

1. (10 points) Determine the maxima and minima of the function

$$f(x, y) = (ax^2 + by^2) e^{-x^2 - y^2} \quad (0 < a < b).$$

2. (10 points) Let $Q = [0, 1] \times [0, 1]$, calculate $\int_Q f(x, y) dx dy$ in the following case.

$$f(x, y) = x^2 + y^2 \text{ if } x^2 + y^2 \leq 1, f(x, y) = 0 \text{ otherwise.}$$

3. (20 points)

(a) Show $\sum_{n=1}^{\infty} \frac{\sin nx}{n^3}$ converges for all $x \in \mathbb{R}$.

(b) Let $f(x) = \sum_{n=1}^{\infty} \frac{\sin nx}{n^3}$, show $f(x)$ is differentiable for all $x \in \mathbb{R}$.

4. (10 points) Let $F(x, y)$ be continuous on $[a, b] \times [c, d]$, and suppose $\{\varphi_n(x)\}$ converges uniformly on $[a, b]$ with $c \leq \varphi_n \leq d$. Show that the sequence $f_n(x) = F(x, \varphi_n(x))$ converges uniformly on $[a, b]$.

5. (20 points) Let f be a map from $\mathbb{R}^2 = \{(x, y) : x, y \in \mathbb{R}\}$ to \mathbb{R} , defined as

$$f(X) = ye^x + xe^y + x + y, \quad \text{here } X = (x, y).$$

Let $f(X) = f(0, 0) + XA + XBX^t + E(X)$, be the quadratic approximation of f at $(0, 0)$, here $\lim_{\|X\| \rightarrow 0} E(X)/\|X\|^2 = 0$, $\|X\| = \sqrt{x^2 + y^2}$.

Compute the vector A and the matrix B .

6. (10 points) Consider the transformation

$$\begin{cases} u = \varphi(\xi, \eta) \\ v = \psi(\xi, \eta) \end{cases} \quad \begin{cases} \xi = f(x) \\ \eta = g(y) \end{cases}$$

Show that

$$\frac{\partial(u, v)}{\partial(x, y)} = f'(x) g'(y) \frac{\partial(u, v)}{\partial(\xi, \eta)}$$

,here $\frac{\partial(u,v)}{\partial(x,y)}$ is the Jacobian determinant.

7. (20 points) A transformation in the plane

$$x = \phi(u, v), \quad y = \psi(u, v)$$

is called conformal if it maps any two intersecting curves into two other curves enclosing the same angle as the original ones.

You may use the following Theorem without proof.

Theorem. A necessary and sufficient condition that a continuously differentiable transformation should be conformal is that the Cauchy-Riemann equations

$$\phi_u - \psi_v = 0, \quad \phi_v + \psi_u = 0$$

or

$$\phi_u + \psi_v = 0, \quad \phi_v - \psi_u = 0$$

hold. In the first case the direction of the angles is preserved, in the second case the direction is reversed.

a) Prove that the inversion

$$\xi = \frac{x}{x^2 + y^2}, \quad \eta = \frac{y}{x^2 + y^2}$$

is a conformal transformation;

b) prove that under this inversion transformation, any circle is another circle or a straight line;