

考試科目	微積分	系所別	經濟學系 金融學組	考試時間	2月6日(五)第2節
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Instructions

Answer all problems. Provide full reasoning and clear justification for each answer.

Problems: each 10 points

1. (Continuity and differentiability) Define

$$f(x) = \begin{cases} \frac{\sin x}{x}, & x \neq 0, \\ a, & x = 0. \end{cases}$$

- (a) Determine the value of a such that f is continuous at $x = 0$.
 (b) Determine whether $f'(0)$ exists, and if so, compute it.

2. (Two-variable limit) Evaluate, and justify existence or nonexistence of,

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^2 y}{x^2 + y^2}.$$

3. (Series convergence) Determine whether the series

$$\sum_{n=1}^{\infty} \frac{\ln n}{n}$$

converges or diverges. Give reasons.

4. (Limit proof) Calculate the limit

$$\lim_{x \rightarrow 0} \frac{e^x - 1 - x}{x^2}.$$

5. (Substitution integral) Evaluate the integral

$$\int_0^1 \frac{\ln(1+x)}{1+x^2} dx.$$

6. (Double integral) Compute

$$\iint_D (x+y) dA, \quad D = \{(x,y) \mid x \geq 0, y \geq 0, x+y \leq 1\}.$$

7. (Uniform convergence and differentiation) Let

$$f_n(x) = \frac{x}{1+nx^2}, \quad x \in \mathbb{R}.$$

- (a) Find the pointwise limit $f(x)$.
 (b) Determine whether $\{f_n\}$ converges uniformly.
 (c) Discuss whether limit and differentiation may be interchanged.

備註

- 一、作答於試題上者，不予計分。
 二、試題請隨卷繳交。

考試科目	微積分	系所別	政大經濟學系(經濟學系) 系所別	考試時間	2 月 6 日(五) 第 2 節
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8. (Parameter-dependent integral) For $a > -1$, define

$$I(a) = \int_0^1 x^a \ln x \, dx.$$

- (a) Compute $I(a)$.
 (b) Evaluate $\lim_{a \rightarrow 0} I(a)$.

9. (Changing order of integration) Evaluate

$$\int_0^1 \int_y^1 \frac{1}{1+x^2} \, dx \, dy$$

by reversing the order of integration.

10. (Interchanging summation and integration) Consider

$$\int_0^1 \left(\sum_{n=1}^{\infty} x^{n^2} \right) \, dx.$$

- (a) Justify whether one may interchange sum and integral.
 (b) Evaluate the resulting expression.

備 註

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 二、試題請隨卷繳交。