

- 本測驗試題為多選題（答案可能有一個或多個），請選出所有正確或最適當的答案，並將答案用2B鉛筆填於答案卡。
- 共二十題，每題五分。每題ABCDE選項單獨計分；每一選項個別分數為一分，答錯倒扣一分，倒扣至本測驗試題零分為止。

Notation: In the following problems, \mathbb{R} is the usual set of all real numbers. We will use underlined letters such as $\underline{a} \in \mathbb{R}^n$ to denote a real, column vector \underline{a} of length n . $\|\underline{a}\|$ means the Frobenius norm of vector \underline{a} , and $\underline{0}$ is the all-zero column vector of proper length. We will use boldface letters such as $\mathbf{A} \in \mathbb{R}^{m \times n}$ to denote a real matrix \mathbf{A} of size $m \times n$, and we will write $\mathbf{A} = [a_{i,j}] \in \mathbb{R}^{m \times n}$, where $a_{i,j}$ is the (i, j) -th entry of \mathbf{A} with subindices $i = 1, \dots, m$, and $j = 1, \dots, n$. \mathbf{A}^T is the transpose of matrix \mathbf{A} . $\text{rank}(\mathbf{A})$ denotes the rank of matrix \mathbf{A} . \mathbf{I}_n is the $n \times n$ identity matrix. $\det(\mathbf{A})$ and $\text{tr}(\mathbf{A})$ are respectively the determinant and trace of square matrix \mathbf{A} . $\text{row}(\mathbf{A})$, $\text{col}(\mathbf{A})$ and $\text{null}(\mathbf{A})$ are the row, column and right null spaces of \mathbf{A} over \mathbb{R} , respectively. Unless otherwise stated, all vector spaces and linear combinations are over field \mathbb{R} , and the orthogonality is with respect to the usual Euclidean inner product. By $\dim(\mathcal{W})$ we mean the dimension of vector space \mathcal{W} over its base field \mathbb{R} . $\mathcal{L} : f(t) \mapsto F(s)$ and $\mathcal{L}^{-1} : F(s) \mapsto f(t)$ denote the unilateral Laplace and inverse Laplace transforms for $t \geq 0$, respectively. Primes of functions of one variable denote the derivatives with respect to the variable, for instance, $y'(x) = \frac{d}{dx}y(x)$, $y''(x) = \frac{d^2}{dx^2}y(x)$, etc.

1. Consider the matrix:

$$\begin{bmatrix} 3 & 1 & 2 & 4 & 5 \\ 2 & 1 & 3 & 4 & 6 \\ 4 & 7 & 8 & -1 & -2 \end{bmatrix}$$

which has reduced row echelon form of the following

$$\begin{bmatrix} 1 & 0 & 0 & x & y \\ 0 & 1 & 0 & z & w \\ 0 & 0 & 1 & u & \frac{54}{23} \end{bmatrix}.$$

Which of the following statements is/are true?

- (A) $x = \frac{29}{23}$.
- (B) $y = -\frac{31}{23}$.
- (C) $z = \frac{51}{23}$.
- (D) $w = -\frac{86}{23}$.
- (E) None of the above is true.

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2. Let

$$A = \frac{1}{8} \begin{bmatrix} \sqrt{3} & 1 \\ -1 & \sqrt{3} \end{bmatrix}$$

and

$$(A^{-1})^{10} = \begin{bmatrix} x & y \\ z & w \end{bmatrix}.$$

Which of the following statements is/are true?

- (A) $x = 524288$.
- (B) $y = 524288$.
- (C) $z = 1048576$.
- (D) $w = 1048576$.
- (E) None of the above is true.

3. Given the matrix A below

$$A = \begin{bmatrix} 1 & 2 & -3 & 2 \\ 0 & -1 & -1 & 3 \\ 1 & 4 & -1 & -2 \end{bmatrix},$$

which of the following statements is/are true?

- (A) $\dim(\text{col}(A)) = 3$.
- (B) $\dim(\text{row}(A)) = 2$.
- (C) $\dim(\text{null}(A)) = 1$.
- (D) $\dim(\text{null}(A^T)) = 1$.
- (E) None of the above is true.

4. Suppose $\mathcal{T} : \mathbb{R}^3 \rightarrow \mathbb{R}^2$ is a linear transformation such that

$$\mathcal{T}\left(\begin{bmatrix} 1 \\ 1 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 4 \\ 8 \end{bmatrix}, \quad \mathcal{T}\left(\begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 3 \\ 6 \end{bmatrix}, \quad \mathcal{T}\left(\begin{bmatrix} 2 \\ 1 \\ 1 \end{bmatrix}\right) = \begin{bmatrix} 5 \\ 10 \end{bmatrix}.$$

Now if for any $[x_1, x_2, x_3]^T \in \mathbb{R}^3$

$$\mathcal{T}\left(\begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix}\right) = \begin{bmatrix} a \\ b \end{bmatrix},$$

then which of the following statements is/are true?

- (A) $a + b = 3x_1 + 3x_2 + 6x_3$.
- (B) $a - 2b = -3x_1 + 3x_2 - 6x_3$.
- (C) $2a + b = 4x_1 + 4x_2 + 2x_3$.
- (D) $b - a = x_1 + x_2 + 2x_3$.
- (E) None of the above is true.

5. Continue from Problem 4. The following is a basis for the null space (kernel) of linear transformation \mathcal{T}

$$\left\{ \begin{bmatrix} -1 \\ 1 \\ a \end{bmatrix}, \begin{bmatrix} -2 \\ 0 \\ b \end{bmatrix} \right\}.$$

Which of the following statements is/are true?

- (A) $a + b = 1$.
- (B) $a - b = 0$.
- (C) $a/b = 2$.
- (D) $a\sqrt{b} = 0$.
- (E) None of the above is true.

6. Consider the linear system $\mathbf{A}\underline{x} = \underline{b}$ in the unknown \underline{x} , where $\mathbf{A} \in \mathbb{R}^{n \times n}$ and $\underline{b} \in \mathbb{R}^n$ are both nonzero. Which of the following statements is/are true?

- (A) The system is consistent if $\underline{b}^T \mathbf{A} \neq \mathbf{0}^T$.
- (B) The system can be consistent if $\underline{b}^T \mathbf{A} = \mathbf{0}^T$.
- (C) The system is inconsistent only if \mathbf{A} has nullity larger than zero.
- (D) The system has infinitely many solutions only if \mathbf{A} has a zero eigenvalue.
- (E) None of the above is true.

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7. For the square matrix

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

which of the following statements is/are true?

- (A) $\text{rank}(A) = 3$.
- (B) $\det(AA^T) = -2$.
- (C) The linear system $A^T A \underline{x} = \underline{b}$ in the unknown \underline{x} is consistent for every $\underline{b} \in \mathbb{R}^3$.
- (D) The matrix $A^T A$ has an eigenvector \underline{e} with $\|\underline{e}\| = 1$ such that $A\underline{e} = \underline{0}$.
- (E) None of the above is true.
8. A symmetric positive-definite matrix $A = [a_{i,j}] \in \mathbb{R}^{3 \times 3}$ has eigenvalues 1, 1, 3. Which of the following statements is/are true?
- (A) The maximum of the quadratic form $\underline{x}^T A \underline{x}$ over all $\underline{x} \in \mathbb{R}^3$ subject to $\|\underline{x}\| = 1$ is 6.
- (B) The product $a_{1,1} a_{2,2} a_{3,3}$ of diagonal entries can be negative.
- (C) The matrix $A - I_3$ has nullity equal to one.
- (D) Any matrix $B \in \mathbb{R}^{3 \times 3}$ with eigenvalues equal to 1, 1, 3 must be similar to A .
- (E) None of the above is true.

9. For

$$A = \begin{bmatrix} 1 & 2 \\ 1 & 2 \\ 1 & 2 \end{bmatrix} \text{ and } \underline{b} = \begin{bmatrix} 0 \\ 3 \\ 0 \end{bmatrix},$$

which of the following statements is/are true?

- (A) The orthogonal projection of \underline{b} onto $\text{col}(A)$ is $[3, 3, 3]^T$.
- (B) $\min_{\underline{x} \in \mathbb{R}^2} \|A\underline{x} - \underline{b}\|^2 = 6$.
- (C) Let \mathcal{L} be the set of least squares solutions to the system $A\underline{x} = \underline{b}$ in the unknown \underline{x} ; then \mathcal{L} is a subspace of \mathbb{R}^2 .
- (D) $\min_{\underline{x} \in \mathcal{L}} \|\underline{x}\|^2 = \frac{1}{4}$, where \mathcal{L} is defined in (C).
- (E) None of the above is true.

10. Consider the transformation $\mathcal{T} : \mathbb{R}^2 \rightarrow \mathbb{R}^{2 \times 2}$ given by $\mathcal{T}(\underline{x}) = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \underline{x}^T \begin{bmatrix} 1 & -1 \\ 0 & 1 \end{bmatrix}$. Which of the following statements is/are true?

- (A) \mathcal{T} is one-to-one.
- (B) \mathcal{T} is onto.
- (C) The range of \mathcal{T} is a vector space over \mathbb{R} with dimension equal to one.
- (D) There does not exist $\underline{x} \in \mathbb{R}^2$ such that $\mathcal{T}(\underline{x}) = \begin{bmatrix} -2 & 1 \\ 3 & 1 \end{bmatrix}$.
- (E) None of the above is true.

11. Consider the following differential equation:

$$(2y^2 - 9xy)dx + (3xy - 6x^2)dy = 0.$$

Which of the following statements is/are true?

- (A) This is a nonlinear differential equation.
- (B) This equation is not exact.
- (C) There exists an integrating factor that depends only on x .
- (D) There exists an integrating factor that depends only on y .
- (E) None of the above is true.

12. Continue from Problem 11. Determine the particular solution $y(x)$ satisfying $y(1) = 3$. Which of the following statements is/are true?

- (A) $y(2) = 0$.
- (B) $y'(4) = 3$.
- (C) $y(3) = 9$.
- (D) $y'(6) = 0$.
- (E) None of the above is true.

13. Consider the following differential equation:

$$(x - 4 + 4x^{-1})y''(x) + (2 - x)y'(x) + y(x) = 1.$$

Which of the following statements is/are true?

- (A) This is a nonhomogeneous differential equation.
 - (B) Suppose $y_1(x)$ and $y_2(x)$ are two particular solutions of this equation. Then $y_1(x) + y_2(x)$ is also a solution of this equation.
 - (C) There exists a solution $y(x) = e^{\lambda x}$, where λ is a nonzero constant.
 - (D) There exist three particular solutions that are linearly independent over \mathbb{R} for this equation.
 - (E) None of the above is true.
14. Continue from Problem 13. Determine the particular solution $y(x)$ satisfying $y(1) = 0$ and $y''(3) = 0$. Which of the following statements is/are true?
- (A) $y(2) = 4$.
 - (B) $y(4) = 3$.
 - (C) $y'(6) = 0$.
 - (D) $y'(8) = 1$.
 - (E) None of the above is true.

15. Consider the following system of differential equations:

$$\begin{aligned}x'(t) + y'(t) + 2y(t) &= 0, \\x'(t) - 3x(t) - 2y(t) &= 0.\end{aligned}$$

Suppose $x(0) = 1$ and $y(0) = -3$. Which of the following statements is/are true?

- (A) $x''(t) - x'(t) + 6x(t) = 0$.
- (B) $y''(t) - 2y'(t) + 6y(t) = 0$.
- (C) $y''(0) = 9x'(0)$.
- (D) $x''(0) = y'(0)$.
- (E) None of the above is true.

16. For the following second order differential equation

$$(2x^2 - x^3)y''(x) + (3x - 2x^2)y'(x) - (1 + 8x)y(x) = 0,$$

let $y_1(x) = x^{r_1} \sum_{n \geq 0} a_n x^n$ and $y_2(x) = x^{r_2} \sum_{n \geq 0} b_n x^n$ be the two linearly independent Frobenius series solutions for $y(x)$ when $x > 0$, where r_1 and r_2 are the zeros of the corresponding indicial equation with $r_1 \geq r_2$. Which of the following statements is/are true?

- (A) $r_1 - r_2$ is not an integer.
- (B) $r_1 + r_2 > 0$.
- (C) $|r_1 r_2| = 4$.
- (D) $r_1 / r_2 > 0$.
- (E) None of the above is true.

17. Consider the following integral equation

$$y(t) + 2 \int_0^t y(\tau) \cos(t - \tau) d\tau = 3e^{-t} + 2\sin(t).$$

Which of the following statements is/are true regarding the values of $Y(s) = \mathcal{L}\{y(t)\}$?

- (A) $Y(0) = 4$.
- (B) $Y(-2) < 0$.
- (C) $|Y(\sqrt{-1})| = 1$.
- (D) $Y(1) > 1$.
- (E) None of the above is true.

18. Continue from Problem 17. Which of the following statements is/are true regarding the solution $y(t)$ to the integral equation?

- (A) $y(1) > 0$
- (B) $y'(0) < 0$
- (C) $y''(0) > 0$.
- (D) $y(t) > 0$ for all $t \in \mathbb{R}$.
- (E) None of the above is true.

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19. Consider the following boundary value problem for the bivariate function $f(x, t)$ that is defined for $x \in [0, 2]$ and $t \geq 0$ and satisfies the following conditions

$$3 \frac{\partial}{\partial t} f(x, t) = \frac{\partial^2}{\partial x^2} f(x, t),$$

$$\left. \frac{\partial}{\partial x} f(x, t) \right|_{x=0} = \left. \frac{\partial}{\partial x} f(x, t) \right|_{x=2} = 0, \quad \text{for all } t > 0,$$

$$f(x, 0) = 4x.$$

The solution $f(x, t)$ can be represented in the following form

$$f(x, t) = \sum_{n=0}^{\infty} e^{d_n t} [a_n \cos(c_n x) + b_n \sin(c_n x)]$$

for some $a_n, b_n, c_n, d_n \in \mathbb{R}$ with $c_n \geq 0$, $d_0 > d_1 > \dots$ and $|a_n| + |b_n| > 0$ for all $n = 0, 1, \dots$. Which of the following statements is/are true regarding the values of a_n and b_n in the representation of solution $f(x, t)$?

- (A) $a_0 \geq 0$ and $b_0 \leq 0$.
 (B) $a_1 \leq 1$.
 (C) $a_1/a_2 = 9$.
 (D) $a_2 > b_2$.
 (E) None of the above is true.
20. Continue from Problem 19. Which of the following statements is/are true regarding the values of c_n and d_n in the representation of solution $f(x, t)$?
- (A) $d_0 = 0$.
 (B) $c_1^2 + d_1 = \frac{\pi^2}{3}$.
 (C) $c_2^2 + d_1 = -\frac{13\pi^2}{5}$.
 (D) $c_3 = \frac{5\pi}{2}$.
 (E) None of the above is true.