

1. (20%) Let  $0 < b < a \leq 1$ .

(a) Show that for  $0 < x < 1$ , the function  $f(x) = \frac{1 - u^a}{1 - u^b}$  is increasing.

(b) Find  $\lim_{x \rightarrow 1} f(x)$ .

2. (20%) Evaluate the limit or show that it does not exist.

(a)  $\lim_{(x,y) \rightarrow (0,0)} \frac{xy + y^2}{x^2 + 2y^2}$ .

(b)  $\lim_{y \rightarrow 0} \left[ \lim_{x \rightarrow 0} \frac{xy + y^2}{x^2 + 2y^2} \right]$ .

(c)  $\lim_{(x,y) \rightarrow (0,0)} \frac{x^6}{x^6 + (y - x^2)^2}$ .

3. (20%) Evaluate the limit.

(a)  $\lim_{n \rightarrow \infty} \int_0^1 e^x \cos(nx) dx$ .

(b)  $\lim_{n \rightarrow \infty} \int_0^1 e^x \cos(nx^2) dx$ .

(c)  $\lim_{n \rightarrow \infty} \int_0^1 e^x \cos(nx^n) dx$ .

4. (20%) Let  $f(x)$  and  $g(x, y)$  be  $C^2$  functions on  $\mathbb{R}$  and  $\mathbb{R}^2$  respectively.

(a) Show that there exists  $c \in (-1, 1)$  such that  $f(1) + f(-1) - 2f(0) = f''(c)$ .

(b) Show that there exists  $(u, v) \in \mathbb{R}^2$  such that  $|u| + |v| < 1$  and

$$g(1, 0) + g(-1, 0) - g(0, 1) - g(0, -1) = \frac{\partial^2 g}{\partial x^2}(u, v) - \frac{\partial^2 g}{\partial y^2}(u, v).$$

5. (20%)

(a) Show that  $\int_0^1 \int_0^1 \int_0^1 \frac{1}{1 - xyz} dx dy dz = \sum_{n=1}^{\infty} \frac{1}{n^3}$ .

(b) Show that  $\int_0^1 \int_0^1 \frac{1}{1 - xy} dx dy = \int_0^1 \int_0^1 \int_0^1 \frac{1}{(1 - xyz)^2} dx dy dz$ .

(c) Evaluate the integral  $\int_0^1 \int_0^1 \frac{x}{1 - xy} dx dy$ .