

1. (20 pts) Evaluate

$$\int_{-\infty}^{\infty} \int_{-\infty}^{\infty} \frac{e^{-x^2}}{1+x^2+2xy+y^2} dx dy.$$

2. (30 pts) Let $g(x, y)$ be a function satisfying $-1 < g(x, y) < 1$ and

$$\ln\left(\frac{1+g(x, y)}{1-g(x, y)}\right) + 2y \tan^{-1}(yg(x, y)) = 2(y^2 + 1)x$$

for $-\infty < x < \infty, y > 1$, where $\tan^{-1} = \arctan$ maps $(-\infty, \infty)$ to $(-\pi/2, \pi/2)$.

- (a) Show that $g(x, y)$ is increasing in x .
 (b) Find the limit function $\bar{g}(x) = \lim_{y \rightarrow \infty} g(x, y)$.
 (c) Show that $g(x, y)$ is a differentiable function in (x, y) .
 (d) Find $\lim_{y \rightarrow \infty} \frac{\partial}{\partial x} g(x, y)$.

3. (25 pts) Let

$$f(x) = \begin{cases} -1, & -\pi \leq x < 0, \\ 1, & 0 \leq x \leq \pi. \end{cases}$$

- (a) Find the Fourier series of $f(x)$ on $[-\pi, \pi]$.
 (b) Use (a) to find the sum of the series

$$1 - \frac{1}{3} + \frac{1}{5} - \frac{1}{7} + \dots$$

4. (25 pts) Let $f_1(x) = 3$ and $f_{n+1}(x) = \frac{1}{2}\left(f_n(x) + \frac{e^x}{f_n(x)}\right)$ for $n = 1, 2, 3, \dots$

- (a) Show that $f_{n+1}(x) < f_n(x)$ for $0 \leq x \leq 1$.
 (b) Show that $f(x) = \lim_{n \rightarrow \infty} f_n(x)$ exists and find $f(x)$ for $0 \leq x \leq 1$.
 (c) Does $\{f_n\}$ converge uniformly to $f(x)$ on $[0, 1]$?

試題隨卷繳回