1. (6%) Find
$$f(x)$$
 so that $\int_0^x f(t)dt = \int_{\sin x}^{x^3} e^{-t^2} dt$.

Solution:

By the Fundamental Theorem of Calculus Part 1 (FTC#1), we know that

$$\frac{d}{dx}\int_0^x f(t) \ dt = f(x)$$

The right hand side of the given equation can be written as

$$\int_{\sin x}^{x^3} e^{-t^2} dt = \int_0^{x^3} e^{-t^2} dt - \int_0^{\sin x} e^{-t^2} dt$$

By Chain Rule we can find the derivative of the right hand side

$$\frac{d}{dx} \left[\int_0^{x^3} e^{-t^2} dt - \int_0^{\sin x} e^{-t^2} dt \right] = e^{-(x^3)^2} (3x^2) - e^{-(\sin x)^2} (\cos x)$$

Simplify to get our conclusion

$$f(x) = 3x^2 e^{-x^6} - e^{-\sin^2 x} \cos x$$

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Grading:

This problem is designed to see if the students know how to use Part 1 of the Fundamental Theorem of Calculus.

(1%) for the left side of the equation. (5%) for the right side of the equation.

List of expected mistakes:

•
$$\frac{d}{dx} \int_0^x f(t) dt = f(t)$$
 is -1%

•
$$\frac{d}{dx} \int_0^x f(t) dt = f(x) - f(0)$$
 is -1%

- Missing negative sign is -1%
- Didn't apply Chain Rule is -4%
- Taking the derivative of x^3 and $\sin x$ but got it wrong, -1% each
- e^{-x^2} , $e^{-(3x^2)^2}$, and $e^{-(\cos x)^2}$ are -2% each

2. Evaluate the following integrals.

(a) (5%)
$$\int \tan x \sec^4 x \, dx.$$

(b) (8%) $\int \frac{3x+2}{x(x^2+2x+2)} \, dx.$

(c) (7%)
$$\int_0^1 \frac{x^5+1}{\sqrt{16-x^2}} dx$$

Solution:

(a) Solution 1:

$$\int \tan x \sec^4 x \, dx = \int \tan x \cdot \sec^2 x \sec^2 x \, dx = \int \tan x (\tan x + 1) \sec^2 x \, dx \qquad (1 \text{ pt})$$

$$\overset{u=\tan x}{=} \int \exp(x^2 + 1) \, dx \qquad (2 \text{ pt} \text{ for substitution})$$

$$\frac{1}{du = \sec^2 x dx} \int u(u^2 + 1) du$$
(2 pts for substitution)
$$= \frac{1}{4}u^4 + \frac{1}{2}u^2 + c = \frac{1}{4}\tan^4 x + \frac{1}{2}\tan^2 x + c$$
(2 pts)

Solution 2:

$$\int \tan x \sec^4 x \, dx = \int \sec^3 x \sec x \tan x \, dx \qquad (1 \text{ pt})$$
$$\frac{u \sec x}{du \sec x \tan x \, dx} \qquad (2 \text{ pts})$$

(b)
$$\frac{3x+2}{x(x^2+2x+2)} = \frac{a}{x} + \frac{bx+c}{x^2+2x+2} (1 \text{ pt})$$

$$\Rightarrow a = 1, b = -1, c = 1$$

$$\frac{3x+2}{x(x^2+2x+2)} = \frac{1}{x} + \frac{-x+1}{x^2+2x+2} (2 \text{ pts})$$

$$\int \frac{3x+2}{x(x^2+2x+2)} dx = \int \frac{1}{x} + \frac{-x+1}{x^2+2x+2} dx$$

$$= \ln |x| + \int \frac{-x+1}{x^2+2x+2} dx \qquad (1 \text{ pt for } \int \frac{1}{x} = \ln |x|)$$

$$\frac{u=x+1}{du=dx} \ln |x| + \int \frac{-u+2}{u^2+1} du \qquad (2 \text{ pts for completing the square and substitution})$$

$$= \ln |x| - \frac{1}{2} \ln(u^2+1) + 2 \tan^{-1} u + c \qquad (1 \text{ pt for } \int \frac{u}{u^2+1} du)$$

$$= \ln |x| - \frac{1}{2} \ln(x^2+2x+2) + 2 \tan^{-1}(x+1) + c \qquad 1 \text{ pt for } \int \frac{1}{u^2+1} du$$

(c)

$$\int_{0}^{4} \frac{x^{3} + 1}{\sqrt{16 - x^{2}}} dx \frac{x = 4\sin\theta, -\frac{\pi}{2} \le \theta \le \frac{\pi}{2}}{dx = 4\cos\theta d\theta} \int_{0}^{\frac{\pi}{2}} \frac{64\sin^{3}\theta + 1}{4\cos\theta} 4\cos\theta d\theta$$
(4 pts. 1 pt for $x = 4\sin\theta$. 2 pts for integrand and differentials.
1 pt for the upper and lower bound)
$$= \int_{0}^{\frac{\pi}{2}} 64\sin^{3}\theta + 1 d\theta$$

$$= 64 \int_{0}^{\frac{\pi}{2}} \sin^{2}\theta \sin\theta d\theta + \frac{\pi}{2}$$
(1 pt for $\int_{0}^{\frac{\pi}{2}} 1 d\theta$)
$$\frac{u = \cos\theta}{164} = 64 \int_{1}^{0} (1 - u^{2})(-du) + \frac{\pi}{2}$$
(2 pts for $\int_{0}^{\frac{\pi}{2}} \sin^{3}\theta d\theta$)

3. Determine whether the integral is convergent or divergent. Evaluate convergent integral(s).

(a) (5%)
$$\int_0^\infty \frac{dx}{x^2 + a^2}$$
, where $a > 0$ is a constant

(b) (5%) $\int_0^\infty \frac{dx}{x^2}$. (c) (5%) $\int_0^\infty \frac{dx}{x^2 - a^2}$, where a > 0 is a constant.

Solution:

(a)

$$\int_{0}^{t} \frac{dx}{x^{2} + a^{2}} = \frac{1}{a} \int_{0}^{t} \frac{1}{1 + (\frac{x}{a})^{2}} \frac{dx}{a}$$

$$\frac{u = \frac{x}{a}}{du = \frac{1}{a} dx} \frac{1}{a} \int_{0}^{\frac{t}{a}} \frac{1}{1 + u^{2}} du = \frac{1}{a} \tan^{-1}(\frac{t}{a})$$
(3 pts)

$$\int_0^\infty \frac{dx}{x^2 + a^2} = \lim_{t \to \infty} \int_0^t \frac{dx}{x^2 + a^2} = \lim_{t \to \infty} \frac{1}{a} \tan^{-1}(\frac{t}{a}) = \frac{\pi}{2a}$$
(2 pts)

Hence the improper integral converges and the value is $\frac{\pi}{2a}$.

(b)

$$\int_0^\infty \frac{1}{x^2} dx = \int_0^1 \frac{dx}{x^2} + \int_1^\infty \frac{dx}{x^2} \qquad (2 \text{ pts for decomposing it into two improper integrals})$$
$$\therefore \int_0^1 \frac{1}{x^2} dx = \lim_{t \to 0^+} \int_t^1 \frac{1}{x^2} dx = \lim_{t \to 0^+} (\frac{1}{t} - 1) = \infty \text{ diverges}$$
$$\therefore \int_0^\infty \frac{1}{x^2} dx \text{ diverges} \qquad (2 \text{ pts for the divergence of } \int_0^1 \frac{dx}{x^2}. 1 \text{ pt for the conclusion})$$

(c)

$$\frac{1}{x^2 - a^2} \to -\infty \text{ as } x \to a^- \quad (1 \text{ pt})$$

$$\int_0^a \frac{1}{x^2 - a^2} dx = \frac{1}{2a} \int_0^a \frac{1}{x - a} - \frac{1}{x + a} dx = \frac{1}{2a} \lim_{t \to a^-} \int_0^t \frac{1}{x - a} - \frac{1}{x + a} dx = \frac{1}{2a} \lim_{t \to a^-} \ln \left| \frac{t - a}{t + a} \right| = -\infty.$$
Hence $\int_0^a \frac{1}{x^2 - a^2} dx$ diverges. (3 pts)
Therefore $\int_0^\infty \frac{dx}{x^2 - a^2} = \int_0^a \frac{dx}{x^2 - a^2} + \int_a^{2a} \frac{dx}{x^2 - a^2} + \int_{2a}^\infty \frac{dx}{x^2 - a^2} \text{diverges}$ (1 pt)

- 4. Let S be the region enclosed by $y = \ln x$, y = 1, and x = 4. Let **R** be the solid of the revolution by rotating S around the x-axis.
 - (a) (7%) Find the volume of **R** by the disc method.
 - (b) (7%) Find the volume of **R** by the cylindrical shell method.

Solution:

(a) We use the disc method. We first evaluate

$$\tilde{V} = \pi \int_{e}^{4} (\ln x)^{2} dx = \pi \int_{e}^{4} \ln x d(x \ln x - x) \quad (2\% \text{ for the correct integral})$$

= $\pi (x \ln x - x) \ln x |_{e}^{4} - \pi \int_{e}^{4} (x \ln x - x) (\frac{1}{x}) dx$
= $\pi (x \ln x - x) \ln x |_{e}^{4} - \pi [x \ln x - x - x] |_{e}^{4}$
= $\pi (x (\ln x)^{2} - 2x \ln x + 2x) |_{e}^{4} \quad (2\% \text{ for correct antiderivative})$
= $\pi (4 (\ln 4)^{2} - 8 \ln 4 + 8) - \pi (e - 2e + 2e) = 16\pi ((\ln 2)^{2} - \ln 2) + \pi (8 - e). \quad (2\%)$

So the required volume is

$$V = \tilde{V} - \pi (4 - e) = 16\pi ((\ln 2)^2 - \ln 2) + 4\pi.$$
(1%)

Some people may do the following way:

$$\int (\ln x)^2 dx = x(\ln x)^2 - \int x d(\ln x)^2$$
$$= x(\ln x)^2 - 2 \int x(\ln x)(\frac{1}{x}) dx$$
$$= x(\ln x)^2 - 2(x\ln x - x) = x(\ln x)^2 - 2x\ln x + 2x.$$

(b) Now we use the cylindrical shell method. Here we write $x = e^y$ and the domain of integration becomes $y \in [1, \ln 4]$. So the volume is

$$V = 2\pi \int_{1}^{\ln 4} y [4 - e^{y}] dy = 2\pi (2y^{2} - ye^{y} + e^{y})|_{1}^{\ln 4}$$
(3% for the correct integral, 2% for the correct antiderivative)
$$= 2\pi [(2(\ln 4)^{2} - 4\ln 4 + 4) - (2 - e + e)]$$

$$= 16\pi ((\ln 2)^{2} - \ln 2) + 4\pi. (2\%)$$

5. The consumer's surplus CS is obtained from the demand curve $p = D(q) = \frac{1000}{(0.2q+1)^3}$ and the current unit price p with the formula

$$CS(p) = \left[\int_0^q D(x) \, dx\right] - pq = \left[\int_0^{D^{-1}(p)} D(x) \, dx\right] - pD^{-1}(p)$$

where $q = D^{-1}(p)$ is the quantity demanded obtained from p = D(q).

- (a) (4%) Compute $D^{-1}(p)$.
- (b) (6%) Find the consumer surplus for the demand function D(x) when p = 8.
- (c) (5%) Compute CS'(p).
- (d) (3%) Explain why CS(p) is a decreasing function on its domain.

Solution:
(a)
$$p = \frac{1000}{(0.2q+1)^3}$$
, $(0.2q+1)^3 = \frac{1000}{p}$, $0.2q = \sqrt[3]{\frac{1000}{p}} - 1$, $q = 5\sqrt[3]{\frac{1000}{p}} - 5$
 $D^{-1}(p) = 50p^{-1/3} - 5$

(b) When
$$p = 8$$
, $q = 50(8^{-1/3}) - 5 = 20$

$$CS(8) = \int_0^{20} \frac{1000}{(0.2x+1)^3} dx - 8 \cdot 20 = \left[-2500(0.2x+1)^{-2}\right]_0^{20} - 160 = -100 + 2500 - 160 = 2240$$

$$CS(p) = \int_0^{50p^{-1/3}-5} \frac{1000}{(0.2x+1)^3} \, dx - p \left(50p^{-1/3}-5\right)$$
$$CS'(p) = p \left(\frac{-50}{3}p^{-4/3}\right) - \left(50p^{-1/3}-5\right) + p \left(\frac{-50}{3}p^{-4/3}\right)$$
$$CS'(p) = -\left(50p^{-1/3}-5\right)$$

or

$$CS(p) = \int_{0}^{50p^{-1/3}-5} \frac{1000}{(0.2x+1)^3} \, dx - p \left(50p^{-1/3}-5\right)$$
$$= \left[-2500(0.2x+1)^{-2}\right]_{0}^{50p^{-1/3}-5} - p \left(50p^{-1/3}-5\right) = -25p^{2/3} - p \left(50p^{-1/3}-5\right)$$
$$CS'(p) = \left(\frac{-50}{3}p^{-1/3}\right) - \left(50p^{-1/3}-5\right) + p \left(\frac{-50}{3}p^{-4/3}\right)$$
$$CS'(p) = -\left(50p^{-1/3}-5\right)$$

(d) From (c), CS is a decreasing functions when $-(50p^{-1/3} - 5) < 0$, in other words, p < 1000. Notice that when p = 1000. $q = D^{-1}(1000) = 0$. Therefore $p \le 1000$ is the domain and CS(p) is decreasing on its domain.

Grading:

(a) Finding the inverse (4%). Algebra mistakes are -1% each. Any mistake here should change their answer in (b) and (c).

(b) Find corresponding q (2%) and evaluate the integral (4%). Full credit if they got (a) wrong but found correct q and integrated correctly using their answer. Algebra mistakes -1% each, integral mistakes -2% each.

(c) They can use FTC or just integrate first, then derivative. (3%) for the derivative of the integral part. (2%) for the derivative of pq. Algebra mistakes -1% each, other bigger mistakes -2% each.

(d) They can explain using the answer from (c) or just explain with words and/or graph (3%). They don't need to find the domain. Gaps in argument is -1% and wrong argument is -2%.

Expected mistakes:

- I expect a lot of people to have trouble understanding the problem.
- I expect a lot of mistakes in (c)
- I expect a lot of answers in (d) that don't use (c)
- When grading, award points for anything in the right direction

6. Solve the following differential equations.

(a) (7%) $(1 + x^2)y' + 2xy^2 = 0, y(0) = 1.$ (b) (8%) $(1 + x^2)y' + xy = x(1 + x^2), y(0) = 1.$

Solution:

(a) We have

$$\frac{1}{y^2}y' = \frac{-2x}{1+x^2}, \quad (2\%)$$

hence

$$\frac{1}{y} = \ln(1+x^2) + C \quad (2\%), \quad y = \frac{1}{\ln(1+x^2) + C} \quad (1\%).$$

Now we have

$$1 = y(0) = \frac{1}{\ln 1 + C}, \quad C = 1, \quad (2\%)$$

$$y = \frac{1}{\ln(1+x^2)+1}.$$

(b) We have

 \mathbf{SO}

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

so $P(x) = \frac{x}{1 + x^2}$, Q(x) = x, and

$$I(x) = e^{\int P(x)dx} = e^{\frac{1}{2}\ln(1+x^2)} = \sqrt{1+x^2}.$$
 (3%)

Thus

$$y = \frac{1}{I(x)} \int I(x)Q(x)dx \quad (1\%)$$
$$= \frac{1}{\sqrt{1+x^2}} \int x\sqrt{1+x^2}dx$$
$$= \frac{1}{3}(1+x^2) + \frac{C}{\sqrt{1+x^2}}. \quad (2\%)$$

Now

$$1 = y(0) = \frac{1}{3} + C, \quad C = \frac{2}{3}.$$
 (2%)

Hence

$$y = \frac{1}{3} \left(1 + x^2 + \frac{2}{\sqrt{1 + x^2}} \right)$$

7. Consider the parametric curve $(x(t), y(t)) = (1 - t^2, t - t^3)$.



(a) (2%) The curve passes through the origin twice. Find t_1 and t_2 so that

$$(x(t_1), y(t_1)) = (x(t_2), y(t_2)) = (0, 0).$$

- (b) (4%) Find the tangent lines of the curve at (0,0).
- (c) (6%) $(x(t), y(t)) = (1 t^2, t t^3), t_1 \le t \le t_2$, forms a loop. Find the area enclosed by the loop.

Solution:

- (a) $t_1 = -1$ (1%), $t_2 = 1$ (1%).
- (b)

$$\frac{dy}{dx} = \frac{y'(t)}{x'(t)} = \frac{1 - 3t^2}{-2t}, \quad (2\%)$$

so the tangent line is y = -x when t = -1 (1%), and y = x when t = 1 (1%). These are two tangent lines of the curve at (0,0).

(c)

Area =
$$\left| \int_{-1}^{1} y(t) x'(t) dt \right|$$
 (2%)
= $\left| \int_{-1}^{1} (t - t^3) (-2t) dt \right|$ (1%)
= $\left| -2 \int_{-1}^{1} t^2 - t^4 dt \right|$
= $2 \left(\frac{1}{3} t^3 - \frac{1}{5} t^5 \right) \Big|_{-1}^{1}$ (2%)
= $\frac{8}{15}$. (1%)