

1. (20%) Evaluate the following integrals.

$$(a) \int_0^4 \frac{dx}{\sqrt{x(4-x)}}, \quad (b) \int_2^\infty \frac{x^2 - 2x - 4}{(x^2 - x)(x^2 + 4)} dx, \quad (c) \int_5^\infty \left(\ln \frac{x+5}{x} - \frac{5}{x+5} \right) dx.$$

Solution:

(b)

$$\begin{aligned} & \int_2^\infty \frac{x^2 - 2x - 4}{(x^2 - x)(x^2 + 4)} dx \\ &= \int_2^\infty \left(\frac{1}{x} - \frac{1}{x-1} + \frac{2}{x^2 + 4} \right) dx \\ &= \lim_{c \rightarrow \infty} \left(\ln x - \ln(x-1) + \arctan \frac{x}{2} \right) \Big|_2^c \\ &= \frac{\pi}{4} - \ln 2 \end{aligned}$$

(c)

$$\begin{aligned} & \int_5^\infty \left(\ln \frac{x+5}{x} - \frac{5}{x+5} \right) dx \\ &= \lim_{b \rightarrow \infty} \int_5^b \left(\ln(x+5) - \ln x - \frac{5}{x+5} \right) dx \\ &= \lim_{b \rightarrow \infty} \left((x+5) \ln(x+5) - x \ln x - 5 \ln(x+5) \right) \Big|_5^b \\ &= \lim_{b \rightarrow \infty} (x \ln(x+5) - x \ln x) \Big|_5^b \\ &= \lim_{b \rightarrow \infty} \frac{\ln \frac{b+5}{b}}{\frac{1}{b}} - 5 \ln 2 \\ &= 5 - 5 \ln 2 \end{aligned}$$

2. (20%) Let $y = f(x)$ be an increasing function that passes through the origin. Suppose that the arc length of the curve from $(0, 0)$ to $(x, f(x))$ is given by $s(x) = \int_0^x \sqrt{1 + e^t} dt$.

(i) Identify the function $y = f(x)$.

(ii) Denote $s(2) = A_1 + A_2\sqrt{2} + A_3\sqrt{1+e^2} + B \ln(1+\sqrt{2}) + C \ln(1+\sqrt{1+e^2})$, $A_1, A_2, A_3, B, C \in \mathbb{Q}$. Determine A_1, A_2, A_3, B , and C .

(iii) The arc of the curve from $(0, 0)$ to $(2, f(2))$ is rotated about the x -axis. Let $u(2)$ be the area of the resulting surface. Denote $u(2) = D - 4\pi s(2)$. Determine D .

Solution:

$$\begin{aligned} (i) \quad & f'(x) = e^{\frac{x}{2}} \\ & f(x) = 2e^{\frac{x}{2}} - 2 \end{aligned}$$

(ii)

$$\begin{aligned} s(2) & \stackrel{\sqrt{1+e^t}=y}{=} \int_{\sqrt{2}}^{\sqrt{1+e^2}} \frac{2y^2}{y^2-1} dy \\ & = (2y + \ln(y-1) - \ln(y+1)) \Big|_{\sqrt{2}}^{\sqrt{1+e^2}} \\ & = 2(\sqrt{1+e^2} - \sqrt{2}) - 2\ln(\sqrt{1+e^2} + 1) + 2 + 2\ln(\sqrt{2} + 1) \end{aligned}$$

$$A_1 = 2, A_2 = -2, A_3 = 2, B = 2, C = -2.$$

(iii)

$$\begin{aligned} \text{area} & = 4\pi \int_0^2 e^{\frac{t}{2}} \sqrt{1+e^t} dt - 4\pi s(2) \\ 4\pi \int_0^2 e^{\frac{t}{2}} \sqrt{1+e^t} dt & \stackrel{e^{\frac{t}{2}} = \tan \theta}{=} 8\pi \int_{\frac{\pi}{4}}^{\tan^{-1} e} \sec^3 \theta d\theta \\ & = 4\pi (\sec \theta \tan \theta + \ln |\sec \theta + \tan \theta|) \Big|_{\frac{\pi}{4}}^{\tan^{-1} e} \\ & = 4\pi \{e\sqrt{e^2+1} + \ln(\sqrt{e^2+1} + e) - \sqrt{2} - \ln(\sqrt{2} + 1)\} \end{aligned}$$

3. (15%) Determine whether each series is convergent or divergent. State your reason. If the series converges, find its sum.

$$(a) \sum_{n=3}^{\infty} \frac{1}{n\sqrt[3]{\ln n}}, \quad (b) \sum_{n=1}^{\infty} \frac{(-\ln 3)^n}{n!}, \quad (c) \sum_{n=1}^{\infty} \frac{1}{n^{1+\frac{1}{\sqrt{n}}}}.$$

Solution:

(a) Let $f(x) = \frac{1}{x\sqrt[3]{\ln x}}$, then $f(x)$ is continuous, positive, and decreasing on $[3, \infty)$. So the Integral Test applies

$$\begin{aligned} \int_3^{\infty} f(x) dx & = \lim_{t \rightarrow \infty} \int_3^t \frac{1}{x\sqrt[3]{\ln x}} dx = \lim_{t \rightarrow \infty} \int_{\ln 3}^{\ln t} u^{-\frac{1}{3}} du \\ & = \lim_{t \rightarrow \infty} \frac{3}{2} u^{\frac{2}{3}} \Big|_{\ln 3}^{\ln t} = \lim_{t \rightarrow \infty} \left(\frac{3}{2} (\ln t)^{\frac{2}{3}} - \frac{3}{2} (\ln 3)^{\frac{2}{3}} \right) = \infty. \end{aligned}$$

So the series diverges.

(b) $e^x - 1 = x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$ converges for every $x \in \mathbb{R}$.

$$\text{The sum is } e^{-\ln 3} - 1 = e^{\ln \frac{1}{3} - 1} = \frac{1}{3} - 1 = -\frac{2}{3}$$

(c) Use the Limit Comparison Test with $a_n = \frac{1}{n^{1+\frac{1}{\sqrt{n}}}}$ and $b_n = \frac{1}{n}$,

$$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = \lim_{n \rightarrow \infty} \frac{n}{n^{1+\frac{1}{\sqrt{n}}}} = \lim_{n \rightarrow \infty} \frac{1}{n^{1/\sqrt{n}}} = 1,$$

since $\lim_{x \rightarrow \infty} x^{\frac{1}{\sqrt{x}}} = 1$ by L'Hospital's Rule.

The harmonic series $\sum \frac{1}{n}$ diverges, so $\sum a_n$ diverges.

4. (10%) Given a power series $\sum_{n=1}^{\infty} \frac{(-1)^n (x-1)^{3n}}{\sqrt{2n+1}}$, find

- (i) the radius of convergence;
- (ii) the interval of convergence;
- (iii) the value(s) of x for which the series converges absolutely;
- (iv) the value(s) of x for which the series converges conditionally.

Solution:

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{(x-1)^{3n+3}}{\sqrt{2n+3}} \cdot \frac{\sqrt{2n+1}}{(x-1)^{3n}} \right| = |x-1|^3 \sqrt{\frac{2n+1}{2n+3}}$$

$$\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| < 1 \Rightarrow |x-1|^3 < 1 \Rightarrow |x-1| < 1 \Rightarrow 0 < x < 2$$

At $x = 0$: $\sum_{n=1}^{\infty} \frac{1}{\sqrt{2n+1}}$ diverges by comparison to p -series $\sum \frac{1}{n^{\frac{1}{2}}}$.

At $x = 2$: $\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{2n+1}}$ converges by Alternating Series Test.

- (i) $R = 1$
- (ii) $(0, 2]$
- (iii) $0 < x < 2$
- (iv) $x = 2$

5. (15%) Consider the indefinite integral $\int \frac{e^x - 1}{x} dx$.

- (i) Represent this indefinite integral as a power series centered at 0. Also find the values of x for which this representation holds.
- (ii) To evaluate $\int_{-\frac{1}{2}}^0 \frac{e^x - 1}{x} dx$, let $\alpha_3 \in \mathbb{R}$ be the approximation obtained by using the first **three** (nonzero) terms of the power series found in (i). Thus $\int_{-\frac{1}{2}}^0 \frac{e^x - 1}{x} dx = \alpha_3 + \underline{\text{error}}$. Estimate the error and express the answer in *reduced fraction*. **NO** need to compute α_3 .
- (iii) Deduce the identity $\int \frac{dx}{\ln x} = C + \ln |\ln x| + \ln x + \frac{(\ln x)^2}{2 \cdot 2!} + \frac{(\ln x)^3}{3 \cdot 3!} + \dots$, $x > 0$. (Hint. You may start from the result obtained in (i))

Solution:

$$\frac{e^x - 1}{x} = \sum_{n=1}^{\infty} \frac{x^{n-1}}{n!} \Rightarrow \int \frac{e^x - 1}{x} dx = C + \sum_{n=1}^{\infty} \frac{x^n}{n \cdot n!} \text{ with radius of convergence equal to}$$

infinity. Let $\ln x = u$, then

$$\begin{aligned} \int \frac{1}{\ln x} dx &= \int \frac{e^u}{u} du = C + \ln |u| + \sum_{n=1}^{\infty} \frac{u^n}{n \cdot n!} \\ &= C + \ln |\ln x| + \ln x + \frac{(\ln x)^2}{2 \cdot 2!} + \frac{(\ln x)^3}{3 \cdot 3!} + \dots \end{aligned}$$

6. (20%) Define

$$f(x) = \begin{cases} (1+x)^{\frac{1}{x}} & \text{if } x > -1, x \neq 0, \\ e & \text{if } x = 0. \end{cases}$$

(i) Show that $f(x)$ is continuous at 0.

(ii) Find $f'(x)$ for $x > -1, x \neq 0$.

(iii) Evaluate $f'(0)$.

(iv) Let $\sum_{n=0}^{\infty} c_n x^n$ be the Maclaurin series of $f(x)$. Determine c_0, c_1 and c_2 .

Solution:

(i) $\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} (1+x)^{\frac{1}{x}} = \lim_{x \rightarrow 0} e^{\frac{1}{x} \ln(1+x)} = e^{\lim_{x \rightarrow 0} \frac{\ln(1+x)}{x}} \stackrel{L'H}{=} e^{\lim_{x \rightarrow 0} \frac{\frac{1}{1+x}}{1}} = e^1 = e = f(0)$

(ii) Let $y = (1+x)^{\frac{1}{x}}$ then $\ln y = \frac{1}{x} \ln(1+x)$, $y' \cdot \frac{1}{y} = \left(-\frac{1}{x^2} \ln(1+x) + \frac{1}{x(1+x)}\right)$. So $f'(x) = (1+x)^{\frac{1}{x}} \left(-\frac{1}{x^2} \ln(1+x) + \frac{1}{x(1+x)}\right)$.

(iii) $f'(0) = \lim_{h \rightarrow 0} \frac{f(h) - f(0)}{h - 0} = \lim_{h \rightarrow 0} f'(c) = \lim_{c \rightarrow 0} f'(c)$ where c is between h and 0 by the Mean Value Theorem. For $x \neq 0$, we have

$$\begin{aligned} f'(x) &= (1+x)^{\frac{1}{x}} \left[-\frac{1}{x^2} \left(x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots\right) + \frac{1}{x} - \frac{1}{x+1} \right] \\ &= (1+x)^{\frac{1}{x}} \left(-\frac{1}{x+1} + \frac{1}{2} - \frac{x}{3} + \frac{x^2}{4} - \dots \right). \end{aligned}$$

Therefore $f'(0) = \lim_{c \rightarrow 0} f'(c) = e(-1 + \frac{1}{2} + 0) = -\frac{e}{2}$.

(iv)

$$f''(x) = (1+x)^{\frac{1}{x}} \left(-\frac{1}{x+1} + \frac{1}{2} - \frac{x}{3} + \frac{x^2}{4} - \dots \right)^2 + (1+x)^{\frac{1}{x}} \left(\frac{1}{(x+1)^2} - \frac{1}{3} + \frac{x}{2} - \dots \right)$$

As above, $f''(0) = e(-1 + \frac{1}{2})^2 + e(1 - \frac{1}{3}) = \frac{11}{12}e$

Therefore

$$\begin{aligned} c_0 &= f(0) = e \\ c_1 &= f'(0) = -\frac{e}{2} \\ c_2 &= \frac{f''(0)}{2} = \frac{11}{24}e \end{aligned}$$

or $f(x) = e - \frac{e}{2}x + \frac{11e}{24}x^2 - \dots$