

1. (10%) Evaluate the integral  $\int_0^{\frac{\pi}{2}} |\cos^2 x - 3 \sin^2 x| dx$ .

Sol:

We have known

$$\cos^2 x = \frac{1 + \cos 2x}{2} \text{ (1 point) , } \sin^2 x = \frac{1 - \cos 2x}{2}$$

Compute the integration

$$\int \cos^2 x - 3 \sin^2 x dx = -x + \sin 2x + C, C \in \mathbb{R}$$

In  $[0, \frac{\pi}{2}]$ , compute

$$\cos^2 x - 3 \sin^2 x \geq 0 \Rightarrow 0 \leq x \leq \frac{\pi}{6}$$

Then

$$\begin{aligned} & \int_0^{\frac{\pi}{2}} |\cos^2 x - 3 \sin^2 x| dx \\ &= \int_0^{\frac{\pi}{6}} \cos^2 x - 3 \sin^2 x dx + \int_{\frac{\pi}{6}}^{\frac{\pi}{2}} 3 \sin^2 x - \cos^2 x dx \\ &= (-x + \sin 2x) \Big|_0^{\frac{\pi}{6}} + (x - \sin 2x) \Big|_{\frac{\pi}{6}}^{\frac{\pi}{2}} \\ &= \frac{\pi}{6} + \sqrt{3} \end{aligned}$$

2. (15%) Compute  $\int \frac{1}{e^{2x} + e^x + 1} dx$ .

Sol:

$$\text{Let } t = e^x \Rightarrow x = \ln t \Rightarrow dx = \frac{dt}{t}$$

$$\text{Hence } \int \frac{1}{e^{2x} + e^x + 1} dx = \int \frac{1}{t^2 + t + 1} \frac{dt}{t}$$

$$\text{Suppose that } \frac{1}{t(t^2 + t + 1)} = \frac{A}{t} + \frac{P(t)}{t^2 + t + 1}$$

$$A(t^2 + t + 1) + P(t)t = 1$$

$$\text{Let } t = 0 \Rightarrow A = 1$$

$$\text{And then } P(t)t = -t^2 - t \Rightarrow P(t) = -t - 1$$

Consider the integral

$$\begin{aligned}
\int \frac{1}{t^2+t+1} \frac{dt}{t} &= \int \frac{1}{t} dt + \int \frac{-t-1}{t^2+t+1} dt \\
&= \int \frac{1}{t} dt + \left(\frac{-1}{2}\right) \int \frac{2t+1}{t^2+t+1} dt + \int \frac{\frac{-1}{2}}{t^2+t+1} dt \\
&= \ln|t| - \frac{1}{2} \ln|t^2+t+1| + \int \frac{\frac{-1}{2}}{t^2+t+1} dt
\end{aligned}$$

Now we have to compute the third term

$$\int \frac{\frac{-1}{2}}{t^2+t+1} dt = \left(\frac{-1}{2}\right) \int \frac{dt}{(t+\frac{1}{2})^2 + \frac{3}{4}} = \frac{-1}{\sqrt{3}} \arctan\left(\frac{2t+1}{\sqrt{3}}\right)$$

So

$$\begin{aligned}
&\ln|t| - \frac{1}{2} \ln|t^2+t+1| + \int \frac{\frac{-1}{2}}{t^2+t+1} dt \\
&= \ln|t| - \frac{1}{2} \ln|t^2+t+1| - \frac{1}{\sqrt{3}} \arctan\left(\frac{2t+1}{\sqrt{3}}\right) + C \\
&= x - \frac{1}{2} \ln|e^{2x} + e^x + 1| - \frac{1}{\sqrt{3}} \arctan\left(\frac{2e^x + 1}{\sqrt{3}}\right) + C
\end{aligned}$$

3. (15%) Let  $I(p) = \int_0^\infty x^p e^{-x^2} dx$ , where  $p$  is a real number.

(a) Find  $p$  so that it converges. (8%)

(b) Find  $I(3)$ . (7%)

Sol:

$$(a) I(p) = \int_0^\infty x^p e^{-x^2} dx = \int_0^1 x^p e^{-x^2} dx + \int_1^\infty x^p e^{-x^2} dx$$

Claim:  $\int_1^\infty x^p e^{-x^2} dx$  converges for all  $p \in \mathbb{R}$ .

If  $p \leq 0$ , then  $\int_1^\infty x^p e^{-x^2} dx \leq \int_1^\infty e^{-x^2} dx \leq \int_1^\infty e^{-x} dx = e < \infty$ .

Suppose  $p > 0$ . Then there exists integers  $M_1$  and  $M_2$  such that  $\frac{x^p}{e^x} \leq 1 \forall x \geq M_1$  and  $e^{-x^2} \leq e^{-2x} \forall x \geq M_2$ . Let  $M = \max\{M_1, M_2\}$ . Then

$$\begin{aligned}
\int_1^\infty x^p e^{-x^2} dx &= \int_1^M x^p e^{-x^2} dx + \int_M^\infty x^p e^{-x^2} dx \\
&\leq \int_1^M x^p e^{-x^2} dx + \int_M^\infty x^p e^{-2x} dx \\
&= \int_1^M x^p e^{-x^2} dx + \int_M^\infty \frac{x^p}{e^x} dx \\
&\leq \int_1^M x^p e^{-x^2} dx + \int_M^\infty e^{-x} dx < \infty
\end{aligned}$$

Claim:  $\int_0^1 x^p e^{-x^2} dx < \infty$  if and only if  $p > -1$ .

Since  $e^{-1} \leq e^{-x^2} \leq e$ ,  $\forall x \in [0, 1]$ , we have

$$e^{-1} \int_0^1 x^p dx \leq \int_0^1 x^p e^{-x^2} dx \leq e \int_0^1 x^p dx$$

By the fact,

$$\int_0^1 x^p dx \text{ converges if and only if } p > -1,$$

we have  $\int_0^1 x^p e^{-x^2} dx < \infty$  if and only if  $p > -1$ .

(b) Let  $u = x^2$ . Then  $du = 2x dx$ . So

$$\begin{aligned}
I(3) &= \int_0^\infty x^3 e^{-x^2} dx = \frac{1}{2} \int_0^\infty u e^{-u} du \\
&= \frac{-1}{2} [u(e^{-u}) \Big|_0^\infty - \int_0^\infty e^{-u} du] \\
&= \frac{1}{2} \int_0^\infty e^{-u} du = \frac{1}{2}
\end{aligned}$$

4. (15%) Let the continuous function  $f(x)$  be defined in  $x > 0$ , and satisfy  $f(x) - x^4 = \int_1^{x^2} f(\sqrt{t})t dt$ .

Find  $f(x)$ .

Sol:

$f(x)$  is a continuous function, therefore we differentiate both sides and get

$$\begin{aligned}
f'(x) - 4x^3 &= \frac{d}{dx} \int_1^{x^2} f(\sqrt{t})t dt \\
&= \frac{d}{dy} \int_1^y f(\sqrt{t})t dt \frac{dy}{dx} \\
&= f\sqrt{y}y \frac{dx^2}{dx} \\
&= f(x)x^2 2x \\
&= 2x^3 f(x)
\end{aligned}$$

Accordingly,

$$f'(x) - 2x^3 f(x) = 4x^3$$

Integrating factor:

$$e^{\int -2x^3 dx} = e^{\frac{-1}{2}x^4}$$

$$e^{\frac{-1}{2}x^4} [f'(x) - 2x^3 f(x)] = e^{\frac{-1}{2}x^4} 4x^3$$

$$\frac{d}{dx} [e^{\frac{-1}{2}x^4} f(x)] = e^{\frac{-1}{2}x^4} 4x^3$$

$$e^{\frac{-1}{2}x^4} f(x) = \int e^{\frac{-1}{2}x^4} 4x^3 dx$$

$$(\text{Let } u = \frac{-1}{2}x^4, \text{ then } du = -2x^3 dx, \quad -2du = 4x^3 dx)$$

$$= \int e^u - 2du$$

$$= -2e^u + C$$

$$= -2e^{\frac{-1}{2}x^4} + C$$

Consequently,

$$f(x) = -2 + C e^{\frac{1}{2}x^4}$$

In addition,

$$f(1) - 1^4 = \int_1^1 f(\sqrt{t})t dt$$

We find

$$f(1) = 1$$

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

$$C = \frac{3}{e^{\frac{1}{2}}} = 3e^{-\frac{1}{2}}$$

Finally, we find:

$$f(x) = -2 + 3e^{-\frac{1}{2} + \frac{1}{2}x^4}$$

ps. Other methods (for example, separation variables) solve the differential equation  $f'(x) - 2x^3 f(x) = 4x^3$  are also permitted.

5. (15%) Consider the plane curve  $3ay^2 = x(a-x)^2$  where  $a > 0$  is a constant.

(a) Find the arc length of the loop defined by the curve. (7%)

(b) Find the surface area of the surface obtained by rotating the loop around  $x$ -axis. (8%)

Sol:

(a) Find the arc length

$$3ay^2 = x(a-x)^2$$

$$\implies 3a(2y) \frac{dy}{dx} = 2x(a-x)(-1) + (a-x)^2 \implies \frac{dy}{dx} = \frac{(a-x)(a-3x)}{6ay}$$

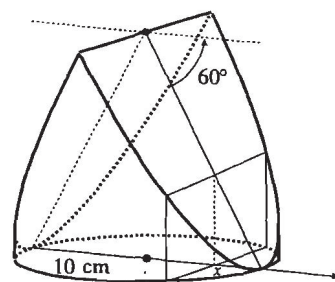
$$\begin{aligned} S &= \int_0^a ds \\ &= \int_0^a \sqrt{1 + \left(\frac{dy}{dx}\right)^2} dx = \int_0^a \sqrt{1 + \frac{(a-x)^2(a-3x)^2}{36a^2y^2}} dx \\ &= \int_0^a \sqrt{1 + \frac{(a-x)^2(a-3x)^2}{3ay^2(12a)}} dx = \int_0^a \sqrt{1 + \frac{(a-x)^2(a-3x)^2}{x(a-x)^2(12a)}} dx \\ &= \int_0^a \sqrt{\frac{(a+3x)^2}{12ax}} dx = \int_0^a \sqrt{\frac{1}{12a} \frac{(a+3x)}{\sqrt{x}}} dx \\ &= \int_0^a \sqrt{\frac{1}{12a} \frac{a}{\sqrt{x}}} dx + \int_0^a \sqrt{\frac{1}{12a} 3x^{\frac{1}{2}}} dx = \frac{a}{\sqrt{3}} + \frac{a}{\sqrt{3}} = \frac{2\sqrt{3}a}{3} \end{aligned}$$

$$\text{Length} = 2 \times S = \frac{4\sqrt{3}}{3}a$$

(b) Find the surface area

$$\begin{aligned}
 A &= \int_0^a 2\pi y ds \\
 &= \int_0^a 2\pi \sqrt{1 + \left(\frac{dy}{dx}\right)^2} y dx = 2\pi \int_0^a \frac{1}{\sqrt{12a}} \frac{(a+3x)}{\sqrt{x}} \frac{\sqrt{x}(a-x)}{\sqrt{3a}} dx \\
 &= 2\pi \int_0^a \frac{1}{6a} (a+3x)(a-x) dx = \frac{\pi}{3a} \int_0^a (a^2 - ax + 3ax - 3x^2) dx \\
 &= \frac{\pi}{3a} \left( a^3 - \frac{1}{2}a^3 + \frac{3}{2}a^3 - a^3 \right) = \frac{\pi}{3} a^2
 \end{aligned}$$

6. (15%) The solid in the figure is cut from a vertical cylinder of radius 10 cm by two planes making angles of  $60^\circ$  with the horizontal. Find its volume.



Sol:

The cross section perpendicular to the base of cylinder and parallel to the intersection of two planes is rectangle with width  $\sqrt{10^2 - x^2}$  and height  $\sqrt{3}(10 - x)$ , where  $x$  is the distance to center of the cylinder, so the area of cross section is  $2\sqrt{3}(10 - x)\sqrt{10^2 - x^2}$ .

The volume is

$$\begin{aligned}
 &2 \int_0^{10} 2\sqrt{3}(10 - x)\sqrt{10^2 - x^2} dx \\
 &= 4\sqrt{3} \int_0^{\frac{\pi}{2}} 10(1 - \sin u)10\sqrt{1 - \sin^2 u}10 \cos u du \\
 &= 4000\sqrt{3} \int_0^{\frac{\pi}{2}} (1 - \sin u) \cos^2 u du \\
 &= 4000\sqrt{3} \int_0^{\frac{\pi}{2}} \frac{1 + \cos 2u}{2} du + 4000\sqrt{3} \int_1^0 v^2 dv \\
 &= 4000\sqrt{3} \frac{\pi}{2} \frac{1}{2} + 4000\sqrt{3} \frac{1}{2} \frac{\sin \pi - \sin 0}{2} - 4000\sqrt{3} \frac{1}{3} (1^3 - 0^3) \\
 &= 1000\sqrt{3}\pi - \frac{4000\sqrt{3}}{3}
 \end{aligned}$$

7. (15%) A plane curve is defined by  $(x^2 + y^2)^2 = 2xy$ .

(a) Find its polar coordinate equation, and draw the graph. (5%)

(b) Find the area of the plane region bounded by the curve. (5%)

(c) Find the arc length of the curve. (5%)

Sol:

(a)  $x = r \cos \theta, \quad y = r \sin \theta,$

$$(r^2)^2 = 2r^2 \cos \theta \sin \theta,$$

$$r^2 = \sin 2\theta,$$

(b)

$$\begin{aligned} \text{Area} &= \frac{1}{2} \int_0^{\frac{\pi}{2}} r^2 d\theta + \frac{1}{2} \int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} r^2 d\theta \\ &= 2 \times \frac{1}{2} \int_0^{\frac{\pi}{2}} \sin 2\theta d\theta = 1 \end{aligned}$$

(c)

$$\begin{aligned} \text{Arc length} &= \int \sqrt{(r'\theta)^2 + r^2} \\ &= \int \sqrt{\csc \theta} d\theta \\ &= \int_0^{\frac{\pi}{2}} \sqrt{\csc \theta} d\theta + \int_{\frac{\pi}{2}}^{\frac{3\pi}{2}} \sqrt{\csc \theta} d\theta \end{aligned}$$