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I: (25 points) Calculate the limits:

a)

$$\lim_{x \rightarrow 0} \frac{f(x)}{f^{-1}(x)},$$

where $f(x)$ is a differentiable and invertible function with $f(0) = 0$ and $f'(0) = 4$.

$$\frac{d}{dy} f^{-1}(x) = \frac{1}{f'(f^{-1}(x))}$$

and by l'Hôpital's rule

$$\lim_{x \rightarrow 0} \frac{f(x)}{f^{-1}(x)} = \lim_{x \rightarrow 0} f'(x) f'(f(x)) = f'(0) f'(f(0)) = f'(0)^2 = 16.$$

b)

$$\begin{aligned} \lim_{x \rightarrow 0} \frac{x - \int_0^x [\cos(t)]^2 dt}{x^3} \\ = \lim_{x \rightarrow 0} \frac{1 - \cos(x)^2}{2x^2} = \lim_{x \rightarrow 0} = \frac{1}{3} \end{aligned}$$

c)

$$\lim_{x \rightarrow 0} \left(\frac{1}{\sin(2x)} - \frac{1}{\tan(2x)} \right) = \lim_{x \rightarrow 0} \frac{1 - \cos(2x)}{\sin(2x)} = 0$$

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

$$a) \int_0^{\infty} e^{-x} \cos(x) dx, \quad b) \int_0^{\infty} \frac{x}{1+x^2} dx$$

a) Integrate by parts twice

$$\begin{aligned} \int_0^b e^{-x} \cos(x) dx &= -e^{-x} \cos(x) \Big|_0^b - \int_0^b e^{-x} \sin(x) dx \\ &= -e^{-x} \cos(x) \Big|_0^b + e^{-x} \sin(x) \Big|_0^b - \int_0^b e^{-x} \cos x dx \end{aligned}$$

or

$$\int_0^b e^{-x} \cos(x) dx = \frac{1}{2} [1 - e^{-b} \cos(b) + e^{-b} \sin(b)]$$

which converges to $1/2$ as $b \rightarrow \infty$.

b)

$$\int_0^b \frac{x}{1+x^2} dx = \frac{1}{2} \ln(1+x^2) \Big|_0^b = \frac{1}{2} \ln(1+b^2)$$

which diverges as $b \rightarrow \infty$.

Use the comparison test to decide which of the following integrals exists:

$$c) \int_0^{\infty} \frac{1}{[\sin(x)]^2 + x^2} dx, \quad d) \int_0^{\infty} \frac{x^2}{\sqrt{1+x^6}} dx$$

c) Since $|\sin x| \leq |x|$ we have that

$$\frac{1}{[\sin(x)]^2 + x^2} \geq \frac{1}{2x^2}$$

which is not integrable near $x = 0$.

d) Split the integral into

$$\int_0^1 \frac{x^2}{\sqrt{1+x^6}} dx + \int_1^\infty \frac{x^2}{\sqrt{1+x^6}} dx$$

and note that the first is harmless while for the second we know that

$$\lim_{x \rightarrow \infty} \frac{\frac{x^2}{\sqrt{1+x^6}}}{\frac{1}{x}} = \lim_{x \rightarrow \infty} \frac{1}{\sqrt{1+x^{-6}}} x = 1$$

But

$$\frac{1}{x}$$

is not integrable and hence the original function is not integrable by the limit comparison test.

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III: (25 points) Which of the following series is convergent or divergent. Reason carefully!

a)

$$\sum_{k=1}^{\infty} \left(\frac{k+1}{k} \right)^{k^2}$$

Note that

$$\frac{k+1}{k} \geq 1$$

and hence the sum does not converge.

b)

$$\sum_{k=0}^{\infty} \frac{1}{(k+2)(k+3)} .$$

Using that

$$\frac{1}{(k+2)(k+3)} = \frac{1}{k+2} - \frac{1}{k+3}$$

the partial sums converge since it is a telescoping sum. The limit is $\frac{1}{2}$

c) Consider the convergent series

$$L = \sum_{k=0}^{\infty} \frac{1}{3^k}$$

Find the smallest n so that $0 < L - s_n < 10^{-3}$.

Note that

$$L - s_n = \sum_{k=n+1}^{\infty} \frac{1}{3^k} = \frac{1}{3^{n+1}} \sum_{k=0}^{\infty} \frac{1}{3^k} = \frac{1}{2 \cdot 3^n}$$

Now

$$2 \cdot 3^5 = 486 < 1000, \quad 2 \cdot 3^6 = 1458 > 1000$$

Hence $n = 6$ is the answer.

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IV: a) Solve the differential equation

$$\frac{dx}{dt} = \sin x$$

with initial condition $x(0) = \pi/2$.

Use separation of variables. You can check that

$$\begin{aligned} \frac{d}{dx} \ln\left(\tan\left(\frac{x}{2}\right)\right) &= \frac{1}{2} \frac{1}{\tan\left(\frac{x}{2}\right)} \frac{1}{\cos\left(\frac{x}{2}\right)^2} = \frac{1}{2} \frac{\cos\left(\frac{x}{2}\right)}{\sin\left(\frac{x}{2}\right)} \frac{1}{\cos\left(\frac{x}{2}\right)^2} = \frac{1}{2 \sin\left(\frac{x}{2}\right) \cos\left(\frac{x}{2}\right)} \\ &= \frac{1}{\sin x} \end{aligned}$$

Hence

$$t = \int_0^t \frac{\dot{x}}{\sin x} dt = \ln\left(\tan\left(\frac{x(t)}{2}\right)\right) - \ln\left(\tan\left(\frac{x(0)}{2}\right)\right)$$

$$\ln\left(\tan\left(\frac{x(0)}{2}\right)\right) = \ln\left(\tan\left(\frac{\pi}{4}\right)\right) = \ln 1 = 0$$

and hence

$$x(t) = 2 \tan^{-1}(e^t)$$

b) At a certain moment, a tank contains 100 liters of brine with a concentration 40 grams of salt per liter. The brine is continuously drawn off at a rate of 10 liters per minute and replaced by brine containing 20 grams salt per liter. Find the amount of salt in the tank at time t later.

Denote by $P(t)$ the amount of salt in the tank (measured in g). $P(0) = 4000$ g.

$$\frac{dP}{dt} = \text{rate in} - \text{rate out}$$

$$\text{rate in} = 10 \times 20$$

$$\text{rate out} = \frac{P(t)}{100} \times 10$$

This leads to

$$\frac{dP}{dt} = 200 - \frac{P(t)}{10}$$

The solution is using the integrating factor $e^{t/10}$

$$P(t) = 2000 + Ce^{-t/10}$$

$$4000 = 2000 + C$$

and so $C = 2000$. Hence

$$P(t) = 2000(1 + e^{-t/10}) .$$