

1. [15 points] Evaluate the integral

$$\int_0^{\infty} e^{-8x^2} dx.$$

2. [20 points] Define

$$f(x, y) = \begin{cases} \frac{x^3 - xy^2}{x^2 + y^2} & (x, y) \neq (0, 0), \\ 0 & (x, y) = (0, 0). \end{cases}$$

- (a) [7 points] Show that  $f$  is continuous at  $(0, 0)$ .
- (b) [6 points] Show that  $f$  has directional derivatives in all directions at  $(0, 0)$ .
- (c) [7 points] Show that  $f$  is not differentiable at  $(0, 0)$ .
3. [15 points]
- (a) [7 points] Let  $f : [a, b] \rightarrow \mathbb{R}$  be a differentiable function and  $f'(a) < \alpha < f'(b)$ . Show that there exists  $c \in [a, b]$  such that  $f'(c) = \alpha$ .
- (b) [8 points] Let  $g : [a, b] \rightarrow \mathbb{R}$  be a differentiable function. Use part (a) to show that if  $g'(c-)$  and  $g'(c+)$  exist for some  $c \in [a, b]$ , then  $g'(c-) = g'(c+)$ .
4. [20 points] Let  $f, g$  be two continuous functions defined on  $[a, b]$  and  $|g(x)| > 0$  for  $x \in [a, b]$ . Suppose that  $f_n$  and  $g_n$  converge uniformly on  $[a, b]$  to  $f$  and  $g$ , respectively.
- (a) [6 points] Show that  $1/g_n$  is bounded for large  $n$ .
- (b) [7 points] Show that  $f_n/g_n$  converges uniformly on  $[a, b]$  to  $f/g$ .
- (c) [7 points] Show that part (b) is false if  $[a, b]$  is replaced by  $(a, b)$ .
5. [15 points]
- (a) [7 points] State the definition of a compact subset of  $\mathbb{R}^n$ .
- (b) [8 points] Let  $f : D \rightarrow \mathbb{R}^m$  be a continuous function on  $D \subset \mathbb{R}^n$ . If  $K \subset D$  is a compact subset of  $\mathbb{R}^n$ , prove that  $f$  is uniformly continuous on  $K$ .
6. [15 points] Let  $\{a_n\}_{n=0}^{\infty}$  be a decreasing sequence which converges to 0. Show that  $\sum_{n=0}^{\infty} a_n$  is a convergent series if and only if the series  $\sum_{n=0}^{\infty} a_n \cos nx$  is absolutely convergent for every real number  $x$ .