

(20%) 1. Let  $K \subseteq \mathbb{R}^n$ . Show that the following statements are equivalent:

- (1) For any open covering  $S$  of  $K$ ,  $S$  has finite intersection property,
- (2)  $K$  is closed and bounded in  $\mathbb{R}^n$ ,
- (3) For any sequence  $\{c_j\}_{j=1}^{\infty} \subseteq K$ , there exists a subsequence  $\{c_{j_m}\}_{m=1}^{\infty}$  so that it is convergent and the limit is in  $K$ .

(15%) 2. Show that if a real-valued function  $f$  is continuous on  $[a, b]$ , then

- (1)  $f$  is uniformly continuous on  $[a, b]$  and
- (2) the range of  $f = \{f(x) | x \in [a, b]\}$  is a closed interval of  $(-\infty, \infty)$ .

(15%) 3. Suppose a real-valued function  $g$  is continuous on  $[0, \infty)$ , then

- (1) Give the definition that  $g$  is integrable on  $[0, \infty)$ , and show the following property:
- (2) Suppose a real-valued function  $f$  is continuous on  $[0, \infty)$  and  $|f|$  is integrable on  $[0, \infty)$ . Define the Fourier transform

$$\hat{f}(\xi) = \frac{1}{\sqrt{\pi}} \int_0^{\infty} f(x) \cos(x\xi) dx, \quad \xi \in [0, \infty).$$

Then  $f$  is integrable on  $[0, \infty)$ , and  $\hat{f}$  is well-defined and continuous on  $[0, \infty)$ .

(15%) 4. Let  $I = [a_1, b_1] \times [a_2, b_2]$  and a real-valued function  $f$  is defined on  $I$ . Suppose  $\partial_x f$  and  $\partial_y f$  is continuous on  $I$ . Also, we denote the interior of  $I$  by  $I^0$ . Show that

- (1)  $f$  is continuous on  $I$ , and
- (2) the  $\theta$ -directional derivative  $\partial_{\theta} f$  satisfies

$$\partial_{\theta} f(x_0, y_0) = \partial_x f(x_0, y_0) \cos \theta + \partial_y f(x_0, y_0) \sin \theta,$$

for  $0 \leq \theta < \pi$  and  $(x_0, y_0) \in I^0$ .

(20%) 5. (1) Applying the method of integration by parts to show the Taylor's expansion formula given as follows:

If  $f, f', \dots, f^{(n+1)}$  are real-valued and continuous on  $[a, b]$ , then for  $c \in [a, b]$ , we have

$$f(x) = f(c) + f'(c)(x-c) + \dots + \frac{f^{(n)}(c)}{n!}(x-c)^n + R_{n+1}(x), \quad x \in [a, b],$$

and

$$R_{n+1}(x) = \frac{1}{n!} \int_c^x (x-t)^n f^{(n+1)}(t) dt, \quad x \in [a, b], \quad n \geq 0.$$

(2) Show that the exponential function satisfies

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!}, \quad \text{for } x \in (-\infty, \infty).$$

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(15%) 6. Let  $g(x) = \sum_{n=1}^{\infty} n^2 x^n$ , show that

(1)  $\lim_{n \rightarrow \infty} (n^2)^{\frac{1}{n}} = 1$ ,

(2) The function  $g$  is continuous in  $(-1, 1)$ , and  $g$  can not be defined in the set  $\{x \mid |x| \geq 1\}$ , and

(3)  $g$  is infinitely differentiable in  $(-1, 1)$ .