

You have to show the details of your proofs and calculations.

1. (20 points) Suppose $\{f_n(x)\}_{n=1}^{\infty}$ is a sequence of continuous functions defined on a compact set $A \subset \mathbb{R}^n$ such that

(1) $|f_n(x)| < M$ for $x \in A$, $n = 1, 2, 3, \dots$.

(2) $\{f_n\}_{n=1}^{\infty}$ is equi-continuous. i.e., for any $\epsilon > 0$, there is a $\delta > 0$ such that if $x, y \in A$ and $|x - y| < \delta$, then $|f_n(x) - f_n(y)| < \epsilon$ for all $n = 1, 2, 3, \dots$.

Prove that $\{f_n\}_{n=1}^{\infty}$ has a uniformly convergent subsequence.

2. (30 points)

(1) Calculate

$$\iint_{\mathbb{R}^2} e^{-(4x^2+4xy+5y^2)} dx dy$$

(2) Calculate

$$\lim_{n \rightarrow \infty} \int_0^1 \frac{1 - e^{-nx}}{\sqrt{x}} dx.$$

(3) Calculate

$$\iiint_D z \sqrt{x^2 + y^2} dx dy dz,$$

where

$$D = \{(x, y, z) \mid 1 \leq x^2 + y^2 \leq 2, 1 \leq z \leq 2\}.$$

3. (15 points) Let $A \subset \mathbb{R}^2$ be open and $f(x_1, x_2) : A \rightarrow \mathbb{R}$. Prove that if both $\frac{\partial f}{\partial x_1}$ and $\frac{\partial f}{\partial x_2}$ exist and are continuous at $(y_1, y_2) \in A$, then f is differentiable at (y_1, y_2) .

4. (20 points) Let $f(x) : \mathbb{R}^n \rightarrow \mathbb{R}^n$ be a continuous vector-valued function. Suppose that there exists a positive constant $\lambda < 1$ such that $|f(x) - f(y)| \leq \lambda|x - y|$, then there exists a unique point $x_0 \in \mathbb{R}^n$ such that $f(x_0) = x_0$.

5. (15 points) Let $f(x, y)$ be defined as

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

Is $f(x, y)$ differentiable at $(0, 0)$? Prove or disprove your answer.