

1. (16 points) Prove that the series $\sum_{n=2}^{\infty} \frac{(-1)^n}{n(n-1)} \frac{1}{2^n}$ converges absolutely, and find its sum.

Solution:

Part I (6pts) Prove the series converges absolutely

$$\text{let } a_n = \sum_{n=2}^{\infty} \frac{(-1)^n}{n(n-1)} \frac{1}{2^n}$$

then the series convergent absolutely if $\sum_{n=2}^{\infty} |a_n|$ converges

use ratio test:

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \left(\frac{1}{(n+1)n2^{n+1}} / \frac{1}{(n)(n-1)2^n} \right) = \frac{1}{2} < 1$$

use comparison test:

$$\text{compared } a_n \text{ to } b_n = \frac{1}{n^2} \text{ or } b_n = \frac{1}{2^n}$$

show that $a_n < b_n$ everywhere and prove that $\sum_{n=2}^{\infty} |b_n|$ converges

Part II (10pts) find its sum

$$f(x) = \frac{1}{1+x} = 1 - x + x^2 - x^3 + x^4 \dots = \sum_{n=0}^{\infty} (-1)^n x^n$$

$$g(x) = \int \frac{1}{1+x} dx = \ln(1+x) = x - \frac{1}{2}x^2 + \frac{1}{3}x^3 \dots + c1 = \sum_{n=1}^{\infty} (-1)^{n-1} \frac{1}{n} x^n + c2$$

For $x = 0 \rightarrow c1 = c2 = 0$

$$h(x) = \int \ln(1+x) dx = \frac{1}{1 \times 2} x^2 - \frac{1}{2 \times 3} x^3 + \frac{1}{3 \times 4} x^4 + \dots + c3 = \sum_{n=2}^{\infty} (-1)^n \frac{1}{n(n-1)} x^n + c4$$

$$(1+x) \ln(1+x) - (1+x) = \sum_{n=2}^{\infty} (-1)^n \frac{1}{n(n-1)} x^n + c4$$

For $x = 0 \rightarrow c4 = -1$

$$\text{let } x = \frac{1}{2}$$

$$\sum_{n=2}^{\infty} (-1)^n \frac{1}{n(n-1)} x^n = \frac{3}{2} \ln \frac{3}{2} - \frac{1}{2}$$

2. (a) (8 points) The Binomial Theorem implies that

$$(1-x)^{-\frac{1}{2}} = 1 + \sum_{n=1}^{\infty} \frac{(2n)!}{k^n (n!)^2} x^n$$

for some constant k . Find k , and find the interval of convergence of the power series.

- (b) (8 points) Estimate the error if one uses $x = -\frac{1}{4}$, and the first five non-zero terms in (a) to approximate $\frac{1}{\sqrt{5}}$.

Solution:

(a) $(1-x)^{-\frac{1}{2}} = \sum_{n=0}^{\infty} \frac{(2n)!}{4^n n!^2} x^n$. So $k = 4$. (2 points)

Let $a_n = \frac{(2n)!}{4^n n!^2}$. $R = \lim \frac{a_n}{a_{n+1}} = 1$. (2 points)

At $x = -1$, since a_n is decreasing and converge to 0, $\sum a_n(-1)^n$ converges. (2 points)

At $x = 1$, since $\sum a_n \geq \sum a_n x^n = (1-x)^{-\frac{1}{2}}$ for all $x \in (-1, 1)$ and $\lim_{x \rightarrow 1^-} (1-x)^{-\frac{1}{2}} = \infty$.

$\sum a_n$ diverges. (2 points)

Hence, the interval of convergence is $[-1, 1)$.

(b) $\frac{1}{\sqrt{5}} = \frac{1}{2} \left((1 - (-\frac{1}{4}))^{-\frac{1}{2}} \right) = \frac{1}{2} \left(\sum_{n=0}^{\infty} \frac{(2n)!}{4^n n!^2} (-\frac{1}{4})^n \right)$ (1 point)

Since it is an alternating series (2 points),

$\left| \frac{1}{\sqrt{5}} - \frac{1}{2} \left(\sum_{n=0}^{\infty} \frac{(2n)!}{4^n n!^2} (-\frac{1}{4})^n \right) \right| \leq \frac{10!}{2 * 4^{10} (5!)^2} = \frac{126}{4^{10}}$ (5 points)

3. (16 points) Consider the curve

$$\mathbf{r}(t) = t^2 \mathbf{i} + (\sin t - t \cos t) \mathbf{j} + (\cos t + t \sin t) \mathbf{k}, \quad t \geq 0$$

Find $\mathbf{T}(t)$, $\mathbf{N}(t)$, $\mathbf{B}(t)$, the curvature $\kappa(t)$ and the torsion $\tau(t)$.

Solution:

$$\mathbf{r}(t) = (t^2, \sin t - t \cos t, \cos t + t \sin t)$$

$$\mathbf{r}'(t) = \mathbf{v}(t) = (2t, \cos t + t \sin t - \cos t, -\sin t + t \cos t + \sin t) = (2t, t \sin t, t \cos t) \quad (1\%)$$

$$\mathbf{r}''(t) = \mathbf{a}(t) = (2, \sin t + t \cos t, \cos t - t \sin t)$$

$$\mathbf{r}'''(t) = \mathbf{a}'(t) = (0, 2 \cos t - t \sin t, -2 \sin t - t \cos t)$$

$$|\mathbf{r}'(t)| = \sqrt{4t^2 + t^2 \sin^2 t + t^2 \cos^2 t} = \sqrt{5}t \quad (1\%)$$

$$\mathbf{T}(t) = \frac{\mathbf{r}'(t)}{|\mathbf{r}'(t)|} = \frac{1}{\sqrt{5}}(2, \sin t, \cos t) = \frac{\sqrt{5}}{5}(2, \sin t, \cos t) \quad (2\%)$$

To get full points (3%) please answer both question correctly.

$$\mathbf{T}'(t) = \frac{1}{\sqrt{5}}(0, \cos t, -\sin t), \quad |\mathbf{T}'(t)| = \frac{1}{\sqrt{5}} \sqrt{\cos^2 t + \sin^2 t} = \frac{1}{\sqrt{5}}$$

$$\mathbf{N}(t) = \frac{\mathbf{T}'(t)}{|\mathbf{T}'(t)|} = \mathbf{B}(t) \cdot \mathbf{N}(t) = (0, \cos t, -\sin t) \quad (3\%)$$

To get full points (3%) please answer both question correctly.

$$\kappa(t) = \frac{|\mathbf{T}'(t)|}{|\mathbf{r}'(t)|} = \frac{|\mathbf{v}(t) \times \mathbf{a}(t)|}{|\mathbf{v}(t)|^3} = \frac{1}{\sqrt{5}} \frac{1}{\sqrt{5}t} = \frac{1}{5t} \quad (3\%)$$

To get full points (3%) please answer both question correctly.

$$\mathbf{v}(t) \times \mathbf{a}(t) = (-t^2, 2t^2 \sin t, 2t^2 \cos t) \quad (1\%)$$

$$|\mathbf{v}(t) \times \mathbf{a}(t)| = \sqrt{(-t^2)^2 + (2t^2 \sin t)^2 + (2t^2 \cos t)^2} = \sqrt{t^4 + 4t^4} = \sqrt{5}t^2$$

If your calculation is wrong, you will receive some partial credit.

$$\mathbf{B}(t) = \frac{\mathbf{v}(t) \times \mathbf{a}(t)}{|\mathbf{v}(t) \times \mathbf{a}(t)|} = \frac{1}{\sqrt{5}}(-1, 2 \sin t, 2 \cos t) = \frac{\sqrt{5}}{5}(-1, 2 \sin t, 2 \cos t) \quad (2\%)$$

To get full points (3%) please answer both question correctly.

$$\tau(t) = \frac{[\mathbf{v}(t) \times \mathbf{a}(t)] \cdot \mathbf{a}'(t)}{|\mathbf{v}(t) \times \mathbf{a}(t)|^2} = \frac{2t^2 \sin t (2 \cos t - t \sin t) + 2t^2 \cos t (-2 \sin t - t \cos t)}{5t^4}$$

$$= \frac{(4t^2 \sin t \cdot \cos t - 2t^3 \sin^2 t) + (-4t^2 \sin t \cdot \cos t - 2t^2 \cos^2 t)}{5t^4}$$

$$= \frac{-2t^3}{5t^4} = \frac{-2}{5t} \quad (3\%)$$

I will also grant partial credit for partial solutions and solutions with minor flaws. I will give no credit for wildly incorrect answers which are obviously only there in the hopes of getting partial credit.

4. (16 points) Let $F(x, y, z) = x^2 + 2z + \int_y^z \sqrt[3]{(t^2 + 7)y^2} dt$. Find the tangent plane of the surface $F(x, y, z) = 2$ at the point $(2, -1, -1)$.

Solution:

$$F_1 = \frac{\partial F}{\partial x} = 2x \quad (1 \text{ points})$$

$$F_2 = \frac{\partial F}{\partial y} = \frac{2}{3}y^{-\frac{2}{3}} \int_y^z \sqrt[3]{t^2 + 7} dt - y^{\frac{2}{3}} \sqrt[3]{y^2 + 7} \quad (5 \text{ points})$$

$$F_3 = \frac{\partial F}{\partial z} = 2 + y^{\frac{2}{3}} \sqrt[3]{z^2 + 7} \quad (4 \text{ points})$$

$$F_1(2, -1, -1) = 4 \quad (1 \text{ points})$$

$$F_2(2, -1, -1) = -2 \quad (2 \text{ points})$$

$$F_3(2, -1, -1) = 4 \quad (1 \text{ points})$$

$$4(x - 2) - 2(y + 1) + 4(z + 1) = 0 \quad (2 \text{ points})$$

5. Suppose that $z = f(x, y)$ has continuous second order partial derivatives, and $x = s^2 - t^2$, $y = 2st$. Define

$$F(s, t) = f(s^2 - t^2, 2st)$$

- (a) (6 points) Express F_s, F_t in terms of f_x, f_y, s and t .
 (b) (10 points) Show that $F_{ss} + F_{tt} = h(s, t)(f_{xx} + f_{yy})$ for some function $h(s, t)$. Find $h(s, t)$ explicitly.

Solution:

5.(a)

$$F_s(s, t) = 2sf_x(s^2 - t^2, 2st) + 2tf_y(s^2 - t^2, 2st) \dots \dots \dots (3pts)$$

$$F_t(s, t) = -2tf_x(s^2 - t^2, 2st) + 2sf_y(s^2 - t^2, 2st) \dots \dots \dots (3pts)$$

(b)

$$F_{ss}(s, t) = 2f_x + 2s[2sf_{xx} + 2tf_{xy}] + 2t[2sf_{xy} + 2tf_{yy}]$$

$$= 2f_x + 4s^2f_{xx} + 8stf_{xy} + 4t^2f_{yy} \dots \dots \dots (3pts)$$

$$F_{tt}(s, t) = -2f_x + 4t^2f_{xx} - 8stf_{xy} + 4s^2f_{yy} \dots \dots \dots (3pts)$$

$$F_{ss}(s, t) + F_{tt}(s, t) = 4(s^2 + t^2)f_{xx} + 4(s^2 + t^2)f_{yy} \dots \dots \dots (2pts)$$

$$= 4(s^2 + t^2)(f_{xx} + f_{yy}) \Rightarrow h(s, t) = 4(s^2 + t^2) \dots \dots \dots (2pts)$$

6. Let $f(x, y, z) = yx^2 + xz^2 - y$.

- (a) (10 points) Find all critical points of $f(x, y, z)$ and classify them.
 (b) (10 points) Find the maximum and minimum of f on the region $x^2 + y^2 + z^2 \leq 1$.

Solution:

(a)

$$f_1 = 2xy + z^2 \quad (1 \text{ point})$$

$$f_2 = x^2 - 1 \quad (1 \text{ point}) \Rightarrow \text{critical points at } f_1 = f_2 = f_3 = 0$$

$$f_3 = 2xz \quad (1 \text{ point}) \Rightarrow (\pm 1, 0, 0) \quad (2 \text{ points})$$

$$\text{Hessian} \begin{pmatrix} 2y & 2x & 2z \\ 2x & 0 & 0 \\ 2z & 0 & 2x \end{pmatrix} \quad (1 \text{ point}) \Rightarrow \begin{pmatrix} 0 & \pm 2 & 0 \\ \pm 2 & 0 & 0 \\ 0 & 0 & \pm 2 \end{pmatrix} \quad (2 \text{ points})$$

def H \neq 0 \Rightarrow neither positive definite nor negative definite
 \Rightarrow both saddle points (2 points)

(b)

$$x^2 + y^2 + z^2 - 1 = g(x, y, z) \leq 0$$

Solve the system $\begin{cases} \nabla f = \lambda \nabla g & (1 \text{ point}) \\ g = 0 \end{cases}$

$$\begin{cases} 2xz + z^2 = 2\lambda x & (1 \text{ point}) \\ x^2 - 1 = 2\lambda y & (1 \text{ point}) \\ 2xz = 2\lambda z & (1 \text{ point}) \\ x^2 + y^2 + z^2 = 1 \end{cases}$$

case 1: $z = 0$, then $2xy = 2\lambda x$. If $x = 0$, $y = \pm 1 \Rightarrow (0, \pm 1, 0) \Rightarrow f(0, \pm 1, 0) = \mp 1$

If $x \neq 0$, $y = \lambda \Rightarrow x^2 = 2y^2 + 1 = 1 - y^2 \Rightarrow (\pm 1, 0, 0) \Rightarrow f(\pm 1, 0, 0) = 0$ (1 point)

case 2: $z \neq 0$, $x = \lambda \Rightarrow x^2 = 2xy + 1 = (2x^2 - z^2) + 1 \Rightarrow (0, 0, \pm 1) \Rightarrow f(0, 0, \pm 1) = 0$ (1 point)

max = 1 at $(0, -1, 0)$ (2 points), min = -1 at $(0, 1, 0)$ (2 points)