

SURNAME			
NAME		GROUP	

Problem 1. [1 point] Study the convergence of the following series of real numbers

$$\sum_{n=1}^{\infty} \frac{n^{\frac{1}{3}} e^{2n}}{(n!)^2}.$$

SOLUTION

Let $a_n = n^{\frac{1}{3}} e^{2n} / (n!)^2$. Then, according to ratio test, we have

$$\left| \frac{a_{n+1}}{a_n} \right| = \left| \frac{(n+1)^{\frac{1}{3}} e^{2n+2}}{((n+1)!)^2} \frac{(n!)^2}{n^{\frac{1}{3}} e^{2n}} \right| = e^2 \frac{1}{(n+1)^2} \left(1 + \frac{1}{n}\right)^{\frac{1}{3}} \rightarrow 0 < 1, \quad \text{as } n \rightarrow \infty.$$

Hence, the given series is absolutely convergent.

Problem 2. [1 point] Calculate the following limit

$$\lim_{x \rightarrow 0} \frac{1}{x^9} \left(x^3 - \int_0^{x^3} \frac{\sin(t)}{t} dt \right).$$

SOLUTION

The given limit can be written as

$$\lim_{x \rightarrow 0} \frac{1}{x^9} \left(x^3 - \int_0^{x^3} \frac{\sin(t)}{t} dt \right) = \lim_{x \rightarrow 0} \frac{x^3 - F(x)}{x^9},$$

where $F(x) = \int_0^{x^3} \frac{\sin(t)}{t} dt$. Hence, by applying l'Hôpital's rule, we have

$$\lim_{x \rightarrow 0} \frac{x^3 - F(x)}{x^9} = \lim_{x \rightarrow 0} \frac{3x^2 - F'(x)}{9x^8} = \lim_{x \rightarrow 0} \frac{3x^2 - 3x^2 \frac{\sin(x^3)}{x^3}}{9x^8} = \lim_{x \rightarrow 0} \frac{x^3 - \sin(x^3)}{3x^9},$$

where the Fundamental Theorem of Calculus has been used in the last-but-one equality. Finally, using the Taylor polynomial for $\sin(x^3)$ about $a = 0$ of degree 9, we get

$$\lim_{x \rightarrow 0} \frac{x^3 - \sin(x^3)}{3x^9} = \lim_{x \rightarrow 0} \frac{x^9/6 + o(x^9)}{3x^9} = \frac{1}{18}.$$

Problem 3. [1.5 points] Let

$$f(x) = \begin{cases} 1 + A e^x \sin(x) & \text{if } x < 0, \\ B + 3 \tan(x) - x^3 - x^4 & \text{if } 0 \leq x < \pi/2, \end{cases}$$

where A, B are real constants.

- (a) Find the values of A, B such that $f(x)$ is continuous and differentiable on its domain.
- (b) Take A, B as found in (a). Then, study the local behavior of $f(x)$ close to $x = 0$.

SOLUTION

- (a) For $x \in (-\infty, \pi/2)$, with $x \neq 0$, the given function is continuous and differentiable as composition of continuous and differentiable elementary functions. In addition, $f(x)$ is continuous at $x = 0$ if $\lim_{x \rightarrow 0} f(x) = f(0) = B$. Since

$$\lim_{x \rightarrow 0^-} f(x) = \lim_{x \rightarrow 0^-} [1 + A e^x \sin(x)] = 1,$$

$$\lim_{x \rightarrow 0^+} f(x) = \lim_{x \rightarrow 0^+} [B + 3 \tan(x) - x^3 - x^4] = B,$$

we need $B = 1$ to ensure the continuity of $f(x)$ at $x = 0$, hence on its domain. On the other hand, taking $B = 1$, $f(x)$ is differentiable at $x = 0$ if the following lateral limits

$$f'_-(0) = \lim_{x \rightarrow 0^-} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^-} \frac{A e^x \sin(x)}{x} = A,$$

$$f'_+(0) = \lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0^+} \frac{3 \tan(x) - x^3 - x^4}{x} = 3,$$

provide the same finite result. Thus, $A = 3$ ensures the differentiability of $f(x)$ at $x = 0$, hence on its domain.

- (b) According to Taylor theory, we have that

$$f(x) = 1 + 3x + 3x^2 + o(x^2), \text{ as } x \rightarrow 0^-,$$

$$f(x) = 1 + 3x - x^4 + o(x^4), \text{ as } x \rightarrow 0^+.$$

Hence, we can conclude that $f(x)$ is locally concave up at the left of $x = 0$ and locally concave down at the right of $x = 0$.

Problem 4. [1.5 points] Let

$$F(x) = \int_0^x t^9 \ln(1+t) dt.$$

- (a) Write the Taylor polynomial for $F(x)$ about $a = 0$ of generic degree $n \in \mathbb{N}$.
- (b) Prove that $F(x)$ has an inflection point at $x = 0$.

SOLUTION

- (a) We can write

$$\begin{aligned} F(x) &= \int_0^x \left[t^9 \left(t - \frac{t^2}{2} + \frac{t^3}{3} - \frac{t^4}{4} + \dots + (-1)^{n-1} \frac{t^n}{n} + o(t^n) \right) \right] dt \\ &= \int_0^x \left[t^{10} - \frac{t^{11}}{2} + \frac{t^{12}}{3} - \frac{t^{13}}{4} + \dots + (-1)^{n-1} \frac{t^{n+9}}{n} + o(t^{n+9}) \right] dt \\ &= \left[\frac{t^{11}}{11} - \frac{t^{12}}{24} + \dots + (-1)^{n-1} \frac{t^{n+10}}{n(n+10)} + o(t^{n+10}) \right]_{t=0}^{t=x} \\ &= \frac{x^{11}}{11} - \frac{x^{12}}{24} + \dots + (-1)^{n-1} \frac{x^{n+10}}{n(n+10)} + o(x^{n+10}), \end{aligned}$$

with $n \in \mathbb{N}$.

- (b) According to the Taylor polynomial calculated in (a), the first non-zero derivative of $F(x)$ at $x = 0$ has order $p = 11$ (odd). Hence, $F(x)$ has an inflection point at $x = 0$.

Problem 5. [1 point] Calculate $\int_{e^2}^{e^4} \ln(\sqrt{x}) dx$.

SOLUTION

Using the change of variable

$$t = \sqrt{x}, \quad x = t^2; \quad dx = 2t dt,$$

the given integral becomes

$$\int_{e^2}^{e^4} \ln(\sqrt{x}) dx = 2 \int_e^{e^2} t \ln(t) dt.$$

Now, using integration by parts, we get

$$2 \int_e^{e^2} t \ln(t) dt = [t^2 \ln(t)]_{t=e}^{t=e^2} - \int_e^{e^2} t dt = \frac{e^2}{2}(3e^2 - 1).$$