國立清華大學105學年度碩士班考試入學試題

系所班組別:計量財務金融學系碩士班 乙組

考試科目 (代碼): 微積分 (4404)

共___頁,第___頁 *請在【答案卷、卡】作答

- 1. (7 pts) Let f be twice differentiable, and let $g(x) = f(x^2 1)$. Suppose f'(0) = 3 and f''(0) = 2. Find g''(1).
- 2. (12 pts) For what values of x does the series

$$\sum_{n=2}^{\infty} \frac{(1-x)^n}{n \left(\log n\right)^2}$$

converge?

3. (12 pts) Find the maximum and minimum values of

$$f(x,y) = 2x^2 + y^2 - y$$

on the unit disc $x^2 + y^2 \le 1$.

4. (12 pts) Sketch the region $R = \{(x,y)/0 \le x \le y \text{ and } x^2 + y^2 \le 1\}$ and evaluate the integral

$$\int \int_{R} x dx dy.$$

5. (12 pts) Find the maximum value of

$$f(x, y, z) = 2^x 3^y 5^z$$

on the unit sphere $x^2 + y^2 + z^2 = 1$.

- 6. (15 pts)
 - (a) Show that the function $f(x) = x^{1/x}$ is one-to-one on the interval (0, e).
 - (b) Compute $(f^{-1})'(\sqrt{2})$.
- 7. (15 pts) Let $a_1 = 2001$ and define a_n to be

$$a_n = \frac{3a_{n-1} + 1}{4}$$
 for $n > 1$.

Find the smallest positive integer n such that $a_n < \frac{4}{3}$.

8. (15 pts) Let $f: \mathbb{R}^2 \to \mathbb{R}$ be defined by

$$f(x,y) = \begin{cases} y \sin \frac{1}{x^2 + y^2} & \text{if } (x,y) \neq (0,0) \\ 0 & \text{if } (x,y) = (0,0) \end{cases}.$$

- (a) Do $\partial f/\partial x$ and $\partial f/\partial y$ exist at the origin?
- (b) Is f continuous at the origin?

務必書寫計算過程,否則不予計分。