

$$1. \quad t = \tan \frac{1}{2}x$$

$$\frac{dt}{dx} = \frac{1}{2} \sec^2 \frac{1}{2}x = \frac{1}{2} \left(1 + \tan^2 \frac{1}{2}x\right) = \frac{1}{2}(1+t^2) \quad (*) \quad \mathbf{M1} \sec^2 \quad \mathbf{M1} 1 + \tan^2$$

$$\begin{aligned} \sin x &= 2 \sin \frac{1}{2}x \cos \frac{1}{2}x = 2 \frac{\sin \frac{1}{2}x}{\cos \frac{1}{2}x} \cos^2 \frac{1}{2}x = 2 \tan \frac{1}{2}x \frac{1}{\sec^2 \frac{1}{2}x} \\ &= 2 \tan \frac{1}{2}x \frac{1}{\left(1 + \tan^2 \frac{1}{2}x\right)} = \frac{2t}{1+t^2} \end{aligned}$$

(\*) M1 sin 2A M1 cos<sup>2</sup> = 1/sec<sup>2</sup> A1 both correct (5)

$$\int_0^{\frac{1}{2}\pi} \frac{1}{1+a \sin x} dx = \int_0^1 \frac{1}{1+a \frac{2t}{1+t^2}} \frac{1}{\frac{1}{2}(1+t^2)} dt = 2 \int_0^1 \frac{1}{1+2at+t^2} dt$$

**M1 full substitution for x, and dx      A1 fully simplified (condone incorrect limits)**

$$= 2 \int_0^1 \frac{1}{(1-a^2)+(t+a)^2} dt$$

Using  $t+a = \sqrt{1-a^2} \tan u$ ,  $\frac{dt}{du} = \sqrt{1-a^2} \sec^2 u$ ,

so

$$\int_0^{\frac{1}{2}\pi} \frac{1}{1+a \sin x} dx = 2 \int_{\tan^{-1} \frac{a}{\sqrt{1-a^2}}}^{\tan^{-1} \frac{1+a}{\sqrt{1-a^2}}} \frac{1}{(1-a^2)+(1-a^2)\tan^2 u} \sqrt{1-a^2} \sec^2 u du$$

**M1 full substitution including limits**

$$= 2 \int_{\tan^{-1} \frac{a}{\sqrt{1-a^2}}}^{\tan^{-1} \frac{1+a}{\sqrt{1-a^2}}} \frac{1}{\sqrt{1-a^2}} du = \frac{2}{\sqrt{1-a^2}} [u]_{\tan^{-1} \frac{a}{\sqrt{1-a^2}}}^{\tan^{-1} \frac{1+a}{\sqrt{1-a^2}}}$$

or alternatively  $2 \int_0^1 \frac{1}{(1-a^2)+(t+a)^2} dt = 2 \left[ \frac{1}{\sqrt{1-a^2}} \tan^{-1} \frac{t+a}{\sqrt{1-a^2}} \right]_0^1$ , or using a substitution for  $t+a$

$$= \frac{2}{\sqrt{1-a^2}} \left( \tan^{-1} \frac{1+a}{\sqrt{1-a^2}} - \tan^{-1} \frac{a}{\sqrt{1-a^2}} \right)$$

**M1 integration and evaluation A1**

$$= \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left( \tan \left( \tan^{-1} \frac{1+a}{\sqrt{1-a^2}} - \tan^{-1} \frac{a}{\sqrt{1-a^2}} \right) \right)$$

$$= \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left( \frac{\frac{1+a}{\sqrt{1-a^2}} - \frac{a}{\sqrt{1-a^2}}}{1 + \frac{1+a}{\sqrt{1-a^2}} \frac{a}{\sqrt{1-a^2}}} \right)$$

**M1 correct use of compound angle formula**

$$\begin{aligned}
 &= \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left( \frac{\frac{1}{\sqrt{1-a^2}}}{1 + \frac{a+a^2}{1-a^2}} \right) \\
 &= \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left( \frac{\sqrt{1-a^2}}{1+a} \right) = \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left( \frac{\sqrt{(1-a)(1+a)}}{1+a} \right) = \frac{2}{\sqrt{1-a^2}} \tan^{-1} \frac{\sqrt{1-a}}{\sqrt{1+a}}
 \end{aligned}$$

(\*) A1 (7)

$$I_{n+1} + 2I_n = \int_0^{\frac{1}{2}\pi} \frac{\sin^{n+1} x + 2 \sin^n x}{2 + \sin x} dx = \int_0^{\frac{1}{2}\pi} \frac{\sin^n x (\sin x + 2)}{2 + \sin x} dx = \int_0^{\frac{1}{2}\pi} \sin^n x dx$$

B1

$$I_3 + 2I_2 = \int_0^{\frac{1}{2}\pi} \sin^2 x dx = \int_0^{\frac{1}{2}\pi} \frac{1 - \cos 2x}{2} dx = \left[ \frac{1}{2}x - \frac{1}{4}\sin 2x \right]_0^{\frac{1}{2}\pi} = \frac{1}{4}\pi$$

M1 using cos 2x correctly

A1

$$I_2 + 2I_1 = \int_0^{\frac{1}{2}\pi} \sin x dx = [-\cos x]_0^{\frac{1}{2}\pi} = 1$$

$$I_1 + 2I_0 = \int_0^{\frac{1}{2}\pi} 1 dx = [x]_0^{\frac{1}{2}\pi} = \frac{1}{2}\pi$$

B1 for getting both

$$I_0 = \int_0^{\frac{1}{2}\pi} \frac{1}{2 + \sin x} dx = \frac{1}{2} \int_0^{\frac{1}{2}\pi} \frac{1}{1 + \frac{1}{2}\sin x} dx = \frac{1}{2} \frac{2}{\sqrt{1 - \frac{1}{4}}} \tan^{-1} \frac{\sqrt{1 - \frac{1}{2}}}{\sqrt{1 + \frac{1}{2}}} = \frac{2}{\sqrt{3}} \frac{\pi}{6} = \frac{\pi}{3\sqrt{3}}$$

M1 to use previous part

A1

$$I_3 = \frac{1}{4}\pi - 2 \left( 1 - 2 \left( \frac{1}{2}\pi - 2 \frac{\pi}{3\sqrt{3}} \right) \right) = \frac{1}{4}\pi - 2 + 2\pi - \frac{8\pi}{3\sqrt{3}} = \left( \frac{9}{4} - \frac{8}{3\sqrt{3}} \right)\pi - 2$$

M1 combining all

A1

(8)

$$2. \quad y = \frac{\sin^{-1} x}{\sqrt{1-x^2}}$$

$$\sqrt{1-x^2} y = \sin^{-1} x$$

$$\sqrt{1-x^2} \frac{dy}{dx} - \frac{x}{\sqrt{1-x^2}} y = \frac{1}{\sqrt{1-x^2}}$$

$$(1-x^2) \frac{dy}{dx} - xy = 1 \quad (*)$$

**M1 A1 for use of product rule**

**M1 A1 algebraic simplification**

(4)

Alternatively,

$$y = \frac{\sin^{-1} x}{\sqrt{1-x^2}}$$

$$\frac{dy}{dx} = \frac{\sqrt{1-x^2} \frac{1}{\sqrt{1-x^2}} - \sin^{-1} x \frac{-x}{\sqrt{1-x^2}}}{1-x^2} \quad \text{M1 A1 for quotient rule}$$

$$= \frac{1+x \frac{\sin^{-1} x}{\sqrt{1-x^2}}}{1-x^2} = \frac{1+xy}{1-x^2} \quad \text{M1 A1 algebraic simplification} \quad (4)$$

Alternatively,

$$y = \frac{\sin^{-1} x}{\sqrt{1-x^2}} = \sin^{-1} x (1-x^2)^{-\frac{1}{2}}$$

$$\frac{dy}{dx} = \frac{1}{\sqrt{1-x^2}} (1-x^2)^{-\frac{1}{2}} + \sin^{-1} x x (1-x^2)^{-\frac{3}{2}} \quad \text{M1 A1 for use of product rule}$$

then M1 A1 algebraic simplification as before to obtain required result

(4)

Suppose  $(1-x^2) \frac{d^{k+2}y}{dx^{k+2}} - (2k+3)x \frac{d^{k+1}y}{dx^{k+1}} - (k+1)^2 \frac{dy}{dx^k} = 0$  for some particular positive integer  $k$

**E1**

$$\text{Then } (1-x^2) \frac{d^{k+3}y}{dx^{k+3}} - 2x \frac{d^{k+2}y}{dx^{k+2}} - (2k+3)x \frac{d^{k+2}y}{dx^{k+2}} - (2k+3) \frac{d^{k+1}y}{dx^{k+1}} - (k+1)^2 \frac{d^{k+1}y}{dx^{k+1}} = 0$$

$$(1-x^2) \frac{d^{k+3}y}{dx^{k+3}} - (2k+5)x \frac{d^{k+2}y}{dx^{k+2}} - (k^2+4k+4) \frac{d^{k+1}y}{dx^{k+1}} = 0$$

$$(1-x^2) \frac{d^{k+3}y}{dx^{k+3}} - (2(k+1)+3)x \frac{d^{k+2}y}{dx^{k+2}} - ((k+1)+1)^2 \frac{d^{k+1}y}{dx^{k+1}} = 0$$

Which is the required result for  $k+1$

**M1 A1**

$$\text{As } (1-x^2) \frac{dy}{dx} - xy = 1$$

$$(1-x^2) \frac{d^2y}{dx^2} - 2x \frac{dy}{dx} - x \frac{dy}{dx} - y = 0 \quad \text{M1}$$

$$(1-x^2) \frac{d^2y}{dx^2} - 3x \frac{dy}{dx} - y = 0 \quad \text{which is the result for } n=0 \quad \text{A1}$$

Hence, by PMI, the result is true for non-negative integer  $n$ , and thus for positive integer  $n$ . **E1 (6)**

or  $(1 - x^2) \frac{d^3y}{dx^3} - 2x \frac{dy}{dx} - 3x \frac{dy}{dx} - 3 \frac{dy}{dx} - \frac{dy}{dx} = 0$  which is the result for  $n = 1$  case

Alternatively,  $(1 - x^2) \frac{dy}{dx} - xy = 1$ ,

Differentiating  $n+1$  times by Leibnitz

$$(1 - x^2) \frac{d^{n+2}y}{dx^{n+2}} + (n+1)(-2x) \frac{d^{n+1}y}{dx^{n+1}} + \frac{(n+1)n}{2} (-2) \frac{d^n y}{dx^n} - x \frac{d^{n+1}y}{dx^{n+1}} + (n+1)(-1) \frac{d^n y}{dx^n} = 0 \quad \mathbf{M1 A4}$$

$$\text{so } (1 - x^2) \frac{d^{n+2}y}{dx^{n+2}} - (2n+3)x \frac{d^{n+1}y}{dx^{n+1}} - (n+1)^2 \frac{d^n y}{dx^n} = 0 \quad \mathbf{A1}$$

$$y = y(0) + xy'(0) + \frac{x^2}{2} y''(0) + \frac{x^3}{3!} y'''(0) + \dots$$

$$y(0) = \frac{\sin^{-1} 0}{\sqrt{1-0^2}} = 0, \quad (1 - 0^2)y'(0) - 0y(0) = 1 \quad \text{so } y'(0) = 1 \quad \mathbf{M1}$$

$$(1 - 0^2)y''(0) - 3.0y'(0) - y(0) = 0 \quad \text{so } y''(0) = 0 \quad \mathbf{M1}$$

$$(1 - 0^2)y'''(0) - 5.0y''(0) - 4y'(0) = 0 \quad \text{so } y'''(0) = 2^2$$

$$\text{Similarly } y''''(0) = 0, \quad y'''''(0) = 4^2 2^2$$

$$\text{So in general } y^{(2r)}(0) = 0 \quad \mathbf{A1} \quad \text{and } y^{(2r+1)}(0) = 2^{2r}(r!)^2 \quad \mathbf{A1}$$

Thus, in the Maclaurin series, the general term for even powers of  $x$  is zero, and for odd powers of  $x$

$$\text{is } 2^{2r}(r!)^2 \frac{x^{2r+1}}{(2r+1)!} = \frac{2^{2r}(r!)^2}{(2r+1)!} x^{2r+1} \quad \text{or alternatively } \frac{2^{n-1} \left(\left(\frac{n-1}{2}\right)!\right)^2}{n!} x^n \quad \mathbf{M1 A1 (6)}$$

$$y = 0 + x + 0 + \frac{2^2}{3!} x^3 + 0 + \frac{4^2 2^2}{5!} x^5 + 0 + \dots$$

$$\frac{y}{x} = 1 + \frac{2^2}{3!} x^2 + \frac{4^2 2^2}{5!} x^4 + \dots \quad \mathbf{M1}$$

$$\text{So if } x = \frac{1}{2}, \quad \mathbf{M1} \quad y = \frac{\sin^{-1} \frac{1}{2}}{\sqrt{1-\frac{1}{4}}} = \frac{2}{\sqrt{3}} \frac{\pi}{6} = \frac{\pi}{3\sqrt{3}} \quad \mathbf{A1} \quad \text{and thus}$$

$$\frac{2\pi}{3\sqrt{3}} = 1 + \frac{1}{3!} + \frac{2^2}{5!} x^4 + \frac{3^2 2^2}{7!} + \dots + \frac{n^2 \dots 3^2 2^2}{(2n+1)!} + \dots \quad \mathbf{A1} \quad (4)$$

$$3. \quad p_i \cdot \sum_{r=1}^4 p_r = p_i \cdot 0 = 0 \quad \mathbf{M1}$$

$$\text{So } p_i \cdot p_i + p_i \cdot p_j + p_i \cdot p_k + p_i \cdot p_l = 0$$

By symmetry,  $p_i \cdot p_j = p_i \cdot p_k = p_i \cdot p_l$  where  $i \neq j, i \neq k, i \neq l$  **M1** and  $p_i \cdot p_i = 1$  **B1**

$$\text{So } 1 + 3p_i \cdot p_j = 0, \text{ and thus } p_i \cdot p_j = -\frac{1}{3} \quad (*) \mathbf{A1} \quad (4)$$

$$(i) \quad \sum_{i=1}^4 (XP_i)^2 = \sum_{i=1}^4 (p_i - x) \cdot (p_i - x) = \sum_{i=1}^4 (p_i \cdot p_i - 2x \cdot p_i + x \cdot x) = \sum_{i=1}^4 (1 - 2x \cdot p_i + 1)$$

**M1** **A1**

$$= \sum_{i=1}^4 (2 - 2x \cdot p_i) = 8 - 2x \cdot \sum_{i=1}^4 p_i = 8 - 2x \cdot 0 = 8$$

**M1** **(\*) A1** **(4)**

$$(ii) \quad p_1 \cdot p_2 = -\frac{1}{3} \text{ so } 0 \cdot a + 0.0 + 1 \cdot b = -\frac{1}{3} \text{ and thus } b = -\frac{1}{3}$$

$$p_2 \cdot p_2 = 1 \text{ so } a \cdot a + 0.0 + b \cdot b = 1 \text{ and thus } a^2 + \frac{1}{9} = 1, \quad a^2 = \frac{8}{9}, \quad a = \pm \frac{2\sqrt{2}}{3} \text{ and as } a \text{ is positive, } a = \frac{2\sqrt{2}}{3} \quad (*) \mathbf{M1 A1}$$

$$\text{If } P_3 = (c, d, e) \text{ and } P_4 = (f, g, h), \text{ as } p_1 \cdot p_j = -\frac{1}{3} \text{ for } j \neq 1, \quad e = h = -\frac{1}{3} \quad \mathbf{B1}$$

$$\text{As } p_2 \cdot p_3 = -\frac{1}{3}, \quad \frac{2\sqrt{2}}{3} \cdot c + 0 \cdot d + -\frac{1}{3} \cdot -\frac{1}{3} = -\frac{1}{3}, \quad \frac{2\sqrt{2}}{3} \cdot c = -\frac{4}{9}, \quad c = -\frac{\sqrt{2}}{3}$$

$$\text{But } p_3 \cdot p_3 = 1 \text{ so } c^2 + d^2 + e^2 = 1, \text{ i.e. } \frac{2}{9} + d^2 + \frac{1}{9} = 1, \quad d = \pm \frac{\sqrt{2}}{\sqrt{3}} \quad \mathbf{M1 A1(c) A1(d)}$$

$$\text{So } P_3, P_4 = \left( -\frac{\sqrt{2}}{3}, \pm \frac{\sqrt{2}}{\sqrt{3}}, -\frac{1}{3} \right) \quad (6)$$

$$(iii) \quad (i) \quad \sum_{i=1}^4 (XP_i)^4 = \sum_{i=1}^4 ((p_i - x) \cdot (p_i - x))^2 = \sum_{i=1}^4 (2 - 2x \cdot p_i)^2 = 4 \sum_{i=1}^4 (1 - x \cdot p_i)^2$$

**M1** **A1**

$$= 4 \sum_{i=1}^4 (1 - 2x \cdot p_i + (x \cdot p_i)^2) = 16 - 8x \cdot \sum_{i=1}^4 p_i + 4 \sum_{i=1}^4 (x \cdot p_i)^2 \quad \mathbf{M1}$$

$$= 16 - 0 + 4 \left( z^2 + \left( \frac{2\sqrt{2}}{3}x - \frac{1}{3}z \right)^2 + \left( -\frac{\sqrt{2}}{3}x + \frac{\sqrt{2}}{\sqrt{3}}y - \frac{1}{3}z \right)^2 + \left( -\frac{\sqrt{2}}{3}x - \frac{\sqrt{2}}{\sqrt{3}}y - \frac{1}{3}z \right)^2 \right) \quad \mathbf{M1}$$

$$= 16 + 4 \left( \frac{4}{3}x^2 + \frac{4}{3}y^2 + \frac{4}{3}z^2 \right) = \frac{64}{3} \text{ which is independent of the position of X.}$$

**A1** **A1** (actual value not required, merely independence so may stop with unsimplified result) **(6)**

$$4. (z - e^{i\theta})(z - e^{-i\theta}) = z^2 - z(e^{i\theta} + e^{-i\theta}) + 1 = z^2 - z(\cos \theta + i \sin \theta + \cos \theta - i \sin \theta) + 1$$

**M1**

$$= z^2 - 2z \cos \theta + 1 \quad (*) \text{ A1} \quad (3)$$

If  $e^{i\theta}$  is a  $2n$ th root of  $-1$  then  $e^{i2n\theta} = -1 = e^{i\pi+2m\pi}$  where  $-n \leq m \leq n - 1$

Therefore  $\theta = \frac{2m+1}{2n}\pi$  and so the roots are  $e^{i\frac{2m+1}{2n}\pi}$ ,  $-n \leq m \leq n - 1$  **B1, B1 (2)**

The factors of  $z^{2n} + 1$  are  $(z - e^{i\frac{2m+1}{2n}\pi})$ ,  $-n \leq m \leq n - 1$  **M1**

$$\text{So } z^{2n} + 1 = (z - e^{i\frac{1}{2n}\pi})(z - e^{-i\frac{1}{2n}\pi})(z - e^{i\frac{3}{2n}\pi})(z - e^{-i\frac{3}{2n}\pi}) \cdots (z - e^{i\frac{2n-1}{2n}\pi})(z - e^{-i\frac{2n-1}{2n}\pi})$$

**M1**

$$\begin{aligned} &= (z^2 - 2z \cos \frac{1}{2n}\pi + 1)(z^2 - 2z \cos \frac{3}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{2n-1}{2n}\pi + 1) \\ &= \prod_{k=1}^n (z^2 - 2z \cos \frac{2k-1}{2n}\pi + 1) \quad (*) \text{ A1} \end{aligned} \quad (3)$$

(i) If  $z = i$  and  $n$  is even,  $z^{2n} + 1 = 1 + 1 = 2$  **B1** and

$$\prod_{k=1}^n (z^2 - 2z \cos \frac{2k-1}{2n}\pi + 1) = \prod_{k=1}^n (-2i \cos \frac{2k-1}{2n}\pi) = (-2i)^n \prod_{k=1}^n (\cos \frac{2k-1}{2n}\pi)$$

**B1**

$$= (-1)^n 2^n (-1)^{\frac{n}{2}} \cos \frac{\pi}{2n} \cos \frac{3\pi}{2n} \cos \frac{5\pi}{2n} \cdots \cos \frac{2n-1}{2n}\pi \quad \text{M1}$$

$$\text{i.e. } \cos \frac{\pi}{2n} \cos \frac{3\pi}{2n} \cos \frac{5\pi}{2n} \cdots \cos \frac{2n-1}{2n}\pi = (-1)^{\frac{n}{2}} 2^{1-n} \quad (*) \text{ A1} \quad (4)$$

(ii)

$$1 + z^{2n} = \prod_{k=1}^n (z^2 - 2z \cos \frac{2k-1}{2n}\pi + 1)$$

But  $1 + z^{2n} = (1 + z^2)(1 - z^2 + z^4 - \cdots + z^{2n-2})$  if  $n$  is odd.

$$\text{So } (1 + z^2)(1 - z^2 + z^4 - \cdots + z^{2n-2}) = (z^2 - 2z \cos \frac{1}{2n}\pi + 1)(z^2 - 2z \cos \frac{3}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{n-2}{2n}\pi + 1)(z^2 - 2z \cos \frac{n}{2n}\pi + 1)(z^2 - 2z \cos \frac{n+2}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{2n-1}{2n}\pi + 1)$$

this term  $= z^2 + 1$  **B1**

$$\text{Thus } (1 - z^2 + z^4 - \cdots + z^{2n-2}) = (z^2 - 2z \cos \frac{1}{2n}\pi + 1)(z^2 - 2z \cos \frac{3}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{n-2}{2n}\pi + 1)(z^2 - 2z \cos \frac{n+2}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{2n-1}{2n}\pi + 1)$$

If  $z = i$  and  $n$  is odd,

$$1 - z^2 + z^4 - \dots + z^{2n-2} = 1 - i^2 + i^4 - \dots + i^{2n-2} = 1 + 1 + \dots + (-1)^{n-1} = n \quad \mathbf{B1}$$

and

$$\begin{aligned} & \left( z^2 - 2z \cos \frac{1}{2n}\pi + 1 \right) \left( z^2 - 2z \cos \frac{3}{2n}\pi + 1 \right) \cdots \left( z^2 - 2z \cos \frac{n-2}{2n}\pi + 1 \right) \left( z^2 - 2z \cos \frac{n+2}{2n}\pi + 1 \right) \cdots \left( z^2 - 2z \cos \frac{2n-1}{2n}\pi + 1 \right) \\ &= \left( -2i \cos \frac{1}{2n}\pi \right) \left( -2i \cos \frac{3}{2n}\pi \right) \cdots \left( -2i \cos \frac{n-2}{2n}\pi \right) \left( -2i \cos \frac{n+2}{2n}\pi \right) \cdots \left( -2i \cos \frac{2n-1}{2n}\pi \right) \quad \mathbf{M1} \\ &= (-2i)^{n-1} \left( \cos \frac{1}{2n}\pi \right) \left( \cos \frac{3}{2n}\pi \right) \cdots \left( \cos \frac{n-2}{2n}\pi \right) \left( -\cos \frac{n-2}{2n}\pi \right) \cdots \left( -\cos \frac{1}{2n}\pi \right) \quad \mathbf{M1} \\ &= (-2i)^{n-1} (-1)^{\frac{n-1}{2}} \left( \cos \frac{1}{2n}\pi \right)^2 \left( \cos \frac{3}{2n}\pi \right)^2 \cdots \left( \cos \frac{n-2}{2n}\pi \right)^2 \quad \mathbf{A1} \\ &= (-1)^{n-1} 2^{n-1} (-1)^{\frac{n-1}{2}} (-1)^{\frac{n-1}{2}} \left( \cos \frac{1}{2n}\pi \right)^2 \left( \cos \frac{3}{2n}\pi \right)^2 \cdots \left( \cos \frac{n-2}{2n}\pi \right)^2 \quad \mathbf{A1} \\ &= 2^{n-1} \left( \cos \frac{1}{2n}\pi \right)^2 \left( \cos \frac{3}{2n}\pi \right)^2 \cdots \left( \cos \frac{n-2}{2n}\pi \right)^2 \quad \mathbf{A1} \\ \text{So } & \left( \cos \frac{\pi}{2n} \right)^2 \left( \cos \frac{3\pi}{2n} \right)^2 \left( \cos \frac{5\pi}{2n} \right)^2 \cdots \left( \cos \frac{(n-2)\pi}{2n} \right)^2 = n \cdot 2^{-(n-1)} \quad (*) \mathbf{A1} \quad (8) \end{aligned}$$

$$5. \text{ (i) } q^n N = qq^{n-1}N = p^n$$

**E1**

$p$  divides  $p^n$ , so  $p$  divides  $qq^{n-1}N$  and as  $p$  and  $q$  are coprime,  $p$  divides  $q^{n-1}N$  **E1**

Repeating this argument,  $p$  divides  $q^{n-2}N$ , etc. so,  $p$  divides  $N$ . **E1** Letting  $N = pQ_1$ , we have  $q^n p Q_1 = p^n$  and so  $q^n Q_1 = p^{n-1}$ . **E1** The previous argument yields  $Q_1 = pQ_2$  etc. so  $N = p^n Q_n$  or in other words  $N = kp^n$  as required. **E1** **(5)**

So as  $q^n N = p^n$ ,  $q^n kp^n = p^n$ , that is  $q^n k = 1$  and as  $q$  and  $k$  are positive integers they must both be 1. **E1**

Thus if  $\sqrt[n]{N} = \frac{p}{q}$  where  $p$  and  $q$  are coprime, i.e. if it is rational, it can be written in lowest terms, then  $q^n N = p^n$  and so  $q = 1$  and thus  $\sqrt[n]{N}$  is an integer. **E1** Otherwise,  $\sqrt[n]{N}$  cannot be written as  $\frac{p}{q}$  with  $p$  and  $q$  are coprime, that is, it is irrational. **E1** **(3)**

(ii) As  $a$  and  $b$  are coprime, and  $b^a$  divides  $a^a d^b$ , by the same reasoning used in part (i),  $b^a$  divides  $d^b$ . So  $d^b = kb^a$ , for some integer  $k$ . **E1**

As  $a^a d^b = b^a c^b$ ,  $a^a k b^a = b^a c^b$ , so  $a^a k = c^b$ . **E1**

As  $c$  and  $d$  are coprime, and  $c^b$  divides  $a^a d^b$ , by the same reasoning used in part (i),  $c^b$  divides  $a^a$ . So  $a^a = k' c^b$ , for some integer  $k'$ , **E1** so  $k' c^b k = c^b$ , **E1** and thus  $k' k = 1$ , i.e.  $k = k' = 1$ , and so  $d^b = b^a$ . **E1** **(5)**

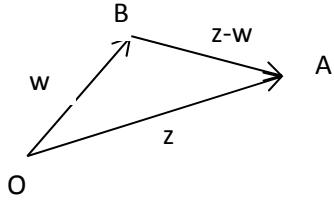
If  $p$  is a prime factor of  $d$ , then  $p$  divides  $d^b$ , so  $p$  divides  $b^a$ . **E1**  $b^a = bb^{a-1}$  so if  $p$  does not divide  $b$ ,  $p$  divides  $b^{a-1}$  by assumed result, and repetition of this argument leads to a contradiction. So  $p$  is a prime factor of  $b$ . **E1** **(2)**

If  $p^m$  is the highest power of  $p$  that divides  $d$ , then  $p^{mb}$  is the highest power of  $p$  that divides  $d^b$ . Similarly,  $p^{na}$  is the highest power of  $p$  that divides  $b^a$ . **E1** Thus as  $d^b = b^a$ ,  $mb = na$ , and so  $b = \frac{na}{m}$ . **B1**

$p^n$  divides  $b$ , so  $p^n$  divides  $\frac{na}{m}$ , so  $p^n$  divides  $na$ . But  $a$  and  $b$  are coprime so  $p^n$  divides  $n$  and thus  $p^n \leq n$ . **E1** As  $y^x > x$  for  $y \geq 2$  if  $x > 0$ , then  $p = 1$ . Thus  $b$  is only divisible by 1 so  $b = 1$ . **E1**

$a^a d^b = b^a c^b \Rightarrow \frac{a^a}{b^a} = \frac{c^b}{d^b} \Rightarrow \left(\frac{a}{b}\right)^{\frac{a}{b}} = \frac{c}{d}$  Thus if  $r$  is a positive rational  $\frac{a}{b}$ , such that  $r^r = \frac{c}{d}$  is rational then  $b = 1$  so  $r$  is a positive integer. **E1** **(5)**

6.

**B1**

$$AB \leq OA + OB \quad (\text{Triangle inequality}) \quad \mathbf{B1}$$

$$|z - w| \leq |z| + |w| \quad (*) \mathbf{B1} \quad (3)$$

$$(i) \quad |z - w|^2 = (z - w)(z - w)^* = (z - w)(z^* - w^*) \quad \mathbf{M1} \text{ use of conjugate \& algebra of it}$$

$$= zz^* - wz^* - zw^* + ww^* = |z|^2 + |w|^2 - (E - 2|zw|) \quad \mathbf{M1} \text{ algebra and substitution}$$

$$= |z|^2 + |w|^2 + 2|zw| - E = (|z| + |w|)^2 - E \quad (*) \mathbf{A1}$$

$$|z - w|^2 \text{ is real, } (|z| + |w|)^2 \text{ is real, so } E \text{ is real.} \quad \mathbf{E1}$$

As  $|z - w| \leq |z| + |w|$ ,  $|z - w|^2 \leq (|z| + |w|)^2$ , so  $E = (|z| + |w|)^2 - |z - w|^2 \geq 0$  as required.

**E1 (5)**

$$(ii) \quad |1 - zw^*|^2 = (1 - zw^*)(1 - zw^*)^* = (1 - zw^*)(1 - z^*w) \quad \mathbf{M1} \text{ as before}$$

$$= 1 - zw^* - z^*w + zz^*ww^* = 1 + |z|^2|w|^2 - (E - 2|zw|) \quad \mathbf{M1} \text{ as before}$$

$$= 1 + 2|zw| + |zw|^2 - E = (1 + |zw|)^2 - E \quad (*) \mathbf{A1} \quad (3)$$

$$\text{As } E \geq 0, |z| > 1, \text{ and } |w| > 1, E(1 - |z|^2)(1 - |w|^2) \geq 0 \quad \mathbf{M1}$$

$$\text{Thus } E(1 + 2|zw| + |zw|^2 - |z|^2 - 2|zw| - |w|^2) \geq 0 \quad \mathbf{M1}$$

$$\text{Therefore } E((1 + |z||w|)^2 - (|z| + |w|)^2) \geq 0 \quad \mathbf{M1}$$

$$\text{Hence } -E(|z| + |w|)^2 \geq -E(1 + |z||w|)^2, \quad \mathbf{M1}$$

$$\text{and so } (1 + |zw|)^2(|z| + |w|)^2 - E(|z| + |w|)^2 \geq (1 + |zw|)^2(|z| + |w|)^2 - E(1 + |z||w|)^2 \quad \mathbf{M1}$$

$$\text{and } \frac{(|z|+|w|)^2}{(1+|z||w|)^2} \geq \frac{(|z|+|w|)^2-E}{(1+|zw|)^2-E} = \frac{|z-w|^2}{|1-zw^*|^2} \quad \mathbf{A1}$$

As all terms are squares of positive expressions, we can square root, to give  $\frac{|z-w|}{|1-zw^*|} \leq \frac{(|z|+|w|)}{(1+|z||w|)}$  as required. **E1**

As  $|z| > 1$ , and  $|w| > 1$ ,  $|zw^*| > 1$ , and so  $1 - zw^* \neq 0$  so the division is permissible. **E1**

The working follows identically if  $|z| < 1$ , and  $|w| < 1$  **E1 (9)**

The working for the last part (apart from final mark) may be in reverse order with  $\Leftrightarrow$  signs used. If so, check carefully that the two E marks are earned and that any implication really is two way.

7. (i)  $E(x) = \left(\frac{dy}{dx}\right)^2 + \frac{1}{2} y^4$

$$\frac{dE}{dx} = 2 \frac{dy}{dx} \frac{d^2y}{dx^2} + 2 y^3 \frac{dy}{dx}$$

$$= 2 \frac{dy}{dx} \left( \frac{d^2y}{dx^2} + y^3 \right) = 0$$

**M1**

Thus  $E(x)$  is constant, and as  $y = 1$  and  $\frac{dy}{dx} = 0$ , when  $x = 0$ ,  $E(x) = \frac{1}{2}$  **A1**

$$\text{As } E(x) = \left(\frac{dy}{dx}\right)^2 + \frac{1}{2} y^4, \frac{1}{2} y^4 = E(x) - \left(\frac{dy}{dx}\right)^2 = \frac{1}{2} - \left(\frac{dy}{dx}\right)^2 \leq \frac{1}{2}$$

Thus  $y^4 \leq 1$  and so  $|y(x)| \leq 1$  **(\*) A1 (5)**

(ii)  $E(x) = \left(\frac{dv}{dx}\right)^2 + 2 \cosh v$

$$\frac{dE}{dx} = 2 \frac{dv}{dx} \frac{d^2v}{dx^2} + 2 \sinh v \frac{dv}{dx} = 2 \frac{dv}{dx} \left( \frac{d^2v}{dx^2} + \sinh v \right) = 2 \frac{dv}{dx} \left( -x \frac{dv}{dx} \right) = -2x \left( \frac{dv}{dx} \right)^2$$

Thus  $\frac{dE}{dx} \leq 0$  for  $x \geq 0$  **(\*) A1**

As  $v = \ln 3$  and  $\frac{dv}{dx} = 0$ , when  $x = 0$ ,  $E(x) = 0 + 2 \frac{3+1/3}{2} = \frac{10}{3}$  when  $x = 0$ . **B1**

So as  $\frac{dE}{dx} \leq 0$  for  $x \geq 0$ ,  $E(x) = \left(\frac{dv}{dx}\right)^2 + 2 \cosh v \leq \frac{10}{3}$  for  $x \geq 0$ . **B1**

Thus  $2 \cosh v \leq \frac{10}{3} - \left(\frac{dv}{dx}\right)^2 \leq \frac{10}{3}$  for  $x \geq 0$ , and so  $\cosh v(x) \leq \frac{5}{3}$  for  $x \geq 0$ . **(\*) B1 (6)**

(iii) Let  $E(x) = \left(\frac{dw}{dx}\right)^2 + 2(w \sinh w + \cosh w)$  **B1 + B1**

$$\frac{dE}{dx} = 2 \frac{dw}{dx} \frac{d^2w}{dx^2} + 2(w \cosh w + 2 \sinh w) \frac{dw}{dx} = 2 \frac{dw}{dx} \left( \frac{d^2w}{dx^2} + w \cosh w + 2 \sinh w \right)$$

$$\text{So } \frac{dE}{dx} = 2 \frac{dw}{dx} \left( -(5 \cosh x - 4 \sinh x - 3) \frac{dw}{dx} \right) = -2 \left( \frac{dw}{dx} \right)^2 (5 \cosh x - 4 \sinh x - 3)$$

$$5 \cosh x - 4 \sinh x - 3 = 5 \frac{e^x + e^{-x}}{2} - 4 \frac{e^x - e^{-x}}{2} - 3 = \frac{e^{-x}}{2} (e^{2x} - 6e^x + 9) = \frac{e^{-x}}{2} (e^x - 3)^2$$

Thus  $\frac{dE}{dx} \leq 0$  for  $x \geq 0$  **A1**

As  $w = 0$  and  $\frac{dw}{dx} = \frac{1}{\sqrt{2}}$ , when  $x = 0$ ,  $E(x) = \frac{1}{2} + 2 = \frac{5}{2}$  when  $x = 0$ . **B1**

So  $\left(\frac{dw}{dx}\right)^2 + 2(w \sinh w + \cosh w) \leq \frac{5}{2}$  for  $x \geq 0$ .

Thus  $2 \cosh w \leq \frac{5}{2} - \left(\frac{dw}{dx}\right)^2 - 2w \sinh w$  for  $x \geq 0$ . **B1**

But  $\left(\frac{dw}{dx}\right)^2 \geq 0$  and  $w \sinh w \geq 0$  so  $2 \cosh w \leq \frac{5}{2}$ , i.e.  $\cosh w \leq \frac{5}{4}$  for  $x \geq 0$ . **E1 (9)**

$$8. \sum_{r=0}^{n-1} e^{2i(\alpha+r\pi/n)} = e^{2i\alpha}(1 + e^{2i\pi/n} + e^{4i\pi/n} + \dots + e^{2i(n-1)\pi/n}) \quad \text{B1}$$

$$= e^{2i\alpha} \left( \frac{1-e^{2i\pi}}{1-e^{2i\pi/n}} \right) = 0 \text{ as the denominator } \neq 0$$

**M1 A1 (GP formula)**    **A1 (for 0)**    **E1 (justification of denominator)**    **(5)**

$$d = r \cos \theta + s \text{ so } s = d - r \cos \theta \quad \mathbf{M1 A1} \text{ (may legitimately write straight down)} \quad (2)$$

$$\text{Thus } r = ks = k(d - r \cos \theta) \quad \mathbf{M1}$$

$$\text{So } r = \frac{kd}{1+k \cos \theta} \quad \text{M1 A1}$$

$$l_j = \frac{kd}{1+k\cos\theta} + \frac{kd}{1+k\cos(\theta+\pi)} \quad \text{where } \theta = \alpha + (j-1)\pi/n, j = 1, \dots, n \quad \mathbf{M1}$$

$$\text{So } l_j = \frac{kd}{1+k \cos \theta} + \frac{kd}{1-k \cos \theta} = \frac{kd(1-k \cos \theta + 1 + k \cos \theta)}{(1+k \cos \theta)(1-k \cos \theta)} = \frac{2kd}{1-k^2 \cos^2 \theta} \quad \text{M1 A1}$$

B1 (7)

$$\text{Thus } \sum_{j=1}^n \frac{1}{l_j} = \sum_{j=1}^n \frac{1-k^2 \cos^2(\alpha + (j-1)\pi/n)}{2kd} = \frac{1}{2kd} \left( n - \frac{k^2}{2} \sum_{j=0}^{n-1} (\cos 2(\alpha + j\pi/n) + 1) \right)$$

M1

B1

M1 A1

$$= \frac{1}{2kd} \left( n - \frac{k^2}{2}n - \frac{k^2}{2} \operatorname{Re} \sum_{j=0}^{n-1} e^{2i(\alpha + j\pi/n)} \right) \quad \mathbf{M1}$$

(\*) A1 (6)

$$9. \quad V = \int_x^R \pi(R^2 - t^2) dt = \pi \left[ R^2 t - \frac{t^3}{3} \right]_x^R$$

**M1 A1**

**A1**

$$= \pi \left( \frac{2R^3}{3} - R^2 x + \frac{x^3}{3} \right) = \frac{\pi}{3} (2R^3 - 3R^2 x + x^3) \quad (*) \text{ A1 (4)}$$

$$\frac{4}{3} \pi R^3 \rho_s \ddot{x} = \frac{\pi}{3} (2R^3 - 3R^2 x + x^3) \rho g - \frac{4}{3} \pi R^3 \rho_s g \quad \text{M1 (must have all three terms) A2 (A1 if one error)}$$

$$\text{So } 4 R^3 \rho_s (\ddot{x} + g) = (2R^3 - 3R^2 x + x^3) \rho g \quad (*) \text{ A1 (4)}$$

$$\text{If } x = \frac{1}{2}R, \ddot{x} = 0, \text{ M1 so } 4 R^3 \rho_s = \left( 2R^3 - \frac{3}{2}R^3 + \frac{R^3}{8} \right) \rho = \frac{5R^3}{8} \rho \quad \text{A1}$$

$$\text{and so } \rho_s = \frac{5}{32} \rho \quad \text{A1} \quad (3)$$

$$\text{Let } x = \frac{1}{2}R + y, \quad \text{M1}$$

$$\text{then } \frac{5}{8} R^3 (\ddot{y} + g) = \left( 2R^3 - 3R^2 \left( \frac{1}{2}R + y \right) + \left( \frac{1}{2}R + y \right)^3 \right) g \quad \text{M1 A1}$$

$$\text{Thus } \frac{5}{8} R^3 \ddot{y} = g \left( 2R^3 - \frac{3}{2}R^3 - 3R^2 y + \frac{1}{8}R^3 + \frac{3}{4}R^2 y + \frac{3}{2}Ry^2 + y^3 - \frac{5}{8}R^3 \right) \quad \text{M1 A1}$$

$$\frac{5}{8} R^3 \ddot{y} = g \left( -\frac{9}{4}R^2 y + \frac{3}{2}Ry^2 + y^3 \right) \quad \text{A1 ft but must have no constant term}$$

$$\text{So for small } y, \ddot{y} \approx -\frac{18g}{5R} y \quad \text{A1 ft (from previous line)}$$

$$\text{and so the period of small oscillations } \tau = 2\pi \sqrt{\frac{5R}{18g}} = \frac{\pi}{3} \sqrt{\frac{10R}{g}} \quad \text{M1 A1 (9)}$$

10. By the parallel axes rule,

**M1**

$$\text{the moment of inertia about P is } \frac{1}{3} Ma^2 + Mx^2 = \frac{1}{3} M(a^2 + 3x^2) \quad (*)$$

**A1**

**A1**

**(3)**

or alternatively, by the parallel axes rule,

**M1**

the moment of inertia about P is

$$\frac{4}{3} Ma^2 - Ma^2 + Mx^2 = \frac{1}{3} M(a^2 + 3x^2) \quad (*)$$

**A1**

**A1**

or alternatively, by integration, the moment of inertia about P is

$$\int_{-a+x}^{a+x} \frac{M}{2a} u^2 du = \frac{M}{2a} \left[ \frac{u^3}{3} \right]_{-a+x}^{a+x} = \frac{M}{6a} ((a+x)^3 - (-a+x)^3) \quad \mathbf{M1A1}$$

$$= \frac{M}{6a} (a^3 + 3a^2x + 3ax^2 + x^3 + a^3 - 3a^2x + 3ax^2 - x^3) = \frac{1}{3} M(a^2 + 3x^2) \quad \mathbf{A1}$$

or alternatively, by treating at two rods of length  $a-x$  and  $a+x$ ,

$$\frac{1}{3} \frac{a-x}{2a} M(a-x)^2 + \frac{1}{3} \frac{a+x}{2a} M(a+x)^2 = \frac{1}{3} M(a^2 + 3x^2)$$

**M1 A1**

**A1**

Conserving angular momentum about P,

$$mu(a+x) = mv(a+x) + \frac{1}{3} M(a^2 + 3x^2)\omega \quad \mathbf{M1 A1 A1 A1}$$

where  $v$  is the velocity of the particle after impact, and  $\omega$  is the angular velocity of the beam after the impact.

By Newton's experimental law of impact  $(a+x)\omega - v = eu \quad \mathbf{M1 A1}$

So substituting for  $v$  in the angular momentum equation, **M1**

$$mu(a+x) = m((a+x)\omega - eu)(a+x) + \frac{1}{3} M(a^2 + 3x^2)\omega \quad \mathbf{A1}$$

Thus

$$mu(a+x)(1+e) = \left( m(a+x)^2 + \frac{1}{3} M(a^2 + 3x^2) \right) \omega$$

and so

$$\omega = \frac{3mu(a+x)(1+e)}{M(a^2 + 3x^2) + 3m(a+x)^2}$$

**(\*) A1**

**(9)**

If  $m = 2M$ ,

$$\omega = \frac{6u(a+x)(1+e)}{(a^2 + 3x^2) + 6(a+x)^2}$$

**B1**

$$\frac{d\omega}{dx} = \frac{6u(1+e)}{((a^2 + 3x^2) + 6(a+x)^2)^2} \left( ((a^2 + 3x^2) + 6(a+x)^2) - (a+x)(6x + 12(a+x)) \right)$$

**M1 A1**

For maximum  $\omega$ ,  $\frac{d\omega}{dx} = 0$

**M1**

$$\text{So } ((a^2 + 3x^2) + 6(a+x)^2) - (a+x)(6x + 12(a+x)) = 0$$

$$\text{Thus } ((a^2 + 3x^2) + 6(a+x)^2 - 12(a+x)^2 - 6x(a+x)) = 0$$

$$\text{That is } (a^2 + 3x^2) - 6(a+x)(a+2x) = 0$$

$$5a^2 + 18ax + 9x^2 = 0 \Leftrightarrow (a+3x)(5a+3x) = 0$$

So  $x = -\frac{1}{3}a$  or  $x = -\frac{5}{3}a$   
 solution method may have been used)

**A1** (any correct quadratic

As  $-a \leq x \leq a$ ,  $x = -\frac{5}{3}a$  is not a feasible solution.

As

$$\frac{d\omega}{dx} = \frac{-6u(1+e)}{((a^2 + 3x^2) + 6(a+x)^2)^2} (a+3x)(5a+3x)$$

For  $x < -\frac{5}{3}a$ ,  $\frac{d\omega}{dx} < 0$ , for  $-\frac{5}{3}a < x < -\frac{1}{3}a$ ,  $\frac{d\omega}{dx} > 0$ , and for  $x > -\frac{1}{3}a$ ,  $\frac{d\omega}{dx} < 0$ ,

so the maximum  $\omega$  occurs for  $x = -\frac{1}{3}a$

**E1**

and is

$$\omega = \frac{6u(a + -\frac{1}{3}a)(1+e)}{\left(a^2 + 3\left(-\frac{1}{3}a\right)^2\right) + 6\left(a + -\frac{1}{3}a\right)^2} = \frac{6u \times \frac{2}{3}a \times (1+e)}{\frac{4}{3}a^2 + 6 \times \frac{4}{9}a^2} = \frac{4ua(1+e)}{4a^2} = u(1+e)/a$$

**M1 (\*) A1** (8)

11. The distance of the centre of the equilateral triangle from a vertex is  $\frac{2}{3}\sqrt{3}a \sin\frac{\pi}{3} = a$  **B1**

So the extended length of each spring is  $\frac{a}{\cos\theta}$  **M1 A1**

Thus the tension in each spring is  $kmg \frac{\left(\frac{a}{\cos\theta}-a\right)}{a} = \frac{kmg(1-\cos\theta)}{\cos\theta}$  **(\*) M1 A1** **(5)**

Resolving vertically  $3T \sin\theta = 3mg$  so  $T \sin\theta = mg$  **M1 A1**

Thus  $\frac{kmg(1-\cos\theta)}{\cos\theta} \sin\theta = mg$  **M1 A 1** and so  $k = \frac{\cos\theta}{(1-\cos\theta)\sin\theta}$  **B1**

If  $\theta = \frac{\pi}{6}$ ,  $k = \frac{\sqrt{3}/2}{(1-\sqrt{3}/2)1/2} = \frac{2\sqrt{3}}{2-\sqrt{3}} = \frac{2\sqrt{3}}{2-\sqrt{3}} \times \frac{2+\sqrt{3}}{2+\sqrt{3}} = 4\sqrt{3} + 6$  **(\*) M1 A1 (7)**

Taking the point of suspension as the zero level for potential energy,

when  $\theta = \frac{\pi}{3}$ , gravitational potential energy is  $-3mga \tan\frac{\pi}{3}$

and when  $\theta = \frac{\pi}{6}$ , gravitational potential energy is  $-3mga \tan\frac{\pi}{6}$  **B1** (both terms correct relative to chosen zero level)

When  $\theta = \frac{\pi}{3}$ , elastic potential energy is  $\frac{3}{2}kmg \frac{\left(\frac{a}{\cos\frac{\pi}{3}}-a\right)^2}{a} = \frac{3}{2}kmga \left(\frac{1}{\cos\frac{\pi}{3}} - 1\right)^2$

and when  $\theta = \frac{\pi}{6}$ , elastic potential energy is  $\frac{3}{2}kmga \left(\frac{1}{\cos\frac{\pi}{6}} - 1\right)^2$  **B1** (at least one correct or one third of these for one spring)

Therefore, conserving energy, **M1**

$$-3mga\sqrt{3} + \frac{3}{2}kmga = -3mga \frac{1}{\sqrt{3}} + \frac{3}{2}kmga \left(\frac{2}{\sqrt{3}} - 1\right)^2 + \frac{3}{2}mV^2 \quad \text{A1 (surds) A1 (completely correct)}$$

$$\text{So } V^2 = -2\sqrt{3}ag + (4\sqrt{3} + 6)ag + \frac{2}{\sqrt{3}}ag - (4\sqrt{3} + 6) \left(\frac{2}{\sqrt{3}} - 1\right)^2 ag \quad \text{M1 A1 ft}$$

$$= ag \left( -2\sqrt{3} + 4\sqrt{3} + 6 + \frac{2}{\sqrt{3}} - (4\sqrt{3} + 6) \left(\frac{4}{3} - \frac{4}{\sqrt{3}} + 1\right) \right)$$

$$= ag \left( -2\sqrt{3} + 6 + \frac{2}{\sqrt{3}} - \frac{16\sqrt{3}}{3} + 16 - 4\sqrt{3} - 8 + \frac{24}{\sqrt{3}} - 6 \right)$$

$$= ag \left( 8 + \frac{4\sqrt{3}}{3} \right) = \frac{4ag(6+\sqrt{3})}{3} \quad \text{(*) A1} \quad \text{(8)}$$

12. (i)  $P(X_1 = 1) = \frac{a}{n}$

**B1**

The total number of arrangements of the As and Bs is  $\frac{n!}{a!b!}$

**B1**

The number of arrangements with a B in the  $(k - 1)$  th place and an A in the  $k$  th place is

$$\frac{(n-2)!}{(a-1)!(b-1)!}$$

**B1**

So  $P(X_k = 1) = \frac{(n-2)!}{(a-1)!(b-1)!} / \frac{n!}{a!b!} = \frac{ab}{n(n-1)}$  for  $2 \leq k \leq n$

**B1**

$E(X_i) = 0 \times \left(1 - \frac{a}{n}\right) + 1 \times \frac{a}{n} = \frac{a}{n}$  if  $i = 1$

**B1**

and  $E(X_i) = 0 \times \left(1 - \frac{ab}{n(n-1)}\right) + 1 \times \frac{ab}{n(n-1)} = \frac{ab}{n(n-1)}$  if  $i \neq 1$

**B1**

$E(S) = E(\sum_{i=1}^n X_i) = \frac{a}{n} + (n-1) \frac{ab}{n(n-1)} = \frac{a}{n} + \frac{ab}{n} = \frac{a(b+1)}{n}$

(\* B1 (7)

(ii) a)  $X_1 X_j = 1$  only if the first letter is an A, the  $(j - 1)$  th letter is a B, and the  $j$  th letter is an A.

**E1**

This has probability  $\frac{(n-3)!}{(a-2)!(b-1)!} / \frac{n!}{a!b!} = \frac{a(a-1)b}{n(n-1)(n-2)}$

**B1**

So  $E(X_1 X_j) = 0 \times \left(1 - \frac{a(a-1)b}{n(n-1)(n-2)}\right) + 1 \times \frac{a(a-1)b}{n(n-1)(n-2)} = \frac{a(a-1)b}{n(n-1)(n-2)}$

(\* B1

(3)

b)  $X_i X_j = 1$  only if the  $(i - 1)$  th letter is a B, and the  $i$  th letter is an A, the  $(j - 1)$  th letter is a B, and the  $j$  th letter is an A.

**E1**

This has probability  $\frac{(n-4)!}{(a-2)!(b-2)!} / \frac{n!}{a!b!} = \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)}$

**B1**

So  $E(X_i X_j) = \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)}$ , and thus  $\sum_{j=i+2}^n E(X_i X_j) = (n-i-1) \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)}$

**B1**

and so  $\sum_{i=2}^{n-2} (\sum_{j=i+2}^n E(X_i X_j)) = \sum_{i=2}^{n-2} \left( (n-i-1) \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)} \right)$

**B1**

$$= \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)} \sum_{i=2}^{n-2} (n-i-1) = \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)} \frac{(n-3)(n-2)}{2}$$

$$= \frac{a(a-1)b(b-1)}{2n(n-1)}$$

(\* B1

(5)

c)  $S^2 = \sum_{i=1}^n X_i^2 + \sum_{i=1}^{n-1} \sum_{j=i+1}^n 2X_i X_j$

**B1**

So  $E(S^2) = \frac{a}{n} + (n-1) \frac{ab}{n(n-1)} + 2(n-2) \frac{a(a-1)b}{n(n-1)(n-2)} + 2 \frac{a(a-1)b(b-1)}{2n(n-1)}$

$$= \frac{a(b+1)}{n} + \frac{2a(a-1)b+a(a-1)b(b-1)}{n(n-1)} = \frac{a(b+1)}{n} + \frac{a(a-1)b(b+1)}{n(n-1)} \quad \mathbf{B1}$$

$$\text{Thus } Var(S) = \frac{a(b+1)}{n} + \frac{a(a-1)b(b+1)}{n(n-1)} - \frac{a^2(b+1)^2}{n^2} = \frac{a(b+1)(n-a(b+1))}{n^2} + \frac{a(a-1)b(b+1)}{n(n-1)} \quad \mathbf{M1 A1}$$

$$= \frac{a(b+1)(a+b-ab-a)}{n^2} + \frac{a(a-1)b(b+1)}{n(n-1)} = \frac{a(b+1)b(1-a)}{n^2} + \frac{a(a-1)b(b+1)}{n(n-1)}$$

$$= \frac{a(a-1)b(b+1)(n-(n-1))}{n^2(n-1)} = \frac{a(a-1)b(b+1)}{n^2(n-1)} \quad (*) \mathbf{A1} \quad (5)$$

Many of the marks can be implied by later correct expressions, but beware ‘reasoned methods’ that arise from working round the given answers.

13. a) (i)  $0 \leq f(x) \leq M$  and so

$$\int_0^x 0 dt \leq \int_0^x f(t) dt \leq \int_0^x M dt \quad \mathbf{M1}$$

$$\text{Thus } 0 \leq [F(t)]_0^x \leq [Mt]_0^x \quad \mathbf{M1}$$

$$\text{and so } 0 \leq F(x) - F(0) \leq Mx, \text{ that is } 0 \leq F(x) \leq Mx \quad (*) \mathbf{A1} \quad (3)$$

(ii)

$$\int_0^1 2g(x) F(x)f(x)dx = \left[ g(x)(F(x))^2 \right]_0^1 - \int_0^1 g'(x)(F(x))^2 dx$$

$$\text{integrating by parts } u = g(x), u' = g'(x), v' = 2F(x)f(x), v = (F(x))^2 \quad \mathbf{M1 A1}$$

$$\text{But } \left[ g(x)(F(x))^2 \right]_0^1 = g(1)(F(1))^2 - g(0)(F(0))^2 = g(1) - 0 = g(1) \quad \mathbf{M1 A1}$$

So

$$\int_0^1 2g(x) F(x)f(x)dx = g(1) - \int_0^1 g'(x)(F(x))^2 dx$$

$$\text{which is the required result.} \quad (*) \mathbf{A1} \quad (5)$$

b) (i) As  $kF(y)f(y)$  is a probability density function,

$$\int_0^1 k F(y)f(y)dy = 1 \quad \mathbf{M1}$$

$$\text{Using the result of a) (ii) with } g(x) = \frac{1}{2}k, \frac{1}{2}k = 1 \text{ so } k = 2 \quad \mathbf{M1} (*) \mathbf{A1} \quad (3)$$

(Note that  $g(x) = \lambda k$  for any choice of  $\lambda$  could be used by candidates)

$$(ii) E(Y^n) = \int_0^1 y^n 2F(y)f(y)dy \leq \int_0^1 y^n 2Myf(y)dy = 2M \int_0^1 y^{n+1} f(y)dy = 2M\mu_{n+1}$$

$$= 2M \int_0^1 y^{n+1} F(y)dy \quad \mathbf{M1} \quad (*) \mathbf{A1}$$

$$\text{Using a) (ii), } E(Y^n) = \int_0^1 y^n 2F(y)f(y)dy = \frac{1}{2} \times 2 \times 1^n - \frac{1}{2} \int_0^1 2ny^{n-1} (F(y))^2 dy$$

$$= 1 - n \int_0^1 y^{n-1} (F(y))^2 dy \quad \mathbf{M1}$$

$$\int_0^1 y^{n-1} (F(y))^2 dy \leq \int_0^1 y^{n-1} My F(y)dy = M \int_0^1 y^n F(y)dy \quad \mathbf{M1}$$

$$\text{Integrating by parts } u = F(y), u' = f(y), v' = y^n, v = \frac{y^{n+1}}{n+1}$$

$$\int_0^1 y^n F(y)dy = \left[ F(y) \frac{y^{n+1}}{n+1} \right]_0^1 - \int_0^1 \frac{y^{n+1}}{n+1} f(y)dy = \frac{1}{n+1} - \frac{1}{n+1} \mu_{n+1} \quad \mathbf{M1}$$

So

$$E(Y^n) \geq 1 - nM \left( \frac{1}{n+1} - \frac{1}{n+1} \mu_{n+1} \right)$$

That is

$$E(Y^n) \geq 1 + \frac{nM}{n+1} \mu_{n+1} - \frac{nM}{n+1} \quad (*) \text{ A1} \quad (6)$$

Thus

$$1 + \frac{nM}{n+1} \mu_{n+1} - \frac{nM}{n+1} \leq E(Y^n) \leq 2M\mu_{n+1}$$

(iii) Hence

$$1 + \frac{nM}{n+1} \mu_{n+1} - \frac{nM}{n+1} \leq 2M\mu_{n+1}$$

**M1**

So

$$[2M(n+1) - nM]\mu_{n+1} \geq (n+1) - nM$$

$$M(n+2)\mu_{n+1} \geq (n+1) - nM$$

$$\mu_{n+1} \geq \frac{(n+1)}{(n+2)M} - \frac{n}{(n+2)}$$

**A1**

and hence

$$\mu_n \geq \frac{n}{(n+1)M} - \frac{n-1}{n+1}$$

$$(*) \text{ A1} \quad (3)$$