

- (1) (20 pts) Let $C = \int_{-\infty}^{\infty} \exp(-x^2) dx$ and let S_p be the $(p-1)$ -dimensional *surface area* of the unit sphere in R^p (so $S_2 = 2\pi$, $S_3 = 4\pi/3$).
- (a) (8 pts) Prove that $C^p = S_p \Gamma(p/2)/2$, where $\Gamma(p) = \int_0^{\infty} t^{p-1} \exp(-t) dt$. (Hint: Evaluate the integral of $\exp(-(x_1^2 + \dots + x_p^2))$ over R^p in rectangular and polar coordinates.)
- (b) (4 pts) Show that $s\Gamma(s) = \Gamma(s+1)$, $\Gamma(1) = 1$.
- (c) (8 pts) Evaluate C . (Hint: $S_2 = 2\pi$.)
- (d) (4 pts) Evaluate S_4 .

- (2) (20 pts) Show that

$$\int_0^{\infty} \frac{t \exp(-t/2)}{1 - \exp(-t)} dt = 4 \sum_{n=0}^{\infty} \frac{1}{(2n+1)^2}.$$

Please give reasons for your derivation.

- (3) (20 pts) Consider the series $\sum_{n=1}^{\infty} \sin\left(\frac{x}{n^2}\right)$.
- (a) (14 pts) Show that the series converges for every x .
- (b) (6 pts) Provide an argument that the sum is a continuous function on $(-\infty, \infty)$.
- (4) (20%) Consider a map f from R^3 to R^3 where

$$f(x, y, z) = \left(\frac{\sin y}{4}, \frac{\sin z}{3} + 1, \frac{\sin x}{5} + 2 \right).$$

- (4a) (10%) Find the constant c such that

$$d(f(x, y, z), f(x', y', z')) \leq cd((x, y, z), (x', y', z')).$$

$$\text{Here } d((x, y, z), (x', y', z')) = \sqrt{(x-x')^2 + (y-y')^2 + (z-z')^2}.$$

- (4b) (5%) Show that there exists a unique fixed point.
- (4c) (5%) Give the number of iteration to the fixed point within 0.001.
- (5) (20 pts) (a) (8 pts) Use Lagrange multipliers to show that $f(x, y, z) = z^2$ has only one critical point on the surface $x^2 + y^2 - z = 0$.
- (b) (6 pts) Show that the one critical point is a minimum.
- (c) (6 pts) Sketch the surface. Why did Lagrange multipliers not find a maximum of f on the surface?