

國立中山大學 107 學年度碩士暨碩士專班招生考試試題

科目名稱：微積分【財管系碩士班甲組】

題號：443003

※本科目依簡章規定「不可以」使用計算機(問答申論題)

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微積分試題共有 10 題，每題 10 分，共計 100 分。請寫出計算過程，否則不予計分。
在答案紙上請清楚標示題號。

Q1: Please find the indefinite integral: (10 points)

$$\int \frac{e^{-x}}{1+e^{-x}} dx$$

Q2: Please evaluate the integral over the region: (10 points)

$$\int_0^4 \int_{\sqrt{y}}^2 \sqrt{x^3+1} \, dx dy$$

Q3: Determine the convergence or divergence of the given series:

(a) $\sum_{n=1}^{\infty} \frac{2^n}{n^5}$: (5 points)

(b) $\sum_{n=0}^{\infty} \frac{n2^n}{n!}$: (5 points)

Q4: Evaluate the integral: (10 points)

$$\int \sin^2 4x \cos 4x dx$$

Q5: Find the general solution to the first-order linear differential equation: (10 points)

$$y' + 2y = \sin x$$

Q6: Given $\dot{y} = dy/dt$, please derive the general solution of the following equation: (10 points)

$$\dot{y} = y(a-by)$$

Q7: Please find the general solution of the equation: (10 points)

$$\ddot{y} - 2\dot{y} - 3y = 9t^2$$

Q8: Consider the following Cobb-Douglas production function $Q = 4K^{3/4}L^{1/4}$.

(a) Please compute all third order partial derivatives of the production function Q (5 points)

(b) Suppose that the inputs K and L vary with time t and the interest rate r , via the expressions

$K(t, r) = \frac{10t^2}{r}$, and $L(t, r) = 6t^2 + 250r$, Please calculate the rate of change of output Q with respect to t when $t=10$ and $r=0.1$. (5 points)

Q9: In what direction should one move from the point $(2, 3)$ to increase $4x^2y$ most rapidly? Present your answer as a vector of length 1. (10 points)

Q10: For the following functions defined on \mathbb{R}^3 , find the critical points and classify them as local max, local min, saddle point, or "can't tell". (10 points)

$$x^2 + 6xy + y^2 - 3yz + 4z^2 - 10x - 5y - 21z$$

試題隨卷繳回