

考試科目	微積分	所別	應用數學系	考試時間	2月26日(六)第1節
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1. Let f be a differentiable function such that $xf(x) + f(x^2) = 2$ for all $x > 0$.
- (a) Find $f'(1)$.
- (b) Show that if $f(x_0) = 0$ for some $x_0 > 1$, then there exists $x_1 > x_0$ such that $f(x_1) = 0$. (15%)
2. (a) Let $f(x) = 5 \sum_{n=0}^{\infty} (n+1)5^n x^n$. Find the radius of convergence.
- (b) Write the power series for $g(x) = \int_0^x f(t) dt$ and compute the sum of the series.
- (c) Compute the sum of the series for $f(x)$ in (a). (15%)
3. Let
- $$f(x) = \begin{cases} \frac{1}{x^2} \int_0^{|x|} \sin(t^2) dt & \text{if } x \neq 0, \\ 0 & \text{if } x = 0. \end{cases}$$
- Is f differentiable at the point $x = 0$? Explain. (15%)
4. Evaluate $\iint_R x^2 - y^2 dx dy$, where R is the region in the plane bounded by the lines $x - y = 0$, $x - y = 1$, $x + y = -2$ and $x + y = 2$. (15%)
5. Given that $\sum a_n$ converges and each $a_n > 0$.
- (a) Prove or disprove $\sum a_n^2$ converges.
- (b) Prove or disprove $\sum \sqrt{a_n a_{n+1}}$ converges (15%)
6. Suppose that $f(x, y) = 2x^2 + 3y^2 - 4x - 5$.
- (a) Find all critical points of $f(x, y)$.
- (b) Find the absolute maximum and minimum of $f(x, y)$ on the region $x^2 + y^2 \leq 16$. (15%)
7. Show that $\lim_{x \rightarrow 2} (x^2 - x) = 2$ using the $\varepsilon - \delta$ definition of the limit.. (10%)

考試科目

線性代數

所別

應用數學

考試時間

2月26日(六)第2節

Please show all your work.

1. (10%) Let V be a finite-dimensional vector space over a field F , and let $T:V \rightarrow V$ be linear. If $\text{rank}(T) = \text{rank}(T^2)$, prove that $R(T) \cap N(T) = \{0\}$. ($R(T)$ is the range of T and $N(T)$ is the kernel of T .)

2. Compute the specified expression.

(a) (10%) Express A as its LU factorization where

$$A = \begin{bmatrix} 1 & -3 & 0 \\ 0 & 1 & 3 \\ 2 & -10 & 2 \end{bmatrix}$$

(b) (5%) Express A in a diagonal form $S\Lambda S^{-1}$ where Λ is a diagonal matrix with eigenvalues of A on its diagonal and

$$A = \begin{bmatrix} 1 & 1 \\ -2 & 4 \end{bmatrix}$$

(c) (5%) Express A as its QR factorization where $A = \begin{bmatrix} 1 & 4 \\ 1 & 0 \end{bmatrix}$.

3. Let $C[0, 2\pi]$ denote the inner product space of real continuous functions defined on $[0, 2\pi]$. For any $f, g \in C[0, 2\pi]$, the inner product is defined as

$$\langle f, g \rangle = \int_0^{2\pi} f(x)g(x)dx$$

(a) (10%) Let W be a subspace of $C[0, 2\pi]$ where $W = \text{span}\{1, \sin(x), \sin^2(x/2)\}$. Provide an orthonormal basis of W .

(b) (5%) Let $h(x) \in W$ such that $h(x)$ minimizes $\|h(x) - x\|$ where $\|\cdot\|$ is the norm induced by the inner product. Express $h(x)$ as the linear combination of the basis obtained in (a).

4. Let A be a $m \times n$ matrix with $\text{rank}(A) = n$ and $m > n$.

(a) (10%) Show that $A^T A$ is a nonsingular matrix.

(b) (10%) Show that $\text{rank}(AA^T) \leq \text{rank}(A)$ and deduce that AA^T is singular.

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試題隨卷繳交

請注意：背面還有試題。

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5. A square matrix A is called **nilpotent** if there exists a positive integer k such that $A^k = 0$.
- (a) (5%) What are the possible eigenvalues of a nilpotent matrix? Justify your answer.
- (b) (10%) Show that a nonzero nilpotent matrix is not diagonalizable.
6. (20%) Let A be a Hermitian matrix with eigenvalues $\lambda_1 \geq \lambda_2 \geq \dots \geq \lambda_n$. For any given complex vector x , define $\rho(x) = \frac{x^H Ax}{x^H x}$. Show that $\max_{x \neq 0} \rho(x) = \lambda_1$ and $\min_{x \neq 0} \rho(x) = \lambda_n$.

