

[Marks]

1. Evaluate the following integrals.

$$(5) \quad (a) \int_0^1 \sqrt{2x - x^2} dx$$

Solution:

$$\begin{aligned} \int_0^1 \sqrt{2x - x^2} dx &\stackrel{\text{completing the square}}{=} \int_0^1 \sqrt{-(x-1)^2 + 1} dx \stackrel{\substack{u=x-1 \\ du=dx}}{=} \int_{-1}^0 \sqrt{1-u^2} du \\ &\stackrel{\substack{u=\sin \theta \\ du=\cos \theta d\theta}}{=} \int_{-\frac{\pi}{2}}^0 \cos^2 \theta d\theta = \int_{-\frac{\pi}{2}}^0 \frac{1 + \cos 2\theta}{2} d\theta = \frac{1}{2} \int_{-\frac{\pi}{2}}^0 d\theta + \frac{1}{2} \int_{-\frac{\pi}{2}}^0 \cos 2\theta d\theta \\ &= \frac{1}{2} \theta \Big|_{-\frac{\pi}{2}}^0 + \left(\frac{1}{4} \sin 2\theta \right) \Big|_{-\frac{\pi}{2}}^0 = \frac{\pi}{4} \end{aligned}$$

$$(5) \quad (b) \int \frac{1}{x^3} e^{\frac{1}{x}} dx$$

Solution:

$$\begin{aligned} \int \frac{1}{x^3} e^{\frac{1}{x}} dx &\stackrel{\substack{u=\frac{1}{x} \\ du=-\frac{1}{x^2} dx}}{=} \int -u e^u du = \int -u d e^u \\ &= -u e^u - \int e^u d(-u) = -u e^u + \int e^u du = -u e^u + e^u + C \\ &= -\frac{1}{x} e^{\frac{1}{x}} + e^{\frac{1}{x}} + C \end{aligned}$$

$$(5) \quad (c) \int \frac{1}{(x+1)(x^2+1)} dx$$

Solution: Using partial fractions, we have

$$\frac{1}{(x+1)(x^2+1)} = \frac{\frac{1}{2}}{x+1} + \frac{-\frac{1}{2}x + \frac{1}{2}}{x^2+1}$$

So

$$\begin{aligned} \int \frac{1}{(x+1)(x^2+1)} dx &= \frac{1}{2} \int \frac{1}{x+1} dx - \frac{1}{2} \int \frac{x}{x^2+1} dx + \frac{1}{2} \int \frac{1}{x^2+1} dx \\ &= \frac{1}{2} \ln|x+1| - \frac{1}{4} \ln|x^2+1| + \frac{1}{2} \arctan x + C \end{aligned}$$

$$(5) \quad (d) \int \frac{\tan x}{\ln(\cos x)} dx$$

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Solution:

$$\begin{aligned} \int \frac{\tan x}{\ln(\cos x)} dx &= \int \frac{\frac{\sin x}{\cos x}}{\ln(\cos x)} dx \stackrel{u=\cos x}{\substack{du=-\sin x dx \\ \sin x dx=-du}} \int \frac{-du}{u \ln u} \stackrel{t=\ln u}{dt=\frac{1}{u} du} - \int \frac{1}{t} dt \\ &= -\ln |t| + C = -\ln |\ln(\cos x)| + C \end{aligned}$$

(5) (e) $\int x \tan^2 x dx$

Solution:

$$\begin{aligned} \int x \tan^2 x dx &= \int x(\sec^2 x - 1) dx = \int x \sec^2 x dx - \int x dx = \int x d \tan x - \frac{1}{2}x^2 \\ &\stackrel{\text{integration by parts}}{=} x \tan x - \int \tan x dx - \frac{1}{2}x^2 \\ &= x \tan x + \ln |\cos x| - \frac{1}{2}x^2 + C \end{aligned}$$

(5) (f) $\int (\arcsin x)^2 dx$

Solution:

$$\begin{aligned} \int (\arcsin x)^2 dx &\stackrel{u=\arcsin x}{\substack{x=\sin u \\ dx = \cos u du}} \int u^2 \cos u du = \int u^2 d \sin u \\ &= u^2 \sin u - \int 2u \sin u du = u^2 \sin u + 2 \int u d \cos u \\ &= u^2 \sin u + 2 \left(u \cos u - \int \cos u du \right) \\ &= u^2 \sin u + 2(u \cos u - \sin u) + C \\ &= x \arcsin^2 x + 2(\arcsin x \cos(\arcsin x) - x) + C \end{aligned}$$

2. Evaluate the following improper integrals.

(4) (a) $\int_{-\infty}^{\infty} \frac{\arctan x}{1+x^2} dx$

Solution:

$$\int \frac{\arctan x}{1+x^2} dx \stackrel{u=\arctan x}{du=\frac{1}{1+x^2} dx} \int u du = \frac{1}{2}u^2 + C = \frac{1}{2} \arctan^2 x + C$$

[Marks]

Hence

$$\begin{aligned}
 \int_{-\infty}^{\infty} \frac{\arctan x}{1+x^2} dx &= \int_{-\infty}^0 \frac{\arctan x}{1+x^2} dx + \int_0^{\infty} \frac{\arctan x}{1+x^2} dx \\
 &= \lim_{s \rightarrow -\infty} \int_s^0 \frac{\arctan x}{1+x^2} dx + \lim_{t \rightarrow \infty} \int_0^t \frac{\arctan x}{1+x^2} dx \\
 &= \lim_{s \rightarrow -\infty} -\frac{1}{2} \arctan^2 s + \lim_{s \rightarrow \infty} \frac{1}{2} \arctan^2 t \\
 &= -\frac{1}{2} \left(-\frac{\pi}{2}\right)^2 + \frac{1}{2} \left(\frac{\pi}{2}\right)^2 = 0
 \end{aligned}$$

(4) (b) $\int_0^{\frac{\pi^2}{16}} \frac{\sin(\sqrt{x})}{\sqrt{x}} dx$

Solution:

$$\begin{aligned}
 \int \frac{\sin(\sqrt{x})}{\sqrt{x}} dx &\stackrel{\substack{u=\sqrt{x} \\ du=\frac{1}{2\sqrt{x}} dx \\ 2du=\frac{1}{\sqrt{x}} dx}}{=} 2 \int \sin u du = -2 \cos u + C \\
 &= -2 \cos(\sqrt{x}) + C
 \end{aligned}$$

Hence

$$\begin{aligned}
 \int_0^{\frac{\pi^2}{16}} \frac{\sin(\sqrt{x})}{\sqrt{x}} dx &= \lim_{t \rightarrow 0^+} \int_t^{\frac{\pi^2}{16}} \frac{\sin(\sqrt{x})}{\sqrt{x}} dx = \lim_{t \rightarrow 0^+} \left(-2 \cos \frac{\pi}{4} + 2 \cos(\sqrt{t})\right) \\
 &= -\sqrt{2} + 2
 \end{aligned}$$

3. Find the following limits

(4) (a) $\lim_{x \rightarrow 0} (1+3x)^{2 \csc x}$

Solution:

$$\lim_{x \rightarrow 0} (1+3x)^{2 \csc x} = \lim_{x \rightarrow 0} e^{2 \csc x \ln(1+3x)} = e^{\lim_{x \rightarrow 0} 2 \csc x \ln(1+3x)}$$

while

$$\lim_{x \rightarrow 0} 2 \csc x \ln(1+3x) = \lim_{x \rightarrow 0} \frac{2 \ln(1+3x)}{\sin x} \stackrel{+}{=} \lim_{x \rightarrow 0} \frac{2 \cdot \frac{3}{1+3x}}{\cos x} = 6$$

So

$$\lim_{x \rightarrow 0} (1+3x)^{2 \csc x} = e^6$$

(4) (b) $\lim_{x \rightarrow 0} \frac{x \ln(1+x)}{1-\cos x}$

[Marks]

Solution:

$$\frac{x \ln(1+x)}{1-\cos x} \stackrel{+}{=} \lim_{x \rightarrow 0} \frac{\ln(1+x) + \frac{x}{1+x}}{\sin x} = \lim_{x \rightarrow 0} \frac{\ln(1+x)}{\sin x} + \frac{x}{\sin x} \cdot \frac{1}{1+x}$$

Then

$$\lim_{x \rightarrow 0} \frac{\ln(1+x)}{\sin x} \stackrel{+}{=} \lim_{x \rightarrow 0} \frac{\frac{1}{1+x}}{\cos x} = 1$$

while

$$\lim_{x \rightarrow 0} \frac{x}{\sin x} \cdot \frac{1}{1+x} = 1$$

Hence

$$\lim_{x \rightarrow 0} \frac{x \ln(1+x)}{1-\cos x} = 2$$

- (4) 4. Solve the ordinary differential equation $x + 3y^2\sqrt{x^2+1}y' = 0$ with the initial condition $y(0) = 1$.

Solution: One has

$$x + 3y^2\sqrt{x^2+1}\frac{dy}{dx} = 0$$

Hence

$$\begin{aligned} xdx + 3y^2\sqrt{x^2+1}dy &= 0; \quad xdx = -3y^2\sqrt{x^2+1}dy \\ \frac{x}{\sqrt{x^2+1}}dx &= -3y^2dy \\ \int \frac{x}{\sqrt{x^2+1}}dx &= \int -3y^2dy \end{aligned}$$

Here

$$\int \frac{x}{\sqrt{x^2+1}}dx \stackrel{\substack{u=x^2+1 \\ du=2xdx \\ xdx=\frac{1}{2}du}}{\frac{1}{2} \int \frac{du}{\sqrt{u}}} = \sqrt{u} + C = \sqrt{1+x^2} + C$$

and

$$\int -3y^2dy = -y^3 + C$$

So

$$y^3 = -\sqrt{1+x^2} + C$$

From the initial condition, we have

$$1 = -\sqrt{1} + C; \quad C = 2$$

Hence

$$y^3 = -\sqrt{1+x^2} + 2$$

- (5) 5. Find the area enclosed by $y = \sin x$ and $y = \cos x$ between $x = 0$ and $x = \pi$.

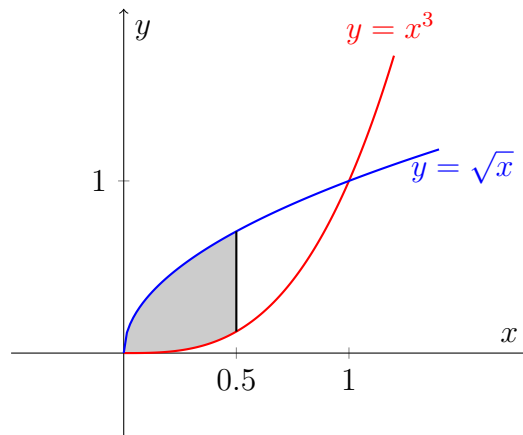
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Solution: Between $x = 0$ and $x = \pi$, $y = \sin x$ and $y = \cos x$ has an intersection at $x = \frac{\pi}{4}$. So the area S is

$$\begin{aligned} S &= \int_0^{\frac{\pi}{4}} \cos x - \sin x \, dx + \int_{\frac{\pi}{4}}^{\pi} \sin x - \cos x \, dx = (\sin x + \cos x) \Big|_0^{\frac{\pi}{4}} + (-\cos x - \sin x) \Big|_{\frac{\pi}{4}}^{\pi} \\ &= \left(\frac{\sqrt{2}}{2} + \frac{\sqrt{2}}{2} \right) - 1 + 1 - \left(-\frac{\sqrt{2}}{2} - \frac{\sqrt{2}}{2} \right) \\ &= 2\sqrt{2} \end{aligned}$$

- (5) 6. Sketch and shade the region \mathcal{R} enclosed by $y = x^3$, $y = \sqrt{x}$ between $x = 0$ and $x = \frac{1}{2}$.
- (a) Set up but **do not evaluate** the integral for the volume of the solid obtained by rotating \mathcal{R} around the line $y = 2$.
- (b) Set up but **do not evaluate** the integral for the volume of the solid obtained by rotating \mathcal{R} around the line $x = -2$.

Solution:



(a) $V = \int_0^{\frac{1}{2}} \pi(2 - x^3)^2 - \pi(2 - \sqrt{x})^2 \, dx$

(b) $V = \int_0^{\frac{1}{2}} 2\pi(2 + x)(\sqrt{x} - x^3) \, dx$

- (4) 7. Find the arc length of the curve $y = \ln(1 - x^2)$ in the interval $0 \leq x \leq \frac{1}{2}$.

Solution: One has

$$y' = \frac{-2x}{1 - x^2}$$

[Marks]

Hence the length L is

$$\begin{aligned}
 L &= \int_0^{\frac{1}{2}} \sqrt{1+y^2} \, dx = \int_0^{\frac{1}{2}} \sqrt{1 + \left(\frac{-2x}{1-x^2}\right)^2} \, dx = \int_0^{\frac{1}{2}} \sqrt{\frac{(1-x^2)^2 + 4x^2}{(1-x^2)^2}} \, dx \\
 &= \int_0^{\frac{1}{2}} \sqrt{\frac{1+2x^2+x^4}{(1-x^2)^2}} \, dx = \int_0^{\frac{1}{2}} \sqrt{\frac{(1+x^2)^2}{(1-x^2)^2}} \, dx = \int_0^{\frac{1}{2}} \frac{1+x^2}{1-x^2} \, dx \\
 &= \int_0^{\frac{1}{2}} \frac{2}{1-x^2} - 1 \, dx = -\int_0^{\frac{1}{2}} \frac{2}{x^2-1} + 1 \, dx = \left(-\ln \left| \frac{1-x}{1+x} \right| - x\right) \Big|_0^{\frac{1}{2}} \\
 &= \ln 3 - \frac{1}{2}
 \end{aligned}$$

- (4) 8. Determine the convergence or divergence of the sequence $\{(-1)^n n e^{-n}\}$. Justify your answer.

Solution: Since

$$\lim_{n \rightarrow \infty} n e^{-n} = \lim_{n \rightarrow \infty} \frac{n}{e^n} \doteq \lim_{n \rightarrow \infty} \frac{1}{e^n} = 0$$

so

$$\lim_{n \rightarrow \infty} (-1)^n n e^{-n} = 0$$

Hence the sequence converges to 0.

- (4) 9. Find the sum of the series $\sum_{n=1}^{\infty} \frac{1}{(n+1)(n+3)}$

Solution: One has

$$\frac{1}{(n+1)(n+3)} = \frac{1}{2} \left(\frac{1}{n+1} - \frac{1}{n+3} \right)$$

So

$$\sum_{n=1}^{\infty} \frac{1}{(n+1)(n+3)} = \frac{1}{2} \sum_{n=1}^{\infty} \left(\frac{1}{n+1} - \frac{1}{n+3} \right)$$

For the series $\sum_{n=1}^{\infty} \left(\frac{1}{n+1} - \frac{1}{n+3} \right)$, its partial sum

$$\begin{aligned}
 s_n &= \left(\frac{1}{2} - \frac{1}{4} \right) + \left(\frac{1}{3} - \frac{1}{5} \right) + \left(\frac{1}{4} - \frac{1}{6} \right) + \left(\frac{1}{5} - \frac{1}{7} \right) + \cdots + \left(\frac{1}{n+1} - \frac{1}{n+3} \right) \\
 &= \frac{1}{2} + \frac{1}{3} - \frac{1}{n+2} - \frac{1}{n+3}
 \end{aligned}$$

Hence

$$\sum_{n=1}^{\infty} \left(\frac{1}{n+1} - \frac{1}{n+3} \right) = \lim_{n \rightarrow \infty} s_n = \frac{1}{2} + \frac{1}{3} = \frac{5}{6}$$

[Marks]

and consequently,

$$\sum_{n=1}^{\infty} \frac{1}{(n+1)(n+3)} = \frac{1}{2} \cdot \frac{5}{6} = \frac{5}{12}$$

(9) 10. Determine whether the following series converge or diverge. Justify your answers.

(a) $\sum_{n=1}^{\infty} \frac{e^n}{1+e^{2n}}$

Solution: Use the integral test. Take $f(x) = \frac{e^x}{1+e^{2x}}$. Then

$$f'(x) = \frac{e^x(1+e^{2x}-2e^{3x})}{(1+e^{2x})^2} = \frac{e^x - e^{3x}}{(1+e^{2x})^2} < 0$$

So $f(x)$ is decreasing. Also

$$\begin{aligned} \int_1^{\infty} \frac{e^x}{1+e^{2x}} dx &= \lim_{t \rightarrow \infty} \int_1^t \frac{e^x}{1+e^{2x}} dx = \lim_{t \rightarrow \infty} \arctan(e^x) \Big|_1^t = \lim_{t \rightarrow \infty} \arctan(e^t) - \arctan(e) \\ &= \frac{\pi}{2} - \arctan(e) \end{aligned}$$

which converges. So from the integral test, the original series converges.

One can also use the ratio test $\left(\lim_{n \rightarrow \infty} \frac{a_{n+1}}{a_n} = \frac{1}{e} < 1 \right)$ or the root test (L'Hospital's rule is needed and finally one gets $\lim_{n \rightarrow \infty} = \frac{1}{e} < 1$). One can also use the limit comparison test where the geometric series $\sum_{n=1}^{\infty} \frac{1}{e^n}$ is used

(b) $\sum_{n=1}^{\infty} \left(\frac{2n+1}{3n+2} \right)^{\frac{n}{2}}$

Solution: Use the root test.

$$\begin{aligned} \lim_{n \rightarrow \infty} \sqrt[n]{a_n} &= \lim_{n \rightarrow \infty} \sqrt[n]{\left(\frac{2n+1}{3n+2} \right)^{\frac{n}{2}}} = \lim_{n \rightarrow \infty} \left(\frac{2n+1}{3n+2} \right)^{\frac{1}{2}} = \lim_{n \rightarrow \infty} \sqrt{\frac{2n+1}{3n+2}} \\ &= \lim_{n \rightarrow \infty} \sqrt{\frac{2 + \frac{1}{n}}{3 + \frac{2}{n}}} = \sqrt{\frac{2}{3}} < 1 \end{aligned}$$

So the original series converges.

(c) $\sum_{n=1}^{\infty} \frac{1}{n} \sin\left(\frac{1}{n}\right)$

[Marks]

Solution: Using the limit comparison test.

$$\lim_{n \rightarrow \infty} \frac{\frac{1}{n} \sin\left(\frac{1}{n}\right)}{\frac{1}{n^2}} = \lim_{n \rightarrow \infty} \frac{\sin\left(\frac{1}{n}\right)}{\frac{1}{n}} = 1 \neq 0$$

Hence from the limit comparison test, since $\sum \frac{1}{n^2}$ converges (a p -series with $p = 2$), so does the original series.

(8) 11. Determine if the following series converge absolutely or converge conditionally or diverge. Justify your answers.

(a) $\sum_{n=1}^{\infty} (-1)^n \frac{n}{\sqrt{n^3+1}}$

Solution: First, we use the limit comparison test.

$$\lim_{n \rightarrow \infty} \frac{\frac{n}{\sqrt{n^3+1}}}{\sqrt{n}} = \lim_{n \rightarrow \infty} \frac{\sqrt{n^3}}{\sqrt{n^3+1}} = \lim_{n \rightarrow \infty} \sqrt{\frac{n^3}{n^3+1}} = \lim_{n \rightarrow \infty} \sqrt{\frac{1}{1+\frac{1}{n^3}}} = 1$$

So the series $\sum_{n=1}^{\infty} \frac{n}{\sqrt{n^3+1}}$ diverges because $\sum_{n=1}^{\infty} \frac{1}{\sqrt{n}}$ diverges (a p -series with $p = \frac{1}{2}$). Therefore the original series does not converge absolutely.

On the other hand,

$$\lim_{n \rightarrow \infty} \frac{n}{\sqrt{n^3+1}} = \lim_{n \rightarrow \infty} \frac{\frac{n}{\sqrt{n^3}}}{\frac{\sqrt{n^3+1}}{\sqrt{n^3}}} = \lim_{n \rightarrow \infty} \frac{\sqrt{\frac{1}{n}}}{\sqrt{1+\frac{1}{n^3}}} = 0$$

and

$$\begin{aligned} \left(\frac{n}{\sqrt{n^3+1}} \right)' &= \frac{\sqrt{n^3+1} - n \cdot \frac{1}{2} \cdot \frac{1}{\sqrt{n^3+1}} \cdot 3n^2}{n^3+1} = \frac{n^3+1 - \frac{3}{2}n^3}{(n^3+1)\sqrt{n^3+1}} \\ &= \frac{-\frac{1}{2}n^3+1}{(n^3+1)\sqrt{n^3+1}} < 0 \end{aligned}$$

when n is big enough, which implies $\frac{n}{\sqrt{n^3+1}}$ decreases. Hence by the alternating series test, the original series converges, and therefore the original series converges conditionally.

(b) $\sum_{n=1}^{\infty} (-1)^n \frac{e^n}{(2n)!}$

Solution: Use the ratio test.

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \frac{\frac{e^{n+1}}{(2(n+1))!}}{\frac{e^n}{(2n)!}} = \lim_{n \rightarrow \infty} \frac{e^{n+1}}{e^n} \cdot \frac{(2n)!}{(2(n+1))!} = \lim_{n \rightarrow \infty} \frac{e}{(2n+1)(2n+2)} = 0 < 1$$

[Marks]

Hence from the ratio test, the original series converges absolutely.

- (4) 12. Find the interval of convergence of the power series $\sum_{n=1}^{\infty} \frac{2^n}{n} x^{2n}$.

Solution: Using the ratio test.

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{\frac{2^{n+1}}{n+1} x^{2(n+1)}}{\frac{2^n}{n} x^{2n}} \right| = \lim_{n \rightarrow \infty} \frac{2n}{n+1} |x^2| = 2|x^2| < 1$$

Hence $|x^2| < \frac{1}{2}$, so $|x| < \frac{\sqrt{2}}{2}$, that is, the radius of convergence is $\frac{\sqrt{2}}{2}$.

- (4) 13. Find the Taylor series of $f(x) = e^{3x+1}$ at $x = 2$.

Solution:

$$\begin{aligned} e^{3x+1} &= e^{3(x-2+2)+1} = e^{3(x-2)+7} = e^7 e^{3(x-2)} \\ &= e^7 \sum_{n=0}^{\infty} \frac{(3(x-2))^n}{n!} = \sum_{n=0}^{\infty} \frac{e^7 3^n}{n!} (x-2)^n \end{aligned}$$

- (3) 14. Suppose there is a positive sequence $\{a_n\}_{n=1}^{\infty}$ which is decreasing and $\lim_{n \rightarrow \infty} a_n = 2$. Prove the series

$$\sum_{n=1}^{\infty} (-1)^n \frac{a_n}{n} \text{ converges.}$$

Solution: Use the alternating series test. Since the sequence $\{a_n\}$ is positive and decreasing, $\frac{a_n}{n}$ is also positive and decreasing. Also since $\lim_{n \rightarrow \infty} a_n = 2$, $\lim_{n \rightarrow \infty} \frac{a_n}{n} = 0$. Hence from the alternating series test, $\sum_{n=1}^{\infty} (-1)^n \frac{a_n}{n}$ converges.