

1. (25%) Let $u : [a, b] \rightarrow \mathbb{R}$ be a continuous function and $f : \mathbb{R} \rightarrow \mathbb{R}$ be a function such that $f''(x) \geq 0$ for all $x \in \mathbb{R}$.

(a) Prove the mean value theorem for definite integrals for u : There exists a $\xi \in [a, b]$ such that $u(\xi) = \frac{1}{b-a} \int_a^b u(t) dt$.

(b) Use Taylor expansion to prove that

$$\frac{1}{b-a} \int_a^b f(u(t)) dt \geq f\left(\frac{1}{b-a} \int_a^b u(t) dt\right).$$

When does "=" hold in the above inequality?

2. (25%) Let $f : [0, \infty) \rightarrow \mathbb{R}$ be a continuous function such that $\lim_{x \rightarrow \infty} f(x) = L$. Let $b > a > 0$ be two arbitrary positive numbers.

(a) Explain why $\int_0^\infty \frac{f(bx) - f(ax)}{x} dx$ is an improper integral and how it is defined.

(b) Show that the improper integral $\int_0^\infty \frac{f(bx) - f(ax)}{x} dx$ converges and has the value $(L - f(0)) \ln(b/a)$.

(c) Evaluate

$$\int_0^\infty \frac{\tan^{-1}(\pi x) - \tan^{-1}(2x)}{x} dx.$$

3. (24%) Briefly describe the geometric meaning of the following statements or quantities. Here $f : \mathbb{R}^n \rightarrow \mathbb{R}$ is a scalar function on $\mathbb{R}^n$, $n \geq 2$.

(a) f is differentiable at $(a_1, a_2, \dots, a_n)$.

(b) The gradient $(f_{x_1}, f_{x_2}, \dots, f_{x_n})$ of a differentiable function f , where $f_{x_j} = \partial f / \partial x_j$.

(c) The Jacobian $\frac{\partial(x_1, x_2, \dots, x_n)}{\partial(u_1, u_2, \dots, u_n)}$ of the transformation T given by $x_1 = x_1(u_1, u_2, \dots, u_n), \dots, x_n = x_n(u_1, u_2, \dots, u_n)$.

4. (26%) (a) Evaluate the integral

$$\iint_{\mathcal{R}} e^{xy - x^2 - y^2} dA, \quad \mathcal{R} = \{(x, y) \in \mathbb{R}^2, x^2 - xy + y^2 \leq 5\}.$$

(b) Consider the following iterated integral

$$\int_0^4 \left(\int_{y^{3/2}}^8 y^2 \sin(x^3) dx \right) dy.$$

Graph the region $\mathcal{D}$ of integration and then evaluate the integral.

試題必須隨卷繳回