}{dx}\left[\int_a^b f(x,y)\,dy\right] = \int_a^b \frac{\partial f}{\partial x}(x,y)\,dy.$$

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## 第2頁,共2頁

5. (10%) Find the points on the sphere  $x^2 + y^2 + z^2 = 1$  that are closest to and farthest from the point (2, 1, 2).

- 6. Set  $f(x) = xe^x$ .
  - a) (5%) Expand f(x) in a power series.
  - b) (5%) Integrate the series in a) and show that

$$\sum_{n=1}^{\infty} \frac{1}{n! (n+2)} = \frac{1}{2}.$$