

1. Find the following limits.

(i)(5%) $\lim_{x \rightarrow 0} \frac{x^4}{\cos x - (1 - x^2)}$.

(ii)(5%) $\lim_{n \rightarrow \infty} \int_0^{\frac{\pi}{2}} x^5 \sin(nx) dx$.

(iii)(10%) $\lim_{n \rightarrow \infty} \sum_{i=1}^n \sum_{j=1}^{[\sqrt{n^2 - i^2}]} \frac{i^2 + j^2}{n^4}$, where $[\sqrt{n^2 - i^2}]$ denotes the largest integer which is not larger than $\sqrt{n^2 - i^2}$.

2. Find the following definite integrals.

(i)(5%) $\int_0^2 \frac{x^2}{(x^3 + 1)^2} dx$

(ii)(5%) $\int_e^1 x^2 \ln x dx$

(iii)(5%) $\int_0^2 \frac{(x+2)^2 + (x+1)^2}{(x+1)^2(x+2)} dx$

(iv)(5%) $\int_{-\infty}^{\infty} H(x)H(\pi/2 - x) \sin x dx$, where $H(x) = \begin{cases} 1, & \text{if } x \geq 0; \\ 0, & \text{if } x < 0. \end{cases}$

3. Find the derivatives of the function $f(x)$ in (i) and (ii).

(i)(5%) $f(x) = 5^x (\sin x)^2$.

(ii)(5%) $f(x) = \int_{x^2}^0 \sin(t^2) dt$.

4. (10%) Show that a function $f(x)$ with zero derivative on an open interval (a, b) must be a constant.

5. (15%) Using an approximation, $\frac{h}{3}(f(-h) + 4f(0) + f(h))$, for the integral $\int_{-h}^h f(x) dx$ is called Simpson's rule. Show that Simpson's rule is exact as the function $f(x)$ is a third order polynomial.

6. (15%) Show that there exists a positive integer N for any real number M such that

$$\sum_{i=1}^N \frac{1}{i} > M.$$

7. The equation $z = F(x, y) = 2x^2y^2$ represents a surface in the three-dimensional space where x, y, z are the Cartesian coordinates. A particle travels on the surface. The position of the particle is $(x, y, z) = (\cos t, \sin t, F(x, y))$ at any time t .

(i)(5%) Find the directional derivative of $F(x, y)$ in the direction $(\frac{\sqrt{2}}{2}, \frac{\sqrt{2}}{2})$ on $x - y$ plane.

(ii)(5%) Calculate the length of the path that the particle travels during the time interval $[0, 1]$.