

1. (15%) (a) Let  $\{b_n\}$  be a sequence of nonzero numbers such that  $\lim_{n \rightarrow \infty} b_n = \infty$ . Determine whether the series  $\sum_{k=1}^{\infty} (b_{k+1} - b_k)$  and  $\sum_{k=1}^{\infty} \left( \frac{1}{b_k} - \frac{1}{b_{k+1}} \right)$  are convergent or divergent. Explain your answer.
- (b) Determine whether the series  $\sum_{n=1}^{\infty} (-1)^n \left( n \sin \frac{1}{n} - 1 \right)$  is absolutely convergent, conditionally convergent or divergent.
- (c) Find all values of  $p$  such that the series  $\sum_{n=1}^{\infty} (-1)^n \frac{\ln n}{n^p}$  converges conditionally.

**Solution:**

- (a) Observe that

$$a - b = a - c + c - b$$

then apply it to the finite sums(1+1pts) and take limits(3pts).

- (b) Observe that

$$n \left( \sin \left( \frac{1}{n} \right) - 1 \right) \approx \frac{-1}{6n^2}$$

by taylor expansion of  $\sin x$ .(2pts)

Then using limit comparison.(3pts)

- (c) For converge on
- $p < 0$
- , by alternating series test.(2pts)

For absolute converge on  $p \geq 1$ , by a consideration

$$p = 1 + 2\epsilon$$

for any  $\epsilon > 0$ .

then

$$\frac{\ln(n)}{n^p} = \frac{\ln(n)}{n^\epsilon} \frac{1}{n^{1+\epsilon}}$$

And observe that

$$\frac{\ln(n)}{n^\epsilon} < 1$$

for  $n$  large enough.

Now apply limit comparison with

$$\frac{1}{n^{1+\epsilon}}$$

(3pts)

2. (10%) (a) Expand the function  $f(x) = (8 + x)^{\frac{1}{3}}$  as a power series centered at  $x = 0$ . (You must write out the general terms.) Find the radius of convergence.

(b) Find the sum of the series  $\sum_{n=2}^{\infty} \frac{n^2 + 1}{n!}$ .

**Solution:**

(a)

$$\begin{aligned} f(x) &= 2\left(1 + \frac{x}{8}\right)^{\frac{1}{3}} = 2 \sum_{n=0}^{\infty} \binom{\frac{1}{3}}{n} \left(\frac{x}{8}\right)^n \\ &= 2 + \frac{x}{12} + 2 \sum_{n=2}^{\infty} \frac{(-1)^{n-1} [2 \cdot 5 \cdot 8 \cdots (3n-4)]}{3^n n!} \cdot \left(\frac{x}{8}\right)^n \end{aligned}$$

The radius of convergence: 8

配分:

- $2 \sum_{n=0}^{\infty} \binom{\frac{1}{3}}{n} \left(\frac{x}{8}\right)^n$ : 2分
- $2 \sum_{n=2}^{\infty} \frac{(-1)^{n-1} [2 \cdot 5 \cdot 8 \cdots (3n-4)]}{3^n n!} \cdot \left(\frac{x}{8}\right)^n$ : 2分
- $2 + \frac{x}{12}$  and The radius of convergence is 8: 1分

(b)

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

配分:

- (e): 1分
- (e-1): 2分
- (e-2): 2分

3. (15%) Let  $\{f_n\}$  be the Fibonacci sequence defined by  $f_1 = f_2 = 1$ ,  $f_{n+1} = f_n + f_{n-1}$  for  $n \geq 2$ . Define  $a_n = \frac{f_{n+1}}{f_n}$ ,  $n \geq 1$ .

(a) Show that  $\{a_{2n}\}$  is decreasing while  $\{a_{2n+1}\}$  is increasing and both  $\lim_{n \rightarrow \infty} a_{2n}$  and  $\lim_{n \rightarrow \infty} a_{2n+1}$  exist. Find the limits. (Hint.  $\{a_n\}$  satisfies the recursive relation  $a_{n+1} = 1 + \frac{1}{a_n}$ ,  $n \geq 1$ . Express  $a_{n+2}$  in terms of  $a_n$ .)

(b) Find the radius of convergence of the power series  $f(x) = \sum_{n=1}^{\infty} f_n x^n$ .

**Solution:**

(a) We prove it by induction, given  $f_1 = f_2 = 1, f_3 = 2, f_4 = 3, f_5 = 5$   
when  $n = 1$ ,

$$\Rightarrow a_1 = 1, a_2 = 2, a_3 = \frac{3}{2}, a_4 = \frac{5}{3}.$$

$$a_1 < a_3, a_2 > a_4.$$

when  $n = k$ , suppose  $a_{2k} > a_{2k+2}$ ,

$$1 + \frac{1}{a_{2k}} < 1 + \frac{1}{a_{2k+2}} \Rightarrow a_{2k+1} < a_{2k+3} \Rightarrow 1 + \frac{1}{a_{2k+1}} > 1 + \frac{1}{a_{2k+3}} \Rightarrow a_{2k+2} > a_{2k+4}$$

according to upper proof,

$n = k + 1$  is also hold for  $[a_{2n}]$ , so  $[a_{2n}]$  is decreasing.

similar proof to  $[a_{2n+1}]$ , so  $[a_{2n+1}]$  is increasing. (5 points)

On the other hand, clearly  $f_n$  is increasing and all terms are positive,

$$a_n = \frac{f_{n+1}}{f_n} \geq 1 \Rightarrow 0 \leq a_{n+1} = 1 + \frac{1}{a_n} \leq 2, \forall n.$$

so  $[a_{2n+1}]$  and  $[a_{2n}]$  is bounded. (3 points)

Apply monotonic theorem, both limit exist, and

$$\lim_{n \rightarrow \infty} a_{2n} = L; \lim_{n \rightarrow \infty} a_{2n+1} = M$$

$$a_{2n+2} = 1 + \frac{1}{1 + \frac{1}{a_{2n}}} \Rightarrow L = 1 + \frac{1}{1 + \frac{1}{L}} \Rightarrow L = \frac{1 + \sqrt{5}}{2}$$

similarly to  $K = \frac{1 + \sqrt{5}}{2}$ .

finally we conclude that

$$\lim_{n \rightarrow \infty} a_n = \frac{1 + \sqrt{5}}{2} \quad (3 \text{ points})$$

(b) use ratio test,

$$\lim_{n \rightarrow \infty} \left| \frac{f_{n+1}}{f_n} \right| |x| = \lim_{n \rightarrow \infty} |a_n| |x| = \frac{1 + \sqrt{5}}{2} |x|$$

since series is convergence,

$$\frac{1 + \sqrt{5}}{2} |x| < 1 \Rightarrow |x| < \frac{\sqrt{5} - 1}{2}$$

hence  $\mathbf{R} = \frac{\sqrt{5} - 1}{2}$  (4 points)

4. (20%) A curve  $C$  is defined by  $\mathbf{r}(t) = \langle \cos t + t \sin t, \sin t - t \cos t, t^2 \rangle$ ,  $t \geq 0$ .

(a) Find the arc length function  $s(t)$  with the starting point  $(1, 0, 0)$ .

(b) Find the unit tangent vector  $\mathbf{T}$ , the unit normal vector  $\mathbf{N}$  and the unit binormal vector  $\mathbf{B}$ .

(c) Find the curvature of  $C$ .

**Solution:**

$$(a) \mathbf{r}'(t) = (t \cos t, t \sin t, 2t)(1pt)$$

$$|\mathbf{r}'(t)| = \sqrt{5}t(1pt)$$

$$\text{Hence } s(t) = \int_0^t |\mathbf{r}'(s)| ds(1pt) = \int_0^t \sqrt{5}s ds = \frac{\sqrt{5}t^2}{2}(2pt)$$

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

$$\mathbf{N}(t) = \frac{\mathbf{T}'(t)}{|\mathbf{T}'(t)|}(1pt) = (-\sin t, \cos t, 0)(2pt)$$

$$\mathbf{B}(t) = \mathbf{T}(t) \times \mathbf{N}(t)(2pt) = \frac{-1}{\sqrt{5}}(2 \cos t, 2 \sin t, -1)(2pt)$$

$$(c) \kappa(t) = \left| \frac{d\mathbf{T}}{ds} \right|(1pt) = \frac{|\mathbf{T}'(t)|}{|\mathbf{r}'(t)|}(1pt) = \frac{1}{5t}(3pt)$$

5. (10%) Find the limit, if it exists, or show that it does not exist.

(a)  $\lim_{(x,y) \rightarrow (1,1)} \frac{xy - x - y + 1}{x^2 + y^2 - 2x - 2y + 2}$ .

(b)  $\lim_{(x,y) \rightarrow (0,0)} \frac{x^3 + y^3}{x^2 + y^2}$ .

**Solution:**

(a)

$$\begin{aligned} \lim_{(x,y) \rightarrow (1,1)} \frac{xy - x - y + 1}{x^2 + y^2 - 2x - 2y + 2} &= \lim_{(x,y) \rightarrow (1,1)} \frac{(x-1)(y-1)}{(x-1)^2 + (y-1)^2} \\ &= \lim_{(u,v) \rightarrow (0,0)} \frac{uv}{u^2 + v^2} \end{aligned}$$

But

$$\begin{aligned} u = v, \quad \lim_{(u,u) \rightarrow (0,0)} \frac{u^2}{u^2 + u^2} &= \frac{1}{2} \\ v = 0, \quad \lim_{(u,0) \rightarrow (0,0)} \frac{0}{u^2} &= 0 \end{aligned}$$

So the limit doesn't exist.

配分: 全對或全錯, 計算錯誤扣1 2分.

(b)

$$\begin{aligned} \lim_{(x,y) \rightarrow (0,0)} \left| \frac{x^3 + y^3}{x^2 + y^2} \right| &\leq \lim_{(x,y) \rightarrow (0,0)} \frac{x^2}{x^2 + y^2} \cdot |x| + \frac{y^2}{x^2 + y^2} \cdot |y| \\ &\leq \lim_{(x,y) \rightarrow (0,0)} (|x| + |y|) \\ &= 0 \end{aligned}$$

So

$$\lim_{(x,y) \rightarrow (0,0)} \frac{x^3 + y^3}{x^2 + y^2} = 0$$

配分: 全對或全錯, 少絕對直扣1分.

6. (20%) Let  $f(x, y) = \int_1^{2y-x^2} e^{t^2} dt$ .

- (a) Find the rate of change of  $f$  at the point  $P(1, 1)$  in the direction from  $P$  to  $Q(6, 13)$ .  
 (b) In what direction does  $f$  have the maximum rate of change? What is this rate of change.  
 (c) Find the tangent plane and the normal line to the surface  $S : z = f(x, y)$  at the point  $(1, 1, 0)$ .  
 (d) The sphere  $x^2 + y^2 + z^2 = 2$  intersects  $S$  in a curve  $C$ . Find the equations for the tangent line to  $C$  at the point  $(1, 1, 0)$ .

**Solution:**

We calculate  $\nabla f$  first. (Maximum 5 points for finding  $\nabla f$  correctly.)

$$\begin{aligned} \nabla f &= (-2x \cdot e^{(2y-x^2)^2}, 2e^{(2y-x^2)^2}) \\ &= 2e^{(2y-x^2)^2}(-x, 1). \end{aligned}$$

(a)  $\vec{PQ} = (6, 13) - (1, 1) = (5, 12)$   
 $\vec{u} = \frac{1}{\sqrt{5^2 + 12^2}}(5, 12) = \left(\frac{5}{13}, \frac{12}{13}\right)$  (1 point)

$$D_{\vec{u}} \cdot f = \nabla f \cdot \vec{u} = (-2e, 2e) \cdot \left(\frac{5}{13}, \frac{12}{13}\right) = \frac{14}{13}e. \quad (2 \text{ points})$$

(b)  $\vec{u} = \left(\frac{-x}{\sqrt{x^2+1}}, \frac{1}{\sqrt{x^2+1}}\right)$  (2 points)

$$|\nabla f(x, y)| = 2e^{(2y-x^2)^2} \sqrt{x^2+1}. \quad (2 \text{ points})$$

(c) Normal line:  $x = 1 - 2et, \quad y = 1 + 2et, \quad z = t, \quad t \in R$  (1 point)

Tangent plane:

$$z - 0 = f_x(1, 1)(x - 1) + f_y(1, 1)(y - 1) \quad (1 \text{ point})$$

$$\begin{aligned} &= -2e(x - 1) + 2e(y - 1) \\ &= -2ex + 2ey. \end{aligned} \quad (1 \text{ point})$$

(d) Let  $g(x, y, z) = x^2 + y^2 + z^2 - 2$

$$\nabla g(1, 1, 0) = (2, 2, 0) \quad (1 \text{ point})$$

$$\nabla S(1, 1, 0) = (-2e, 2e, -1) \quad (1 \text{ point})$$

$$\nabla S \times \nabla g = (1, -1, -4e) \quad (2 \text{ points})$$

$$\Rightarrow x = 1 + t, \quad y = 1 - t, \quad z = -4et, \quad t \in R \quad (1 \text{ point})$$

7. (10%) Let  $f(x, y) = \sin x \cos(x + y)$  and  $D = \{(x, y) | 0 \leq x \leq \frac{\pi}{2}, 0 \leq y \leq \frac{\pi}{2}\}$ . Classify all the critical points of  $f$  on  $D$ .

**Solution:**

$$f_x(x, y) = \cos x \cos(x + y) - \sin x \sin(x + y) = \cos(2x + y) \text{ and } f_y(x, y) = -\sin x \sin(x + y) = \frac{\cos(2x + y) - \cos y}{2}.$$

Then let  $f_x(x, y) = f_y(x, y) = 0 \Rightarrow \cos(2x + y) = \cos y = 0 \Rightarrow y = \frac{\pi}{2}$  and  $x = 0$  or  $\frac{\pi}{2}$ . So critical points of  $f$  on  $D$  are  $(0, \frac{\pi}{2})$  and  $(\frac{\pi}{2}, \frac{\pi}{2})$ . Then  $f_{xx}(x, y) = -2 \sin(2x + y)$ ,  $f_{xy}(x, y) = -\sin(2x + y)$  and  $f_{yy}(x, y) = -\sin x \cos(x + y)$ .  $D(0, \frac{\pi}{2}) = -2 \cdot 0 - (-1)^2 = -1 < 0$  and  $D(\frac{\pi}{2}, \frac{\pi}{2}) = 2 \cdot 1 - (1)^2 = 1 > 0$ . Hence  $(0, \frac{\pi}{2})$  is saddle point and  $(\frac{\pi}{2}, \frac{\pi}{2})$  is local minimum.

評分標準：

$f$  對  $x$  和  $y$  的偏微分有算出來的有 2 分

在  $D$  上解方程式有解出來的有 4 分(包含求出 critical point)

算出二階偏微分的有 2 分

帶入判別式分出 critical point 是哪一種的有 2 分

8. (10%) Find the maximum and minimum values of  $xy + z^2$  on the ball  $x^2 + y^2 + \left(z - \frac{1}{2}\right)^2 \leq 1$ .

**Solution:**

Let  $f = xy + z^2$  and  $g = x^2 + y^2 + \left(z - \frac{1}{2}\right)^2 - 1$ .

For the points inside the ball  $x^2 + y^2 + \left(z - \frac{1}{2}\right)^2 \leq 1$ , consider critical points of  $f$ :

$$\nabla f = \langle y, x, 2z \rangle = 0 \Rightarrow (x, y, z) = (0, 0, 0).$$

We have  $f(0, 0, 0) = 0$ . (1 pt)

For the points on the boundary, that is, points satisfy  $g = 0$ , consider  $\nabla f = \lambda \nabla g$ :

$$\begin{cases} y = \lambda(2x) & (1) \\ x = \lambda(2y) & (2) \\ 2z = \lambda\left(2\left(z - \frac{1}{2}\right)\right) & (3) \\ x^2 + y^2 + \left(z - \frac{1}{2}\right)^2 = 1 & (4) \end{cases} \quad (2 \text{ pts})$$

From (1)(2),  $x = \lambda(2\lambda(2x)) \Rightarrow x(4\lambda^2 - 1) = 0 \Rightarrow x = 0$  or  $\lambda = \pm \frac{1}{2}$ .

(i)  $x = 0 \Rightarrow y = 0$ , from (4),  $0 + 0 + \left(z - \frac{1}{2}\right)^2 = 1 \Rightarrow z = -\frac{1}{2}$  or  $\frac{3}{2}$ .

$$f\left(0, 0, -\frac{1}{2}\right) = \frac{1}{4}, \quad f\left(0, 0, \frac{3}{2}\right) = \frac{9}{4}. \quad (2\text{pts})$$

(ii)  $\lambda = \frac{1}{2}$ , from (1)(2),  $x = y$ ; from (3),  $z = -\frac{1}{2}$ .

$\Rightarrow$  From (4),  $x^2 + x^2 + \left(-\frac{1}{2} - \frac{1}{2}\right)^2 = 1 \Rightarrow x = y = 0$ .

$$f\left(0, 0, -\frac{1}{2}\right) = \frac{1}{4}. \quad (2\text{pts})$$

(iii)  $\lambda = -\frac{1}{2}$ , from (1)(2),  $x = -y$ ; from (3),  $z = \frac{1}{6}$ .

$\Rightarrow$  From (4),  $x^2 + x^2 + \left(\frac{1}{6} - \frac{1}{2}\right)^2 = 1 \Rightarrow x = \pm \frac{2}{3}$  and  $y = \mp \frac{2}{3}$ .

$$f\left(\frac{2}{3}, -\frac{2}{3}, \frac{1}{6}\right) = f\left(-\frac{2}{3}, \frac{2}{3}, \frac{1}{6}\right) = -\frac{15}{36}. \quad (2\text{pts})$$

Therefore, the maximum is  $\frac{9}{4}$  and the minimum is  $-\frac{15}{36}$ . (1pt)