

1. Let $h(u)$ be a continuous function such that $h(u) > 0$ for $u \in \mathbb{R}$. Define

$$g(t) = t \int_t^1 h(u) du \quad \text{and} \quad f(x) = \int_0^{x^2} g(t) dt.$$

- (a) (2%) Find $f'(x)$. Express your answer in terms of h .
 (b) (4%) Find the interval(s) on which $f(x)$ is increasing and the interval(s) on which $f(x)$ is decreasing.
 (c) (6%) Use integration by parts to write $f(1) = \int_0^1 t \left(\int_t^1 h(u) du \right) dt$ as $\int_0^1 p(t)h(t) dt$. Find $p(t)$.

Solution:

$$(a) \quad f'(x) = \underbrace{2x \cdot g(x^2)}_{1 \text{ pt}} = 2x^3 \underbrace{\int_{x^2}^1 h(u) du}_{1 \text{ pt}}$$

(b) $x^3 > 0$ for $x > 0$ and $x^3 < 0$ for $x < 0$. 1 pt

$$\int_{x^2}^1 h(u) du > 0 \text{ for } x \in (-1, 1) \text{ and } \int_{x^2}^1 h(u) du < 0 \text{ for } x \in (-\infty, -1) \cup (1, \infty) \quad 1 \text{ pt}$$

Hence $f'(x) > 0$ for $x \in (-\infty, -1) \cup (0, 1)$. $f'(x) < 0$ for $x \in (-1, 0) \cup (1, \infty)$.

Therefore $f(x)$ is increasing on $(-\infty, -1)$ and $(0, 1)$ 1 pt

$f(x)$ is decreasing on $(-1, 0)$ and $(1, \infty)$. 1 pt

(c)

$$f(1) = \int_0^1 \left(\int_t^1 h(u) du \right) dt = \int_0^1 \left(\int_t^1 h(u) du \right) d\left(\frac{t^2}{2}\right) \quad 1 \text{ pt}$$

$$= \frac{t^2}{2} \left(\int_t^1 h(u) du \right) \Big|_{t=0}^{t=1} - \int_0^1 \frac{t^2}{2} (-h(t)) dt \quad 2 \text{ pts}$$

$$= \int_0^1 \frac{t^2}{2} h(t) dt. \quad 2 \text{ pts}$$

$$\text{Hence } p(t) = \frac{t^2}{2} \quad 1 \text{ pt}$$

1 pt for deciding to integrate t and differentiate $\int_t^1 h(u) du$.

2 pts for applying integration by parts correctly.

2 pts for evaluating $\frac{t^2}{2} \int_t^1 h(u) du$ at $t = 1$ and $t = 0$.

1 pt for $p(t)$

2. (a) (5%) Let $f(x)$ be a continuous function on $[-1, 1]$. By using a suitable substitution, show that

$$\int_0^\pi x f(\sin x) dx = \frac{\pi}{2} \int_0^\pi f(\sin x) dx.$$

- (b) (7%) The region bounded by the curve $y = \frac{\sin^3 x}{1 + \cos^2 x}$ on $0 \leq x \leq \pi$ and the x -axis is revolved about the y -axis to generate a solid. Use (a) to find the volume of this solid.

Solution:

- (a) Apply the substitution $t = \pi - x$ (+4) and $dx = -dt$ (+1)

快速的看一下代入積分後的推導，如下方。任何小錯 (-1)
(至多扣 1 分，不要再多扣分)

$$\int_0^\pi x f(\sin x) dx = \int_\pi^0 (\pi - t) f(\sin t) (-dt) = \int_0^\pi \pi f(\sin t) dt - \int_0^\pi t f(\sin t) dt.$$

- (b) The method of cylindrical shells gives the volume V as the integral

$$\begin{aligned} V &= \frac{2\pi \int_0^\pi xy(x) dx}{+4} \text{ 接著使用(a)} \\ &= \frac{\pi^2 \int_0^\pi \frac{\sin^3 x}{1 + \cos^2 x} dx}{+2} \text{ 下面計算過程不看，跳至最後檢查答案是否正確} \\ &\stackrel{u=\cos x}{=} \pi^2 \int_{-1}^1 \frac{1-u^2}{1+u^2} du = \pi^2 \int_{-1}^1 \frac{2}{1+u^2} - 1 du = \pi^2 (2 \tan^{-1} u - u) \Big|_{-1}^1 \\ &= \frac{\pi^2(\pi - 2)}{+1}. \quad \square \end{aligned}$$

3. Let $f(x)$ be a continuous function on $[1, \infty)$. **Note that $f(x)$ is not necessarily non-negative.**

- (a) (4%) Prove that if $\int_1^\infty |f(t)| dt$ converges, then $\int_1^\infty f(t) dt$ also converges. Hint : consider $g(t) = f(t) + |f(t)|$.
- (b) (4%) Determine whether $\int_1^\infty \frac{\cos x}{x^2} dx$ is convergent or divergent.
- (c) (4%) Determine whether $\int_1^\infty \frac{\sin x}{x} dx$ is convergent or divergent. Hint : Use integration by parts.

Solution:

(a) Let $g(t) = f(t) + |f(t)|$.

(1%) Note that $0 \leq g(t) \leq 2|f(t)|$.

(1%) The convergence of $\int_1^\infty |f(t)| dt$ implies that of $\int_1^\infty 2|f(t)| dt$. Comparison test implies $\int_1^\infty g(t) dt$ is convergent.

(1%) Hence, $\int_1^\infty f(t) dt = \int_1^\infty g(t) dt - \int_1^\infty |f(t)| dt$ is also convergent.

(1%) for overall coherence of the argument

Marking scheme of Question 3a

Since this is a proof-based question, full marks will only be given to a valid argument with no mathematical flaws or ambiguities.

- 1% for the bounds of $g(t)$
- 1% for applying the comparison test to show the convergence of $g(t)$
- 1+1% for completing the argument

(b) Let $f(x) = \frac{\cos x}{x^2}$.

(1%) Since $0 \leq |f(x)| \leq \frac{1}{x^2}$ and

(1%) $\int_1^\infty \frac{1}{x^2} dx$ is convergent (as a p -integral with $p = 2 > 1$),

(1%) comparison test implies $\int_1^\infty |f(x)| dx$ is convergent. Hence, (a) implies that $\int_1^\infty f(x) dx$ is also convergent.

(1%) for overall coherence of the argument

Marking scheme of Question 3b

Since this is a proof-based question, full marks will only be given to a valid argument with no mathematical flaws or ambiguities.

- 1% for the bounds of $|f(t)|$
- 1% for citing the convergence of p -integral with $p = 2 > 1$
- 1+1% for completing the argument

Remarks.

(1) The following incorrect argument will receive at most 1% :

$f(x) \leq \frac{1}{x^2}$ and the convergence of $\int_1^\infty \frac{1}{x^2} dx$ imply $\int_1^\infty f(x) dx$ converges by the comparison test.

(2) No points to candidates who just write down 'convergent' without any reasonable argument.

(c) (1%) By integration by part, we have $\int_1^t \frac{\sin x}{x} dx = \frac{\cos t}{t} - \cos 1 + \int_1^t \frac{\cos x}{x^2} dx$

(1%) Since $\lim_{t \rightarrow \infty} \frac{\cos t}{t} = 0$ (by squeeze theorem) and

(1%) $\lim_{t \rightarrow \infty} \int_1^t \frac{\cos x}{x^2} dx$ is convergent (by (b)), we conclude that $\lim_{t \rightarrow \infty} \int_0^t \frac{\sin x}{x} dx$ is also convergent.

(1%) for overall coherence of the argument

Marking scheme of Question 3c

Since this is a proof-based question, full marks will only be given to a valid argument with no mathematical flaws or ambiguities.

- 1% for applying IBP to $\int \frac{\sin x}{x} dx$ (as a definite/indefinite integral)
- 1% for arguing, correctly, that $\lim_{t \rightarrow \infty} \frac{\cos t}{t} = 0$
- 1+1% for completing the argument

4. Consider the initial value problem

$$y'' + 4y = \mathcal{U}(t - 3) \text{ with } y(0) = y'(0) = 0.$$

(a) (5%) Let $Y(s)$ be the Laplace transform of $y(t)$. Find $Y(s)$.

(b) (8%) Hence, find $y(t)$. Sketch the graph of $y = y(t)$.

You may use, without proof, the following formulas.

$$\mathcal{L}\{e^{at}\} = \frac{1}{s-a}, \quad \mathcal{L}\{\cos(at)\} = \frac{s}{s^2+a^2}, \quad \mathcal{L}\{\sin(at)\} = \frac{a}{s^2+a^2},$$

$$\mathcal{L}\{\mathcal{U}(t-a)f(t-a)\} = e^{-as}\mathcal{L}\{f(t)\}, \quad \mathcal{L}\{y'(t)\} = s\mathcal{L}\{y(t)\} - y(0).$$

Solution:

(a) $\mathcal{L}\{y'' + 4y\} = \mathcal{L}\{\mathcal{U}(t - 3)\}$

$$\Rightarrow s^2Y(s) - sy(0) - y'(0) + 4Y(s) = \frac{1}{s}e^{-3s}$$

1 pt for $\mathcal{L}\{y''\} = s^2Y(s) - sy(0) - y'(0)$

2 pts for $\mathcal{L}\{\mathcal{U}(t - 3)\} = \frac{1}{s}e^{-3s}$

$$\because y(0) = y'(0) = 0 \therefore Y(s) = \frac{1}{s}e^{-3s} \frac{1}{s^2 + 4}$$

2 pts for plugging in $y(0) = y'(0) = 0$ and solving $Y(s)$

(b) $Y(s) = e^{-3s} \frac{1}{s(s^2 + 4)} = e^{-3s} \left(\frac{1}{4} \frac{1}{s} - \frac{1}{4} \frac{s}{s^2 + 4} \right)$

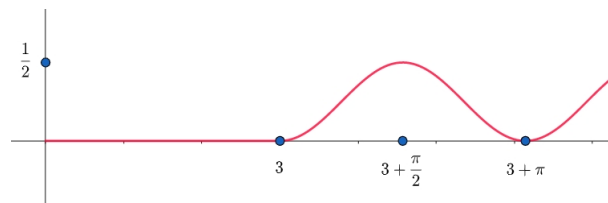
3 pts for correct partial fractions

$$y(t) = \frac{1}{4}\mathcal{U}(t - 3) - \frac{1}{4}\cos(2(t - 3))\mathcal{U}(t - 3)$$

2 pts for $\mathcal{L}^{-1}\{e^{-3s} \frac{1}{s}\} = \mathcal{U}(t - 3)$.

2 pts for $\mathcal{L}^{-1}\{e^{-3s} \frac{s}{s^2 + 4}\} = \cos(2(t - 3))\mathcal{U}(t - 3)$

The graph of $y(t)$ is



1 pt for the graph of $y(t)$.

5. In country A, a booster vaccine has been invented to conquer a mutated virus X. Let x (in thousands) be the total number of people in country A at time t (in months) and y be the those who has received the booster shot at time t . It is known that $0 < x < 100$ and x, y satisfies the following equations.

$$(1) \quad \frac{dx}{dt} = 0.2x \left(1 - \frac{x}{100}\right) \quad (2) \quad \frac{dy}{dt} = 0.4y \left(1 - \frac{y}{x}\right).$$

It is known that $x(0) = 10$ and $y(0) = 1$.

- (a) (7%) By solving (1), find x in terms of t . Express your answer in the form $x(t) = \frac{100}{f_1(t)}$.
- (b) (8%) By letting $u = \frac{1}{y}$ in (2), find y in terms of t . Express your answer in the form $y(t) = \frac{100}{f_2(t)}$.
- (c) (2%) Hence, determine how long will it take for 80% of the population to have received the booster vaccine.

Solution:

(a) (1%) By separating the variables, we have $100 \int \frac{1}{x(100-x)} dx = \int 0.2dt$

(1%) To compute the LHS, we first note $\frac{1}{x(100-x)} dx = \frac{1}{100} \left(\frac{1}{x} + \frac{1}{100-x} \right)$.

(1%) Then $\int \frac{1}{x(100-x)} = \frac{1}{100} \ln \frac{x}{100-x} + (\text{constant})$

(1%) Hence, the equality becomes $\ln \frac{x}{100-x} = 0.2t + C$.

(1%) Since $x(0) = 10$, we have $C = \ln \frac{1}{9}$.

(2%) Thus, $x(t) = \frac{100}{1 + 9e^{-0.2t}}$.

Marking scheme of Question 5a

- 1% for separating the variables correctly
- 1% for correctly decomposing $\frac{1}{x(100-x)}$ into partial fractions
- 1% for a correct antiderivative of $\frac{1}{x(100-x)}$
- 1% for a correct implicit solution of the equation
- 1% for figuring out the correct constant C
- 2% for the correct answer

(b) Let $y = \frac{1}{u}$. Then

(1%) $\frac{dy}{dt} = -\frac{1}{u^2} \frac{du}{dt}$.

(1%) Equation (2) becomes $-\frac{1}{u^2} \frac{du}{dt} = 0.4 \frac{1}{u} - \frac{0.4}{u^2} \cdot \frac{1 + 9e^{-0.2t}}{100}$.

(1%) From this, we obtain a first order linear equation $\frac{du}{dt} + 0.4u = 0.004(1 + 9e^{-0.2t})$.

(1%) An integrating factor is $e^{0.4t}$.

Multiplying this to the above equation and integrating it yields

(1%) $u \cdot e^{0.4t} = 0.004 \int e^{0.4t} + 9e^{0.2t} dt$

(1%) Hence, $u(t) = 0.01 + 0.18e^{-0.2t} + Ce^{-0.4t}$.

(1%) Since, $u(0) = 1/y(0) = 1$, we have $C = 0.81$.

(1%) Thus $y(t) = \frac{100}{1 + 18e^{-0.2t} + 81e^{-0.4t}}$.

Marking scheme of Question 5b

- 1% for relating correctly y' and u'
- 1% for transforming the equation in u and t
- 1% for tidying up and obtaining a first order equation in u
- 1% for knowing the method of integrating factor
- 1% for an implicit solution
- 1% for an explicit solution
- 1% for finding out the correct constant C
- 1% for the correct answer

(c) (1%) Set $y/x = 0.8$, we have

$$\frac{1 + 9e^{-0.2t}}{1 + 18e^{-0.2t} + 81e^{-0.4t}} = \frac{8}{10} \Rightarrow e^{-0.2t} = \frac{1}{36} \text{ or } -\frac{1}{9} \text{ (rejected)}$$

(1%) Hence, $t = 10 \ln 6$.

Marking scheme of Question 5c

- 1% for setting $y/x = 0.8$
- 1% for the correct answer

6. (a) (9%) Use the method of undetermined coefficients to find the general solution $y = y(x)$:

$$y'' + 4y = \sin(2x)$$

- (b) (9%) Use the method of variation of parameters to find the general solution $y = y(x)$:

$$y'' + y = \csc(x) \text{ with } 0 < x < \frac{\pi}{2}$$

Solution:

- (a) The complementary equation $y'' + 4y = 0$ has auxiliary/characteristic equation $r^2 + 4 = 0$ with complex roots $\pm 2i$. Thus it has general solution $y_c = c_1 \cos(2x) + c_2 \sin(2x)$ where c_1, c_2 are arbitrary constants.

[Here from equation $r^2 + 4 = 0$ to roots $\pm 2i$: (+3), finding general solution y_c : (+2).]

Suppose a particular solution is of the form $y_p = ax \cos(2x) + bx \sin(2x)$. Then

$$\sin(2x) = y_p'' + 4y_p = -4a \sin(2x) + 4b \cos(2x).$$

Thus $a = -1/4, b = 0$ and one finds the general solution

$$y = y_p + y_c = -\frac{1}{4}x \cos(2x) + c_1 \cos(2x) + c_2 \sin(2x).$$

[By default, you have to use the method of undetermined coefficients to claim credit. Here setting correctly $y_p = ax \cos(2x) + bx \sin(2x)$: (+3), solving correctly $y_p = -x \cos(2x)/4$: (+1).]

- (b) The complementary equation $y'' + y = 0$ has auxiliary/characteristic equation $r^2 + 1 = 0$ with complex roots $\pm i$. Thus it has general solution $y_c = c_1 \cos x + c_2 \sin x$ where c_1, c_2 are arbitrary constants. We use the method of variation of parameters.

[Here from equation $r^2 + 1 = 0$ to roots $\pm i$: (+2), finding general solution y_c : (+1).]

Set

$$y = u_1 \cos x + u_2 \sin x.$$

The method imposes the conditions

$$\begin{aligned} u_1' \cos x + u_2' \sin x &= 0, \\ -u_1' \sin x + u_2' \cos x &= \csc x, \end{aligned}$$

which give

$$u_1' = -1, \quad u_2' = \frac{\cos x}{\sin x}.$$

One finds

$$u_1 = -x + c_1, \quad u_2 = \ln \sin x + c_2.$$

[Here setting correctly the system of equations for u_i' : (+2), solving u_i' correctly: (+2), solving correctly u_i : (+2).]

7. (a) (8%) Consider the parametric curve defined by $\begin{cases} x(t) = 3 \cos t - \cos(3t) \\ y(t) = 3 \sin t - \sin(3t) \end{cases}$, $0 \leq t \leq \frac{\pi}{2}$. Find the arclength of this curve. (Hint : $\cos(A - B) = \cos(A) \cos(B) + \sin(A) \sin(B)$)
- (b) (8%) Consider the portion of the polar curve $C : r = e^\theta$ with $0 \leq \theta \leq \pi$. Let Q be the point on C at which the tangent is vertical (see Figure). Find the area of the region enclosed by the vertical tangent at Q , the x -axis and the curve C .

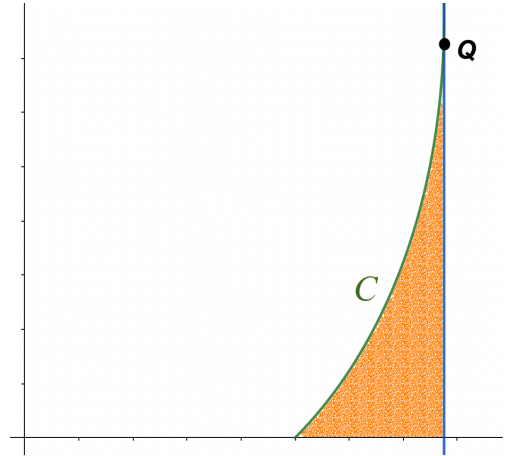


Figure.

Solution:

(a)

$$x'(t) = -3 \sin t + 3 \sin 3t,$$

$$y'(t) = 3 \cos t - 3 \cos 3t,$$

$$x'(t)^2 + y'(t)^2 = 18 - 18(\cos 3t \cos t + \sin 3t \sin t) \quad (1)$$

$$= 18(1 - \cos(3t - t)) = 18(1 - \cos 2t) \quad (2)$$

$$= 18 \cdot 2 \sin^2 t = 36 (+1) \sin^2 t. (+5) \quad (3)$$

若只推導至(1)或(2) (只有 +5)

The arc length is equal to

$$\begin{aligned} & \int_0^{\pi/2} \sqrt{x'(t)^2 + y'(t)^2} dt \quad (+1) \text{ 註: 知道求弧長公式, 獨立拿 1 分} \\ &= 6 \int_0^{\pi/2} \sin t dt = 6. (+1) \quad \square \end{aligned}$$

(b) Since $x = e^\theta \cos \theta, y = e^\theta \sin \theta$,

$$\frac{dy}{dx} = \frac{dy/d\theta}{dx/d\theta} = \frac{\sin \theta + \cos \theta}{\cos \theta - \sin \theta} = \frac{\sin(\theta + (\pi/4))}{\cos(\theta + (\pi/4))} = \tan(\theta + (\pi/4)).$$

It follows that when θ increases (from 0) to $\pi/4$, one gets a vertical tangent. Or one can verify that when $\theta = \pi/4$ $dx/d\theta = 0$ and $dy/d\theta \neq 0$.

Thus Q has angular coordinate $\theta = \pi/4$, or polar coordinate $(r = e^{\pi/4}, \theta = \pi/4)$

or rectangular coordinate $(x = e^{\pi/4}/\sqrt{2}, y = e^{\pi/4}/\sqrt{2})$ 得到 Q 的角度, 或任何座標系統的座標, 若正確 (+3).

First Approach To find the required area, we first compute the area of the polar region enclosed by the curve C (with $\theta \in [0, \pi/4]$), OQ and the x -axis

$$\begin{aligned} & \frac{1}{2} \int_0^{\pi/4} r^2 d\theta \quad \text{知道面積公式 (+1)} \\ &= \frac{1}{2} \int_0^{\pi/4} e^{2\theta} d\theta = \frac{1}{4} (e^{\pi/2} - 1) \quad \text{計算 polar region 面積, 若正確 (+3).} \end{aligned}$$

The area of the triangle formed by OQ , the tangent, and x -axis is $\frac{1}{2} \left(\frac{e^{\pi/4}}{\sqrt{2}} \right) \cdot \frac{1}{2} \left(\frac{e^{\pi/4}}{\sqrt{2}} \right) = \frac{e^{\pi/2}}{4}$. Hence, the required area equals

$$\frac{e^{\pi/2}}{4} - \frac{1}{4} (e^{\pi/2} - 1) = \frac{1}{4} \text{ 直接跳到最後檢查答案，若正確 (+1). } \square$$

Second Approach The polar curve can be treated as a parametric curve, and the required area is the area of the region below the curve and above the x -axis between $x = 1$ and $x = e^{\pi/4}/\sqrt{2}$. Thus

$$\begin{aligned} \int y dx &= \int_0^{\pi/4} y(\theta) x'(\theta) d\theta \text{ 知道如此計算 (+1)} \\ &= \int_0^{\pi/4} e^\theta \sin \theta (e^\theta \cos \theta)' d\theta = \int_0^{\pi/4} e^{2\theta} \sin \theta (\cos \theta - \sin \theta) d\theta \\ &= \frac{1}{4} \text{ 計算過程繁複，或者不看，直接跳到最後檢查答案，若正確 (+4)} \\ &\text{或者查看下列2個積分，每個正確 (+2) 合計4分} \end{aligned}$$

Here

$$\begin{aligned} \int_0^{\pi/4} e^{2\theta} \sin \theta \cos \theta d\theta &= \frac{1}{2} \int_0^{\pi/4} e^{2\theta} \sin 2\theta d\theta \\ &= \frac{1}{8} e^{2\theta} (\sin 2\theta - \cos 2\theta) \Big|_0^{\pi/4} = \frac{1}{8} (e^{\pi/2} + 1). \\ \int_0^{\pi/4} e^{2\theta} \sin^2 \theta d\theta &= \left[\frac{1}{8} e^{2\theta} + \frac{1}{4} e^{2\theta} (\sin^2 \theta - \sin \theta \cos \theta) \right]_0^{\pi/4} = \frac{1}{8} (e^{\pi/2} - 1). \quad \square \end{aligned}$$