1. Evaluate the integrals.

(a) (10%)
$$\int_0^1 x^2 \cos(1-x) dx.$$
 (b) (10%) $\int \frac{\sqrt{(x+1)(x+3)}}{x+2} dx.$ (c) (10%) $\int \frac{\ln(x+1)}{x^3} dx$

Solution:

(a) We use integration by parts twice in which we always integrate trigonometric functions and differentiate polynomials.

$$\int_{0}^{1} x^{2} \cos(1-x) \, dx = -x^{2} \sin(1-x) \Big|_{x=0}^{x=1} + \int_{0}^{1} 2x \sin(1-x) \, dx \qquad (3 \text{ pts for integration by parts})$$

$$= -\sin 0 + 0 \cdot \sin 1 + \int_{0}^{1} 2x \sin(1-x) \, dx = \int_{0}^{1} 2x \sin(1-x) \, dx \qquad (1 \text{ pt for evaluating } -x^{2} \sin(1-x) \Big|_{x=0}^{x=1})$$

$$= 2x \cos(1-x) \Big|_{x=0}^{x=1} - \int_{0}^{1} 2\cos(1-x) \, dx \qquad (2 \text{ pts for intrgation by parts})$$

$$= 2\cos 0 - 0 \cdot \cos 1 - 2 \int_{0}^{1} \cos(1-x) \, dx = 2 - 2 \int_{0}^{1} \cos(1-x) \, dx \qquad (1 \text{ pt for evaluating } 2x \cos(1-x) \Big|_{x=0}^{x=1})$$

$$= 2 + 2(\sin(1-x))\Big|_{x=0}^{x=1} = 2 - 2\sin 1 \qquad (3 \text{ pts for integrating } \cos(1-x) \text{ and the final answer})$$

(b)

$$\int \frac{\sqrt{(x+1)(x+3)}}{x+2} dx = \int \frac{\sqrt{x^2+4x+3}}{x+2} dx = \int \frac{\sqrt{(x+2)^2-1}}{x+2} dx \qquad (2 \text{ pts for completing the square})$$

$$\stackrel{u=x+2}{=} \int \frac{\sqrt{u^2-1}}{u} du \stackrel{u=\sec\theta}{=} , 0 \le \theta < \frac{\pi}{2}, \pi \le \theta < \frac{3}{2}\pi}{\pi} \int \frac{\tan\theta}{\sec\theta} \sec\theta \tan\theta d\theta \qquad (4 \text{ pts for the substitutions})$$

$$= \int \tan^2\theta d\theta = \int \sec^2\theta - 1 d\theta = \tan\theta - \theta + C \qquad (2 \text{ pts for integrating } \tan^2\theta)$$

$$= \sqrt{x^2+4x+3} - \sec^{-1}(x+2) + C \qquad (1 \text{ pt for } \tan\theta = \sqrt{x^2+4x+3} \text{ and } 1 \text{ pt for } \theta = \sec^{-1}(x+2))$$

(c) We use integration by part for this question(M1). Let $u = \ln(x+1)$ and $dv = \frac{1}{x^3}dx$, and we find $du = \frac{1}{x+1}dx$ and $v = \frac{-1}{2x^2}$ (M2). Therefore, we have

$$\int \frac{\ln(x+1)}{x^3} dx = -\frac{\ln(x+1)}{2x^2} - \int \frac{-1}{2x^2(x+1)} dx \ (uv - \int v du) \ (M3)$$
$$= -\frac{\ln(x+1)}{2x^2} - \frac{1}{2} \int \frac{A}{x} + \frac{B}{x^2} + \frac{C}{x+1} dx \ (M4)$$
$$= -\frac{\ln(x+1)}{2x^2} - \frac{1}{2} \int \frac{(A+C)x^2 + (A+B)x + B}{x^2(x+1)} dx.$$

Comparing the coefficients (M5), we solve A = 1, B = -1, and C = -1. Continuing integration process, we have

$$\int \frac{-1}{x^2(x+1)} dx = \int \left(\frac{1}{x} + \frac{-1}{x^2} + \frac{-1}{x+1}\right) dx$$
$$= \ln|x| + \frac{1}{x} - \ln|x+1| + C(M6)$$

Putting everything together, we got the final answer

$$-\frac{\ln(x+1)}{2x^2} - \frac{1}{2}\left(\ln|x| - \frac{1}{x} + \ln|x+1|\right) + C.$$

- (M1) Any indication of utilizing integration by parts (1%).
- (M2) Correctly establishing u and dv (1%). Using the designated u and dv, accurately evaluating du and v (1%).
- (M3) Employing the results from M2, correctly formulating $uv \int v \, du$ (1%).
- (M4) Any evidence of employing partial fractions (1%), along with correctly setting up variables (1%). If a student encounters errors in M2 but $\int v \, du$ still necessitates partial fractions, then the student has the opportunity to earn points in M4 and subsequent steps. Otherwise, the student can receive a maximum of 2% for this question.
- (M5) Utilizing the outcome from M4, any sign of comparing the coefficients (1%).
- (M6) Using the information from M5, for each integral (three integrals in M6), 0.5% if the result is in a similar format (e.g., $\int \frac{1}{x} dx = \ln(x)$ or $\int \frac{-1}{x^2} = \frac{1}{x}$), and an additional 0.5% if the result is correct. If a student makes mistakes in M2, M4, or M5, resulting in their final integrals involving two terms or fewer, the student still earns 1% for each correct integral.
- **PS.** Graders are allowed to grant a student 10% credit directly when the final answer is accurate, even if the student did not provide the computation process.

- 2. For this problem, suppose that f(x) is a one-to-one differentiable function, f(0) = 0, and $g(x) = f^{-1}(x)$ is the inverse function of f(x). Also suppose f'(x) is continuous.
 - (a) (3%) Evaluate $\int_0^{\sin(\pi/4)} \sin^{-1} y \, dy$.

Solution:

Sol 1. Applying integration by part (M1), we set $u = \sin^{-1}(y)$ and dv = dy, and get $du = \frac{1}{1-y^2}dy$ and v = y (M2). It follows

$$\int \sin^{-1}(y) dy = y \sin^{-1}(y) - \int \frac{y}{\sqrt{1 - y^2}} dy$$
 (M3)

Then, we use U-sub to solve the remaining integral (M4). Let $u = 1 - y^2$, and so du = -2ydy (M5). Thus, we have

$$\int \frac{y}{\sqrt{1-y^2}} dy = \frac{-1}{2} \int \frac{1}{\sqrt{u}} du$$
 (M6)
$$= -\sqrt{u}$$
(M7)
$$= -\sqrt{1-y^2} + C$$
(M8)

Thus, we evaluate the definite integral

$$\int_{0}^{\sin(\frac{\pi}{4})} \sin^{-1}(y) dy = y \sin^{-1}(y) \Big|_{0}^{\sin(\frac{\pi}{4})} + \sqrt{1 - y^2} \Big|_{0}^{\sin(\frac{\pi}{4})}$$
(M9)
$$= \frac{\sqrt{2\pi + 4\sqrt{2}}}{8} - 1$$
(M10)

Scheme 1:

(3%) Correct answer even if the student did not provide the computation process.

- (2%) At most two computation mistakes from M1 to M10.
- (1%) M1 (0.5%) + M4 (0.5%)

Sol 2. We use the result of 2.(c) (M1):

$$\int_{0}^{\sin(\frac{\pi}{4})} \sin^{-1}(y) dy = \sin\left(\frac{\pi}{4}\right) \sin^{-1}\left(\sin\left(\frac{\pi}{4}\right)\right) - \int_{0}^{\frac{\pi}{4}} \sin(x) dx \text{ (M2)}$$
$$= \frac{\sqrt{2}\pi}{8} - \left(-\cos(x)\right|_{0}^{\frac{\pi}{4}}\right) \text{ (M3)}$$
$$= \frac{\sqrt{2}\pi + 4\sqrt{2}}{8} - 1 \text{ (M4)}$$

Scheme 2:

- (3%) Correct evaluation.
- (2%) Make just 1 computation mistake in M2 to M4.
- (1%) Successfully carryout 2.(c).
- (0.5%) Any indication of utilizing 2.(c).

(b) (3%) Consider the function $H(x) = \int_0^{f(x)} g(y) \, dy$. Use FTC part 1 to find H'(x).

Solution: Let $G(x) = \int_{a}^{x} g(t)dt$ for some *a* (including 0) in the domain of *g* (M1). Then, it follows $H(x) = \int_{0}^{f(x)} g(t)dt = \int_{a}^{f(x)} g(t)dt - \int_{a}^{0} g(t)dt = G(f(x)) - G(0)$ (M2). Therefore, we have H'(x) = G'(f(x))f'(x) (M3) = g(f(x))f'(x) = xf'(x) (M4).

scheme 3:

- (M1) Any demonstration of establishing G(x) as an antiderivative of g(x). If the response is in the form of $G(x) = \int g(x) dx$, it is still considered correct (1%).
- (M2) (1%).
- (M3) Any indication of utilizing the chain rule (0.5%).
- (M4) See g(f(x)) = x (0.5%).

scheme 4:

A student might be directly differentiate integral, i.e. no M1 and M2, then we use the following grade scheme

(2%) See M3.

(1%) See M4.

(c) (3%) Use FTC part 2 to show that

$$H(b) - H(a) = \int_{f(a)}^{f(b)} g(y) \, dy = bf(b) - af(a) - \int_a^b f(x) \, dx.$$

Solution:

Note that $H(x) - H(a) = \int_0^{f(x)} g(t)dt - \int_0^{f(a)} g(t)dt = \int_{f(a)}^{f(x)} g(t)dt$, so $H(b) - H(a) = \int_{f(a)}^{f(b)} g(t)dt$ (M1). The derivative of H(x) - H(a) is xf'(x), so H(x) - H(a) is an antiderivative of xf'(x) (M2), i.e., for some $C, H(x) + C = \int_0^x tf'(t)dt$. Moreover, $H(b) - H(a) = \int_a^b tf'(t)dt$ (M3). We evaluate the definite integral: $\int_a^b xf'(x)dx = xf(x)\Big|_a^b - \int_a^b f(x)dx$ (M4)

(M1) Any demonstration of establishing M1 using the formula:

$$\int_{a}^{b} f(x)dx + \int_{b}^{c} f(x)dx = \int_{a}^{c} f(x)dx \ (1\%).$$

- (M2) Any indication that the student recognizes H(x) H(a) as an antiderivative of xf'(x); i.e., the student attempts to apply the result from 2.(b) (0.5%).
- (M3) (0.5%).

(M4) Any evidence of applying integration by parts (0.5%). Correctly executing the computation (0.5%). Students do not need to expand $xf(x)\Big|^{b}$.

(d) (6%) We know that $f(x) = x + \tan^{-1} x$ satisfies the requirements. Compute

$$\int_{f(1)}^{f(\sqrt{3})} g(y) \, dy$$

Solution:

Sol 1. Directly applying 2.(c), we immediately have

$$\begin{split} \int_{f(1)}^{f(\sqrt{3})} g(t)dt &= \sqrt{3}f(\sqrt{3}) - f(1) - \int_{1}^{\sqrt{3}} x dx - \int_{1}^{\sqrt{3}} \tan^{-1}(x) dx \text{ (M1)} \\ &= 2 + \sqrt{3} \tan^{-1}(\sqrt{3}) - \tan^{-1}(1) - \frac{x^2}{2} \Big|_{1}^{\sqrt{3}} - \int_{1}^{\sqrt{3}} \tan^{-1}(x) dx \text{ (M2)} \\ &= 1 + \sqrt{3} \tan^{-1}(\sqrt{3}) - \tan^{-1}(1) - \int_{1}^{\sqrt{3}} \tan^{-1}(x) dx. \end{split}$$

We then use integration by part (M3) to evaluate the remaining integral. Let $u = \tan^{-1}(x)$ and dv = dx, so we have $du = \frac{1}{1+x^2}dx$ and v = x (M4). It follows

$$\int \tan^{-1}(x)dx = x \tan^{-1}(x) - \int \frac{x}{1+x^2}dx \quad (M5)$$
$$= x \tan^{-1}(x) - \frac{1}{2} \int \frac{1}{u}du \quad (u = 1 + x^2 \text{ and } du = 2xdx) \quad (M6)$$
$$= x \tan^{-1}(x) - \frac{1}{2} \ln|1+x^2|.$$

Thus, we have

$$\int_{1}^{\sqrt{3}} \tan^{-1}(x) dx = \sqrt{3} \tan^{-1}(\sqrt{3}) - \tan^{-1}(1) - \frac{1}{2} (\ln(4) - \ln(2))$$

Hence, we continue the original integration, which is

$$\int_{f(1)}^{f(\sqrt{3})} g(t)dt = 1 + \sqrt{3}\tan^{-1}(\sqrt{3}) - \tan^{-1}(1) - \left(\sqrt{3}\tan^{-1}(\sqrt{3}) - \tan^{-1}(1) - \frac{1}{2}(\ln(4) - \ln(2))\right)$$
$$= 1 + \frac{\ln(2)}{2}$$
(M7).

(M1) (0.5%).

- (M2) A student remember the indefinite integral of x is $\frac{x^2}{2}$ (0.5%).
- (M3) Any sign of utilizing integration by part for integrating $\tan^{-1}(x)$ (0.5%).
- (M4) Correctly set up u and dv (0.5%); correctly evaluate du and v (0.5%).
- (M5) Using the information from M4, and correctly set up $uv \int v du$.
- (M6) Any indication of utilizing u-sub (0.5%), and correctly evaluating the integral of $\frac{x}{1+x^2}$ (Consider $\ln(x^2+1)$ as a correct answer) (0.5%)
- (M7) Correctly evaluate $\sqrt{3}f(\sqrt{3}) f(1)$ in M1 (0.5%). Correctly evaluate $\int_{1}^{\sqrt{3}} x dx$ (0.5%). Correctly evaluate $\int_{1}^{\sqrt{3}} \tan^{-1}(x)$ using their answer of $\int \tan^{-1}(x) dx$

PS. Graders are allowed to grant a student 6% credit directly when the final answer is accurate, even if the student did not provide the computation process.

Sol 2. Apply the conclusion of (b),
$$\int_{f(1)}^{f(\sqrt{3})} g(t)dt = \int_{1}^{\sqrt{3}} x + \frac{x}{1+x^2}dx = \frac{x^2}{2} + \frac{1}{2}\ln(1+x^2)\Big|_{1}^{\sqrt{3}} = 1 + \frac{\ln(2)}{2}$$

- 3. Alice and Bob are considering the improper integral $\int_0^\infty \frac{x^{-\frac{1}{3}}}{1+x^{\frac{1}{3}}} dx$.
 - (a) (3%) Alice used the comparison test to show that $\int_0^1 \frac{x^{-\frac{1}{3}}}{1+x^{\frac{4}{3}}} dx$ is convergent. If Alice compared the integrand with a function $\frac{1}{x^p}$, find a value of p and write down the inequality.
 - (b) (3%) Bob used the comparison test to show that $\int_{1}^{\infty} \frac{x^{-\frac{1}{3}}}{1+x^{\frac{4}{3}}} dx$ is convergent. If Bob compared the integrand with a function $\frac{1}{x^{q}}$, find a value of q and write down the inequality.
 - (c) (8%) Evaluate the improper integral $\int_0^\infty \frac{x^{-\frac{1}{3}}}{1+x^{\frac{4}{3}}} dx$.

Solution:

(a) For 0 < x < 1, we have

$$0 < \frac{x^{-1/3}}{1 + x^{4/3}} = \frac{1}{x^{1/3} + x^{5/3}} < x^{-1/3} \quad (1\%)$$

We also compute that

$$\int_0^1 x^{-1/3} \, dx = \lim_{a \to 0^+} \int_a^1 x^{-1/3} \, dx = \lim_{a \to 0^+} \frac{3}{2} x^{2/3} \Big]_a^1 = \lim_{a \to 0^+} \frac{3}{2} (1 - a^{2/3}) = \frac{3}{2} \quad (1\%)$$

So we have $p = \frac{1}{3}$ by comparison test. (1%)

(b) For $x \ge 1$, we have

$$0 < \frac{x^{-1/3}}{1 + x^{4/3}} = \frac{1}{x^{1/3} + x^{5/3}} < x^{-5/3} \quad (1\%)$$

We also compute that

$$\int_{0}^{1} x^{-5/3} dx = \lim_{b \to \infty} \int_{1}^{b} x^{-5/3} dx = \lim_{b \to \infty} \left[-\frac{3}{2} x^{-2/3} \right]_{1}^{b} = \lim_{b \to \infty} \left[-\frac{3}{2} (1 - b^{-2/3}) \right]_{2}^{b} = \frac{3}{2} (1\%)$$

So we have $p = \frac{5}{3}$ by comparison test. (1%)

(c) Set $x = u^3$, $dx = 3u^2 du$. Then

$$\int \frac{x^{-1/3}}{1+x^{4/3}} \, dx = \int \frac{3u^2}{u(1+u^4)} \, du = \int \frac{3u}{(1+u^4)} \, du. \quad (2\%)$$

Set $v = u^2$, dv = 2u du. Then

$$\int \frac{x^{-1/3}}{1+x^{4/3}} \, dx = \frac{3}{2} \int \frac{dv}{1+v^2} = \frac{3}{2} \tan^{-1} v + C = \frac{3}{2} \tan^{-1} x^{2/3} + C. \tag{2\%}$$

So we obtain

$$\int_0^1 \frac{x^{-1/3}}{1+x^{4/3}} \, dx = \lim_{a \to 0^+} \int_a^1 \frac{x^{-1/3}}{1+x^{4/3}} \, dx = \lim_{a \to 0^+} \frac{3}{2} (\tan^{-1} 1 - \tan^{-1} a^{2/3}) = \frac{3\pi}{8} (1.5\%)$$

and

$$\int_{1}^{\infty} \frac{x^{-1/3}}{1+x^{4/3}} \, dx = \lim_{b \to \infty} \int_{1}^{b} \frac{x^{-1/3}}{1+x^{4/3}} \, dx = \lim_{b \to \infty} \frac{3}{2} (\tan^{-1} b^{2/3} - \tan^{-1} 1) = \frac{3\pi}{8}.$$
(1.5%)

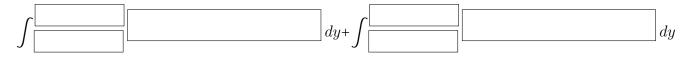
Therefore,

$$\int_0^\infty \frac{x^{-1/3}}{1+x^{4/3}} \, dx = \int_0^1 \frac{x^{-1/3}}{1+x^{4/3}} \, dx + \int_1^\infty \frac{x^{-1/3}}{1+x^{4/3}} \, dx = \frac{3\pi}{4} \ (1\%)$$

- 4. A lake is enclosed by the curves $y = \ln(\cos x)$, $y = \ln(\sec x)$, and $x = \frac{\pi}{3}$.
 - (a) (2%) Set up, but do not evaluate, an integral with respect to x representing the area of the lake.



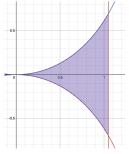
(b) (2%) Set up, but do not evaluate, two integrals with respect to y whose sum represents the area of the lake.

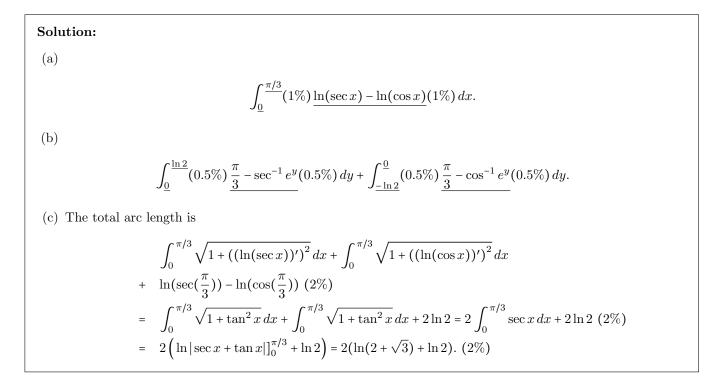


(c) (6%) The arc length of a curve described by y = f(x), $a \le x \le b$, is given by the formula

$$\int_a^b \sqrt{1 + [f'(x)]^2} \, dx.$$

Find the total arc length of the three curves enclosing the lake.





5. Suppose that X is the random variable that describes the result of a particularly tough exam. The probability density function of X is (1, 1)

$$f_X(x) = \begin{cases} \frac{1}{40} & , \text{ for } 9 \le x \le 49, \\ 0 & , \text{ for } x < 9 \text{ or } x > 49. \end{cases}$$

(a) (4%) Verify that f_X is a probability density function and show that the expected value (mean) E(X) is 29, where

$$E(X) = \int_{-\infty}^{\infty} x f_X(x) \ dx.$$

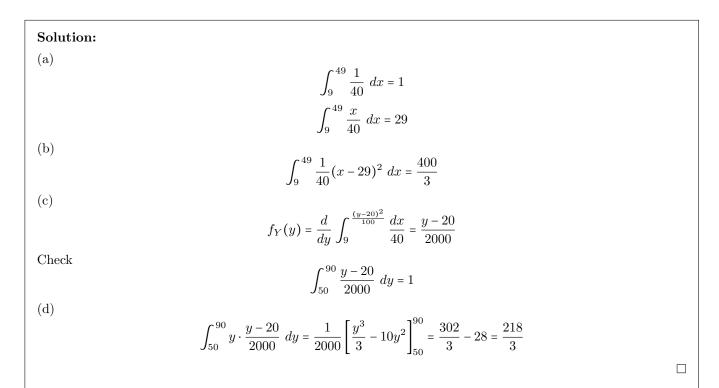
(b) (3%) Find the variance of X which is

$$\operatorname{Var}(X) = \int_{-\infty}^{\infty} (x - E(X))^2 f_X(x) \, dx.$$

(c) (4%) Let $Y = 10\sqrt{X} + 20$. Follow the steps to find the probability density function of Y, $f_Y(y)$. For all $50 \le y \le 90$, first define

$$F_Y(y) = \operatorname{Prob}(Y \le y) = \operatorname{Prob}\left(X \le \frac{(y-20)^2}{100}\right).$$

Then $f_Y(y) = \frac{d}{dy} F_Y(y)$. Note that the domain of $f_Y(y)$ is the interval [50, 90]. (d) (4%) Find the expected value (mean) of Y.



Grading:

- (a) 2% for each verify.
- (b) simple calculation. (-1%) for each mistake.
- (c) Writing the integral is 1%, FTC part 1 is 2%, final answer is 1%.
- (d) This one depends on their answer for (c), but still a simple calculation. (-1%) for each mistake.

6. (a) (8%) A tank that catches runoff from some chemical process initially has 80 L of water with 100 g of pollutant dissolved in it. Polluted water of concentration 5 g/L flows into the tank at a rate of 4 L/hr. The well mixed solution then leaves the tank at the same rate, 4 L/hr. It is known that the amount of pollutant, P(t), satisfies

$$P'(t) = 20 - \frac{P(t)}{20}, \quad P(0) = 100$$

Find the time when the amount of pollutant reaches 300 g.

(b) (8%) A tank with 80 L of water and 300 g of pollutant is now in the process of diluted draining. The polluted water will be diluted to a concentration of 0.5 g/L and flow into the tank at a rate of 2 L/hr. Meanwhile the outflow rate will be adjusted to 4 L/hr. It is known that the amount of pollutant, Q(t), satisfies

$$Q'(t) = 1 - \frac{4Q(t)}{80 - 2t}, \quad Q(0) = 300.$$

How much pollutant is in the tank after 20 hr?

(a)

Solution:

$$\int \frac{dP}{400 - P} = \int \frac{1}{20} dt$$
$$-\ln|400 - P| = \frac{t}{20} + C$$
$$P(t) = 400 - Ae^{-t/20}$$

 $400 - 300e^{-t/20} = 300$ $t = 20 \ln 3 \ln t$

Use P(0) = 100 to find A = 300. Solve

(b)

$$Q'(t) + \frac{2}{40 - t}Q(t) = 1$$

$$I(t) = (40 - t)^{-2}$$

$$\frac{Q'(t)}{(40 - t)^2} + \frac{2Q(t)}{(40 - t)^3} = \left(\frac{Q(t)}{(40 - t)^2}\right)' = \frac{1}{(40 - t)^2}$$

$$Q(t) = (40 - t)^2 \int \frac{1}{(40 - t)^2} dt = 40 - t + C(40 - t)^2$$

Use Q(0) = 300 to get $C = \frac{13}{80}$.

$$Q(t) = 40 - t + \frac{13}{80}(40 - t)^2 = \frac{13}{80}t^2 - 14t + 300$$
$$Q(20) = 85 \text{ g}$$

Grading:

- Student can use linear differential equations method for (a).
- 2% each for students showing knowledge on how to solve the differential equation.
- 4% each for solving the differential equation, no simplify needed.
- 2% each for using the initial condition to find the final answer, no simplify needed.
- Each clearly minor mistake is (-1%), each conceptual mistake is (-2%).