11th Annual Harvard-MIT Mathematics Tournament

Saturday 23 February 2008

Individual Round: Calculus Test

1. [3] Let $f(x) = 1 + x + x^2 + \dots + x^{100}$. Find f'(1).

Answer: 5050 Note that $f'(x) = 1 + 2x + 3x^2 + \dots + 100x^{99}$, so $f'(1) = 1 + 2 + \dots + 100 = \frac{100 \cdot 101}{2} = 5050$.

2. [3] Let ℓ be the line through (0,0) and tangent to the curve $y=x^3+x+16$. Find the slope of ℓ .

Answer: 13 Let the point of tangency be $(t, t^3 + t + 16)$, then the slope of ℓ is $(t^3 + t + 16)/t$. On the other hand, since $dy/dx = 3x^2 + 1$, the slope of ℓ is $3t^2 + 1$. Therefore,

$$\frac{t^3 + t + 16}{t} = 3t^2 + 1.$$

Simplifying, we get $t^3 = 8$, so t = 2. It follows that the slope is $3(2)^2 + 1 = 13$.

3. [4] Find all y > 1 satisfying $\int_1^y x \ln x \ dx = \frac{1}{4}$.

Answer: \sqrt{e} Applying integration by parts with $u = \ln x$ and $v = \frac{1}{2}x^2$, we get

$$\int_{1}^{y} x \ln x \ dx = \frac{1}{2} x^{2} \ln x \Big|_{1}^{y} - \frac{1}{2} \int_{1}^{y} x \ dx = \frac{1}{2} y^{2} \ln y - \frac{1}{4} y^{2} + \frac{1}{4}.$$

So $y^2 \ln y = \frac{1}{2}y^2$. Since y > 1, we obtain $\ln y = \frac{1}{2}$, and thus $y = \sqrt{e}$.

4. [4] Let a, b be constants such that $\lim_{x \to 1} \frac{(\ln(2-x))^2}{x^2 + ax + b} = 1$. Determine the pair (a, b).

Answer: (-2,1) When x=1, the numerator is 0, so the denominator must be zero as well, so 1+a+b=0. Using l'Hôpital's rule, we must have

$$1 = \lim_{x \to 1} \frac{\left(\ln(2-x)\right)^2}{x^2 + ax + b} = \lim_{x \to 1} \frac{2\ln(2-x)}{(x-2)(2x+a)},$$

and by the same argument we find that 2 + a = 0. Thus, a = -2 and b = 1. This is indeed a solution, as can be seen by finishing the computation.

5. [4] Let $f(x) = \sin^6\left(\frac{x}{4}\right) + \cos^6\left(\frac{x}{4}\right)$ for all real numbers x. Determine $f^{(2008)}(0)$ (i.e., f differentiated 2008 times and then evaluated at x = 0).

Answer: $\left[\frac{3}{8}\right]$ We have

$$\sin^6 x + \cos^6 x = (\sin^2 x + \cos^2 x)^3 - 3\sin^2 x \cos^2 x (\sin^2 x + \cos^2 x)$$
$$= 1 - 3\sin^2 x \cos^2 x = 1 - \frac{3}{4}\sin^2 2x = 1 - \frac{3}{4}\left(\frac{1 - \cos 4x}{2}\right)$$
$$= \frac{5}{8} + \frac{3}{8}\cos 4x.$$

It follows that $f(x) = \frac{5}{8} + \frac{3}{8}\cos x$. Thus $f^{(2008)}(x) = \frac{3}{8}\cos x$. Evaluating at x = 0 gives $\frac{3}{8}$.

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6. [5] Determine the value of $\lim_{n\to\infty} \sum_{k=0}^{n} \binom{n}{k}^{-1}$.

Answer: 2 Let S_n denote the sum in the limit. For $n \ge 1$, we have $S_n \ge {n \choose 0}^{-1} + {n \choose n}^{-1} = 2$. On the other hand, for $n \ge 3$, we have

$$S_n = \binom{n}{0}^{-1} + \binom{n}{1}^{-1} + \binom{n}{n-1}^{-1} + \binom{n}{n}^{-1} + \sum_{k=2}^{n-2} \binom{n}{k}^{-1} \le 2 + \frac{2}{n} + (n-3)\binom{n}{2}^{-1}$$

which goes to 2 as $n \to \infty$. Therefore, $S_n \to 2$.

7. [5] Find p so that $\lim_{x\to\infty} x^p \left(\sqrt[3]{x+1} + \sqrt[3]{x-1} - 2\sqrt[3]{x}\right)$ is some non-zero real number.

Answer: $\left\lceil \frac{5}{3} \right\rceil$ Make the substitution $t = \frac{1}{x}$. Then the limit equals to

$$\lim_{t \to 0} t^{-p} \left(\sqrt[3]{\frac{1}{t} + 1} + \sqrt[3]{\frac{1}{t} - 1} - 2\sqrt[3]{\frac{1}{t}} \right) = \lim_{t \to 0} t^{-p - \frac{1}{3}} \left(\sqrt[3]{1 + t} + \sqrt[3]{1 - t} - 2 \right).$$

We need the degree of the first nonzero term in the MacLaurin expansion of $\sqrt[3]{1+t} + \sqrt[3]{1-t} - 2$. We have

$$\sqrt[3]{1+t} = 1 + \frac{1}{3}t - \frac{1}{9}t^2 + o(t^2), \qquad \sqrt[3]{1-t} = 1 - \frac{1}{3}t - \frac{1}{9}t^2 + o(t^2).$$

It follows that $\sqrt[3]{1+t} + \sqrt[3]{1-t} - 2 = -\frac{2}{9}t^2 + o(t^2)$. By consider the degree of the leading term, it follows that $-p - \frac{1}{3} = -2$. So $p = \frac{5}{3}$.

8. [7] Let $T = \int_0^{\ln 2} \frac{2e^{3x} + e^{2x} - 1}{e^{3x} + e^{2x} - e^x + 1} dx$. Evaluate e^T .

Answer: $\begin{bmatrix} \frac{11}{4} \end{bmatrix}$ Divide the top and bottom by e^x to obtain that

$$T = \int_0^{\ln 2} \frac{2e^{2x} + e^x - e^{-x}}{e^{2x} + e^x - 1 + e^{-x}} dx$$

Notice that $2e^{2x} + e^x - e^{-x}$ is the derivative of $e^{2x} + e^x - 1 + e^{-x}$, and so

$$T = \left[\ln|e^{2x} + e^x - 1 + e^{-x}| \right]_0^{\ln 2} = \ln\left(4 + 2 - 1 + \frac{1}{2}\right) - \ln 2 = \ln\left(\frac{11}{4}\right)$$

Therefore, $e^T = \frac{11}{4}$.

9. [7] Evaluate the limit $\lim_{n \to \infty} n^{-\frac{1}{2}(1+\frac{1}{n})} \left(1^1 \cdot 2^2 \cdot \dots \cdot n^n\right)^{\frac{1}{n^2}}$

Answer: $e^{-1/4}$ Taking the logarithm of the expression inside the limit, we find that it is

$$-\frac{1}{2}\left(1+\frac{1}{n}\right)\ln n + \frac{1}{n^2}\sum_{k=1}^{n}k\ln k = \frac{1}{n}\sum_{k=1}^{n}\frac{k}{n}\ln\left(\frac{k}{n}\right).$$

We can recognize this as the as Riemann sum expansion for the integral $\int_0^1 x \ln x \, dx$, and thus the limit of the above sum as $n \to \infty$ equals to the value of this integral. Evaluating this integral using integration by parts, we find that

$$\int_0^1 x \ln x \ dx = \frac{1}{2} x^2 \ln x \Big|_0^1 - \int_0^1 \frac{x}{2} \ dx = -\frac{1}{4}.$$

Therefore, the original limit is $e^{-1/4}$.

10. [8] Evaluate the integral $\int_0^1 \ln x \ln(1-x) dx$.

Answer: $2 - \frac{x^2}{6}$ We have the MacLaurin expansion $\ln(1-x) = -x - \frac{x^2}{2} - \frac{x^3}{3} - \cdots$. So

$$\int_0^1 \ln x \ln(1-x) \ dx = -\int_0^1 \ln x \sum_{n=1}^\infty \frac{x^n}{n} \ dx = -\sum_{n=1}^\infty \frac{1}{n} \int_0^1 x^n \ln x \ dx.$$

Using integration by parts, we get

$$\int_0^1 x^n \ln x \, dx = \frac{x^{n+1} \ln x}{n+1} \bigg|_0^1 - \int_0^1 \frac{x^n}{n+1} \, dx = -\frac{1}{(n+1)^2}.$$

(We used the fact that $\lim_{x\to 0} x^n \ln x = 0$ for n > 0, which can be proven using l'Hôpital's rule.) Therefore, the original integral equals to

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

Telescoping the sum and using the well-known identity $\sum_{n=0}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}$, we see that the above sum is equal to $2 - \frac{\pi^2}{6}$.