

- 請先在試卷第一頁繪製以下表格，然後將答案填入。
- 答案需化至最簡（分數請有理化或化為最簡分數），未以最簡分數表示不予給分。

1 (10%)		6 (10%)	
2 (10%)		7 (10%)	
3 (10%)		8 (10%)	
4 (10%)		9 (10%)	
5 (10%)		10 (10%)	

1. (10%) Consider a 2-dimensional random walk. The starting state is  $(0,0)$ . In general, if the current state is  $(i,j)$ , it can move to state  $(i+1,j+1)$ ,  $(i+1,j-1)$ ,  $(i-1,j+1)$ ,  $(i-1,j-1)$ , or  $(i,j)$ . What is the number of possible states after  $n$  steps? \_\_\_\_\_
2. (10%) Let there be  $N$  functions from  $A$  to  $\{1,2,3,4,5,6,7,8,9\}$ , where  $A$  is a set of functions from  $\{1,2,3,4,5\}$  to  $\{1,2,3,4,5,6\}$ . Calculate  $N \bmod 11$ : \_\_\_\_\_
3. (10%) Derive the solution for  $a_n$  that satisfies the recurrence equation  $a_n = 6a_{n-1} - 11a_{n-2} + 6a_{n-3}$  with  $a_0 = 1$ ,  $a_1 = 2$ , and  $a_2 = 2$ : \_\_\_\_\_
4. (10%) The generating function in *partial fraction decomposition* for the above recurrence equation is \_\_\_\_\_
5. (10%) Let  $N$  be the number of non-negative integer solutions of  $x_1 + x_2 + \cdots + x_{12} \leq 6$ . Calculate  $N \bmod 11$ : \_\_\_\_\_

6. (10%) The following linear system of three unknowns has a non-zero solution if and only if  $\lambda =$  \_\_\_\_\_:

$$\begin{cases} x_1 + 2x_2 - 2x_3 = 0, \\ 2x_1 - x_2 + \lambda x_3 = 0, \\ 3x_1 + x_2 + x_3 = 0. \end{cases}$$

7. (10%) Let

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

and suppose that

$$A^{2004} = \begin{bmatrix} a & b \\ c & d \end{bmatrix}.$$

Then,  $\frac{a+b+c+d}{5^{2004}} =$  \_\_\_\_\_.

8. (10%) Let

$$A = \begin{bmatrix} 1 & 1 \\ 1 & 1 \\ 0 & 0 \end{bmatrix}, \quad b = \begin{bmatrix} 1 \\ 0 \\ 1 \end{bmatrix}.$$

Then, the minimum-norm least-squares solution of the linear system  $Ax = b$  is \_\_\_\_\_.

9. (10%) Let  $A$  be an  $n \times n$  positive semi-definite matrix with eigenvalues  $\lambda_1, \dots, \lambda_n$  and corresponding eigenvectors  $v_1, \dots, v_n$ . Suppose that  $\lambda_1 > \lambda_2 > \dots > \lambda_n$  and that the eigenvectors have unit 2-norms. Let  $c$  be a strictly positive real number. Then, the minimum value of the function  $f(X) = \text{trace}(AX)$  over all  $n \times n$  Hermitian matrices  $X$  satisfying  $\|X\|_* \leq c$  is attained at  $X =$  \_\_\_\_\_. Here,  $\|X\|_*$  denotes the nuclear norm of the matrix  $X$ , i.e., the sum of the singular values of  $X$ . Express your answer in terms of  $\lambda_i$ ,  $v_i$ ,  $v_i^*$ ,  $c$ , and numbers, where  $v_i^*$  denotes the conjugate transpose of  $v_i$ .

10. (10%) We say that a function  $f$  is  $L$ -smooth relative to another function  $g$  for some positive real number  $L$  over a set  $\mathcal{X}$  if the matrix  $\nabla^2(Lg - f)(x)$  is positive semidefinite for all  $x \in \mathcal{X}$ . Now, let

$$f(x) = -\alpha \ln(a_1^T x) - \beta \ln(a_2^T x),$$

where  $\alpha$  and  $\beta$  are strictly positive real numbers and  $a_1$  and  $a_2$  are entry-wise strictly positive real  $n$ -dimensional vectors. Here,  $a^T$  and  $b^T$  denote the transposes of  $a$  and  $b$ . Let

$$g(x) = -\sum_{i=1}^n \ln(x[i]),$$

where  $x[i]$  denotes the  $i$ -th entry of the vector  $x$ . Then, the smallest possible  $L$  such that the function  $f$  is  $L$ -smooth relative to  $g$  over the set

$$\{v \in \mathbb{R}^d \mid v[i] > 0 \text{ for all } i, v[1] + v[2] + \dots + v[n] = 1\}$$

is given by  $L =$  \_\_\_\_\_. Express your answer in terms of  $\alpha$ ,  $\beta$ ,  $a_1$ ,  $a_2$ ,  $a_1^T$ ,  $a_2^T$ , and numbers.