

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 .