## 國立清華大學 103 學年度碩士班考試入學試題

系所班組別:計量財務金融學系 乙組

考試科目 (代碼): 微積分 (4604)

1. (12 pts) Let  $\{a_n\}$  be a sequence such that

$$a_1 + a_2 + \dots + a_n = \frac{n^2}{2n+1}$$

for all n. Does  $\lim_{n\to\infty} a_n$  exist? If so, find its value.

2. (12 pts) Among all the ellipses

$$\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$$

that pass through the point (3,4), which one has the smallest area?

3. (12 pts) Find a continuous function f such that

$$f(x) = 2 + \int_0^x \frac{f(t)}{(t+2)(t+3)} dt$$

for all  $x \geq 0$ .

4. (12 pts) Find the sum of the series

$$\sum_{n=0}^{\infty} (\ln 2)^n \left(1 + \frac{1}{n!}\right).$$

5. (12 pts) Solve the initial value problem:

$$xy' - y = x^2 \cos x, \quad y(\pi/2) = 0.$$

6. (12 pts) Show that if a > -1 and b > a + 1, then the following integral is convergent

$$\int_0^\infty \frac{x^a}{1+x^b} dx.$$

7. (14 pts) Suppose that p is a polynomial of degree n so that

$$\int_{k}^{k+1} p(x) dx = 0$$

for  $k = 0, 1, 2, \dots, n - 1$ . Evaluate

$$\frac{\int_{n}^{n+1} p(x) dx}{\int_{n+1}^{n+2} p(x) dx}.$$

8. (14 pts) Compute the limit

$$\lim_{t\to 0} \left( \int_0^1 \left(1+x\right)^t dx \right)^{1/t}.$$

務必書寫計算過程,否則不予計分。