

1. State the definition of $\lim_{x \rightarrow a} f(x) = L$. How about other types, for multi-variable functions?
2. State the Intermediate Value Theorem/Extreme Value Theorem.
3. State the definition of “ $f : I \subseteq \mathbb{R} \rightarrow \mathbb{R}$ is differentiable at $a \in I$.” Generalize it into \mathbb{R}^n .
4. State the Mean Value Theorem (for derivatives).
5. State the Chain Rule. Generalize it into \mathbb{R}^n .
6. State the Inverse Function Theorem. State the version in \mathbb{R}^n .
7. State the L'Hôpital's Rule.
8. State the Fundamental Theorem of Calculus.
9. State the Second Derivative Test in \mathbb{R}^2 . Generalize it into \mathbb{R}^n .
10. State the Lagrange Multiplier Theorem (particularly for $f(x, y, z)$ with 2 constraints).
11. Let f be a real-valued function that is smooth near a point $a \in \mathbb{R}$.
 - (a) What is the Taylor polynomial of f at a ?
 - (b) What are the radius of convergence and the interval of convergence for a power series?
 - (c) State the definition of “ f is real-analytic at a .”
12. Investigate Fubini's Theorem:

Theorem 1. *Let D be a rectangle region be contained in \mathbb{R}^2*

$$D = \{(x, y) \mid a \leq x \leq b, c \leq y \leq d\}$$

and let $f : D \subseteq \mathbb{R}^2 \rightarrow \mathbb{R}$ be integrable. If $f^y(x) = f(x, y)$ is integrable on $[a, b]$ for each $y \in [c, d]$, and if $g(y) = \int_a^b f(x, y) dx$ is integrable on $[c, d]$. Then the Riemann integral of f over D equals to the iterated integral, i.e.,

$$\iint_D f(x, y) dA = \int_c^d \left(\int_a^b f(x, y) dx \right) dy.$$

13. Investigate the Change of Variables for Multiple Integrals:

Theorem 2. *Given an open set U in \mathbb{R}^n , let $\varphi : U \rightarrow \mathbb{R}^n$ be one-to-one and continuously differentiable on U . If the Jacobian of φ , $J\varphi(\mathbf{x}) \neq 0$ on U , A is a Jordan measurable set with $\overline{A} \subseteq U$, and f is bounded and integrable on $\varphi(A)$, then $f \circ \varphi$ is integrable on A and*

$$\int_{\varphi(A)} f(\mathbf{y}) d\mathbf{y} = \int_A f(\varphi(\mathbf{x})) |J\varphi(\mathbf{x})| d\mathbf{x}.$$