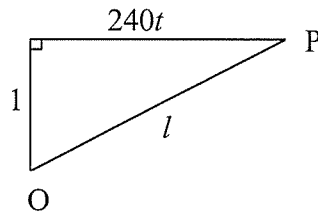


Rate of change

1. Let l be the distance from the observer to the plane. $l^2 = 1^2 + (240t)^2$, then $2l \frac{dl}{dt} = 240^2(2t)$.

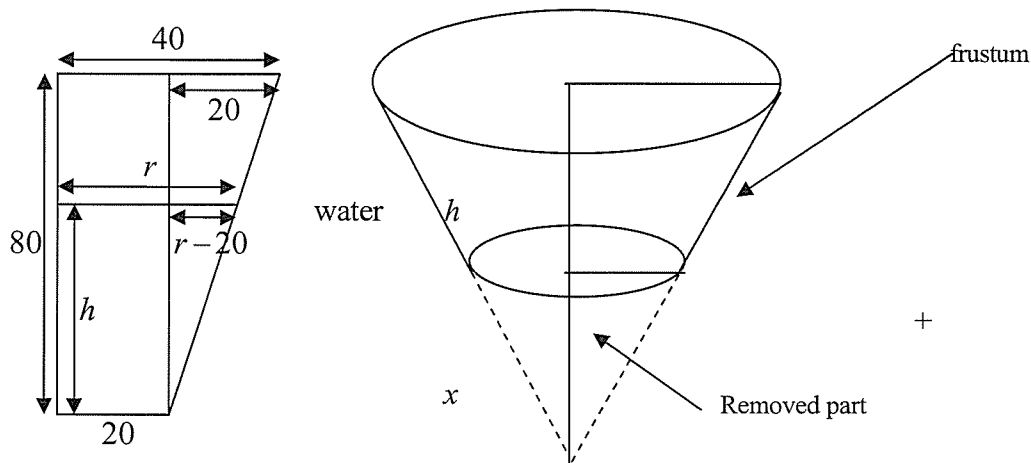
After 30 seconds, $t = 0.5/60$ hr, $l = \sqrt{5}$ km, plug in to get

$\frac{dl}{dt} = \frac{480}{\sqrt{5}}$ km/hr, which is the increasing speed of the distance after 30 seconds.



2. We have $y^2 = x^2 - 4$, $2y \frac{dy}{dt} = 2x \frac{dx}{dt}$. We know $\frac{dx}{dt} = 5$ unit/s and so when $x = 3$, $y = \sqrt{5}$ and $\frac{dy}{dt} = 3\sqrt{5}$ unit/s.

3.



Suppose the depth of water is h and the radius of the surface of water is d .

Then, using properties of similar triangles, we have $\frac{d}{20} = \frac{h+x}{80}$.

In addition, we know that the tank has altitude 80 centimeters and lower and upper radii of 20 and 40 centimeters, respectively, using properties of similar triangles again we have

$$\frac{40}{20} = \frac{80+x}{80} \Rightarrow 2 = \frac{80}{80} + \frac{x}{80} \Rightarrow x = 80$$

$$\text{Thus, we have } \frac{d}{20} = \frac{h+80}{80} \Rightarrow d = \frac{h}{4} + 20.$$

And the relation between the volume of water V and the depth of water h is :

$$V = \frac{1}{3}\pi h(d^2 + db + b^2), \text{ where } d \text{ is the radius of the surface of water and } b \text{ is lower radius of the frustum..}$$

$$\text{Since } d = \frac{h}{4} + 20, b = 20, \text{ we have } V = \frac{1}{3}\pi h \left[\left(\frac{h}{4} + 20 \right)^2 + 20 \left(\frac{h}{4} + 20 \right) + 400 \right].$$

Now differentiate with respect to t both sides of $V = \frac{1}{3}\pi h \left[\left(\frac{h}{4} + 20 \right)^2 + 20 \left(\frac{h}{4} + 20 \right) + 400 \right]$, we have

$$\frac{dV}{dt} = \frac{1}{3}\pi \frac{dh}{dt} \left[\left(\frac{h}{4} + 20 \right)^2 + 20 \left(\frac{h}{4} + 20 \right) + 400 \right] + \frac{1}{3}\pi h \left[2 \left(\frac{h}{4} + 20 \right) \frac{1}{4} \frac{dh}{dt} + 20 \left(\frac{1}{4} \right) \frac{dh}{dt} \right]$$

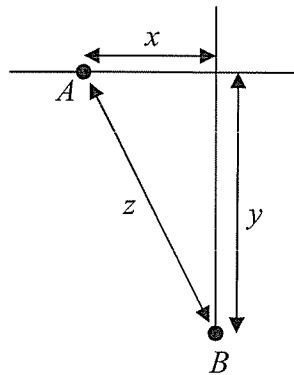
Put $\frac{dV}{dt} = 2000$ & $h = 30$ into the above identity, we have

$$2000 = \frac{1}{3}\pi \frac{dh}{dt} \left[\left(\frac{30}{4} + 20 \right)^2 + 20 \left(\frac{30}{4} + 20 \right) + 400 \right] + \frac{1}{3}\pi 30 \left[2 \left(\frac{30}{4} + 20 \right) \frac{1}{4} \frac{dh}{dt} + 20 \left(\frac{1}{4} \right) \frac{dh}{dt} \right]$$

$$\Rightarrow 2000 = \frac{1}{3}\pi \frac{dh}{dt} (756.25 + 550 + 400) + 10\pi \left(13.75 \frac{dh}{dt} + 5 \frac{dh}{dt} \right) = 568.75\pi \frac{dh}{dt} + 187.5\pi \frac{dh}{dt}$$

$$\Rightarrow \frac{dh}{dt} = \frac{2000}{756.25\pi} \text{ cm/min}$$

- 4.
- (a) Let x, y be the signed distances from A and B to O respectively (west/south of O means negative, as usual). Let z be the distance between them. Then $z^2 = x^2 + y^2$ and so $z \frac{dz}{dt} = x \frac{dx}{dt} + y \frac{dy}{dt}$. After 1 hr, $x = -5, y = -45, z = 5\sqrt{82}$ and we know $\frac{dx}{dt} = -20 \text{ m/hr}$ and $\frac{dy}{dt} = 15 \text{ m/hr}$, so $\frac{dz}{dt} = -\frac{115}{\sqrt{82}} \text{ m/hr}$, which means they are approaching at speed $\frac{115}{\sqrt{82}} \text{ m/hr}$.
- (b) $x = x(t) = 15 - 20t$ and $y = y(t) = -60 + 15t$. Plugging into z we get $z = z(t) = \sqrt{625t^2 - 2400t + 3825}$, so minimum at $t = -\frac{b}{2a} = 1.92 \text{ hr}$



5.

(a)

$$f'(x) = \frac{2(1+\sqrt{2}x)(1-\sqrt{2}x)}{3x^{\frac{1}{3}}(x^2+1)^2}$$

Note that $\frac{f(x)-f(0)}{x-0} = \frac{1}{x^{\frac{2}{3}}(x^2+1)}$. Thus, $f'(0)$ does not exist.

(b)

For $x < -\frac{1}{\sqrt{2}}$ and $0 < x < \frac{1}{\sqrt{2}}$, $f'(x) > 0$.

For $-\frac{1}{\sqrt{2}} < x < 0$ and $x > \frac{1}{\sqrt{2}}$, $f'(x) < 0$.

(c)

$f(x) = \frac{\sqrt[3]{x^2}}{x^2+1}$ has relative maxima $y = f(-\frac{1}{\sqrt{2}}) = \frac{2^{\frac{2}{3}}}{3}$ at $x = -\frac{1}{\sqrt{2}}$, and $y = f(\frac{1}{\sqrt{2}}) = \frac{2^{\frac{2}{3}}}{3}$ at $x = \frac{1}{\sqrt{2}}$.

Moreover, $f(x) = \frac{\sqrt[3]{x^2}}{x^2+1}$ has a relative minimum $f(0) = 0$ at $x = 0$.

(d)

$$f'(x) = \frac{2(1+\sqrt{2}x)(1-\sqrt{2}x)}{3x^{\frac{1}{3}}(x^2+1)^2} = \frac{2}{3} \frac{1-2x^2}{x^{\frac{1}{3}}(x^2+1)^2}$$

$$\Rightarrow f''(x) = \frac{2}{9} \frac{\left(x^2 - \frac{23+\sqrt{585}}{28}\right)\left(x^2 + \frac{\sqrt{585}-23}{28}\right)}{x^{\frac{4}{3}}(x^2+1)^3}$$

Then $f''(x) = 0$ when $x = \pm x_0$, where $x_0 = \sqrt{\frac{23+\sqrt{585}}{28}} (\approx 1.298)$. From the following table

x	$(-\infty, -x_0)$	$-x_0$	$(-x_0, 0) \cup (0, x_0)$	x_0	(x_0, ∞)
f''	+	0	-	0	+

$(-x_0, f(-x_0))$ and $(x_0, f(x_0))$ are the points of inflexion of $y = f(x)$.

Optimization

6. Let the tangent touches the parabola at $(\alpha, 1 - \alpha^2)$, where $0 \leq \alpha \leq 1$ so that the triangle is in quadrant I.

Slope of tangent $= -2\alpha$ and equation is $y - (1 - \alpha^2) = -2\alpha(x - \alpha)$

x -intercept $= \left(\frac{\alpha^2+1}{2\alpha}, 0\right)$, so base of triangle $= \frac{\alpha^2+1}{2\alpha}$

y -intercept $= (0, \alpha^2 + 1)$, so height of triangle $= \alpha^2 + 1$

Area of triangle $A = \frac{1}{2} \frac{(\alpha^2+1)^2}{\alpha} = \frac{1}{2} \left(\alpha^3 + 2\alpha + \frac{1}{\alpha}\right)$

$\frac{dA}{d\alpha} = \frac{1}{2} \left(3\alpha^2 + 2 - \frac{1}{\alpha^2}\right)$. Set $\frac{dA}{d\alpha} = 0 = 3b^2 + 2b - 1 = (3b-1)(b+1)$, where $b = \alpha^2$. So $\alpha = \sqrt{\frac{1}{3}}$

and it is a local minimum. So at $\left(\frac{1}{\sqrt{3}}, \frac{2}{3}\right)$.

7.

$$P(t) = \frac{t^2}{5(1+t^2)^2}$$

$$\Rightarrow P'(t) = \frac{5(1+t^2)^2 2t - t^2 10(1+t^2) 2t}{25(1+t^2)^4} = \frac{10t(1+t^2)[1+t^2-2t^2]}{25(1+t^2)^4} = \frac{2t[1-t^2]}{5(1+t^2)^3} = \frac{2t(1-t)(1+t)}{5(1+t^2)^3}$$

Since domain of $P(t) = \frac{t^2}{5(1+t^2)^2}$ is $[0, \infty)$, for $0 < t < 1$ $P'(t) > 0$ and for $t > 1$ $P'(t) < 0$,

also $P(t) = \frac{t^2}{5(1+t^2)^2}$ is a continuous function on $[0, \infty)$, $P(t) = \frac{t^2}{5(1+t^2)^2}$ attains the absolute maximum at $t = 1$ and $P(1) = \frac{1}{20}$.

8. Let y be the length and width of the box and x be the height.
Then $A = 4xy + y^2$, where $xy^2 = 60$ & $x, y > 0$.

We have $A = \frac{240}{y} + y^2$, $y > 0$.

$$A = \frac{240}{y} + y^2 \Rightarrow \frac{dA}{dy} = -\frac{240}{y^2} + 2y = \frac{2y^3 - 240}{y^2} = \frac{2(y^3 - 120)}{y^2} = \frac{2\left(y - 2 \times 15^{\frac{1}{3}}\right)\left(y^2 + 2 \times 15^{\frac{1}{3}}y + 4 \times 15^{\frac{2}{3}}\right)}{y^2}.$$

$$\frac{dA}{dy} = 0 \Rightarrow y = 2 \times 15^{\frac{1}{3}}.$$

For $y > 0$ note that $y^2 + 2 \times 15^{\frac{1}{3}}y + 4 \times 15^{\frac{2}{3}} > 0$.

Also $\frac{dA}{dy} < 0$ for $0 < y < 2 \times 15^{\frac{1}{3}}$ & $\frac{dA}{dy} > 0$ for $y > 2 \times 15^{\frac{1}{3}}$.

Answer: $x = 15^{\frac{1}{3}}$, $y = 2 \times 15^{\frac{1}{3}}$

9.

$$P = \rho \left[a(1 - e^{-kx}) + b \right] - c_0 - cx = \rho a(1 - e^{-kx}) + \rho b - c_0 - cx, \text{ where } x \geq 0.$$

Then

$$P = \rho a(1 - e^{-kx}) + \rho b - c_0 - cx \Rightarrow \frac{dP}{dx} = \rho a k e^{-kx} - c.$$

$$\frac{dP}{dx} = \rho a k e^{-kx} - c = 0 \Rightarrow e^{-kx} = \frac{c}{\rho a k} \Rightarrow \ln e^{-kx} = \ln \frac{c}{\rho a k} \Rightarrow -kx = \ln \frac{c}{\rho a k} \Rightarrow x = -\frac{1}{k} \ln \frac{c}{\rho a k}.$$

Suppose $\frac{c}{\rho a k} < 1$.

$$\text{For } 0 < x < -\frac{1}{k} \left[\ln \frac{c}{\rho a k} \right], \frac{dP}{dx} = \rho a k e^{-kx} - c > 0.$$

$$\text{For } -\frac{1}{k} \left[\ln \frac{c}{\rho a k} \right] < x, \frac{dP}{dx} = \rho a k e^{-kx} - c < 0.$$

Since $P = \rho a(1 - e^{-kx}) + \rho b - c_0 - cx$ where $x \geq 0$ is a continuous function on $x \geq 0$,

$P = \rho a(1 - e^{-kx}) + \rho b - c_0 - cx$ where $x \geq 0$ attains the absolute maximum at $x = -\frac{1}{k} \left[\ln \frac{c}{\rho a k} \right]$ pounds.

Taylor/Maclaurin Series

10.

- (a) The n th derivative is $\frac{(n+1)!}{(1-x)^{n+2}}$. So the Taylor series at $x = 0.5$ is

$$\frac{1}{(1-x)^2} = \sum_{n=0}^{\infty} \frac{(n+1)!}{(1-0.5)^{n+2}} \frac{1}{n!} (x-0.5)^n = \sum_{n=0}^{\infty} (n+1) 2^{n+2} (x-0.5)^n$$

- b) The n th derivative is $\frac{(-1)^{n-1} 1 \cdot 3 \cdot \dots \cdot (2n-3)}{2^n} (1+x)^{-\frac{2n-1}{2}}$ for $n \geq 2$. So the Maclaurin series is

$$\sqrt{1+x} = 1 + \frac{1}{2}x - \frac{1}{8}x^2 + \frac{1}{16}x^3 - \frac{5}{128}x^4 + \dots$$

Plug in $x = 0.1$, we get $\sqrt{1.1} \approx 1 + \frac{1}{20} - \frac{1}{800} + \frac{1}{16000} \approx 1.04881$ (to 5 d.p.)

- c) The n th derivative is $(-1)^{n-1} (n-1)! (1+x)^{-n}$. So the Maclaurin series is

$$\ln(1+x) = \sum_{n=1}^{\infty} \frac{(-1)^{n-1} (n-1)!}{(1+0)^n n!} x^n = x - \frac{1}{2}x^2 + \frac{1}{3}x^3 - \frac{1}{4}x^4 + \dots$$

Plug in $x = 1$ we get $\ln 2 = 1 - \frac{1}{2} + \frac{1}{3} - \frac{1}{4} + \frac{1}{5} - \dots$

Remark: So far there is no reason why we can plug in $x = 1$. But it can be proved that it is legitimate to plug in $x = 1$.

- d) $f' = 2 \sin x \cos x = \sin 2x$. Then using formula in notes, the n th derivative is $2^{n-1} \sin\left(2x + \frac{(n-1)\pi}{2}\right)$. So the Taylor series at $x = \pi/4$ is

$$\begin{aligned} \sin^2 x &= \frac{1}{2} + \sum_{n=1}^{\infty} \frac{2^{n-1} \sin\left(\frac{\pi}{2} + \frac{(n-1)\pi}{2}\right)}{n!} \left(x - \frac{\pi}{4}\right)^n \\ &= \frac{1}{2} + \sum_{n=1}^{\infty} \frac{2^{n-1} \sin\left(\frac{n\pi}{2}\right)}{n!} \left(x - \frac{\pi}{4}\right)^n \\ &= \frac{1}{2} + \sum_{k=1}^{\infty} \frac{(-1)^{k+1} 2^{2k-2}}{(2k-1)!} \left(x - \frac{\pi}{4}\right)^{2k-1} \\ &= \frac{1}{2} + \left(x - \frac{\pi}{4}\right) - \frac{4}{6} \left(x - \frac{\pi}{4}\right)^3 + \frac{16}{120} \left(x - \frac{\pi}{4}\right)^5 - \dots \end{aligned}$$

$$\text{because } \sin\left(\frac{n\pi}{2}\right) = \begin{cases} (-1)^{\frac{n-1}{2}} & \text{if } n \text{ is odd,} \\ 0 & \text{if } n \text{ is even.} \end{cases}$$

*11.

- a) If $y = (1+x^2)^{-\frac{1}{2}}$, show that $(1+x^2) \frac{dy}{dx} + xy = 0 \dots (*)$

$$\frac{dy}{dx} = -\frac{1}{2} (1+x^2)^{-\frac{3}{2}} (2x) = -x \cdot \frac{1}{1+x^2} \cdot y$$

$$\Rightarrow (1+x^2) \frac{dy}{dx} + xy = 0 \dots (*)$$

- b) Deduce that $(1+x^2) \frac{d^{n+1}y}{dx^{n+1}} + (2n+1)x \frac{d^n y}{dx^n} + n^2 \frac{d^{n-1}y}{dx^{n-1}} = 0$.

Apply Leibnitz's rule on (*):

$$\begin{aligned} \frac{f}{(1+x^2)} \frac{g}{y'} &\xrightarrow[n \text{ times}]{\text{differentiate}} g^{(n)} f + \binom{n}{1} g^{(n-1)} f^{(1)} + \binom{n}{2} g^{(n-2)} f^{(2)} + 0 \\ &= (1+x^2) y^{(n+1)} + n y^{(n)} 2x + \frac{n(n-1)}{2} y^{(n-1)} 2 \end{aligned}$$

$$\begin{aligned} \frac{f}{xy} &\xrightarrow[n \text{ times}]{\text{differentiate}} g^{(n)} f + \binom{n}{1} g^{(n-1)} f^{(1)} + 0 \\ &= xy^{(n)} + ny^{(n-1)} \end{aligned}$$

\therefore Differentiating (*) n times we get

$$(1+x^2) y^{(n+1)} + n y^{(n)} 2x + n(n-1) y^{(n-1)} + xy^{(n)} + ny^{(n-1)} = 0$$

$$(1+x^2) \frac{d^{n+1}y}{dx^{n+1}} + (2n+1)x \frac{d^n y}{dx^n} + n^2 \frac{d^{n-1}y}{dx^{n-1}} = 0 \dots (**)$$

c) Find Taylor series at $x=1$:

$$y(1) = \frac{1}{\sqrt{2}}$$

$$\text{Plug in } x=1 \text{ in } (*), \quad y'(1) = -\frac{1}{2\sqrt{2}}$$

$$\text{Plug in } x=1 \text{ in } (**), \quad y^{(n+1)}(1) = \frac{-(2n+1)y^{(n)}(1) - n^2 y^{(n-1)}(1)}{2} \dots (***)$$

Let $n=1, 2$ in (***) we get

$$y^{(2)}(1) = \frac{1}{4\sqrt{2}}$$

$$y^{(3)}(1) = \frac{3}{8\sqrt{2}}$$

$$\begin{aligned} \therefore \frac{1}{\sqrt{1+x^2}} &= \frac{1}{\sqrt{2}} - \frac{1}{2\sqrt{2}} \cdot \frac{1}{1!} (x-1) + \frac{1}{4\sqrt{2}} \cdot \frac{1}{2!} (x-1)^2 + \frac{3}{8\sqrt{2}} \cdot \frac{1}{3!} (x-1)^3 + \dots \\ &= \frac{1}{\sqrt{2}} \left[1 - \frac{1}{2}(x-1) + \frac{1}{8}(x-1)^2 + \frac{1}{16}(x-1)^3 \right] + \dots \end{aligned}$$

L'Hopital's rule

12. a) $\lim_{x \rightarrow 0} \frac{1 - \cos x}{x^2 + 3x} = \lim_{x \rightarrow 0} \frac{\sin x}{2x + 3} = \frac{0}{3} = 0$

b) $y = \ln(x^x) = x \ln x$ and

$$\lim_{x \rightarrow 0^+} y = \lim_{x \rightarrow 0^+} x \ln x = \lim_{x \rightarrow 0^+} \frac{\ln x}{1/x} = \lim_{x \rightarrow 0^+} \frac{1/x}{-1/x^2} = \lim_{x \rightarrow 0^+} -x = 0, \text{ so}$$

$$\lim_{x \rightarrow 0^+} x^x = \lim_{x \rightarrow 0^+} e^{\ln(x^x)} = e^{\lim_{x \rightarrow 0^+} y} = e^0 = 1$$

c) $\lim_{x \rightarrow \infty} \frac{ax^{a-1}}{1/x} = \lim_{x \rightarrow \infty} ax^a = \text{DNE } (\infty)$

d) Let $y = \ln(x+1)^{\cot x} = \cot x \ln(x+1)$.

$$\text{Then } \lim_{x \rightarrow 0^+} y = \lim_{x \rightarrow 0^+} \frac{\ln(x+1)}{\tan x} = \lim_{x \rightarrow 0^+} \frac{1/(x+1)}{\sec^2 x} = 1 \text{ and so}$$

$$\lim_{x \rightarrow 0^+} (x+1)^{\cot x} = \lim_{x \rightarrow 0^+} e^{\ln(x+1)^{\cot x}} = e^{\lim_{x \rightarrow 0^+} y} = e$$

e) $\lim_{x \rightarrow \pi/2^+} \frac{\ln(\sin x)}{\cot x} = \lim_{x \rightarrow \pi/2^+} \frac{\frac{\cos x}{\sin x}}{-\csc^2 x} = \lim_{x \rightarrow \pi/2^+} -\sin x \cos x = 0$

f) $\lim_{x \rightarrow 0} \frac{\frac{1}{2\sqrt{a+x}} - \frac{1}{2\sqrt{a-x}}}{1} = \lim_{x \rightarrow 0} \frac{1}{2\sqrt{a+x}} + \frac{1}{2\sqrt{a-x}} = \frac{1}{\sqrt{a}}$

g) $\lim_{x \rightarrow 0} \frac{2/\sqrt{1-4x^2}}{1} = 2$

h) $\lim_{x \rightarrow 0^+} \frac{\cos x - 1}{\sin x} = \lim_{x \rightarrow 0^+} \frac{-\sin x}{\cos x} = 0$

i) Let $y = \ln(\sqrt{x} - 1)^{1/\sqrt{x}} = \frac{1}{\sqrt{x}} \ln(\sqrt{x} - 1)$. Then

$$\lim_{x \rightarrow \infty} y = \lim_{x \rightarrow \infty} \frac{\ln(\sqrt{x}-1)}{\sqrt{x}} = \lim_{x \rightarrow \infty} \frac{1/[(\sqrt{x}-1)2\sqrt{x}]}{1/2\sqrt{x}} = \lim_{x \rightarrow \infty} \frac{1}{\sqrt{x}-1} = 0 \text{ and so}$$

$$\lim_{x \rightarrow \infty} (\sqrt{x} - 1)^{1/\sqrt{x}} = e^{\lim_{x \rightarrow \infty} y} = 1$$

j) Let $y = \ln(x^3 + 1)^{1/\ln x} = \frac{1}{\ln x} \ln(x^3 + 1)$. Then

$$\lim_{x \rightarrow \infty} y = \lim_{x \rightarrow \infty} \frac{3x^2/(x^3+1)}{1/x} = \lim_{x \rightarrow \infty} \frac{3x^3}{x^3+1} = \lim_{x \rightarrow \infty} \frac{3}{1+\frac{1}{x^3}} = 3 \text{ and so}$$

$$\lim_{x \rightarrow \infty} (x^3 + 1)^{1/\ln x} = e^{\lim_{x \rightarrow \infty} y} = e^3$$

k) $\lim_{x \rightarrow 1/2} \frac{\cos^2 \pi x}{8^{2x} - 28x} = \lim_{x \rightarrow 1/2} \frac{2 \cos \pi x (-\sin \pi x) \pi}{28^{2x} - 28} = \lim_{x \rightarrow 1/2} \frac{-\pi \sin(2\pi x)}{28^{2x} - 28} = \lim_{x \rightarrow 1/2} \frac{-2\pi^2 \cos(2\pi x)}{48^{2x}} = \frac{\pi^2}{28}$

l) $\lim_{x \rightarrow a^+} \frac{\cot(x-a)}{\sec^2(x-a)/\tan(x-a)} = \lim_{x \rightarrow a^+} \cos^2(x-a) = 1$

-End-