

淡江大學九十一年度碩士班招生考試試題

系別：統計學系

科目：基礎數學（含微積分、線性代數）

136-1

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本試題共 2 頁

1) Let $f(x) = \log x$.

(a) Show that $f'(1) = \lim_{h \rightarrow 0} \log(1+h)^{\frac{1}{h}}$. (4%)

(b) Show that $\frac{f(x+h) - f(x)}{h} = \frac{1}{x} \frac{f(1+t) - f(1)}{t}$, where $t = \frac{h}{x}$. (4%)

(c) Show that $f'(x) = \frac{f'(1)}{x}$. (4%)

2) Find the following limits: (12%)

(a) $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{2n}\right)^n$.

(b) $\lim_{n \rightarrow \infty} \left(1 + \frac{3}{n} + \frac{1}{n^2}\right)^{\frac{n}{2}}$.

(c) $\lim_{x \rightarrow \infty} \left(\frac{x}{x+2}\right)^{\frac{x}{2}}$.

3) (a) Let g, h be two differentiable functions and f be an integrable function

Find $\frac{d}{dx} \int_{g(x)}^{h(x)} e^{-2x} f(t) dt$. (8%)

(b) Find $\frac{d}{dx} \int_2^{e^{\frac{1}{x}}} \ln(1 + e^{-2t}) dt$. (6%)

4) (a) Find the following integral:

$$\int_0^2 \int_0^{\sqrt{4-x^2}} \int_0^{\sqrt{4-x^2-y^2}} xyz \, dz \, dy \, dx$$
. (8%)

(b) Let $f(x_1, x_2) = \begin{cases} 2x_1x_2, & 0 < x_1 < x_2 < 1 \\ 0, & \text{otherwise} \end{cases}$

Find $\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} f(x_1, x_2) \, dx_1 \, dx_2$. (6%)

◀ 注意背面尚有試題 ▶

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136-2

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5) Find a diagonal matrix A that satisfies (16%)

$$(a) A^5 = \begin{bmatrix} 1 & 0 & 0 \\ 0 & -1 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

$$(b) A^{-3} = \begin{bmatrix} 27 & 0 & 0 \\ 0 & 8 & 0 \\ 0 & 0 & -1 \end{bmatrix}$$

In each case, find the inverse of A .

6) Let $T: R^3 \rightarrow R^3$ be a linear transformation such that

$$T \begin{pmatrix} 1 \\ 0 \\ 0 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 4 \end{pmatrix}, T \begin{pmatrix} 0 \\ 1 \\ 0 \end{pmatrix} = \begin{pmatrix} 1 \\ 0 \\ -17 \end{pmatrix}, T \begin{pmatrix} 0 \\ 0 \\ 1 \end{pmatrix} = \begin{pmatrix} 0 \\ 1 \\ 8 \end{pmatrix}$$

(a) Find a matrix A such that $T(\vec{x}) = A\vec{x}, \forall \vec{x} \in R^3$. (4%)

(b) Is T invertible? If the answer is positive, find the corresponding inverse linear transformation. (6%)

(c) Find the eigenvalues of T . (10%)

7) Let $\vec{v}_1 = \begin{bmatrix} \lambda \\ -0.5 \\ 0.5 \end{bmatrix}, \vec{v}_2 = \begin{bmatrix} -0.5 \\ \lambda \\ -0.5 \end{bmatrix}, \vec{v}_3 = \begin{bmatrix} -0.5 \\ -0.5 \\ \lambda \end{bmatrix} \in R^3$. Find all values of λ such

that \vec{v}_1, \vec{v}_2 , and \vec{v}_3 are linearly independent. (12%)