

Denote by \mathbb{R} the set of all real numbers, $[a, b]$ be a bounded closed interval in \mathbb{R} .

1. (10%) Let $x \in \mathbb{R}^n$, $y \in \mathbb{R}^n$, $x \neq y$. Define the line segment

$$L(x, y) = \{tx + (1-t)y : t \in [0, 1]\}.$$

Prove that the line segment $L(x, y)$ is a connected set in \mathbb{R}^n .

2. (15%) (a) Let $f : [a, b] \rightarrow \mathbb{R}$ be bounded on $[a, b]$. Give a definition for the function f to be Riemann integrable on $[a, b]$.

(b) Prove that a monotone function f on $[a, b]$ is Riemann integrable.

3. (20%) Let $f : [a, b] \rightarrow \mathbb{R}$ be increasing on $[a, b]$. Prove that f has at most countably many points of discontinuity on $[a, b]$.

4. (20%) (a) Find $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^{n^2} e^{-n}$.

(b) Find the interval of convergence of the power series

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

5. (20%) (a) Let $D \subset \mathbb{R}$ and $f_n : D \rightarrow \mathbb{R}$, $f : D \rightarrow \mathbb{R}$. Give the definitions that " f_n converges to f pointwise on D " and that " f_n converges to f uniformly on D ".

(b) Let $f_n = x^n$ for $x \in [0, 1]$. Find $f : [0, 1] \rightarrow \mathbb{R}$ such that $f_n \rightarrow f$ pointwise on $[0, 1]$. Does f_n converge uniformly on $[0, 1]$? Prove your answer.

Note: You may use the inequality $(1 + \theta)^n \geq 1 + n\theta$ for all positive n and $\theta \geq -1$.

6. (15%) (a) Let $D \subset \mathbb{R}^n$ and $f : D \rightarrow \mathbb{R}^m$. For $x \in D$ give the definition that f is differentiable at x .

(b) Let

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

Prove that f is not differentiable at $(0, 0)$.