

1. (27%) Calculate the following integrals.

(a) (8%) $\int_{-1}^1 (x+1)^2 e^{2x} dx.$

(b) (7%) $\int_{\frac{1}{\sqrt{2}}}^1 \frac{1}{\sqrt{4x^2-1}} dx.$

(c) (12%) $\int_0^2 \frac{x^3 - x^2 - 4x + 12}{(x+2)^2(x^2+4)} dx.$

Solution:

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

$$\begin{aligned} \int_{-1}^1 (x+1)^2 e^{2x} dx &= (x+1)^2 \frac{1}{2} e^{2x} \Big|_{x=-1}^{x=1} - \int_{-1}^1 2(x+1) \frac{1}{2} e^{2x} dx && (2 \text{ pts for integration by parts}) \\ &= 2e^2 - 0 - \int_{-1}^1 (x+1) e^{2x} dx = 2e^2 - \int_{-1}^1 (x+1) e^{2x} dx && (1 \text{ pt for evaluating } (x+1)^2 \frac{1}{2} e^{2x} \Big|_{x=-1}^{x=1}) \\ &= 2e^2 - (x+1) \frac{1}{2} e^{2x} \Big|_{x=-1}^{x=1} + \int_{-1}^1 \frac{1}{2} e^{2x} dx && (2 \text{ pts for integration by parts}) \\ &= 2e^2 - e^2 + \frac{1}{2} \int_{-1}^1 e^{2x} dx = e^2 + \frac{1}{2} \int_{-1}^1 e^{2x} dx && (1 \text{ pt for evaluating } (x+1) \frac{1}{2} e^{2x} \Big|_{x=-1}^{x=1}) \\ &= e^2 + \frac{1}{4} (e^2 - e^{-2}) = \frac{5}{4} e^2 - \frac{1}{4} e^{-2} && (2 \text{ pts for integrating } e^{2x} \text{ and the final answer}) \end{aligned}$$

(b) Let $2x = \sec \theta$ where $0 \leq \theta < \frac{1}{2}\pi$, $\pi \leq \theta < \frac{3}{2}\pi$. Then $dx = \frac{1}{2} \sec \theta \tan \theta d\theta$. (2 pts)

$$\begin{aligned} \int_{\frac{1}{\sqrt{2}}}^1 \frac{1}{\sqrt{4x^2-1}} dx &= \int_{\frac{\pi}{4}}^{\frac{\pi}{3}} \frac{1}{\tan \theta} \frac{1}{2} \sec \theta \tan \theta d\theta = \int_{\frac{\pi}{4}}^{\frac{\pi}{3}} \frac{1}{2} \sec \theta d\theta \\ &= \frac{1}{2} \ln |\sec \theta + \tan \theta| \Big|_{\theta=\frac{\pi}{4}}^{\theta=\frac{\pi}{3}} = \frac{1}{2} (\ln |2 + \sqrt{3}| - \ln |\sqrt{2} + 1|). \end{aligned}$$

(3 pts total for the trigonometric substitution: 2 pts for the integrand $\frac{1}{2} \sec \theta$ and 1 pt for the upper and lower bounds, $\frac{\pi}{3}, \frac{\pi}{4}$.)

1 pt for $\sec \theta d\theta = \ln |\sec \theta + \tan \theta| + C$.

1 pt for the final answer.)

(c) We write $\frac{x^3 - x^2 - 4x + 12}{(x+2)^2(x^2+4)}$ as the sum of partial fractions.

$$\frac{x^3 - x^2 - 4x + 12}{(x+2)^2(x^2+4)} = \frac{a}{x+2} + \frac{b}{(x+2)^2} + \frac{cx+d}{x^2+4}. \quad (2 \text{ pts for correct and complete partial fractions})$$

Hence,

$$x^3 - x^2 - 4x + 12 = a(x+2)(x^2+4) + b(x^2+4) + (cx+d)(x+2)^2.$$

Let $x = -2$. We obtain

$$8 = b(4+4) \implies b = 1.$$

Compare coefficients of x^3, x^2, x and we have

$$\begin{aligned} x^3: & 1 = a + c \\ x^2: & -1 = 2a + b + 4c + d \\ x: & -4 = 4a + 4c + 4d \end{aligned}$$

Therefore, $a = 2, c = -1, d = -2$, i.e.

$$\frac{x^3 - x^2 - 4x + 12}{(x+2)^2(x^2+4)} = \frac{2}{x+2} + \frac{1}{(x+2)^2} + \frac{-x-2}{x^2+4}. \quad (4 \text{ pts for constants } a, b, c, d)$$

Thus,

$$\int_0^2 \frac{x^3 - x^2 - 4x + 12}{(x+2)^2(x^2+4)} dx = \int_0^2 \frac{2}{x+2} + \frac{1}{(x+2)^2} + \frac{-x-2}{x^2+4} dx$$
$$= \left(2 \ln|x+2| - \frac{1}{x+2} - \frac{1}{2} \ln(x^2+4) - \arctan\left(\frac{x}{2}\right) \right) \Big|_{x=0}^{x=2} = \frac{3}{2} \ln 2 + \frac{1}{4} - \frac{\pi}{4}.$$

(1 pt for $\int \frac{2}{x+2} dx = 2 \ln|x+2| + C$. 1 pt for $\int \frac{1}{(x+2)^2} dx = -\frac{1}{x+2} + C$.

2 pts for $\int \frac{x}{x^2+4} dx = \frac{1}{2} \ln(x^2+4) + C$. 2 pts for $\int \frac{2}{x^2+4} dx = \arctan\left(\frac{x}{2}\right) + C$.

If students only compute the indefinite integral without computing the definite integral or obtain wrong final answer $\frac{3}{2} \ln 2 + \frac{1}{4} - \frac{\pi}{4}$, they have 0.5 point deducted.)

2. (12%) Let $g(x) = \int_x^{x+1} e^{-t^2} dt$ for all real numbers x .

(a) (3%) Find $g'(x)$ for all real numbers x .

(b) (4%) Find the interval(s) of increase and interval(s) of decrease of the function $g(x)$, and then find a real number x_0 such that $g(x)$ attains its absolute maximum at $x = x_0$.

(c) (2%) Show that $g(x) \leq 1$ for all real numbers x .

(d) (3%) Find $\lim_{x \rightarrow \infty} g(x)$.

Solution:

(a) We have $g(x) = \int_0^{x+1} e^{-t^2} dt - \int_0^x e^{-t^2} dt$ (1%), so $g'(x) = e^{-(x+1)^2} - e^{-x^2}$ (2%). □

(b) By (a), $g'(x) = e^{-x^2}(e^{-2x-1} - 1)$ for all $x \in \mathbb{R}$, so $g'(x) > 0$ for $x < -1/2$, $g'(-1/2) = 0$ and $g'(x) < 0$ for $x > -1/2$. This shows that $g(x)$ is (strictly) increasing on $x \leq -1/2$ and is (strictly) decreasing on $x \geq -1/2$, so $g(x) \leq g(-1/2)$ for all $x \in \mathbb{R}$, and we may thus take $x_0 = -1/2$. □

Grading: 1% for $g'(-1/2) = 0$, 1% for the interval of increase of $g(x)$, 1% for the interval of decrease of $g(x)$, and 1% for $x_0 = -1/2$. For the interval of increase $x \leq -1/2$, one can also write it as $(-\infty, -1/2]$, and do **not** deduct points if one does not include $x = -1/2$ in the interval and write the interval of increase as $x < -1/2$ or $(-\infty, -1/2)$. Apply the same grading criteria for the interval of decrease.

(c) (**Method 1**) Since $e^{-t^2} \leq 1$ for all $t \in \mathbb{R}$ (1%), we have $g(x) \leq \int_x^{x+1} 1 dt = 1$ for all $x \in \mathbb{R}$ (1%). □

(**Method 2**) In (b) we have found that $g(x) \leq g(-1/2)$ for all $x \in \mathbb{R}$ (1%). Since $g(-1/2) = \int_{-1/2}^{1/2} e^{-t^2} dt \leq \int_{-1/2}^{1/2} 1 dt = 1$, we conclude that $g(x) \leq 1$ for all $x \in \mathbb{R}$ (1%). □

(d) (**Method 1**) For $x \leq t \leq x+1$ with $x > 0$, we have $0 \leq e^{-t^2} \leq e^{-x^2}$, so $0 \leq g(x) \leq \int_x^{x+1} e^{-x^2} dt = e^{-x^2}$ for all $x > 0$ (1%). Since $\lim_{x \rightarrow \infty} e^{-x^2} = 0$ (1%), we conclude (by squeezing) that $\lim_{x \rightarrow \infty} g(x) = 0$ (1%). □

(**Method 2**) By the mean value theorem for integrals, for every $x \in \mathbb{R}$ we have $g(x) = e^{-t(x)^2}$ for some $x \leq t(x) \leq x+1$ (1%). As $x \rightarrow \infty$, we have $t(x) \rightarrow \infty$ and hence $g(x) = e^{-t(x)^2} \rightarrow 0$ (2%). □

(**Method 3**) As $\int_0^\infty e^{-t^2} dt$ is convergent (2%), we see that

$$g(x) = \int_0^{x+1} e^{-t^2} dt - \int_0^x e^{-t^2} dt \xrightarrow{x \rightarrow \infty} \int_0^\infty e^{-t^2} dt - \int_0^\infty e^{-t^2} dt = 0 \text{ (1%)}. \quad \square$$

Remark. The fact that $\lim_{x \rightarrow \infty} g'(x) = 0$ is **not** sufficient in itself to explain why $\lim_{x \rightarrow \infty} g(x) = 0$.

3. (14%) In the xy -plane, consider two parabolas

$$C_1 : y = \frac{1}{10}x(x-7) \quad \text{and} \quad C_2 : x = \frac{1}{4}y^2 + \frac{7}{4},$$

and let L be the line $x = 4$. Observe that the point $P = (2, -1)$ lies on both C_1 and C_2 , and that the point $Q = (4, 3)$ lies on both C_2 and L . (See Figure 1.)

- (a) (7%) Find the area of the region bounded by C_1 , L and the line segment PQ .
 (b) (7%) Find the area of the region bounded by C_2 and the line segment PQ .

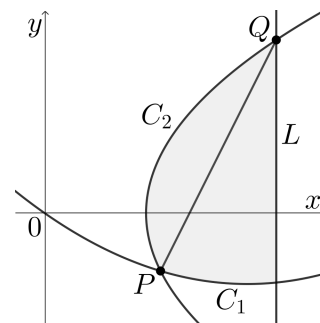


Figure 1

Note: parabola = 拋物線; line segment = 線段.

Solution:

- (a) **(Method 1)** The equation of the line PQ is $y = 2x - 5$ (1%), so the required area is

$$\int_2^4 (2x - 5) - \frac{1}{10}x(x - 7) dx \text{ (2\%)} = \left[(x^2 - 5x) - \frac{1}{10} \left(\frac{1}{3}x^3 - \frac{7}{2}x^2 \right) \right]_{x=2}^{x=4} \text{ (2\%)} = \frac{13}{3} \text{ (2\%)}. \quad \square$$

(Method 2) Let R be the intersection of L and C_1 , so that we can divide the region by the line PR into two parts. We have $R = (4, -6/5)$ (1%), so the area of $\triangle PQR$ is $\frac{1}{2} \cdot \frac{21}{5} \cdot 2 = \frac{21}{5}$ (1%). Using Archimedes' quadrature of parabola, the area A of the region bounded by C_1 and the line PR is $\frac{4}{3} \cdot (\text{Area of } \triangle PRS)$ where S is the intersection of C_1 and the vertical line passing through the midpoint of the line segment PR (2% for correctly stating the formula; no proof is needed). As $S = (3, -6/5)$ (1%), the area of $\triangle PRS$ is $\frac{1}{2} \cdot 1 \cdot \frac{1}{5} = \frac{1}{10}$, so $A = \frac{4}{3} \cdot \frac{1}{10} = \frac{2}{15}$ (1%). Thus the required area is $\frac{21}{5} + \frac{2}{15} = \frac{13}{3}$ (1%). \square

- (b) **(Method 1)** The equation of the line PQ is also $x = \frac{1}{2}y + \frac{5}{2}$ (1%). So the required area is

$$\int_{-1}^3 \left(\frac{1}{2}y + \frac{5}{2} \right) - \left(\frac{1}{4}y^2 + \frac{7}{4} \right) dy \text{ (2\%)} = \left[\left(\frac{1}{4}y^2 + \frac{5}{2}y \right) - \left(\frac{1}{12}y^3 + \frac{7}{4}y \right) \right]_{y=-1}^{y=3} \text{ (2\%)} = \frac{8}{3} \text{ (2\%)}. \quad \square$$

(Method 2) One can divide the region by the line $x = 2$ (the vertical line passing through P) into two parts and rewrite the equation of C_2 as $y = \pm\sqrt{4x-7}$ (1%) to see that the required area is

$$\int_{7/4}^2 2\sqrt{4x-7} dx + \int_2^4 \sqrt{4x-7} - (2x-5) dx \text{ (2\%)} \\ = \left[\frac{1}{3}(4x-7)^{3/2} \right]_{x=7/4}^{x=2} + \left[\frac{1}{6}(4x-7)^{3/2} - (x^2-5x) \right]_{x=2}^{x=4} \text{ (2\%)} = \frac{1}{3} + \frac{7}{3} = \frac{8}{3} \text{ (2\%)}. \quad \square$$

(Method 3) Using Archimedes' quadrature of parabola, the required area is $\frac{4}{3} \cdot (\text{Area of } \triangle PQT)$ where T is the intersection of C_2 and the horizontal line passing through the midpoint of the line segment PQ (2% for correctly stating the formula; no proof is needed). We have $T = (2, 1)$ (1%), so the area of $\triangle PQT$ is $\frac{1}{2} \cdot 2 \cdot 2 = 2$ (2%) and hence the required area is $\frac{4}{3} \cdot 2 = \frac{8}{3}$ (2%). \square

4. (a) (6%) Suppose that $D = D(p)$ is the demand function of a commodity. The elasticity of demand at price p is defined as

$$\epsilon(p) = \frac{dD}{dp} \frac{p}{D}.$$

Find all demand functions $D(p)$ that have constant elasticity $\epsilon(p) = \gamma < 0$.

- (b) (10%) Assume the unit price of a commodity, p , is a function of time t and its rate of change is the difference between the demand (D) and the supply (S) expressed as

$$\frac{dp}{dt} = D - S.$$

Let's consider that both demand and supply depend on the unit price (p) and time (t). In particular,

$$D = 50 - 2p + e^{-5t}, \quad S = 5 + 3p - 4e^{-5t}.$$

Given the initial condition $p(0) = 5$, solve $p(t)$ and find $\lim_{t \rightarrow \infty} p(t)$.

Solution:

- (a) $\epsilon(p) = \frac{dD}{dp} \frac{p}{D(p)} = \gamma$ implies that

$$\int \frac{dD}{D} = \int \gamma \frac{dp}{p} \implies \ln(D) = \gamma \ln(p) + C$$

which implies that $D(p) = Ap^\gamma$ for some constant $A > 0$.

(2 pts for writing the differential equation as $\int \frac{dD}{D} = \int \gamma \frac{dp}{p}$.

3 pts for $\ln(D) = \gamma \ln(p) + C$.

1 pt for the final answer, $D(p) = Ap^\gamma$.)

- (b) We have the differential equation

$$\frac{dp}{dt} = 45 - 5p + 5e^{-5t} \implies \frac{dp}{dt} + 5p = 45 + 5e^{-5t}. \quad (2 \text{ pts})$$

Choose the integrating factor $I(t) = e^{5t}$. (2 pts)

Multiply the equation with $I(t)$ and we obtain

$$(e^{5t}p(t))' = 45e^{5t} + 5. \quad (2 \text{ pts})$$

Hence

$$e^{5t}p(t) = 9e^{5t} + 5t + C \implies p(t) = 9 + 5te^{-5t} + Ce^{-5t} \quad (2 \text{ pts})$$

Because $p(0) = 5$, we obtain that $C = -4$. (1 pt for C)

Therefore $p(t) = 9 + 5te^{-5t} - 4e^{-5t}$ and $\lim_{t \rightarrow \infty} p(t) = 9$.

(1 pt for $\lim_{t \rightarrow \infty} p(t)$.)

5. (13%) Let X be the length (in cm) of a randomly selected metal rod produced by a factory. Suppose X is a continuous random variable whose **probability distribution function** is given by

$$F(x) = P(X \leq x) = \begin{cases} a - be^{-0.2x} & \text{if } x \geq 0 \\ 0 & \text{if } x < 0 \end{cases}, \text{ where } F(0) = 0.$$

- (a) (2%) Find the values of a and b .
 (b) (3%) Find a probability density function $f(x)$ of the random variable X .
 (c) (8%) Selling any metal rods of lengths shorter than 1 cm will yield a loss. It is known that the (net) profit Π of selling a rod of x cm is given by

$$\Pi(x) = \begin{cases} -2 & \text{if } x < 1 \\ 2x & \text{if } x \geq 1 \end{cases}.$$

Find the expected profit per rod which is $\int_0^{\infty} \Pi(x)f(x) dx$.

Solution:

- (a) Since $\lim_{x \rightarrow \infty} F(x) = 1$, we obtain $a = 1$.
 By using the given condition $F(0) = 0$, we have $a - b = 0$.
 Therefore, we deduce that $a = b = 1$.

Grading scheme.

- (1M) Mentioning $\lim_{x \rightarrow \infty} F(x) = 1$.
- (0.5M) Correct value of a
- (0.5M) Correct value of b

Remark. Partial credit : 0.5M for those who **only** manage to obtain $a = b$ by using the given condition. In both (a),(b), we may deduct marks from students with correct answers but incorrect and/or incomplete reasonings.

Graders' comments. Many students confuse distribution functions as density functions and end up 'integrating $F(x)$ ': this results in a massive deduction (not only in this part).

- (b) By using the Fundamental Theorem of Calculus, for $x \neq 0$, we have $f(x) = F'(x)$. Therefore, we may take, for example,

$$f(x) = F'(x) = \begin{cases} 0.2e^{-0.2x} & \text{if } x \geq 0 \\ 0 & \text{if } x < 0 \end{cases}.$$

Grading scheme.

- (2M) Correct density for $x > 0$ (partial credits are available as long as students demonstrate the knowledge that $F'(x) = f(x)$.)
- (1M) Correct density for $x < 0$

Graders' comments. The computations are poor. Many candidates could not distinguish the difference between between the derivative and the integral of e^{-kx} and some have forgotten that the derivative of a constant equals 0. Some have forgotten to mention the density for $x < 0$.

- (c) The expected profit is

$$\int_0^{\infty} \Pi(x)f(x) dx = \int_0^1 (-2)0.2e^{-0.2x} dx + \int_1^{\infty} (2x)0.2e^{-0.2x} dx$$

For the first integral, we have

$$\int_0^1 (-0.4e^{-0.2x}) dx = [2e^{-0.2x}]_0^1 = 2e^{-0.2} - 2$$

For the second integral, we have

$$\begin{aligned}\int_1^{\infty} (2x)0.2e^{-0.2x} dx &\stackrel{\text{def}}{=} \lim_{t \rightarrow \infty} \int_1^t 0.4xe^{-0.2x} dx \\ &= \lim_{t \rightarrow \infty} [-2xe^{-0.2x} - 10e^{-0.2x}]_1^t \\ &= \lim_{t \rightarrow \infty} (-2te^{-0.2t} - 10e^{-0.2t}) + (2e^{-0.2} + 10e^{-0.2}) \\ &= 12e^{-0.2}\end{aligned}$$

where we note that $\lim_{t \rightarrow \infty} \frac{t}{e^{0.2t}} \stackrel{\text{H}}{=} \lim_{t \rightarrow \infty} \frac{1}{0.2e^{0.2t}} = 0$ by L'Hospital's rule.

Hence, the expected profit equals $\int_0^{\infty} \Pi(x)f(x) dx = 14e^{-0.2} - 2$.

Grading scheme.

- (1M) Split the given integral as two explicit integrals on $[0, 1]$ and on $[1, \infty)$ respectively.
- (2M) First integral : correct answer
- (1M) Second integral : correct definition as improper integral
- (2M) Second integral : correct antiderivative of $xe^{-0.2x}$
- (1M) Verify, with derivation, the limit $\lim_{t \rightarrow \infty} te^{-0.2t} = 0$ by L'Hospital's rule
- (1M) Second integral : correct answer

Remark. Students with clear misconceptions in distinguishing density/distribution functions or those who derive wildly incorrect density functions in their computations receive very few credits.

Graders' comments. Firstly, (although no points have been taken away for this) many candidates think that the given integral is improper at $x = 1$ and end up with some unnecessarily complicated calculations. Secondly, again, the computations have been poor : the integral of e^{-kx} seems particularly difficult to many candidates. Another issues are basic arithmetic : we have seen many elementary errors in signs (\pm) and/or computations in decimals/fractions. Some particularly serious mistakes include : forget to integrate and write ' $\int_a^b g(x) dx = g(b) - g(a)$ '.

6. (18%) Let $\alpha, \beta \in (0, 1)$ be two parameters. Consider the function $g(x; \alpha, \beta) = x^{\alpha-1}(1-x)^{\beta-1}$ for $x \in (0, 1)$.

(a) (i) (4%) Show that the integral (always positive)

$$B(\alpha, \beta) = \int_0^1 g(x; \alpha, \beta) dx = \lim_{t \rightarrow 0^+} \int_t^{\frac{1}{2}} x^{\alpha-1}(1-x)^{\beta-1} dx + \lim_{s \rightarrow 1^-} \int_{\frac{1}{2}}^s x^{\alpha-1}(1-x)^{\beta-1} dx \quad \text{is convergent.}$$

(ii) (2%) Show that $f(x; \alpha, \beta) = B(\alpha, \beta)^{-1}g(x; \alpha, \beta)$ defines a probability density function on $(0, 1)$, which is called *Beta distribution*.

(b) (i) (6%) Compute $B(\frac{1}{2}, \frac{1}{2}) = \int_0^1 \frac{1}{\sqrt{x(1-x)}} dx$.

(ii) (6%) Let X be the random variable having probability density function $f(x; \frac{1}{2}, \frac{1}{2})$. Compute the mean (or expectation) $E[X] = \int_0^1 x f(x; \frac{1}{2}, \frac{1}{2}) dx$.

Solution:

(a) (i) Since $(1-x)^{\beta-1}$ is bounded near 0 and $x^{\alpha-1}$ is bounded near 1, the convergence of the integral $\int_0^1 x^{\alpha-1}(1-x)^{\beta-1} dx$ near 0 is determined by $x^{\alpha-1}$ and near 1 is determined by $(1-x)^{\beta-1}$. Moreover, since $\alpha, \beta \in (0, 1)$, $x^{\alpha-1}$ is integrable near 0 and $(1-x)^{\beta-1}$ is integrable near 1,

$$B(\alpha, \beta) := \int_0^1 x^{\alpha-1}(1-x)^{\beta-1} dx < \infty. \quad (4pt)$$

(i) Define $f(x; \alpha, \beta) = B(\alpha, \beta)^{-1}g(x; \alpha, \beta)$ for all $x \in (0, 1)$. Then $f(x; \alpha, \beta) \geq 0$ and

$$\int_0^1 f(x; \alpha, \beta) dx = B(\alpha, \beta)^{-1} \int_0^1 g(x; \alpha, \beta) dx = 1.$$

Hence $f(x; \alpha, \beta)$ defines a probability density function on $(0, 1)$. (2pt)

(b) Note that

$$B(\frac{1}{2}, \frac{1}{2}) = \int_0^1 \frac{1}{\sqrt{x(1-x)}} dx = \lim_{a \rightarrow 0^+; b \rightarrow 1^-} \int_a^b \frac{1}{\sqrt{x(1-x)}} dx.$$

First, we evaluate the indefinite integral

$$\int \frac{1}{\sqrt{x(1-x)}} dx = \int \frac{1}{\sqrt{(1/2)^2 - (x-1/2)^2}} dx \stackrel{y=x-1/2}{=} \int \frac{1}{\sqrt{(1/2)^2 - y^2}} dy. \quad (1\%)$$

Use trig substitution or the derivative of $\sin^{-1} y$, we obtain that

$$\int \frac{1}{\sqrt{x(1-x)}} dx = \sin^{-1}(2x-1). \quad (3pt)$$

So

$$B(\frac{1}{2}, \frac{1}{2}) = \lim_{a \rightarrow 0^+; b \rightarrow 1^-} [\sin^{-1}(2b-1) - \sin^{-1}(2a-1)] = \pi. \quad (2pt)$$

(c)

$$\begin{aligned} \int \frac{\sqrt{x}}{\sqrt{1-x}} dx &\stackrel{y=\sqrt{x}}{=} 2 \int \frac{y^2}{\sqrt{1-y^2}} dy \stackrel{y=\sin \theta}{=} 2 \int \sin^2 \theta d\theta \\ &= 2 \int \frac{1 - \cos(2\theta)}{2} d\theta = 2 \left(\frac{\theta}{2} - \frac{\sin(2\theta)}{4} \right) \\ &= \theta - \frac{\sin(2\theta)}{2} = \sin^{-1} y - y\sqrt{1-y^2} \\ &= \sin^{-1}(\sqrt{x}) - \sqrt{x(1-x)}. \end{aligned}$$

For $y = \sqrt{x}$ (1pt), for $y = \sin \theta$ (1pt), the answer $\sin^{-1}(\sqrt{x}) - \sqrt{x(1-x)}$ (2pt). Hence

$$\int_0^1 \frac{\sqrt{x}}{\sqrt{1-x}} dx = \frac{\pi}{2}. \quad (1pt)$$

and the mean of the random variable with distribution $f(x; \frac{1}{2}, \frac{1}{2})$ is

$$\frac{\pi/2}{\pi} = \frac{1}{2}. \quad (1pt)$$