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I: Calculate the limits:

a) (8 points)

$$\lim_{x \rightarrow 0} \frac{\cos x^2 - 1}{x^4} .$$

Simplify first. With $y = x^2$ This is the same problem as

$$\lim_{y \rightarrow 0} \frac{\cos y - 1}{y^2} ,$$

which by l'Hôpital's rule

$$= \lim_{y \rightarrow 0} \frac{-\sin(y)}{2y} = -\frac{1}{2} .$$

b) (8 points)

$$\lim_{x \rightarrow 0} \frac{x - \int_0^x e^{-t^2/3} dt}{x^3}$$

By l'Hôpital's rule this equals

$$\lim_{x \rightarrow 0} \frac{1 - e^{-x^2/3}}{3x^2} = \lim_{y \rightarrow 0} \frac{1 - e^{-y/3}}{3y} = \lim_{y \rightarrow 0} \frac{e^{-y/3}}{9} = \frac{1}{9}$$

c) (9 points)

$$\lim_{n \rightarrow \infty} n(\sqrt{n^2 + 1} - n)$$

Multiply by the conjugate

$$\lim_{n \rightarrow \infty} n(\sqrt{n^2 + 1} - n) = \lim_{n \rightarrow \infty} \frac{n}{\sqrt{n^2 + 1} + n} = \frac{1}{2} .$$

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II:(25 points) a) Decide which of the following improper integrals exists and compute its values if it exists:

a) (8 points)

$$\int_0^{\infty} e^{-x} x dx ,$$

Integration by parts:

$$\int_0^L e^{-x} x dx = -e^{-x} x \Big|_0^L + \int_0^L e^{-x} dx = Le^{-L} + 1 - e^{-L} ,$$

which converges as $L \rightarrow \infty$ to 1.

b) (8 points)

$$\int_2^{\infty} \frac{1}{x \ln(x)^2} dx ,$$

Substitution $u = \ln x$ yields

$$\int_2^L \frac{1}{x \ln(x)^2} dx = \int_{\ln 2}^{\ln L} \frac{1}{u^2} dx = \frac{1}{\ln 2} - \frac{1}{\ln L}$$

which converges to $\frac{1}{\ln 2}$ as $L \rightarrow \infty$.

c) (9 points) Does the following integral exist:

$$\int_0^{\infty} \frac{1}{\sqrt{x} + x^2} dx$$

Split the integral into

$$\int_0^1 \frac{1}{\sqrt{x} + x^2} dx + \int_1^{\infty} \frac{1}{\sqrt{x} + x^2} dx$$

The first integral exists by comparison since

$$\frac{1}{\sqrt{x} + x^2} \leq \frac{1}{\sqrt{x}}$$

which is integrable. The second integral is also finite, again by comparison, since

$$\frac{1}{\sqrt{x} + x^2} \leq \frac{1}{x^2}$$

and $\int_1^\infty \frac{1}{x^2} dx$ exists.

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III: a) (11 points) Solve the initial value problem

$$y' + \frac{1}{x}y = 1$$

with initial condition $y(1) = 1$.

The function

$$x$$

is an integrating factor and

$$(xy)' = x$$

and so

$$xy = \frac{x^2}{2} + C$$

The general solutions is

$$y(x) = \frac{x}{2} + \frac{C}{x} .$$

$y(1) = 1$ yields

$$y(x) = \frac{1}{2}\left(x + \frac{1}{x}\right) .$$

b) (14 points) On an arctic expedition food is stored outside at -20° C. At some time the food is brought in a room with temperature 20° C and

after two hours the food has a temperature of 0°C . How much does one have to wait until the food has a temperature of 10°C ?

Newton's law of cooling says that

$$\frac{dH}{dt} = -k(H - H_s)$$

where $H_s = 20$, the room temperature. The solution is

$$H(t) = H_s + Ce^{-kt}$$

Now,

$$H(0) = 0$$

so that $C = -20$. Thus, our solution is

$$H(t) = 20 - 20e^{-kt}$$

Since

$$H(2) = 0$$

we have that

$$20e^{-2k} = 20$$

and $e^{-2k} = \frac{1}{2}$. Now

$$10 = H(T) = 20 - 20e^{-kT}$$

or

$$e^{-kT} = \frac{1}{2} = e^{-2k}$$

hence $T = 4$.

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IV: a) (7 points) Does the following series converge?

$$\sum_{n=1}^{\infty} \frac{n-2}{n^3 - n^2 + 3}$$

Limit comparison test

$$\lim_{n \rightarrow \infty} \frac{n^2(n-2)}{n^3 - n^2 + 3} = 1$$

and hence the series is convergent since

$$\sum_{n=1}^{\infty} \frac{1}{n^3}$$

is convergent. b) (7 points) Sum the series

$$\sum_{k=2}^{\infty} \frac{2^{k+3}}{3^k} .$$

$$\sum_{k=2}^{\infty} \frac{2^{k+3}}{3^k} = 2^3 \sum_{k=2}^{\infty} \left(\frac{2}{3}\right)^k = 2^3 \left(\frac{2}{3}\right)^2 \sum_{k=0}^{\infty} \left(\frac{2}{3}\right)^k = \frac{2^5}{3} = \frac{32}{3}$$

c) (11 points) Compute the limit

$$\lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n \frac{1}{k}}{\ln n}$$

Using the ideas for the proof of the integral test, we know that

$$\int_1^n \frac{1}{x} dx < \sum_{k=1}^n \frac{1}{k} < 1 + \int_1^n \frac{1}{x} dx$$

so that

$$\ln n < \sum_{k=1}^n \frac{1}{k} < 1 + \ln n$$

Therefore

$$1 < \frac{\sum_{k=1}^n \frac{1}{k}}{\ln n} < 1 + \frac{1}{\ln n}$$

Hence, as $n \rightarrow \infty$ we get that

$$\lim_{n \rightarrow \infty} \frac{\sum_{k=1}^n \frac{1}{k}}{\ln n} = 1$$