

1. Evaluate the following integrals.

(a) (4%)  $\int_C \frac{1}{x^2 + y^2 + z^2} ds$  where  $C$  is the helix  $x = \cos t, y = \sin t, z = t$  ( $0 \leq t \leq T$ ).

(b) (6%)  $\iint_S (x^2 + y^2 + z^2) dS$  where  $S$  is the portion of the plane  $z = x + 1$  that lies inside the cylinder  $x^2 + y^2 = 1$ .

(c) (6%)  $\iint_S \mathbf{F} \cdot d\mathbf{S}$  where  $\mathbf{F}(x, y, z) = \frac{1}{(x^2 + y^2 + z^2)^{3/2}}(x\mathbf{i} + y\mathbf{j} + z\mathbf{k})$  and  $S$  is part of the sphere  $x^2 + y^2 + z^2 = 1$  inside the cone  $z = \sqrt{x^2 + y^2}$ , oriented away from the origin.

**Solution:**

(a) We have (+2)

$$ds = \sqrt{\dot{x}^2 + \dot{y}^2 + \dot{z}^2} dt = \sqrt{(-\sin t)^2 + (\cos t)^2 + 1^2} dt = \sqrt{2} dt.$$

Hence

$$\begin{aligned} \int_C \frac{1}{x^2 + y^2 + z^2} ds &= \int_0^T \frac{1}{\cos^2 t + \sin^2 t + t^2} \sqrt{2} dt \quad (+1) \\ &= \sqrt{2} \tan^{-1} t \Big|_0^T \\ &= \sqrt{2} \tan^{-1} T \quad (+1). \end{aligned}$$

[Write  $ds$  in terms of  $t$  correctly: (+2);

turn the line integral into an integral for variable  $t$  correctly: (+1);

obtain the correct answer: (+1).]

(b) Let  $D$  be the unit disk  $x^2 + y^2 \leq 1$  on the  $xy$ -plane. The surface  $S$  is given by the parametrization

$$\mathbf{r}(x, y) = \langle x, y, x + 1 \rangle, \quad (x, y) \in D \quad (+3)$$

with the normal

$$\mathbf{r}_x \times \mathbf{r}_y = \langle -1, 0, 1 \rangle$$

having length  $\sqrt{2}$ . Thus

$$\iint_S (x^2 + y^2 + z^2) dS = \iint_D (x^2 + y^2 + (x + 1)^2) \cdot \sqrt{2} dA \quad (+2).$$

Under the polar coordinates

$$(x, y) = (r \cos \theta, r \sin \theta), \quad 0 \leq r \leq 1, 0 \leq \theta \leq 2\pi,$$

the latter integral equals

$$\sqrt{2} \int_0^{2\pi} \int_0^1 (r^2 + (r \cos \theta + 1)^2) r dr d\theta = \frac{7\sqrt{2}}{4} \pi \quad (+1).$$

[Find a correct parametrization compatible with orientation, including the domain for the parameters: (+3);

turn correctly the surface integral into an integral for the parameters: (+2);

obtain the correct answer: (+1);

incorrect order of the parameter: (-1);

incorrect domain for the parameters: (-1).]

(c) Under the spherical coordinates  $(\rho, \phi, \theta)$ , the sphere  $x^2 + y^2 + z^2 = 1$  is given by  $\rho = 1$ ; the cone  $z = \sqrt{x^2 + y^2}$  becomes  $\rho \cos \phi = \rho \sin \phi$ , that is,  $\phi = \pi/4$ . Thus the oriented surface  $S$  is parametrized by (+3)

$$\mathbf{r}(\phi, \theta) = \langle \sin \phi \cos \theta, \sin \phi \sin \theta, \cos \phi \rangle, \quad 0 \leq \phi \leq \frac{\pi}{4}, 0 \leq \theta \leq 2\pi.$$

One computes the normal

$$\mathbf{r}_\phi \times \mathbf{r}_\theta = \sin \phi \cdot \mathbf{r},$$

which has length  $\sin \phi$ . One has

$$\begin{aligned}\iint_S \mathbf{F} \cdot d\mathbf{S} &= \iint_S \mathbf{r} \cdot \mathbf{r} \, dS = \iint_S dS \\ &= \int_0^{2\pi} \int_0^{\pi/4} \sin \phi \, d\phi \, d\theta \quad (+2) \\ &= (2 - \sqrt{2})\pi \quad (+1).\end{aligned}$$

[Find a correct parametrization compatible with orientation, including the domain for the parameters: (+3);

turn correctly the flux integral into an integral for the parameters: (+2);

obtain the correct answer: (+1);

incorrect order of the parameter: (-1);

incorrect domain for the parameters: (-1).]

2. Consider two vector fields

$$\mathbf{F}(x, y) = -\frac{y}{\sqrt{x^2 + y^2}}\mathbf{i} + \frac{x}{\sqrt{x^2 + y^2}}\mathbf{j} \text{ and } \mathbf{G}(x, y) = \frac{x}{\sqrt{x^2 + y^2}}\mathbf{i} + \frac{y}{\sqrt{x^2 + y^2}}\mathbf{j}.$$

- (a) (i) (4%) Find  $\oint_C \mathbf{F} \cdot d\mathbf{r}$  where  $C$  is the positively oriented circle  $x^2 + y^2 = 1$ .  
 (ii) (2%) Is  $\mathbf{F}$  conservative on  $\mathbb{R}^2 \setminus \{(0, 0)\}$ ? Explain your answer.  
 (iii) (6%) Let  $C'$  be the polar curve  $r = 3 + \cos \theta$ , oriented positively. Find  $\oint_{C'} \mathbf{F} \cdot d\mathbf{r}$ .
- (b) (i) (2%) Is  $\mathbf{G}$  conservative on  $\mathbb{R}^2 \setminus \{(0, 0)\}$ ? Explain your answer.  
 (ii) (2%) Let  $L$  be the line segment from  $(2, 0)$  to  $(3, 4)$ . Find  $\int_L \mathbf{G} \cdot d\mathbf{r}$ .

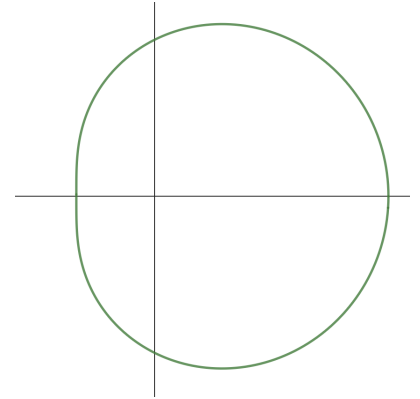


Figure. The polar curve  $r = 3 + \cos \theta$

**Solution:**

- (a) (i) Parameterize  $C$  as  $\mathbf{r}(t) = \langle \cos t, \sin t \rangle$ ,  $0 \leq t \leq 2\pi$ .

$$\begin{aligned} \oint_C \mathbf{F} \cdot d\mathbf{r} &= \int_0^{2\pi} \langle -\sin t, \cos t \rangle \cdot \langle -\sin t, \cos t \rangle dt \\ &= 2\pi \end{aligned}$$

- (1%) Correct parametrization of  $C$ , including the domain of parameters
- (2%) Correct definition of a line integral
- (1%) Correct answer

- (ii) (Method 1) By (a),  $\oint_C \mathbf{F} \cdot d\mathbf{r} = 2\pi / \neq 0$  and  $C$  is a curve on  $\mathbb{R}^2 \setminus \{(0, 0)\}$ . Therefore,  $\mathbf{F}$  is not conservative on  $\mathbb{R}^2 \setminus \{(0, 0)\}$ .

(Method 2) Since  $Q_x - P_y = \frac{1}{\sqrt{x^2 + y^2}} \neq 0$ , we conclude that  $\mathbf{F}$  is not conservative on any path-connected open subset of  $\mathbb{R}^2$ , including  $\mathbb{R}^2 \setminus \{(0, 0)\}$ .

- (1%) Correct justification (Note that saying 'No' without any valid justification will receive no credits).
- (1%) Overall coherency of the argument (no sloppiness).

- (ii) Let  $D$  be the region enclosed by  $C$  and  $C'$  (which does not enclose the origin). Now apply the Generalized Green's Theorem,

$$\begin{aligned} \oint_{C'} \mathbf{F} \cdot d\mathbf{r} - \oint_C \mathbf{F} \cdot d\mathbf{r} &= \iint_D \frac{1}{\sqrt{x^2 + y^2}} dA \\ &= \int_0^{2\pi} \int_1^{3+\cos \theta} \frac{1}{r} \cdot r dr d\theta \\ &= \int_0^{2\pi} (2 + \cos \theta) d\theta = 4\pi \end{aligned}$$

Thus,  $\oint_{C'} \mathbf{F} \cdot d\mathbf{r} = 4\pi + 2\pi = 6\pi$

- (1%) Consider to apply Generalized Green's Theorem
- (2%) Convert the difference of the two line integrals into a correct double integral (including that the integrand has to be correct)
- (2%) Correct computation of the double integral
- (1%) Correct answer

- (b) (i) Yes.  $g(x, y) = \sqrt{x^2 + y^2}$  is a scalar potential function of  $\mathbf{G}$ .  
(ii) By FTC for line integrals, we have

$$\int_L \mathbf{G} \cdot d\mathbf{r} = g(3, 4) - g(2, 0) = 5 - 2 = 3.$$

Grading scheme for (b)(i),(ii)

- (1%) Correct justification for conservativeness (Just saying Yes without any valid justification will receive no credits)
- (1%) Correct scalar potential function
- (1%) Statement of FTC for line integrals
- (1%) Correct answer

3. Let  $S$  be the part of the cylinder  $y^2 + z^2 = 1$  in the first octant between the planes  $x = 0$  and  $x + y = 1$ , oriented upward. Consider the vector field

$$\mathbf{F}(x, y, z) = (e^x + y)\mathbf{i} + \ln(1 + x)\mathbf{j} + y\mathbf{k}.$$

- (a) (3%) Parametrize the surface  $S$ .
- (b) (7%) Compute, directly,  $\iint_S \text{curl } \mathbf{F} \cdot d\mathbf{S}$ .
- (c) Let  $C$  be the part of the circle  $y^2 + z^2 = 1$ ,  $x = 0$  in the first octant from  $(0, 1, 0)$  to  $(0, 0, 1)$ . Let  $L$  be the line segment from  $(0, 0, 1)$  to  $(1, 0, 1)$ .
- i. (4%) Compute, directly,  $\int_C \mathbf{F} \cdot d\mathbf{r}$  and  $\int_L \mathbf{F} \cdot d\mathbf{r}$ .
- ii. (2%) Let  $C_1$  be the curve of intersection of  $y^2 + z^2 = 1$  and  $x + y = 1$  in the first octant from  $(1, 0, 1)$  to  $(0, 1, 0)$ . Find  $\int_{C_1} \mathbf{F} \cdot d\mathbf{r}$  by Stokes' theorem.

**Solution:**

(a)

$$S: \mathbf{r}(\theta, x) = (x, \cos \theta, \sin \theta), \quad 0 \leq \theta \leq \frac{\pi}{2}, \quad 0 \leq x \leq 1 - \cos \theta.$$

(1 pt for  $\mathbf{r}(\theta, x)$ . 2 pts for ranges of  $x$  and  $\theta$ .)

(b)

$$\text{curl } \mathbf{F} = \mathbf{i} + 0\mathbf{j} + \left(\frac{1}{x+1} - 1\right)\mathbf{k}. \quad (1 \text{ pt})$$

$$\mathbf{r}_\theta \times \mathbf{r}_x = (0, \cos \theta, \sin \theta) \quad \text{which is upward. (1 pt)}$$

Hence

$$\iint_S \text{curl } \mathbf{F} \cdot d\mathbf{S} = \int_0^{\frac{\pi}{2}} \int_0^{1-\cos \theta} \text{curl } \mathbf{F}(\mathbf{r}(\theta, x)) \cdot \mathbf{r}_\theta \times \mathbf{r}_x \, dx d\theta = \int_0^{\frac{\pi}{2}} \int_0^{1-\cos \theta} \frac{\sin \theta}{1+x} - \sin \theta \, dx d\theta \quad (2 \text{ pts})$$

$$= \int_0^{\frac{\pi}{2}} \sin \theta \ln(2 - \cos \theta) - \sin \theta(1 - \cos \theta) \, d\theta \stackrel{u=2-\cos \theta}{=} \int_1^2 \ln(u) - u + 1 \, du = 2 \ln 2 - \frac{3}{2}. \quad (3 \text{ pts})$$

(Students can get partial credits for the last integration if they only make minor mistakes.)

(c) (i)

$$C: \mathbf{r}(\theta) = (0, \cos \theta, \sin \theta), \quad 0 \leq \theta \leq \frac{\pi}{2}. \quad (0.5 \text{ pt})$$

Thus

$$\int_C \mathbf{F} \cdot d\mathbf{r} = \int_0^{\frac{\pi}{2}} (1 + \cos \theta, 0, \cos \theta) \cdot (0, -\sin \theta, \cos \theta) \, d\theta = \int_0^{\frac{\pi}{2}} \cos^2 \theta \, d\theta = \frac{\pi}{4}.$$

(1 pt for writing the line integral as an integral with respect to  $\theta$ . 1 pt for the final answer.)

$$L: \mathbf{r}(t) = (t, 0, 1), \quad 0 \leq t \leq 1. \quad (0.5 \text{ pt})$$

Hence

$$\int_L \mathbf{F} \cdot d\mathbf{r} = \int_0^1 (e^t, \ln(1+t), 0) \cdot (1, 0, 0) \, dt = \int_0^1 e^t \, dt = e - 1. \quad (1 \text{ pt})$$

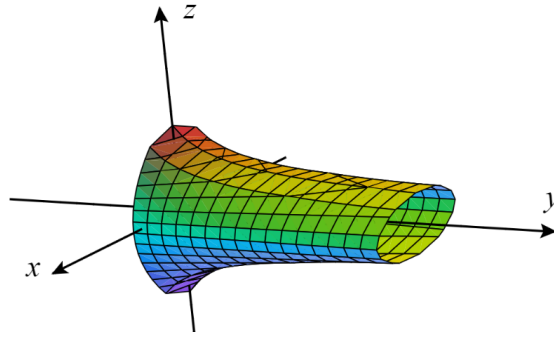
(ii) By Stokes' Theorem,

$$\int_{C_1} \mathbf{F} \cdot d\mathbf{r} + \int_C \mathbf{F} \cdot d\mathbf{r} + \int_L \mathbf{F} \cdot d\mathbf{r} = \iint_S \text{curl } \mathbf{F} \cdot d\mathbf{S}. \quad (1 \text{ pt})$$

Therefore,

$$\int_{C_1} \mathbf{F} \cdot d\mathbf{r} = \iint_S \text{curl } \mathbf{F} \cdot d\mathbf{S} - \int_C \mathbf{F} \cdot d\mathbf{r} - \int_L \mathbf{F} \cdot d\mathbf{r} = 2 \ln 2 - \frac{1}{2} - \frac{\pi}{4} - e. \quad (1 \text{ pt})$$

4. (12%) Let  $S$  be the part of the surface  $x^2 + (y+1) \cdot z^2 = 1$  for which  $0 \leq y \leq 3$ .



**Figure.** The surface  $S$

You are given that the volume of the solid enclosed by  $S$  and the planes  $y = 0$  and  $y = 3$  equals  $2\pi$ . By an appropriate use of the Divergence Theorem, compute the flux of the vector field

$$\mathbf{F}(x, y, z) = (4x + y^2)\mathbf{i} + (x^2 + y^2 - y)\mathbf{j} + (x^2 - 2yz)\mathbf{k}.$$

across  $S$ , oriented away from the origin.

**Solution:**

Let  $D_1 = \{(x, y, z) : x^2 + z^2 \leq 1, y = 0\}$  and  $D_2 = \{(x, y, z) : x^2 + 4z^2 \leq 1, y = 3\}$ , oriented to the negative and to the positive  $y$ -axis respectively. By Divergence Theorem,

$$\iint_S \mathbf{F} \cdot d\mathbf{S} = \iiint_U \operatorname{div} \mathbf{F} dV - \iint_{D_1} \mathbf{F} \cdot d\mathbf{S} - \iint_{D_2} \mathbf{F} \cdot d\mathbf{S}.$$

Now

$$\begin{aligned} \iint_{D_1} \mathbf{F} \cdot d\mathbf{S} &= - \iint_{D_1} x^2 + y^2 - y dA = - \int_0^{2\pi} \int_0^1 r^3 \cos^2 \theta dr d\theta = -\frac{\pi}{4}, \\ \iint_{D_2} \mathbf{F} \cdot d\mathbf{S} &= \iint_{D_2} x^2 + y^2 - y dA = \frac{1}{2} \int_0^{2\pi} \int_0^1 (r^2 \cos^2 \theta + 6)r dr d\theta = \frac{\pi}{8} + 3\pi = \frac{25\pi}{8}. \end{aligned}$$

On the other hand, since  $\operatorname{div} \mathbf{F} = 3$ , we have

$$\iiint_U \operatorname{div} \mathbf{F} dV = 3 \cdot \operatorname{Volume}(U) = 6\pi.$$

Hence, 
$$\iint_S \mathbf{F} \cdot d\mathbf{S} = 6\pi + \frac{\pi}{4} - \frac{25\pi}{8} = \frac{25\pi}{8}.$$

- (1%) Correctly defining the surface  $D_1$  (disc), make sure candidates are not confusing curves with surfaces.
- (1%) Correct parametrization of  $D_1$
- (2%) Correct flux of  $\mathbf{F}$  across  $D_1$
- (1%) Correctly defining the surface  $D_2$  (elliptical disc), make sure candidates are not confusing curves with surfaces.
- (1%) Correct parametrization of  $D_2$
- (2%) Correct flux of  $\mathbf{F}$  across  $D_2$
- (1%) Correct  $\operatorname{div}(\mathbf{F})$
- (2%) Correct statement of Divergence Theorem (Be aware of whether the orientations of  $D_1, D_2$  are chosen suitably)
- (1%) Correct answer

5. Consider the power series  $f(x) = \sum_{n=0}^{\infty} \frac{3^{2n+1}}{2n+3} \cdot x^{2n+5}$ .

- (a) (4%) Find the radius of convergence of  $f(x)$ .  
 (b) (6%) Express  $f(x)$  as an elementary function.

**Solution:**

(a) Let  $a_n = \frac{3^{2n+1}}{2n+3} x^{2n+5}$ . Then

$$\left| \frac{a_{n+1}}{a_n} \right| = \frac{9(2n+3)|x^2|}{2n+5} = \frac{9(2+3/n)|x^2|}{2+5/n} \rightarrow |9x^2| \text{ as } n \rightarrow \infty.$$

By the ratio test,  $f(x)$  converges if  $|9x^2| < 1$  and diverges if  $|9x^2| > 1$ . Hence  $R = \frac{1}{3}$ . **Marking scheme:**

- (3pts) For correctly calculating the limit of  $|a_{n+1}/a_n|$ .
- (1pt) For finding the radius of convergence using the ratio test.

Alternative method (root test):

$$\sqrt[n]{|a_n|} = \sqrt[n]{\frac{3^{2n+1}}{2n+3} |x|^{2n+5}} = |9x^2| \left( \frac{3|x|^5}{2n+3} \right)^{\frac{1}{n}}.$$

By L'Hôpital's rule,

$$\lim_{x \rightarrow \infty} \frac{\ln(2x+3)}{x} = \lim_{x \rightarrow \infty} \frac{\frac{2}{2x+3}}{1} = 0.$$

Hence

$$(2n+3)^{\frac{1}{n}} = e^{\frac{1}{n} \ln(2n+3)} \rightarrow e^0 = 1 \text{ as } n \rightarrow \infty,$$

since  $e^x$  is continuous. As a result,

$$\begin{aligned} \left( \frac{3|x|^5}{2n+3} \right)^{\frac{1}{n}} &\rightarrow 1 \text{ as } n \rightarrow \infty, \text{ if } x \neq 0, \text{ and} \\ &\rightarrow 0 \text{ as } n \rightarrow \infty, \text{ if } x = 0. \end{aligned}$$

In both cases, we have

$$\sqrt[n]{|a_n|} \rightarrow |9x^2| \text{ as } n \rightarrow \infty.$$

By the root test,  $f(x)$  converges if  $|9x^2| < 1$  and diverges if  $|9x^2| > 1$ . Hence  $R = \frac{1}{3}$ .

**Marking scheme:**

- (3pts) For correctly calculating the limit of  $\sqrt[n]{|a_n|}$  with a complete argument. Partial credit:
  - (2pts) The limit is correct but the argument is not complete.
  - (1pt) The limit is correct but the argument is poorly written or there is no argument.
- (1pt) For finding the radius of convergence using the root test.

(b) We have  $f(x) = x^2 \sum_{n=0}^{\infty} \frac{3^{2n+1}}{2n+3} x^{2n+3}$ . Let  $g(x) = \sum_{n=0}^{\infty} \frac{3^{2n+1}}{2n+3} x^{2n+3}$ , and consider the term-by-term differentiation of  $g(x)$ :

$$g'(x) = \sum_{n=0}^{\infty} 3^{2n+1} x^{2n+2} = 3x^2 \sum_{n=0}^{\infty} (9x^2)^n = \frac{3x^2}{1-9x^2}.$$

Hence

$$\begin{aligned} g(x) &= \int \frac{3x^2}{1-9x^2} dx = \int \left[ \frac{-1}{3} + \frac{1}{6} \left( \frac{1}{1+3x} + \frac{1}{1-3x} \right) \right] dx \\ &= \frac{-x}{3} + \frac{1}{18} \ln \left( \frac{1+3x}{1-3x} \right) + C. \end{aligned}$$

Note that  $\frac{1+3x}{1-3x} > 0$  when  $|x| < \frac{1}{3}$ . Evaluating at  $x = 0$ , we get  $C = 0$  and

$$f(x) = \frac{-x^3}{3} + \frac{x^2}{18} \ln \left( \frac{1+3x}{1-3x} \right).$$

**Marking scheme:**

- (2pts) For the expression  $f(x) = x^2 g(x)$ , and for expressing  $g'(x)$  as an elementary function through the term-by-term differentiation.  
Partial credit:
  - (1pt) (when failing to find  $g'(x)$ ) If a correct term-by-term differentiation is carried out for any power series.
- (3pts) For finding  $g(x)$  by integrating  $g'(x)$ .  
Partial credit:
  - (1pt-2pts) There are minor mistakes in the calculation.
- (1pt) Thus, find the expression of  $f(x)$  in terms of elementary functions.



6. Consider the function  $f(x) = \frac{(1 + 2x^5)^e - 1}{x^5}$ .

(a) (4%) Find the power series  $\sum_{n=0}^{\infty} c_n x^n$  centered at  $x = 0$  such that

$$f(x) = \sum_{n=0}^{\infty} c_n x^n \text{ for } 0 < |x| < R.$$

Determine the greatest possible value of  $R$ .

(b) (2%) Hence find the limit  $L = \lim_{x \rightarrow 0} f(x)$ .

In the remaining parts, we extend the domain of  $f$  by setting  $f(0) = L$ .

(c) (4%) Find  $f^{(10)}(0)$ . Don't just express your answer in terms of a binomial coefficient for this part.

(d) (2%) Let  $F(x) = \int_0^x f(t) dt$ . Find the Maclaurin series of  $F(x)$ .

(e) (5%) Hence, express  $F(0.5) = \int_0^{0.5} f(t) dt$  as an infinite series  $b = \sum_{n=0}^{\infty} b_n$  where each  $b_n$  is non-zero. Prove that

$$|b - (b_0 + b_1)| < 2^{-8}.$$

**Solution:**

(a) Since  $(1 + x)^k = \sum_{n=0}^{\infty} \binom{k}{n} x^n$ , we have

$$\frac{(1 + 2x^5)^e - 1}{x^5} = \frac{\sum_{n=1}^{\infty} \binom{e}{n} (2x^5)^n}{x^5} = \sum_{n=0}^{\infty} \binom{e}{n+1} 2^{n+1} x^{5n}.$$

It converges when  $|2x^5| < 1$  and diverges when  $|2x^5| > 1$ . Hence  $R = \frac{1}{\sqrt[5]{2}}$ .

Marking scheme:

- (2pts) For correctly finding the Maclaurin series of  $f(x)$ . Index shifting is allowed. Partial credit:
  - (1pt) The answer is not correct but the correct expression for the binomial series can be found.
- (2pts) For finding the radius of convergence. One can use the fact that the radius of convergence of the binomial series is 1 without proof.
  - Partial credit:
    - (1pt) The inequalities are correctly written but somehow the final answer is not correct.

(b)  $\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} \sum c_n x^n = c_0 = 2e$ .

Marking scheme:

- Partial credit (when the answer is not correct):
  - (1pt) For knowing that  $L = c_0$ . This point is awarded even if the series calculated in (a) is wrong.

(c)  $f^{(10)}(0) = 10!c_{10} = \frac{4 \cdot 10!e(e-1)(e-2)}{3}$ .

Marking scheme:

- No need to expand the factorial.
- Partial credit (when the answer is not correct):
  - (1pt) For knowing that  $f^{(10)}(0) = 10!c_{10}$ .
  - (1pt) For correctly expanding the binomial coefficient. It can be any  $\binom{e}{k}$ ,  $k \neq 1$ .

These points are awarded even if the series calculated in (a) is wrong.

(d)

$$\int f(x) dx = \int \sum_{n=0}^{\infty} \binom{e}{n+1} 2^{n+1} x^{5n} dx = \sum_{n=0}^{\infty} \binom{e}{n+1} \frac{2^{n+1} x^{5n+1}}{5n+1} + C.$$

Evaluating at  $x = 0$ , we get  $C = 0$  and

$$F(x) = \sum_{n=0}^{\infty} \binom{e}{n+1} \frac{2^{n+1} x^{5n+1}}{5n+1}.$$

Marking scheme:

- Partial credit:

- (1pt) The whole process is correct but the answer is wrong because of (a).

(e)

$$\begin{aligned} F(0.5) &= \int_0^{0.5} f(t) dt = \sum_{n=0}^{\infty} \binom{e}{n+1} \frac{2^{n+1}}{2^{5n+1}(5n+1)} \\ &= \sum_{n=0}^{\infty} \binom{e}{n+1} \frac{1}{2^{4n}(5n+1)}. \end{aligned}$$

Let  $b_n = \binom{e}{n+1} \frac{1}{2^{4n}(5n+1)}$ . Then we have

$$b - (b_0 + b_1) = \sum_{n=2}^{\infty} b_n$$

and  $\sum_{n=2}^{\infty} b_n$  is an alternating series. Furthermore, we have

$$|b_{n+1}/b_n| = \frac{|e-n-1|}{2^4(n+2)} \left| \frac{5n+1}{5n+6} \right| < 1 \text{ for all } n \geq 0.$$

Hence, by the alternating series estimation theorem,

$$|b - (b_0 + b_1)| < |b_2| = b_2 = \frac{1}{2^8} \cdot \binom{e}{3} \frac{1}{11} = \frac{1}{2^8} \frac{e(e-1)(e-2)}{66} < 2^{-8}.$$

Marking scheme:

- For this part, no point is awarded if the series calculated in (a) is already wrong.
- (1pt) For expressing  $F(0.5)$  as an infinite series.
- (2pts) For checking the condition  $|b_{n+1}| < |b_n|$ .
- (2pts) For correctly applying the alternating series estimation theorem.

Partial credit:

- (1pt) If the student directly write down the estimation without mentioning that  $\sum b_n$  is alternating starting from  $n = 2$ .

7. Let  $f(x, y, z) = \sqrt[3]{1 + (x-1)^2 + yz}$ .

- (a) (2%) Show that  $(1, 0, 0)$  is a critical point of  $f(x, y, z)$ .  
 (b) (2%) Write down  $T_1(w)$ , the first degree Taylor polynomial of  $g(w) = \sqrt[3]{1+w}$  at  $w = 0$ .  
 (c) (4%) Recall the *Lagrange's form of remainder* :

Suppose that  $T_n(x)$  is the  $n$ th-degree Taylor polynomial of  $g(x)$  at  $x = 0$  and  $g^{(n+1)}(x)$  is continuous. In this case, the Lagrange's form of remainder is

$$g(x) - T_n(x) = \frac{g^{(n+1)}(c)}{(n+1)!} x^{n+1} \quad \text{for some } c \text{ between } 0 \text{ and } x.$$

Use it to prove that  $|\sqrt[3]{1+w} - T_1(w)| < \frac{1}{8}w^2$  for  $|w| \leq 0.01$ .

- (d) (5%) By considering the line  $\mathbf{r}(t) = \langle 1+t, t, -2t \rangle$  and using (c), estimate the value of  $f(1.1, 0.1, -0.2)$ . Give an upper bound for the error in your estimation.

**Solution:**

(a)

$$f_x = \frac{2(x-1)}{3(1+(x-1)^2+yz)^{\frac{2}{3}}}, \quad f_y = \frac{z}{3(1+(x-1)^2+yz)^{\frac{2}{3}}}, \quad f_z = \frac{y}{3(1+(x-1)^2+yz)^{\frac{2}{3}}}.$$

Hence  $\nabla f(1, 0, 0) = \mathbf{0}$  and  $(1, 0, 0)$  is a critical point of  $f$ .

(1 pt for computing partial derivatives of  $f$ . 1 pt for stating that  $\nabla f(1, 0, 0) = \mathbf{0}$ .)

(b)  $T_1(w) = 1 + \frac{1}{3}w$ . (2 pts)

(c)  $|\sqrt[3]{1+w} - T_1(w)| = \frac{|g''(c)|}{2}w^2$  for some  $c$  between 0 and  $w$ . Since  $g''(c) = -\frac{2}{9(1+c)^{\frac{5}{3}}}$  and  $|c| < 0.01$ , we know that

$$|g''(c)| < \frac{2}{9(0.99)^{\frac{5}{3}}} < \frac{2}{9(0.99)^2} < \frac{2}{8} = \frac{1}{4}.$$

Hence

$$|\sqrt[3]{1+w} - T_1(w)| = \frac{|g''(c)|}{2}w^2 < \frac{1}{8}w^2.$$

(1 pt for  $|\sqrt[3]{1+w} - T_1(w)| = \frac{|g''(c)|}{2}w^2$ . 1 pt for computing  $g''(c)$ . 2 pts for estimating  $|g''(c)|$ .)

(d)

$$f(\mathbf{r}(t)) = \sqrt[3]{1+t^2-2t^2} = \sqrt[3]{1-t^2} = g(-t^2).$$

Hence  $f(1.1, 0.1, -0.2) = f(\mathbf{r}(0.1)) = g(-0.01)$ . From part (b), we know that

$$g(-0.01) \approx T_1(-0.01) = 1 - \frac{1}{300} = \frac{299}{300}.$$

Moreover, part (c) says that  $|g(-0.01) - T_1(-0.01)| < \frac{1}{8}(0.01)^2 = \frac{1}{80000}$ .

(1 pt for  $f(1.1, 0.1, -0.2) = g(-0.01)$ , 2 pts for  $g(-0.01) \approx T_1(-0.01) = \frac{299}{300}$ . 2 pts for the upper bound of the error,  $1/80000$ .)