

1. Find the value(s) of λ for which the following system of linear equations

$$\begin{pmatrix} \lambda & 1 & 1 \\ 1 & \lambda & 1 \\ 1 & 1 & \lambda \end{pmatrix} \begin{pmatrix} x \\ y \\ z \end{pmatrix} = \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix}$$

- (a) has a unique solution,
(b) has infinitely many solutions,
(c) has no solution.

[2+4+4]

2. If

$$\int_0^x f(t) dt = x^2 \sin x + x^3,$$

then find the value of $f(\frac{\pi}{2})$.

[10]

3. For each of the statements below, prove the result if it is true, give a counter example if it is not true.

Suppose $\sum a_n$ with $a_n > 0$ is convergent. Then,

- (a) $\sum \sqrt{a_n a_{n+1}}$ is convergent,
(b) for all $0 < \delta < 1$, $\sum a_n^{1+\delta}$ is convergent,
(c) for all $0 < \delta < 1$, $\sum a_n^{1-\delta}$ is convergent.

[4+3+3]

4. (a) Let X be a Binomial($5, p$) random variable and let $P(X = 2) = 2P(X = 3)$. Find the variance of X .
- (b) Let X be Poisson(2) and Y be Binomial($10, \frac{3}{4}$) random variables. If X and Y are independent, then find the value of $P(XY = 0)$.

[3+7]

5. Let \mathfrak{R} be the set of real numbers. Consider $f : \mathfrak{R} \rightarrow \mathfrak{R}$ as follows:

$$f(x) = \begin{cases} \min\{|x|, 1 - |x|\} & \text{if } x \text{ is rational and } x \in [-1, 1] \\ 0 & \text{otherwise.} \end{cases}$$

Then, prove or disprove each of the statements below.

- (a) f is continuous at $x = -1$ and $x = 1$,
- (b) f is differentiable at $x = 0$.

[5+5]

6. (a) In how many ways can 900 identical chocolates be divided among 200 children such that each child gets at least 4 chocolates.
- (b) In how many ways can 7 non-identical chocolates be divided among 3 children such that each child gets at least 1 chocolate.

[6+4]

7. Let \mathfrak{R} , \mathfrak{R}_+ , and \mathfrak{R}_{++} be the sets of real numbers, non negative real numbers, and strictly positive real numbers, respectively. Consider a

two variable function $f : \mathfrak{R}_+^2 \rightarrow \mathfrak{R}$ which is differentiable in \mathfrak{R}_{++}^2 , homogeneous of degree two and, for all $x, y, a, b \in \mathfrak{R}_+$, satisfies $f(x+a, y) = f(x, y) + ay$, $f(x, y+b) = f(x, y) + bx$ and $f(x, 0) = f(0, y) = f(0, 0) = 0$. Using these conditions, identify the exact form of the function f .

[10]

8. Show that if f is a continuous real valued function on $[0, 1]$, then there exists a point $c \in (0, 1)$ such that $\int_0^1 xf(x)dx = \int_c^1 f(x)dx$.

[10]

9. In how many ways you can select 6 letters out of 100A's, 80B's, 60C's, 3D's, 2E's, and 1F?

[10]

10. Consider the following polynomial equation

$$x^2 + \alpha x + \ln 2 = 0.$$

Mr. A and Mr. B are drawing α using distributions $N(0, 1)$ and $U(-2\sqrt{2\pi}, 2\sqrt{2\pi})$, respectively, where $N(0, 1)$ denotes the standard normal distribution, and for $a < b$, $U(a, b)$ denotes the uniform distribution over the interval $[a, b]$. We say someone is successful if he chooses α such that the polynomial equation has a real root. Who has a higher probability of being successful?

[10]