1) a) We note that

$$\cos \theta + j \sin \theta = e^{j\theta}$$

$$\sin \theta + j \cos \theta = j(\cos \theta - j \sin \theta) = je^{-j\theta}$$

Hence, we have

$$\frac{(\cos\theta + j\sin\theta)^4}{(\sin\theta + j\cos\theta)^5} = \frac{e^{j(4\theta)}}{j^5 e^{(-j)(5\theta)}} = \frac{e^{j(9\theta)}}{j} = \frac{-j^2}{j} e^{j(9\theta)}$$
$$= -je^{j(9\theta)}$$
$$= -j(\cos 9\theta + j\sin 9\theta)$$
$$= \sin 9\theta - j\cos 9\theta$$

b) Since  $z_1, z_2$  are roots of  $z^2 + az + b = 0$ , we have

sum of roots 
$$= z_1 + z_2 = -a$$
 and product of roots  $= z_1 z_2 = b$ 

Given that  $O, z_1, z_2$  forms an equilateral triangle, let  $p_1 = 0, p_2 = z_1, p_3 = z_2$ 

$$p_1^2 + p_2^2 + p_3^2 = p_1 p_2 + p_2 p_3 + p_1 p_3$$

$$z_1^2 + z_2^2 = z_1 z_2$$

$$z_1^2 + z_2^2 + 2z_1 z_2 = 3z_1 z_2$$

$$(z_1 + z_2)^2 = 3z_1 z_2$$

$$(-a)^2 = 3b$$

$$a^2 = 3b \text{ (shown)}$$

c) Given that  $proj_{\mathbf{n}}\mathbf{v} = proj_{\mathbf{n}}\mathbf{w}$ ,

$$\frac{\mathbf{v} \cdot \mathbf{u}}{\|\mathbf{u}\|^2} \mathbf{u} = \frac{\mathbf{w} \cdot \mathbf{u}}{\|\mathbf{u}\|^2} \mathbf{u}$$

$$u\cdot v=u\cdot w$$

Given that **v** is orthogonal to **w**, we have  $\mathbf{v} \cdot \mathbf{w} = 0$ 

Consider

$$\|\mathbf{u} - \mathbf{v} + \mathbf{w}\|^{2} = (\mathbf{u} - \mathbf{v} + \mathbf{w})(\mathbf{u} - \mathbf{v} + \mathbf{w})$$

$$= \mathbf{u} \cdot \mathbf{u} - \mathbf{u} \cdot \mathbf{v} + \mathbf{u} \cdot \mathbf{w} - \mathbf{v} \cdot \mathbf{u} + \mathbf{v} \cdot \mathbf{v} - \mathbf{v} \cdot \mathbf{w} + \mathbf{w} \cdot \mathbf{u} - \mathbf{w} \cdot \mathbf{v} + \mathbf{w} \cdot \mathbf{w}$$

$$= \|\mathbf{u}\|^{2} + \|\mathbf{v}\|^{2} + \|\mathbf{w}\|^{2} - 2\mathbf{u} \cdot \mathbf{v} + 2\mathbf{u} \cdot \mathbf{w} - 2\mathbf{v} \cdot \mathbf{w}$$

$$= 1^{2} + 2^{2} + 3^{2} - 2(0) \text{ since } \mathbf{u} \cdot \mathbf{v} = \mathbf{u} \cdot \mathbf{w}$$

$$= 14$$

$$\therefore \|\mathbf{u} - \mathbf{v} + \mathbf{w}\| = \sqrt{14}$$

d) Given **a** makes equal angles with **b** and **c**, let  $\theta_1$  and  $\theta_2$  be the angles between **a**, **b** and **a**, **c** respectively. We have

$$\theta_{1} = \theta_{2}$$

$$\cos \theta_{1} = \cos \theta_{2}$$

$$\frac{\mathbf{a} \cdot \mathbf{b}}{\|\mathbf{a}\| \|\mathbf{b}\|} = \frac{\mathbf{a} \cdot \mathbf{c}}{\|\mathbf{a}\| \|\mathbf{c}\|}$$

$$\frac{\langle x, y, z \rangle \cdot \langle y, -2z, 3x \rangle}{\|\mathbf{a}\| \sqrt{y^{2} + 4z^{2} + 9x^{2}}} = \frac{\langle x, y, z \rangle \cdot \langle 2z, 3x, -y \rangle}{\|\mathbf{a}\| \sqrt{4z^{2} + 9x^{2} + y^{2}}}$$

$$xy - 2yz + 3xz = 2xz + 3xy - yz$$

$$2xy + yz - xz = 0$$

Given **a** is perpendicular to **d**, we have  $\mathbf{a} \cdot \mathbf{d} = 0 \Rightarrow x - y + 2z = 0$ 

We thus have 
$$y = x + 2z$$
 --- ②
Given  $\|\mathbf{a}\| = 2\sqrt{3} \Rightarrow x^2 + y^2 + z^2 = 12$  --- ③

--- (1)

Substitute 2 into 1,

$$2xy + yz - xz = 0$$

$$2x(x+2z) + (x+2z)z - xz = 0$$

$$2x^{2} + 4xz + 2z^{2} = 0$$

$$(x+z)^{2} = 0 \Rightarrow x = -z$$
--- ④

Substitute 2, 4 into 3,

$$x^{2} + y^{2} + z^{2} = 12$$

$$x^{2} + (x + 2(-x))^{2} + (-x)^{2} = 12$$

$$3x^{2} = 12 \Rightarrow x = \pm 2$$

It is clear from ②, ④ that  $\mathbf{a}$  is <-2,2,2> or <2,-2,-2>. However, since the angle between  $\mathbf{a}$  and  $\mathbf{j}$  is obtuse, we require y < 0. Thus,  $\mathbf{a} = <2,-2,-2>$ .

2 a) Observe 
$$T \begin{pmatrix} 1 \\ 0 \end{pmatrix} = T \begin{pmatrix} 0 \\ 1 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} \\ \frac{1}{2} \end{pmatrix}$$
. Thus, the projection matrix  $A = \begin{pmatrix} \frac{1}{2} & \frac{1}{2} \\ \frac{1}{2} & \frac{1}{2} \end{pmatrix}$ 

(Alternatively, use the standard matrix of the projection T of a vector  $\mathbf{v}$  on a line l making an angle  $\theta$  with the x-axis,  $A = \begin{pmatrix} \cos^2 \theta & \cos \theta \sin \theta \\ \sin \theta \cos \theta & \sin^2 \theta \end{pmatrix}$ .)

Now 
$$T \begin{pmatrix} -1 \\ -1 \end{pmatrix} = A \begin{pmatrix} -1 \\ -1 \end{pmatrix} = \begin{pmatrix} 1/2 & 1/2 \\ 1/2 & 1/2 \end{pmatrix} \begin{pmatrix} -1 \\ -1 \end{pmatrix} = \begin{pmatrix} -1 \\ -1 \end{pmatrix}$$

b) i) 
$$\underbrace{\begin{pmatrix} 2 & -1 & 1 \\ 4 & -1 & 4 \\ -2 & 1 & 2 \end{pmatrix}}_{A} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} -1 \\ -2 \\ -2 \end{pmatrix}$$

ii) 
$$\begin{pmatrix} 2 & -1 & 1 \\ 4 & -1 & 4 \\ -2 & 1 & 2 \end{pmatrix} \xrightarrow{\substack{\mathbf{r}_2 \to \mathbf{r}_2 - 2\mathbf{r}_1 \\ \mathbf{r}_3 \to \mathbf{r}_3 + \mathbf{r}_1}} \begin{pmatrix} 2 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 3 \end{pmatrix}$$

We are done and we have  $U = \begin{pmatrix} 2 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 3 \end{pmatrix}$ 

iii) *Editor's note:* The technique here is called LU decomposition. The submitted answer has been modified to follow LU decomposition algorithm.

From  $L\mathbf{y} = \mathbf{b}$ , we obtain

$$\mathbf{y} = L^{-1}\mathbf{b} = \begin{pmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ -1 & 0 & 1 \end{pmatrix}^{-1} \begin{pmatrix} -1 \\ -2 \\ -2 \end{pmatrix}$$
$$= \begin{pmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & 0 & 1 \end{pmatrix} \begin{pmatrix} -1 \\ -2 \\ -2 \end{pmatrix} = \begin{pmatrix} -1 \\ 0 \\ -3 \end{pmatrix}$$

From  $\mathbf{y} = U\mathbf{x}$ , we obtain

$$\mathbf{x} = U^{-1}\mathbf{y} = \begin{pmatrix} 2 & -1 & 1 \\ 0 & 1 & 2 \\ 0 & 0 & 3 \end{pmatrix}^{-1} \begin{pmatrix} -1 \\ 0 \\ -3 \end{pmatrix}$$
$$= \begin{pmatrix} 1/2 & 1/2 & -1/2 \\ 0 & 1 & -2/3 \\ 0 & 0 & 1/3 \end{pmatrix} \begin{pmatrix} -1 \\ 0 \\ -3 \end{pmatrix} = \begin{pmatrix} 1 \\ 2 \\ -1 \end{pmatrix}$$

c) 
$$\begin{pmatrix} 0 & 1 & -4 & | 8 \\ 2 & -3 & 2 & | 1 \\ 5 & -8 & 7 & | 1 \end{pmatrix}^{\mathbf{r}_1 \leftrightarrow \mathbf{r}_2} \begin{pmatrix} 2 & -3 & 2 & | 1 \\ 0 & 1 & -4 & | 8 \\ 5 & -8 & 7 & | 1 \end{pmatrix}$$

$$\mathbf{r}_{3 \to \mathbf{r}_3 - \frac{5}{2} \mathbf{r}_1} \begin{pmatrix} 2 & -3 & 2 & | & 1 \\ 0 & 1 & -4 & | & 8 \\ 0 & -1/2 & 2 & | & -3/2 \end{pmatrix}$$

$$\mathbf{r}_{3 \to \mathbf{r}_3 + \frac{1}{2} \mathbf{r}_2} \begin{pmatrix} 2 & -3 & 2 & | & 1 \\ 0 & 1 & -4 & | & 8 \\ 0 & 0 & 0 & | & 5/2 \end{pmatrix}$$

From the last row, we note that the system of equations is **inconsistent.** 

d) **True**, as seen below.

$$A^{2} - B^{2} = (A + B)(A - B)$$
$$= A^{2} - B^{2} + BA - AB$$
$$AB = BA$$

3) a) i) We first arrange the data in ascending order.

5	24	25	28	29	30	30	30	30	32
32	35	35	35	39	40	42	44	48	50

1st quartile: rank 
$$R = \frac{1}{4}(20+1) = 5.25 \Rightarrow I_R = 5, F_R = 0.25$$

1<sup>st</sup> quartile = data at rank 
$$I_R$$
 + (data at rank  $I_{R+1} - I_R$ ) ×  $F_R$   
= 29 + (30 - 29)(0.25) = 29.25

Median: rank 
$$R = \frac{1}{2}(20+1) = 10.5 \Rightarrow I_R = 10, F_R = 0.5$$

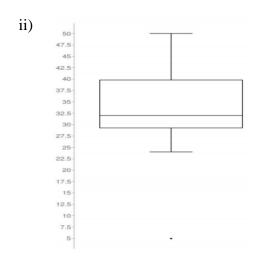
median = data at rank 
$$I_R$$
 + (data at rank  $I_{R+1} - I_R$ ) ×  $F_R$   
= 32 + (32 - 32)(0.5) = 32

3<sup>rd</sup> quartile: rank 
$$R = \frac{3}{4}(20+1) = 15.75 \Rightarrow I_R = 15, F_R = 0.75$$

$$3^{\text{rd}}$$
 quartile = data at rank  $I_R$  + (data at rank  $I_{R+1} - I_R$ ) ×  $F_R$   
= 39 + (40 – 39)(0.75) = 39.75

Mean: 
$$\overline{x} = \frac{\sum x}{n} = \frac{5 + 29 + \dots + 50}{20} = 33.15$$

Variance: 
$$\sigma^2 = \frac{\sum x^2}{n} - \left(\frac{\sum x}{n}\right)^2 = 91.0275$$



*Editor's note:* The answer here may be incomplete as the box plot lack details (e.g. important values).

b) i) 
$$P(Y > 0 \mid X = +5) = P(X + N > 0 \mid X = 5)$$
  
 $= P(N > -5) \text{ where } N \sim N(0, 2.149^2)$   
 $= P\left(Z > \frac{-5}{2.149}\right)$   
 $= P(Z < 2.33)$   
 $= 0.990$ 

ii) probability that device makes wrong decision 
$$= 0.7P(N \le -5) + 0.3P(N > 5)$$
$$= 0.7P(Z \le -2.33) + 0.3P(Z > 2.33)$$
$$= 0.7(1-0.99) + 0.3(1-0.99)$$
$$= 0.007 + 0.003$$
$$= 0.01$$

iii) Notice 
$$K \sim B(n, p)$$
 and let  $\lambda = np \Rightarrow p = \frac{n}{\lambda}$ . We have

$$P(K = k) = \binom{n}{k} p^{k} (1-p)^{n-k}$$

$$= \binom{n}{k} \left(\frac{\lambda}{n}\right)^{k} \left(1 - \frac{\lambda}{n}\right)^{n-k}$$

$$= \frac{\lambda^{k}}{k!} \frac{n!}{(n-k)! n^{k}} \left(1 - \frac{\lambda}{n}\right)^{n} \left(1 - \frac{\lambda}{n}\right)^{-k}$$

As  $n \to \infty$ , it is easy to see that

- 
$$\frac{n!}{(n-k)!n^k} \to 1$$
 (notice that  $n!$  is polynomial of degree  $n$ ,  $(n-k)!$  is a

polynomial of degree n - k and that  $n^k$  is a polynomial of degree k)

$$- \left(1 - \frac{\lambda}{n}\right)^n \to e^{-\lambda}$$

$$- \left(1 - \frac{\lambda}{n}\right)^{-k} \to 1$$

Hence, as 
$$n \to \infty$$
,  $P(K = k) = \frac{\lambda^k}{k!} \frac{n!}{(n-k)!n^k} \left(1 - \frac{\lambda}{n}\right)^n \left(1 - \frac{\lambda}{n}\right)^{-k} \to \frac{\lambda^k}{k!} e^{-\lambda}$ 

which is the probability distribution of  $Po(\lambda)$ .

4 a) i) After 6 hours, 
$$F(6) = 1 - e^{-0.2(6)} = 1 - e^{-1.2} = 0.6988$$

Let *X* be the number of packets out of 80 that turn sour after 6 hours We have  $X \sim B(80, 0.6988)$ 

It is then straightforward to compute the expectation and variance using known properties of the binomial distribution as follows

$$E(X) = np = 80(0.6988) = 55.9$$

$$Var(X) = np(1-p) = 80(0.6988)(1-0.6988) = 16.8$$

ii) 
$$P(X > 50) = P\left(Z > \frac{50.5 - 56}{\sqrt{16.8}}\right)$$
$$= P(Z > -1.34)$$
$$= 0.9901$$

b) i) 
$$H_0: \mu \ge 85$$
  $H_A: \mu < 85$ 

test statistic 
$$z = \frac{\overline{x} - \mu}{s / \sqrt{n}}$$
$$= \frac{82 - 85}{12 / \sqrt{100}}$$

p-value =  $P(Z \le -2.5) = 0.0052$ 

As  $\alpha = 0.01$ , p-value  $< \alpha$ , so there is sufficient evidence to reject H<sub>0</sub>.

ii) The confidence interval is 
$$\left[82-1.96 \times \frac{12}{10}, 82+1.96 \times \frac{12}{10}\right] = [79.648, 84.352]$$

c) 
$$\sum x = 1 + 2 + 3 + 4 = 10$$

$$\sum x^2 = 1^2 + 2^2 + 3^2 + 4^2 = 30$$

$$\sum y = 1.1 + 1.4 + 2.1 + 2.5 = 7.1$$

$$\sum xy = 1(1.1) + 2(1.4) + 3(2.1) + 4(2.5) = 20.2$$
Now

$$\begin{bmatrix} \sum x^2 & \sum x \\ \sum x & n \end{bmatrix} \begin{bmatrix} m \\ c \end{bmatrix} = \begin{bmatrix} \sum xy \\ \sum y \end{bmatrix}$$
$$\begin{bmatrix} 30 & 10 \\ 10 & 4 \end{bmatrix} \begin{bmatrix} m \\ c \end{bmatrix} = \begin{bmatrix} 20.2 \\ 7.1 \end{bmatrix}$$
$$\begin{bmatrix} m \\ c \end{bmatrix} = \begin{bmatrix} 30 & 10 \\ 10 & 4 \end{bmatrix}^{-1} \begin{bmatrix} 20.2 \\ 7.1 \end{bmatrix}$$
$$\begin{bmatrix} m \\ c \end{bmatrix} = \begin{bmatrix} 4/20 & -1/2 \\ -1/2 & 3/2 \end{bmatrix} \begin{bmatrix} 20.2 \\ 7.1 \end{bmatrix} = \begin{bmatrix} 0.49 \\ 0.55 \end{bmatrix}$$

Hence the line y = 0.49x + 0.55

-- End of Answers--

Solver: Dandapath Soham