Mathematics 1, FINAL EXAM Solutions Leipzig University, WiSe 2023/24, Dr. Tim Shilkin

1. (5 points) Find the oblique asymptotes of the following function as $x \to \pm \infty$

$$f(x) = x^2 \left(\sqrt{x^2 + 5} - \sqrt{x^2 + 1} \right)$$

SOLUTION. Compute the slopes

$$k_1 = \lim_{x \to +\infty} \frac{f(x)}{x}, \qquad k_2 = \lim_{x \to -\infty} \frac{f(x)}{x}$$

We have

$$\frac{f(x)}{x} = x \left(\sqrt{x^2 + 5} - \sqrt{x^2 + 1} \right) = \frac{x(\sqrt{x^2 + 5} - \sqrt{x^2 + 1})(\sqrt{x^2 + 5} + \sqrt{x^2 + 1})}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} = \left[(a - b)(a + b) = a^2 - b^2 \right] = \frac{4x}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} = \frac{4\frac{x}{|x|}}{\sqrt{1 + \frac{5}{x^2}} + \sqrt{1 + \frac{1}{x^2}}}$$

Hence

$$k_1 = \lim_{x \to +\infty} \frac{f(x)}{x} = \frac{4}{1+1} = 2$$

 $k_2 = \lim_{x \to -\infty} \frac{f(x)}{x} = \frac{-4}{1+1} = -2$

Let us compute the rise coefficients:

$$b_1 = \lim_{x \to +\infty} (f(x) - k_1 x), \qquad b_2 = \lim_{x \to -\infty} (f(x) - k_2 x)$$

We have

$$f(x) - k_1 x = \frac{4x^2}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} - 2x = 2x \cdot \frac{2x - \sqrt{x^2 + 5} - \sqrt{x^2 + 1}}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} =$$

$$= 2x \cdot \frac{x - \sqrt{x^2 + 5}}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} + 2x \cdot \frac{x - \sqrt{x^2 + 1}}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} =$$

$$= 2x \cdot \frac{-1}{(\sqrt{x^2 + 5} + \sqrt{x^2 + 1})(x + \sqrt{x^2 + 5})} + 2x \cdot \frac{-1}{(\sqrt{x^2 + 5} + \sqrt{x^2 + 1})(x + \sqrt{x^2 + 1})}$$

Hence

$$b_1 = \lim_{x \to +\infty} (f(x) - k_1 x) =$$

$$= \lim_{x \to +\infty} \frac{2}{x} \cdot \frac{-5}{\left(\sqrt{1 + \frac{5}{x^2}} + \sqrt{1 + \frac{1}{x^2}}\right) \left(1 + \sqrt{1 + \frac{5}{x^2}}\right)} +$$

$$+ \lim_{x \to +\infty} \frac{2}{x} \cdot \frac{-1}{\left(\sqrt{1 + \frac{5}{x^2}} + \sqrt{1 + \frac{1}{x^2}}\right) \left(1 + \sqrt{1 + \frac{1}{x^2}}\right)} =$$

$$= 0 + 0 = 0$$

Similarly,

$$f(x) - k_2 x = \frac{4x^2}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} + 2x = 2x \cdot \frac{2x + \sqrt{x^2 + 5} + \sqrt{x^2 + 1}}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} =$$

$$= 2x \cdot \frac{x + \sqrt{x^2 + 5}}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} + 2x \cdot \frac{x + \sqrt{x^2 + 1}}{\sqrt{x^2 + 5} + \sqrt{x^2 + 1}} =$$

$$= 2x \cdot \frac{5}{(\sqrt{x^2 + 5} + \sqrt{x^2 + 1})(\sqrt{x^2 + 5} - x)} + 2x \cdot \frac{1}{(\sqrt{x^2 + 5} + \sqrt{x^2 + 1})(\sqrt{x^2 + 1} - x)}$$

Hence

$$b_2 = \lim_{x \to -\infty} (f(x) - k_2 x) = 0 + 0 = 0$$

Answer.

- y = 2x is the oblique asymptote of f(x) as $x \to +\infty$
- y = -2x is the oblique asymptote of f(x) as $x \to -\infty$
- 2. (5 points) Find all inflection points of the following function

$$f(x) = x \ln(1 + x^2)$$

SOLUTION. We know that if $c \in \mathbb{R}$ is an inflection point of f then f''(c) = 0. Find f'(x):

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

Find f''(x):

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

Solve f''(x) = 0

$$\frac{2x(3+x^2)}{(1+x^2)^2} = 0 \iff x = 0$$

Check that f change its convexity at x=0

$$x \in (-\infty, 0) \implies f''(x) < 0 \implies f \text{ is concave on } (-\infty, 0)$$

$$x \in (0, +\infty) \implies f''(x) > 0 \implies f \text{ is convex on } (-\infty, 0)$$

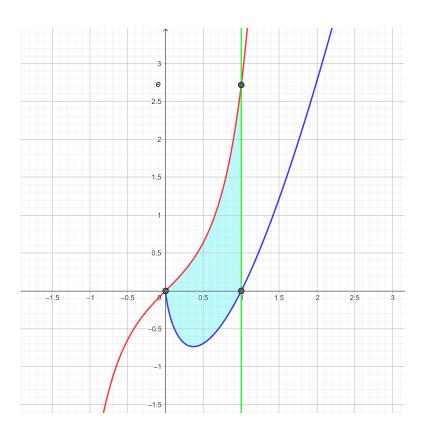
Hence x = 0 is an inflection point of f(x).

Answer. x = 0 is the only inflection point of f(x).

3. (5 points) Find the area of a plane figure bounded by the following three lines given in Cartesian coordinates (0 < x < 1):

$$y = x e^{x^2}, \qquad y = 2x \ln x, \qquad x = 1$$

SOLUTION.



Denote

$$f(x) = x e^{x^2}, \qquad g(x) = 2x \ln x$$

Then

$$S = \int_{0}^{1} \left(f(x) - g(x) \right) dx = \int_{0}^{1} x e^{x^{2}} dx - \int_{0}^{1} 2x \ln x dx$$

Compute antiderivative of f(x)

$$\int x e^{x^2} dx = \begin{bmatrix} y = x^2 \\ dy = 2x dx \end{bmatrix} = \frac{1}{2} \int e^y dy = \frac{1}{2} e^y + c = \frac{1}{2} e^{x^2} + c$$

Compute antiderivative of g(x)

$$\int 2x \ln x \, dx = \int \ln x \, d(x^2) = [\text{by parts}] = x^2 \ln x - \int x^2 \, d(\ln x) =$$

$$= x^2 \ln x - \int x^2 \cdot \frac{1}{x} \, dx = x^2 \ln x - \int x \, dx = x^2 \ln x - \frac{x^2}{2} + c$$

Take

$$F(x) = \frac{1}{2}e^{x^2}, \qquad G(x) = x^2 \ln x - \frac{x^2}{2}$$

By the Newton-Leibniz formula we obtain

$$\int_{0}^{1} x e^{x^{2}} dx = F(1) - F(0) = \frac{e^{1}}{2} - \frac{e^{0}}{2} = \frac{e}{2} - \frac{1}{2}$$

Note that

$$\lim_{x \to +0} \left(x^2 \ln x \right) = 0$$

Indeed,

$$\lim_{x \to +0} \left(x^2 \ln x \right) = \begin{bmatrix} y = \frac{1}{x} \\ x \to +0 \Leftrightarrow y \to +\infty \end{bmatrix} = -\lim_{y \to +\infty} \frac{\ln y}{y^2} =$$

$$= [L'Hopital] = -\lim_{y \to +\infty} \frac{(\ln y)'}{(y^2)'} = -\lim_{y \to +\infty} \frac{\frac{1}{y}}{2y} = -\lim_{y \to +\infty} \frac{1}{2y^2} = 0$$

Hence the improper integral

$$\int_{0}^{1} 2x \ln x \, dx \quad \text{is convergent}$$

and

$$\int_{0}^{1} 2x \ln x \, dx = \lim_{c \to +0} \int_{c}^{1} 2x \ln x \, dx = G(1) - \underbrace{\lim_{c \to +0} G(c)}_{=0} = 1^{2} \cdot \underbrace{\ln 1}_{=0} - \frac{1^{2}}{2} = -\frac{1}{2}$$

Hence

$$S = \left(\frac{e}{2} - \frac{1}{2}\right) - \left(-\frac{1}{2}\right) = \frac{e}{2}$$

Answer. $S = \frac{e}{2}$

4. (5 points) Find all values of the parameter $\alpha \in \mathbb{R}$ such that the following improper integral is convergent. Explain your answer. (Here $\arctan x$ is the arctangent of x).

$$\int_{0}^{1} \frac{dx}{(\arctan x)^{\alpha}}$$

SOLUTION. Denote

$$f(x) = \arctan x$$

By the Taylor formula we have

$$f(x) = f(0) + \frac{f'(0)}{1!}x + o(x),$$
 as $x \to 0$

and hence

$$\operatorname{arctg} x = x + o(x), \quad \text{as} \quad x \to 0$$

Note that

$$\lim_{x\to 0}\frac{o(x)}{x} \ = \ 0 \qquad \exists \, \delta>0: \quad \forall \, x\in (0,\delta) \qquad \left|\frac{o(x)}{x}\right|<\frac{1}{2} \quad \Longrightarrow \quad -\frac{x}{2} \, < \, o(x) \, < \, \frac{x}{2}$$

Hence

$$\frac{x}{2} < \arctan x < \frac{3x}{2}, \quad \forall x \in (0, \delta)$$

Note that

$$\int_{0}^{1} \frac{dx}{(\arctan x)^{\alpha}} = \int_{0}^{\delta} \frac{dx}{(\arctan x)^{\alpha}} + \int_{\underline{\delta}}^{1} \frac{dx}{(\arctan x)^{\alpha}}$$
is convergent.

The second integral is convergent for all $\alpha \in \mathbb{R}$ as its integrand is continuous on $[\delta, 1]$. For the first integral we can use the comparison test:

$$\frac{2^{\alpha}}{3^{\alpha}x^{\alpha}} \leq \frac{1}{(\operatorname{arctg} x)^{\alpha}} \leq \frac{2^{\alpha}}{x^{\alpha}}, \qquad \forall x \in (0, \delta)$$

$$\alpha \geq 1 \quad \Longrightarrow \quad \int_{0}^{\delta} \frac{dx}{x^{\alpha}} \quad \text{is divergent} \quad \Longrightarrow \quad \int_{0}^{\delta} \frac{dx}{(\operatorname{arctg} x)^{\alpha}} \quad \text{is divergent}$$

$$\alpha < 1 \quad \Longrightarrow \quad \int_{0}^{\delta} \frac{dx}{x^{\alpha}} \quad \text{is convergent} \quad \Longrightarrow \quad \int_{0}^{\delta} \frac{dx}{(\operatorname{arctg} x)^{\alpha}} \quad \text{is convergent}$$

Answer.

•
$$\alpha \ge 1$$
 \Longrightarrow $\int_{0}^{1} \frac{dx}{(\arctan x)^{\alpha}}$ is divergent

•
$$\alpha < 1 \implies \int_{0}^{1} \frac{dx}{(\arctan x)^{\alpha}}$$
 is convergent

5. (5 points) Determine for what value of the parameter α the system is CONSISTENT and SOLVE the system for this value of α :

$$x_1 - x_2 + x_3 - x_4 = 4$$

$$x_1 + x_2 + 2x_3 + 3x_4 = 8$$

$$2x_1 + 4x_2 + 5x_3 + 10x_4 = 20$$

$$3x_1 + x_2 + 5x_3 + 5x_4 = \alpha$$

Solution:

$$\begin{pmatrix} 1 & -1 & 1 & -1 & | & 4 \\ 1 & 1 & 2 & 3 & | & 8 \\ 2 & 4 & 5 & 10 & | & 20 \\ 3 & 1 & 5 & 5 & | & \alpha \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 1 & -1 & | & 4 \\ 0 & 2 & 1 & 4 & | & 4 \\ 0 & 6 & 3 & 12 & | & 12 \\ 0 & 4 & 2 & 8 & | & \alpha - 12 \end{pmatrix} \rightarrow$$

$$\rightarrow \begin{pmatrix} 1 & -1 & 1 & -1 & | & 4 \\ 0 & 2 & 1 & 4 & | & 4 \\ 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & | & 0 \\ 0 & 0 & 0 & 0 & | & 0 \end{pmatrix} - \text{row echelon form}$$

So, the system is consistent if and only if $\alpha = 20$. In this case we delete the rows of zeros and find a reduced row echelon form of our matrix:

$$\left(\begin{array}{ccc|ccc|c} 1 & -1 & 1 & -1 & | & 4 \\ 0 & 2 & 1 & 4 & | & 4 \end{array}\right) \quad \rightarrow \quad \left(\begin{array}{ccc|c} 1 & 0 & \frac{3}{2} & 1 & | & 6 \\ 0 & 1 & \frac{1}{2} & 2 & | & 2 \end{array}\right) \quad - \quad \begin{array}{c} \text{reduced row} \\ \text{echelon form} \end{array}$$

Then assign x_3 and x_4 as free variables and find

$$x_1 = 6 - \frac{3}{2}x_3 - x_4,$$
 $x_2 = 2 - \frac{1}{2}x_3 - 2x_4,$ x_3, x_4 — are free variables

Answer: System is consistent for $\alpha = 20$. In this case solution is the vector

$$\begin{pmatrix} 6 - \frac{3}{2}\lambda - \mu \\ 2 - \frac{1}{2}\lambda - 2\mu \\ \lambda \\ \mu \end{pmatrix},$$

where λ and μ are arbitrary numbers.

6. (5 points) Find the inverse of the following matrix A:

$$A = \left(\begin{array}{rrr} 1 & 4 & 1 \\ 3 & 2 & 0 \\ -1 & 3 & 1 \end{array}\right)$$

Solution: Let us compute the inverse matrix with the help of the cofactor matrix:

$$A^{-1} = \frac{1}{\det A} \left(\operatorname{Cof} A \right)^{T} = \frac{1}{\det A} \begin{pmatrix} A_{11} & A_{12} & A_{13} \\ A_{21} & A_{22} & A_{23} \\ A_{31} & A_{32} & A_{33} \end{pmatrix}^{T}$$

First, we evaluate det A by direct computation:

$$\det A = 1 \cdot 2 \cdot 1 + 3 \cdot 3 \cdot 1 + (-1) \cdot 4 \cdot 0 -$$

$$-1 \cdot 2 \cdot (-1) - 3 \cdot 4 \cdot 1 - 1 \cdot 0 \cdot 3 =$$
$$= 2 + 9 + 0 - (-2) - 12 - 0 = 1$$

Next, we find the cofactor matrix Cof A computing cofactors A_{ij} (which are the determinants of 2×2 matrices) by mental arithmetic:

$$\operatorname{Cof} A = \left(\begin{array}{ccc} 2 & -3 & 11 \\ -1 & 2 & -7 \\ -2 & 3 & -10 \end{array} \right)$$

Answer:

$$A^{-1} = \frac{1}{\det A} \left(\operatorname{Cof} A \right)^{T} = \begin{pmatrix} 2 & -1 & -2 \\ -3 & 2 & 3 \\ 11 & -7 & -10 \end{pmatrix}$$

7. (8 points) Write the rigourous proofs of the following two extreme value theorems:

THEOREM 1. If a function $f:[a,b] \to \mathbb{R}$ is continuous on the closed and bounded interval [a,b] then f is bounded on this interval.

THEOREM 2. If a function $f:[a,b] \to \mathbb{R}$ is continuous on the closed and bounded interval [a,b] then f must attain its maximum and a minimum on this interval.

THEOREM 1. $[a,b] \subset \mathbb{R}$ is a closed bounded interval, $f:[a,b] \to \mathbb{R}$ is continuous on [a,b] $\Longrightarrow f$ is bounded on [a,b], i.e.

$$\exists M > 0: \quad \forall x \in [a, b] \quad |f(x)| \leq M$$

Proof.

1. Proof by contradiction:

Assume
$$\forall M > 0 \quad \exists x_M \in [a, b]: \quad |f(x_M)| > M$$

2. Construct a sequence $\{x_n\}_{n=1}^{\infty} \subset [a,b]$

Take
$$M = 1$$
 \Longrightarrow $\exists x_1 \in [a, b]$: $|f(x_1)| > 1$
Take $M = 2$ \Longrightarrow $\exists x_2 \in [a, b]$: $|f(x_2)| > 2$
Take $M = 3$ \Longrightarrow $\exists x_3 \in [a, b]$: $|f(x_3)| > 3$
...

Take $M = n$ \Longrightarrow $\exists x_n \in [a, b]$: $|f(x_n)| > n$

So, we obtain
$$\{x_n\}_{n=1}^{\infty} \subset [a,b]$$
: $\forall n \in \mathbb{N} \quad |f(x_n)| > n$

3. Use Bolzano–Weierstrass theorem:

 $\{x_n\}_{n=1}^{\infty}$ is bounded \implies \exists a subsequence $\{x_{n_k}\}_{k=1}^{\infty} \subset \{x_n\}_{n=1}^{\infty}, \exists c \in \mathbb{R}: x_{n_k} \to c$ One can pass to the limit in the inequality: $a \leq x_{n_k} \leq b \implies a \leq c \leq b \implies$ $c \in [a, b]$

4. Use continuity to obtain a contradiction:

 $x_{n_k} \to c$, f is continuous on $[a,b] \implies f(x_{n_k}) \to f(c)$ Convergent sequence is bounded $\implies \exists L > 0: \forall k \in \mathbb{N} \quad |f(x_{n_k})| \leq L$ $\forall k \in \mathbb{N} \quad |f(x_{n_k})| > n_k \to \infty$ — this contradicts to the boundedness of $\{f(x_{n_k})\}_{k=1}^{\infty}$!!!

THEOREM 2. $[a,b] \subset \mathbb{R}$ is a closed bounded interval, $f:[a,b] \to \mathbb{R}$ is continuous on [a,b] \implies f achieves on [a,b] its maximum and minimal values, i.e. $\exists c_1, c_2 \in [a,b]$ such that

$$f(c_1) = \inf_{x \in [a,b]} f(x)$$
 and $f(c_2) = \sup_{x \in [a,b]} f(x)$

PROOF. Let us prove that f achieves its maximum. The proof for the minimum is analogous.

5. Function which is continuous on a closed bounded interval is bounded:

f is continuous on $[a,b] \implies f$ is bounded on $[a,b] \implies \exists M \in \mathbb{R}$: $M = \sup f(x)$ $x \in [a,b]$

6. Use the characterization of supremum using the quantifiers:

$$\forall \varepsilon > 0 \ \exists x_{\varepsilon} \in [a, b]: \ M - \varepsilon < f(x_{\varepsilon}) \le M$$

Take $\varepsilon = 1$ $\exists x_1 \in [a, b]$: $M - 1 < f(x_1) \le M$

Take $\varepsilon = \frac{1}{2}$ $\exists x_2 \in [a, b]$: $M - \frac{1}{2} < f(x_2) \le M$ Take $\varepsilon = \frac{1}{3}$ $\exists x_3 \in [a, b]$: $M - \frac{1}{3} < f(x_3) \le M$

Take
$$\varepsilon = \frac{1}{n}$$
 $\exists x_n \in [a, b]$: $M - \frac{1}{n} < f(x_n) \le M$

So, we obtain $\{x_n\}_{n=1}^{\infty} \subset [a,b]$: $\forall n \in \mathbb{N}$ $M - \frac{1}{n} < f(x_n) \leq M$

Two policemen theorem $\implies f(x_n) \to M$

7. Use Bolzano–Weierstrass theorem:

 $\{x_n\}_{n=1}^{\infty}$ is bounded \implies \exists a subsequence $\{x_{n_k}\}_{k=1}^{\infty} \subset \{x_n\}_{n=1}^{\infty}, \ \exists c \in [a,b]: \ x_{n_k} \rightarrow$

8. Use continuity of f and uniqueness of the limit:

f is continuous at $c \in [a, b], x_{n_k} \to c \implies f(x_{n_k}) \to f(c)$ $f(x_{n_k}) \to M, \ f(x_{n_k}) \to f(c) \implies f(c) = M$