

1. (16%) (a) Evaluate  $I_1 = \int \frac{e^x + 1}{e^{2x} - 9} dx$ .

(b) Evaluate  $I_2 = \int \frac{\sec^3 x}{\tan x} dx$ .

Sol:

(a) Let  $u = e^x$ , and we have

$$\begin{aligned} \int \frac{e^x + 1}{e^{2x} - 9} dx &= \int \frac{u + 1}{u^2 - 9} \frac{du}{u} \\ &= \int -\frac{1}{9} \frac{1}{u} + \frac{2}{9} \frac{1}{u - 3} - \frac{1}{9} \frac{1}{u + 3} du \\ &= -\frac{1}{9}x + \frac{2}{9} \ln |e^x - 3| - \frac{1}{9} \ln |e^x + 3| + C \end{aligned}$$

(b)

$$\begin{aligned} \int \frac{\sec^3 x}{\tan x} dx &= \int \frac{dx}{\sin x \cos^2 x} \\ &= \int \frac{\cos^2 x + \sin^2 x}{\sin x \cos^2 x} dx \\ &= \int \csc x dx + \int \frac{\sin x}{\cos^2 x} dx \\ &= -\ln |\csc x + \cot x| + \sec x + C \end{aligned}$$

2. (8%) Find the integers  $A$ ,  $B$ , and  $C$  such that  $\int_2^4 (\ln x)^2 dx = A(\ln 2)^2 + B \ln 2 + C$ .

Sol:

$$\begin{aligned} \int_2^4 (\ln(x))^2 dx &= x(\ln x)^2 \Big|_2^4 - 2 \int_2^4 \ln x dx \\ &= x(\ln x)^2 \Big|_2^4 - 2(x \ln x - x) \Big|_2^4 \\ &= (x \ln(x)^2 - 2x \ln(x) + 2x) \Big|_2^4 \\ &= 4 \ln(4)^2 - 8 \ln(4) + 8 - (2 \ln(2)^2 - 4 \ln(2) + 4) \\ &= 4 \ln(4)^2 - 8 \ln(4) - 2 \ln(2)^2 + 4 \ln(2) + 4 \\ &= 14 \ln(2)^2 - 12 \ln(2) + 4 \end{aligned}$$

3. (10%) Find the length of the curve  $y = \sqrt{x-1}$  from  $x = 1$  to  $x = \frac{5}{4}$ .

Sol:

From  $(1, 0)$  to  $(\frac{5}{4}, \frac{1}{2})$ ,  $x = y^2 + 1$ .

$$\begin{aligned}\text{Its length} &= \int_0^{\frac{1}{2}} \sqrt{1 + \left(\frac{dx}{dy}\right)^2} dy \\ &= \int_0^{\frac{1}{2}} \sqrt{1 + 4y^2} dy \quad (\text{let } y = \frac{1}{2} \tan \theta) \\ &= \frac{1}{2} \int_0^{\frac{\pi}{4}} \sec^3 \theta d\theta\end{aligned}$$

By

$$\begin{aligned}\int \sec^3 \theta d\theta &= \int \sec \theta (\tan \theta)' d\theta = \sec \theta \tan \theta - \int (\sec \theta)' \tan \theta d\theta \\ &= \sec \theta \tan \theta - \int \sec \theta \tan^2 \theta d\theta = \sec \theta \tan \theta - \int \sec^3 \theta d\theta + \int \sec \theta d\theta \\ \implies \int \sec^3 \theta d\theta &= \frac{1}{2} \sec \theta \tan \theta + \frac{1}{2} \int \sec \theta d\theta \\ &= \frac{1}{2} \sec \theta \tan \theta + \frac{1}{2} \ln |\sec \theta + \tan \theta| + c,\end{aligned}$$

so

$$\begin{aligned}\text{the length} &= \frac{1}{2} \int_0^{\frac{\pi}{4}} \sec^3 \theta d\theta \\ &= \frac{1}{2} \left( \frac{1}{2} \sec \theta \tan \theta + \frac{1}{2} \ln |\sec \theta + \tan \theta| \right) \Big|_0^{\frac{\pi}{4}} \\ &= \frac{1}{4} \sqrt{2} + \frac{1}{4} \ln(\sqrt{2} + 1).\end{aligned}$$

4. (16%) Evaluate each integral, or show that the integral diverges.

(a)  $\int_{\frac{1}{2}}^1 \frac{\arcsin \sqrt{x}}{\sqrt{x(1-x)}} dx.$

(b)  $\int_0^\infty \frac{1+x^2}{1+x^4} dx.$  (Hint. A particular substitution can be applied by observing that

$$\frac{1+x^2}{1+x^4} = \frac{1 + \frac{1}{x^2}}{x^2 + \frac{1}{x^2}}.)$$

Sol:

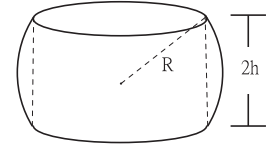
(a) Let  $\sqrt{x} = u$ ,  $x = u^2$ ,  $dx = 2udu$

$$\begin{aligned} \lim_{k \rightarrow 1^-} \int_{\frac{1}{\sqrt{2}}}^k \frac{2 \arcsin u du}{\sqrt{(1-u^2)}} &= \lim_{k \rightarrow 1^-} (\arcsin(u))^2 \Big|_{\frac{1}{\sqrt{2}}}^k \\ &= \lim_{k \rightarrow 1^-} (\arcsin(k))^2 - \left(\frac{\pi}{4}\right)^2 \\ &= \left(\frac{\pi}{2}\right)^2 - \left(\frac{\pi}{4}\right)^2 \\ &= \frac{3}{16}\pi^2 \end{aligned}$$

(b) Let  $x - \frac{1}{x} = u$ ,  $du = (1 + \frac{1}{x^2})dx$

$$\begin{aligned} \lim_{m \rightarrow \infty} \int_{-m}^0 \frac{du}{u^2 + 2} + \lim_{n \rightarrow \infty} \int_0^n \frac{du}{u^2 + 2} &= \lim_{m \rightarrow \infty} \left(\frac{1}{\sqrt{2}} \arctan\left(\frac{u}{\sqrt{2}}\right)\right) \Big|_{-m}^0 + \lim_{n \rightarrow \infty} \left(\frac{1}{\sqrt{2}} \arctan\left(\frac{u}{\sqrt{2}}\right)\right) \Big|_0^n \\ &= \frac{1}{\sqrt{2}} \frac{\pi}{2} + \frac{1}{\sqrt{2}} \frac{\pi}{2} \\ &= \frac{\pi}{2} = \frac{\sqrt{2}}{2}\pi \end{aligned}$$

5. (16%) A ring with height  $2h$  is made by drilling a hole through a ball with radius  $R > h$ .



(a) Find the total area of the inner and the outer surface of the ring.

(b) Find the value of  $h$  such that the volume of the ring is half of the volume of the whole ball.

Sol:

(a) The area of the inner surface  $= 2\pi\sqrt{R^2 - h^2} \cdot 2h = 4\pi h\sqrt{R^2 - h^2}$

There are two methods to compute the area of the outer surface:

method 1 : Let  $x = R \cos(\theta)$ ,  $y = R \sin(\theta)$ ;  $\frac{dx}{d\theta} = -R \sin(\theta)$ ,  $\frac{dy}{d\theta} = R \cos(\theta)$ ;

$$\text{hence } ds = \sqrt{\left(\frac{dx}{d\theta}\right)^2 + \left(\frac{dy}{d\theta}\right)^2} d\theta$$

$$\begin{aligned} \int_{-\arcsin(\frac{h}{R})}^{\arcsin(\frac{h}{R})} 2\pi(R \cos(\theta)) \sqrt{R^2 \sin^2 \theta + R^2 \cos^2 \theta} d\theta &= \int_{-\arcsin(\frac{h}{R})}^{\arcsin(\frac{h}{R})} 2\pi R^2 \cos \theta d\theta \\ &= 4\pi R h \end{aligned}$$

method 2 :  $x^2 + y^2 = R^2$ , therefore  $\frac{dx}{dy} = \frac{-y}{\sqrt{R^2 - y^2}}$ , and  $ds = \sqrt{1 + \left(\frac{dx}{dy}\right)^2} dy$

$$\int_{-h}^h 2\pi x ds = 2\pi \sqrt{R^2 - y^2} \sqrt{1 + \frac{y^2}{R^2 - y^2}} dy = 4\pi R h$$

Hence, the total area of the inner and outer surface of the ring =  $4\pi h(R + \sqrt{R^2 - h^2})$

(b) There are also two methods to obtain the volume  $V$  of the ring:

method 1 :

$$\begin{aligned} V &= 2 \int_0^h (\sqrt{R^2 - y^2})^2 \pi dy - (\sqrt{R^2 - h^2})^2 \pi \cdot (2h) \\ &= 2\pi \left( R^2 y - \frac{y^3}{3} \right) \Big|_0^h - 2h(R^2 - h^2)\pi \\ &= \frac{4}{3} h^3 \pi \end{aligned}$$

method 2 :

$$\begin{aligned} V &= 2 \int_{\sqrt{R^2 - h^2}}^R 2\pi x \sqrt{R^2 - x^2} dx \\ &= -2\pi \int_{\sqrt{R^2 - h^2}}^R \sqrt{R^2 - x^2} d(R^2 - x^2) \\ &= \frac{4}{3} h^3 \pi \end{aligned}$$

Volume of the ring =  $\frac{1}{2}$  Volume of the whole ball

$$\begin{aligned} \Rightarrow \frac{4}{3} h^3 \pi &= \frac{1}{2} \cdot \frac{4}{3} \pi R^3 \\ \Rightarrow h &= 2^{-\frac{1}{3}} R \end{aligned}$$

6. (14%) Let  $\Gamma_1$  be the curve  $(x^2 + y^2)^2 = a^2(x^2 - y^2)$ , and  $\Gamma_2$  be the curve  $x^2 + y^2 = \frac{a^2}{2}$ ,  $a > 0$ .

(a) Find all points of intersection of  $\Gamma_1$  and  $\Gamma_2$ .

(b) Find the area of the region that lies inside  $\Gamma_1$  and  $\Gamma_2$ . ( Hint. Use polar coordinates. )

Sol:

(a) Using polar coordinates to change both equations to  $r^2 = a^2 \cos 2\theta$  and  $r = \frac{a}{\sqrt{2}}$ .

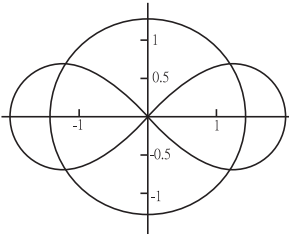
After solving  $(\frac{a}{\sqrt{2}})^2 = r^2 = a^2 \cos 2\theta$ , we have  $\cos 2\theta = \frac{1}{2}$  which implies  $\theta = \pm\frac{\pi}{5}, \pm\frac{5\pi}{6}$ .

They intersect at the points

$$(r, \theta) = (\frac{a}{\sqrt{2}}, \frac{\pi}{6}), (\frac{a}{\sqrt{2}}, \frac{-\pi}{6}), (\frac{a}{\sqrt{2}}, \frac{5\pi}{6}), (\frac{a}{\sqrt{2}}, \frac{-5\pi}{6}).$$

(b) By symmetry, the area is equal to

$$\begin{aligned} & 4 \left[ \int_0^{\frac{\pi}{6}} \frac{1}{2} \left(\frac{a}{\sqrt{2}}\right)^2 d\theta + \int_{\frac{\pi}{6}}^{\frac{\pi}{4}} \frac{1}{2} a^2 \cos 2\theta d\theta \right] \\ &= 4 \left[ \frac{\pi a^2}{24} + \frac{a^2}{4} \sin 2\theta \Big|_{\frac{\pi}{6}}^{\frac{\pi}{4}} \right] \\ &= a^2 \left( 1 - \frac{\sqrt{3}}{2} + \frac{\pi}{6} \right). \end{aligned}$$



7. (10%) Solve the differential equation  $y' - (\sec x)y = (\cos^2 x)y^2$  with initial condition  $y(0) = 1$ .

Sol:

$$\text{Let } u = y^{1-2} = y^{-1}, u' = -y^{-2}y'$$

$$\frac{y'}{-y^2} - (\sec x)\frac{y}{-y^2} = (\cos^2 x)\frac{y^2}{-y^2}$$

$$u' + (\sec x)u = -(\cos^2 x)$$

$$e^{\int \sec x dx} = e^{\ln |\tan x + \sec x|} = |\tan x + \sec x| = \tan x + \sec x$$

As  $x$  near  $0^+$ ,  $y(0) = 1 > 0$ ,  $\tan x + \sec x > 0$

$$(u(\sec x + \tan x))' = -\cos^2 x(\tan x + \sec x) = -\sin x \cos x - \cos x$$

$$u(\sec x + \tan x) = \frac{1}{2} \cos^2 x - \sin x + C$$

$$u(0) = 1, C = \frac{1}{2}$$

$$y(x) = \frac{1}{u(x)} = \frac{1}{\frac{1}{2} + \frac{1}{2} \cos^2 x - \sin x}$$

8. (10%) (a) Find integer  $k$  such that  $\lim_{x \rightarrow 0} \frac{x - \sin x}{x^k}$  exists and is non-zero.

- (b) Apply Mean Value Theorem for Integrals and the result in (a) to determine the range of  $p$  such that  $\lim_{x \rightarrow 0^+} \int_{\sin x}^x t^p f(t) dt$  exists, where  $f(t)$  is a continuous function in  $t$  and  $f(0) \neq 0$ .

Sol:

(a)

$$\begin{aligned} \lim_{x \rightarrow 0} \frac{x - \sin x}{x^k} &= \lim_{x \rightarrow 0} \frac{1 - \cos x}{kx^{k-1}} \\ &= \lim_{x \rightarrow 0} \frac{\sin x}{k(k-1)x^{k-2}} = \lim_{x \rightarrow 0} \frac{\cos x}{k(k-1)(k-2)x^{k-3}} \end{aligned}$$

$$\because \cos 0 = 1, \quad \therefore k - 3 = 0, \quad k = 3$$

$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x^k} = \frac{1}{6} \neq 0$$

$$\text{If } k < 3 \text{ then } \lim_{x \rightarrow 0} \frac{x - \sin x}{x^k} = 0 \quad \text{If } k > 3 \text{ then } \lim_{x \rightarrow 0} \frac{x - \sin x}{x^k} = \infty$$

(b) Mean value theorem of integral:

$$\int_{\sin x}^x t^p f(t) dt = c^p f(c)(x - \sin x) \text{ for some } c \in (\sin x, x)$$

Note that  $x > \sin x$  for  $x > 0$

$$\lim_{x \rightarrow 0} \int_{\sin x}^x t^p f(t) dt = \lim_{x \rightarrow 0} c^p f(c)(x - \sin x) = \lim_{x \rightarrow 0} c^{p+3} \left(\frac{x}{c}\right)^3 \left(\frac{x - \sin x}{x^3}\right)$$

$$\lim_{x \rightarrow 0} \frac{x - \sin x}{x^3} = \frac{1}{6}$$

$$1 = \lim_{x \rightarrow 0} \left(\frac{x}{c}\right)^3 \leq \lim_{x \rightarrow 0} \left(\frac{x}{c}\right)^3 \leq \lim_{x \rightarrow 0} \left(\frac{x}{\sin x}\right)^3 = 1$$

If  $\lim_{x \rightarrow 0} c^{p+3}$  exists, then the limit exists  $\therefore p + 3 \geq 0 \therefore p \geq -3$  the limit exists