

科目：高等微積分(1001)

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Advanced Calculus Written Exam, 2010

1. (10 points) Given the function $f: \mathbb{R}^2 \rightarrow \mathbb{R}$ defined as

$$f(x, y) = \frac{x^2 y^3}{x^4 + y^4} \text{ if } (x, y) \neq (0, 0); \quad f(x, y) = 0 \text{ if } (x, y) = (0, 0).$$

Is f differentiable at the point $(0, 0)$? Give your reasons.

2. (15 points) Let A and B be nonempty closed subsets of \mathbb{R} . Consider subsets $A + B, A \times B$ of \mathbb{R} defined by

$$A + B = \{a + b : a \in A, b \in B\}, \quad A \times B = \{ab : a \in A, b \in B\}.$$

Prove or disprove (by providing a counterexample) that $A + B, A \times B$ are closed.

3. (12 points) Let $S = \{(x, y) \in \mathbb{R}^2 : x^2 + y^6 = 1\}$. Is S compact? Is it connected? You must justify your answers by quoting appropriate theorems.

4. (13 points) Let A and B be two $n \times n$ real matrices. Define $f: \mathbb{R}^n \rightarrow \mathbb{R}$ by

$$f(x) = \langle Ax, Bx \rangle, \quad x \in \mathbb{R}^n.$$

Use the **definition of derivative** to calculate the derivatives $Df(x)$ and $D^2f(x)$. The answers should be expressed in terms of A, B , and x .

5. (12 points) Assume that $f(x)$ is continuous on $[0, \infty)$ with $f(x) \rightarrow 1$ as $x \rightarrow \infty$ (note that in general $f(x)$ may not be differentiable). Evaluate the following limit

$$\lim_{t \rightarrow 0^+} t \int_0^{\infty} e^{-tx} f(x) dx$$

and give your reasons.

6. (10 points) Given the sequence of functions

$$f_n(x) = \frac{2nx}{1 + n^2 x^2}, \quad x \in [0, 1], \quad n = 1, 2, 3, \dots,$$

does it converge uniformly on $[0, 1]$ as $n \rightarrow \infty$? Give your reasons.

7. (13 points) Show that (by quoting appropriate theorem) from the equations

$$x^2 - y^2 - u^3 + v^2 + 4 = 0, \quad 2xy + y^2 - 2u^2 + 3v^4 + 8 = 0$$

we can solve u, v as continuously differentiable functions of (x, y) for (x, y) near $(2, -1)$ satisfying $u(2, -1) = 2, v(2, -1) = 1$. Also find the value of $\frac{\partial u}{\partial x}(2, -1) + \frac{\partial v}{\partial x}(2, -1)$.

8. (15 points) Assume $f \in C^2(a, \infty), a \in \mathbb{R}$.

- (a) (10 points) Let M_0, M_1 and M_2 be the supremum of $|f(x)|, |f'(x)|$ and $|f''(x)|$ on (a, ∞) . Prove the following "interpolation formula":

$$M_1^2 \leq 4M_0M_2.$$

Hint: Use Taylor's formula: for any $h > 0$ and $x \in (a, \infty)$, we have

$$f(x+h) = f(x) + f'(x)h + \frac{1}{2!}f''(\xi)h^2, \quad \xi \in (x, x+h).$$

- (b) (5 points) Assume $f \in C^2(a, \infty)$ and satisfies $f(x) \rightarrow C$ (C is some constant) as $x \rightarrow \infty$ and $|f''(x)| \leq M$ for all $x \in (a, \infty)$. Prove that $f'(x) \rightarrow 0$ as $x \rightarrow \infty$.