



CAMBRIDGE

Sixth Term Examination Paper [STEP]

Mathematics 3 [9475]

2024

Examiners' Report

Mark Scheme

STEP MATHEMATICS 3

2024

Mark Scheme

1. (i)

$$\begin{aligned}\frac{1}{r+1} - \frac{1}{r} + \frac{1}{r^2} &= \frac{1}{r^2(r+1)} [r^2 - r(r+1) + (r+1)] \\ &= \frac{1}{r^2(r+1)} [r^2 - r^2 - r + r + 1] = \frac{1}{r^2(r+1)}\end{aligned}$$

***B1**

Thus

$$\begin{aligned}\sum_{r=1}^N \frac{1}{r^2(r+1)} &= \sum_{r=1}^N \frac{1}{r+1} - \sum_{r=1}^N \frac{1}{r} + \sum_{r=1}^N \frac{1}{r^2} \\ &= \sum_{r=2}^{N+1} \frac{1}{r} - \sum_{r=1}^N \frac{1}{r} + \sum_{r=1}^N \frac{1}{r^2}\end{aligned}$$

M1

$$= \frac{1}{N+1} - 1 + \sum_{r=1}^N \frac{1}{r^2}$$

as required.

***A1**

So, as $N \rightarrow \infty$,

$$LHS \rightarrow \sum_{r=1}^{\infty} \frac{1}{r^2(r+1)}, \quad \frac{1}{N+1} \rightarrow 0, \text{ and } \sum_{r=1}^N \frac{1}{r^2} \rightarrow \frac{1}{6}\pi^2$$

and hence

$$\sum_{r=1}^{\infty} \frac{1}{r^2(r+1)} = \frac{1}{6}\pi^2 - 1$$

***B1 (4)**

(ii)

$$\frac{1}{r^2(r+1)(r+2)} = \frac{A}{r} + \frac{B}{r^2} + \frac{C}{r+1} + \frac{D}{r+2}$$

M1

$$1 = Ar(r+1)(r+2) + B(r+1)(r+2) + Cr^2(r+2) + Dr^2(r+1)$$

$$r = 0 \quad 1 = 2B \quad B = \frac{1}{2}$$

$$r = -1 \quad 1 = C$$

$$r = -2 \quad 1 = -4D \quad D = -\frac{1}{4}$$

$$r^3 \text{ terms} \quad 0 = A + C + D \quad A = -\frac{3}{4}$$

M1 A1 (3)

Thus

$$\begin{aligned}\sum_{r=1}^N \frac{1}{r^2(r+1)(r+2)} &= -\frac{3}{4} \sum_{r=1}^N \frac{1}{r} + \frac{1}{2} \sum_{r=1}^N \frac{1}{r^2} + \sum_{r=1}^N \frac{1}{r+1} - \frac{1}{4} \sum_{r=1}^N \frac{1}{r+2} \\ &= -\frac{3}{4} \sum_{r=1}^N \frac{1}{r} + \frac{1}{2} S_N + \sum_{r=2}^{N+1} \frac{1}{r} - \frac{1}{4} \sum_{r=3}^{N+2} \frac{1}{r}\end{aligned}$$

M1

$$= -\frac{3}{4} - \frac{3}{8} + \frac{1}{2} S_N + \frac{1}{2} + \frac{1}{N+1} - \frac{1}{4} \frac{1}{N+1} - \frac{1}{4} \frac{1}{N+2}$$

dM1 A1ft

So

$$\sum_{r=1}^N \frac{1}{r^2(r+1)(r+2)} = \frac{1}{2} S_N + \frac{3}{4} \frac{1}{N+1} - \frac{1}{4} \frac{1}{N+2} - \frac{5}{8}$$

and taking limits as $N \rightarrow \infty$

M1

$$\sum_{r=1}^{\infty} \frac{1}{r^2(r+1)(r+2)} = \frac{1}{2} \times \frac{1}{6} \pi^2 - \frac{5}{8} = \frac{1}{12} \pi^2 - \frac{5}{8}$$

A1 (5)

(iii)

$$\frac{1}{r^2(r+1)^2} = \frac{A}{r} + \frac{B}{r^2} + \frac{C}{r+1} + \frac{D}{(r+1)^2}$$

M1

$$1 = Ar(r+1)^2 + B(r+1)^2 + Cr^2(r+1) + Dr^2$$

$$r = 0 \quad 1 = B$$

$$r = -1 \quad 1 = D$$

$$r^3 \text{ terms} \quad 0 = A + C$$

$$r^2 \text{ terms} \quad 0 = 2A + B + C + D$$

M1

$$-2 = 2A + C$$

$$A = -2 \quad C = 2$$

Thus

$$\frac{1}{r^2(r+1)^2} = \frac{-2}{r} + \frac{1}{r^2} + \frac{2}{r+1} + \frac{1}{(r+1)^2}$$

A1 (3)

$$\begin{aligned}
\sum_{r=1}^N \frac{1}{r^2(r+1)^2} &= \sum_{r=1}^N \frac{-2}{r} + \sum_{r=1}^N \frac{1}{r^2} + \sum_{r=1}^N \frac{2}{(r+1)} + \sum_{r=1}^N \frac{1}{(r+1)^2} \\
&= \sum_{r=1}^N \frac{-2}{r} + \sum_{r=1}^N \frac{1}{r^2} + \sum_{r=2}^{N+1} \frac{2}{r} + \sum_{r=2}^{N+1} \frac{1}{r^2}
\end{aligned}$$

M1

$$= -2 + \frac{2}{N+1} + 2 \sum_{r=1}^N \frac{1}{r^2} - 1 + \frac{1}{(N+1)^2}$$

That is

$$\sum_{r=1}^N \frac{1}{r^2(r+1)^2} = 2S_N - 3 + \frac{2}{N+1} + \frac{1}{(N+1)^2}$$

A1

From part (i),

$$\sum_{r=1}^N \frac{1}{r^2(r+1)} = \frac{1}{N+1} - 1 + \sum_{r=1}^N \frac{1}{r^2} = S_N - 1 + \frac{1}{N+1}$$

Thus

$$\sum_{r=1}^N \frac{1}{r^2(r+1)^2} = 2 \left(\sum_{r=1}^N \frac{1}{r^2(r+1)} + 1 - \frac{1}{N+1} \right) - 3 + \frac{2}{N+1} + \frac{1}{(N+1)^2}$$

M1

$$= 2 \sum_{r=1}^N \frac{1}{r^2(r+1)} - 1 + \frac{1}{(N+1)^2}$$

A1

Letting $N \rightarrow \infty$,

$$\sum_{r=1}^{\infty} \frac{1}{r^2(r+1)^2} = \sum_{r=1}^{\infty} \frac{2}{r^2(r+1)} - 1$$

B1* (5)

2. (i) (a)

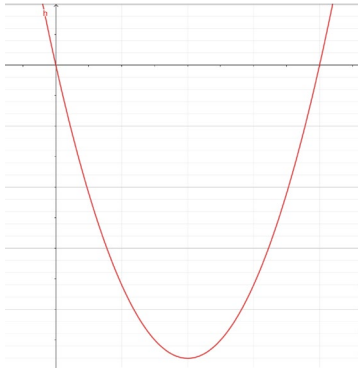
$$\sqrt{4x^2 - 8x + 64} \leq |x + 8|$$

$$4x^2 - 8x + 64 \leq (x + 8)^2 = x^2 + 16x + 64$$

Thus

$$3x^2 - 24x = 3x(x - 8) \leq 0$$

M1



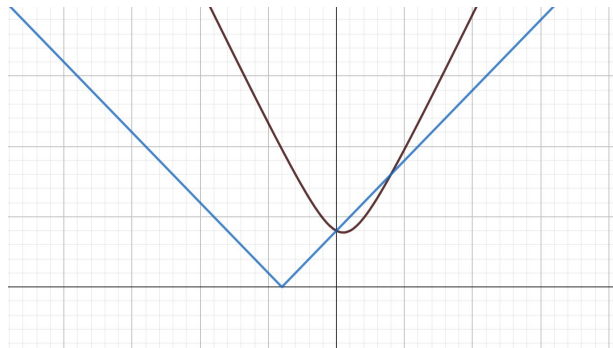
G1 or consideration of intervals M1

[Alternative method

Solve for critical values

M1

Sketch graph



G1]

So $0 \leq x \leq 8$

A1 (3)

(b)

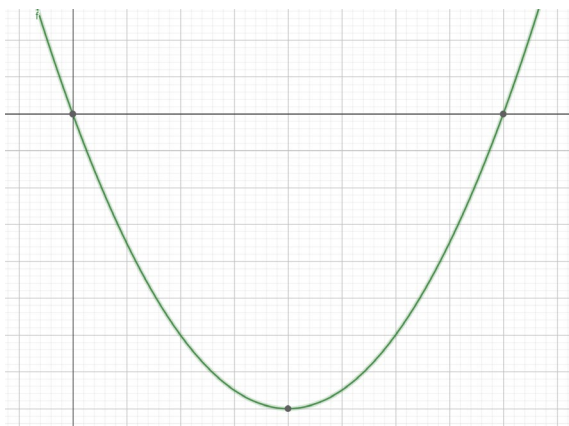
$$\sqrt{4x^2 - 8x + 64} \leq |3x - 8|$$

$$4x^2 - 8x + 64 \leq (3x - 8)^2 = 9x^2 - 48x + 64$$

Thus

$$5x^2 - 40x = 5x(x - 8) \geq 0$$

M1



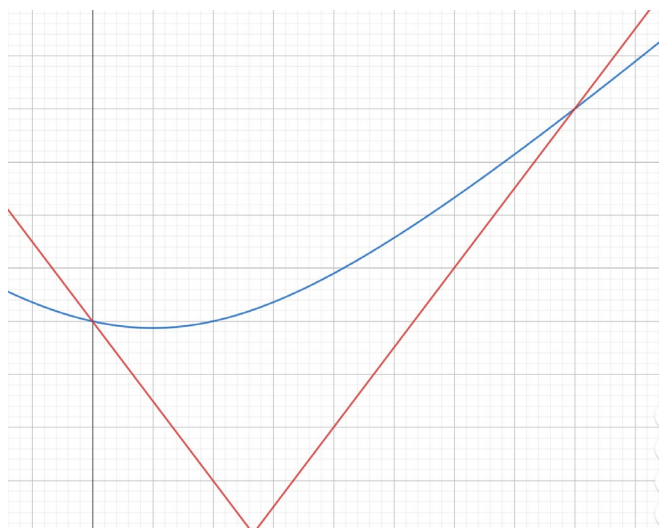
GRAPH G1 or consideration of intervals M1

[Alternative method

Solve for critical values

M1

Sketch graph



G1]

So $x \leq 0$ or $x \geq 8$

A1 (3)

(ii) (a)

$$\begin{aligned} & \left(\sqrt{4x^2 - 8x + 64} + 2(x - 1) \right) f(x) \\ &= \left(\sqrt{4x^2 - 8x + 64} + 2(x - 1) \right) \left(\sqrt{4x^2 - 8x + 64} - 2(x - 1) \right) \\ &= 4x^2 - 8x + 64 - 4x^2 + 8x - 4 = 60 \end{aligned}$$

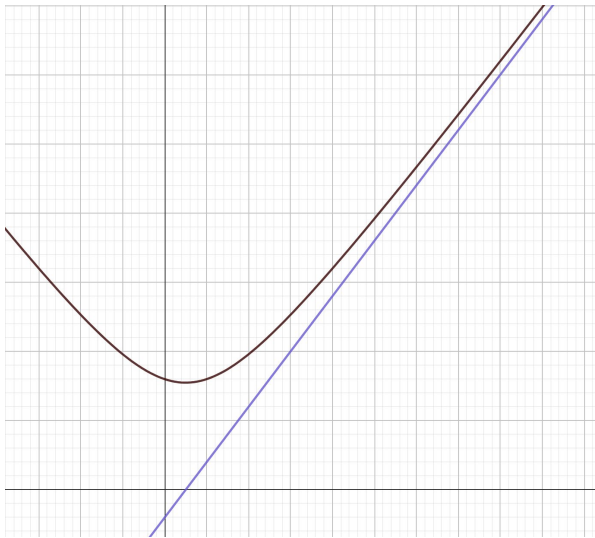
Thus

$$f(x) = \frac{60}{\left(\sqrt{4x^2 - 8x + 64} + 2(x - 1) \right)}$$

and so $f(x) \rightarrow 0$ as $x \rightarrow \infty$

E1 (1)

(b)



G2 (2)

(iii) Require one critical value 3, so $3m + c = \pm 5$

M1

and as only one critical value choose $m = 2$ and $c = -1$, or $m = -2$ and $c = 1$

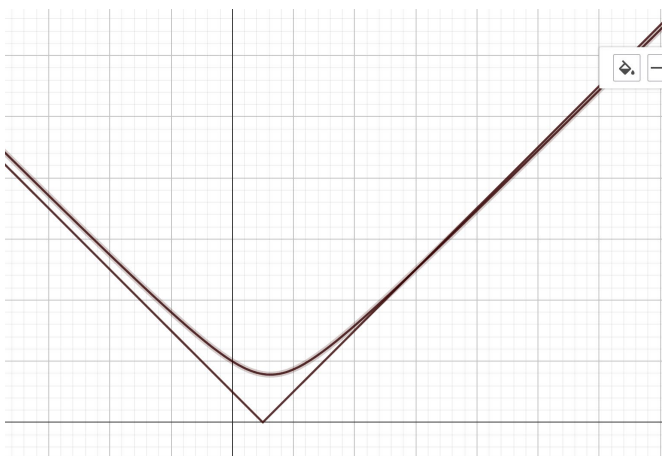
dM1 A1

$$\sqrt{4x^2 - 5x + 4} \leq |2x - 1|$$

$$4x^2 - 5x + 4 \leq (2x - 1)^2 = 4x^2 - 4x + 1$$

Giving $x \geq 3$

M1



G1 (5)

(iv) To obtain 4 critical values require quadratic to cross x axis and so

E1

$$x^2 + px + q = mx + c$$

has roots -5 and 7 giving $p - m = -2$ and $q - c = -35$

M1 A1

and

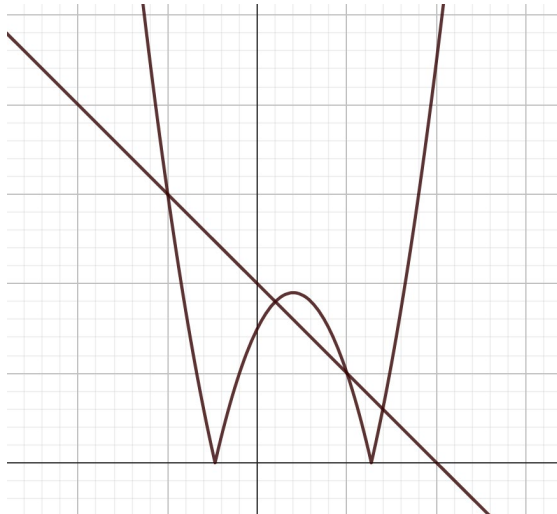
$$-(x^2 + px + q) = mx + c$$

has roots 1 and 5 giving $p + m = -6$ and $q + c = 5$

B1

Thus, $p = -4$, $q = -15$, $m = -2$, $c = 20$

A1



G1 (6)

3. (i) (a)

$$y = g(x) = \ln\left(1 + \frac{1}{x}\right) - \frac{x+c}{x(x+1)} = \ln(x+1) - \ln x - \frac{x+c}{x(x+1)}$$

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

M1

$$= \frac{x^2(x+1) - x(x+1)^2 - x(x+1) + (x+c)(2x+1)}{x^2(x+1)^2}$$

$$= \frac{(2c-1)x+c}{x^2(x+1)^2}$$

A1

When $c \geq \frac{1}{2}$, as $x > 0$, $(2c-1)x \geq 0$, and $c > 0$, so the numerator is positive and the denominator is a non-zero square so also positive, so $y = g(x)$ has positive gradient.

E1 (3)

(b) $y = g(x)$ has negative gradient for $0 \leq c < \frac{1}{2}$, if

$$(2c-1)x + c < 0$$

That is

$$(2c-1)x < -c$$

So

$$x > \frac{-c}{2c-1} = \frac{c}{1-2c}$$

B1 (1)**(ii) (a)**

If $c = \frac{3}{4}$, then from (i) (a) the gradient is positive

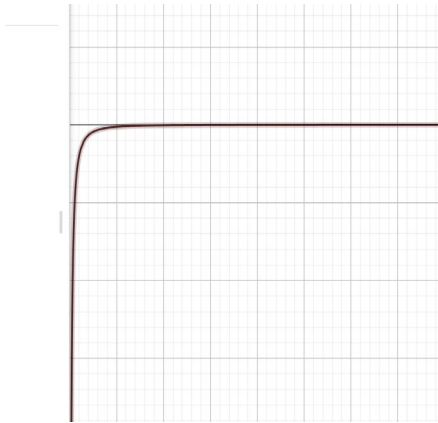
E1

and we are given that $g(x) \rightarrow -\infty$ as $x \rightarrow 0$.

The gradient tends to zero as $x \rightarrow \infty$, and to ∞ as $x \rightarrow 0$. **E1**

Also, $g(x) \rightarrow 0$ as $x \rightarrow \infty$.

E1



G1 (4)

(b)

If $c = \frac{1}{4}$, then from (i)(b) the gradient is negative for $x > \frac{1}{2}$.

B1

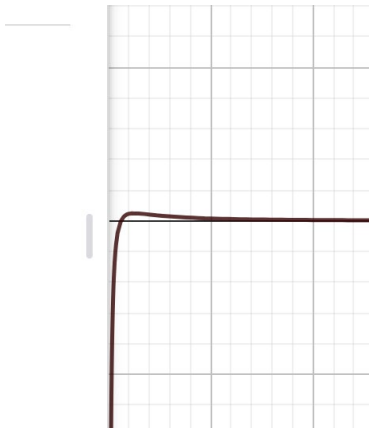
The gradient is zero when $x = \frac{1}{2}$, and positive when $x < \frac{1}{2}$, and tending to zero as $x \rightarrow \infty$, and to ∞ as $x \rightarrow 0$.

B1

Again, we are given that $g(x) \rightarrow -\infty$ as $x \rightarrow 0$, and $g(x) \rightarrow 0$ as $x \rightarrow \infty$.

There is a turning point (maximum) at $\left(\frac{1}{2}, \ln 3 - 1\right) = \left(\frac{1}{2}, \ln \frac{3}{2}\right)$ which is above the x-axis.

M1 A1



G1 (5)

(iii)

$$f(x) = \left(1 + \frac{1}{x}\right)^{x+c}$$

$$\ln(f(x)) = (x+c) \ln\left(1 + \frac{1}{x}\right)$$

Thus

$$\frac{f'(x)}{f(x)} = \ln\left(1 + \frac{1}{x}\right) + (x+c) \left(\frac{1}{x+1} - \frac{1}{x}\right) = g(x)$$

$$f'(x) = f(x)g(x)$$

M1 A1 (2)

Also, $f(x)$ is positive for $x > 0$.

(a) As has been demonstrated in (i) (a) and (ii) (a), $g(x) < 0$ for $x > 0$ when $c \geq \frac{1}{2}$, so

$f'(x) < 0$ and f is a decreasing function. **E1**

(b) As has been demonstrated in (i) (b) and (ii) (b), $g(x) = 0$ for some $x > 0$ when $0 < c < \frac{1}{2}$, so $f'(x) = 0$ for some x and f has a turning point. **E1**

(c) When $c = 0$,

$$g'(x) = \frac{-1}{x(x+1)^2}$$

Is always negative and $\rightarrow -\infty$ as $x \rightarrow 0$, and $\rightarrow 0$ as $x \rightarrow \infty$

E1

whilst $g(x) \rightarrow \infty$ as $x \rightarrow 0$, and $g(x) \rightarrow 0$ as $x \rightarrow \infty$

so $g(x)$ is positive for all $x > 0$, **E1**

thus $f'(x)$ is too and thus f is an increasing function

for all $x > 0$ **E1 (5)**

4. (i)

Suppose $m_1 = \tan \theta_1$ and $m_2 = \tan \theta_2$, where $-\frac{1}{2}\pi < \theta_1, \theta_2 \leq \frac{1}{2}\pi$, then as the angle between the lines is 45° , $\theta_1 - \theta_2 = \pm \frac{1}{4}\pi$, or $\pm \frac{3}{4}\pi$. **M1**

Therefore

$$\tan(\theta_1 - \theta_2) = \pm 1$$

and so

$$\tan(\theta_1 - \theta_2) = \frac{\tan \theta_1 - \tan \theta_2}{1 + \tan \theta_1 \tan \theta_2} = \pm 1$$

M1

i.e.

$$\frac{m_1 - m_2}{1 + m_1 m_2} = \pm 1$$

***A1 (3)**

(ii)

$$4ay = x^2$$

$$4a \frac{dy}{dx} = 2x$$

So the tangent at the point with x-coordinate p is

$$y - \frac{p^2}{4a} = \frac{p}{2a}(x - p)$$

$$4ay + p^2 = 2px$$

M1

The tangents $4ay + p^2 = 2px$, $4ay + q^2 = 2qx$ meet when

$$2(p - q)x = p^2 - q^2 = (p - q)(p + q) \text{ and as } (p - q) \neq 0,$$

M1

$$x = \frac{1}{2}(p + q)$$

***A1**

So

$$y = \frac{2p \times \frac{1}{2}(p + q) - p^2}{4a} = \frac{pq}{4a}$$

A1 (4)

and if the tangents meet at 45° , then

$$\frac{\frac{p}{2a} - \frac{q}{2a}}{1 + \frac{p}{2a} \frac{q}{2a}} = \pm 1$$

M1 M1

$$2a(p - q) = \pm(4a^2 + pq)$$

$$(4a^2 + pq)^2 = 4a^2(p - q)^2 = 4a^2((p + q)^2 - 4pq)$$

M1

Thus the point of intersection satisfies

$$(4a^2 + 4ay)^2 = 4a^2((2x)^2 - 16ay)$$

M1

That simplifies to

$$(a + y)^2 = x^2 - 4ay$$

$$y^2 + 6ay + a^2 = x^2$$

$$y^2 + 6ay + 9a^2 = x^2 + 8a^2$$

$$(y + 3a)^2 = x^2 + 8a^2$$

M1 *A1 (6)

(iii)

If

$$(y + 7a)^2 = 48a^2 + 3x^2$$

$$\left(\frac{pq}{4a} + 7a\right)^2 = 48a^2 + 3\left(\frac{1}{2}(p + q)\right)^2$$

M1

$$(pq + 28a^2)^2 = 768a^4 + 12a^2(p + q)^2$$

$$p^2q^2 + 56a^2pq + 784a^4 = 768a^4 + 12a^2(p - q)^2 + 48a^2pq$$

M1

$$p^2q^2 + 8a^2pq + 16a^4 = 12a^2(p - q)^2$$

M1 A1

$$(pq + 4a^2)^2 = 3(2a(p - q))^2$$

$$\frac{\frac{p}{2a} - \frac{q}{2a}}{1 + \frac{p}{2a} \frac{q}{2a}} = \pm \frac{1}{\sqrt{3}}$$

M1 A1

Thus the tangents are at a constant angle to each other which is 30° .

A1 (7)

5. (i)

Let

$$N = \begin{pmatrix} e & f \\ g & h \end{pmatrix}$$

$$MN = \begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} e & f \\ g & h \end{pmatrix} = \begin{pmatrix} ae + bg & af + bh \\ ce + dg & cf + dh \end{pmatrix}$$

$$NM = \begin{pmatrix} e & f \\ g & h \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} = \begin{pmatrix} ea + fc & eb + fd \\ ga + hc & gb + hd \end{pmatrix}$$

$$\begin{aligned} \text{tr}(MN) &= ae + bg + cf + dh = ea + gb + fc + hd \\ &= ea + fc + gb + hd = \text{tr}(NM) \end{aligned}$$

M1A1

$$\begin{aligned} \text{tr}(M + N) &= \text{tr} \left(\begin{pmatrix} a & b \\ c & d \end{pmatrix} + \begin{pmatrix} e & f \\ g & h \end{pmatrix} \right) = \text{tr} \begin{pmatrix} a+e & b+f \\ c+g & d+h \end{pmatrix} = a+e+d+h \\ &= a+d+e+h = \text{tr}(M) + \text{tr}(N) \end{aligned}$$

B1 (3)

(ii)

$$\frac{1}{\det M} \frac{d}{dt} (\det M) = \frac{1}{ad-bc} \times \frac{d}{dt} (ad-bc) = \frac{1}{ad-bc} \times (a\dot{d} + \dot{a}d - b\dot{c} - \dot{b}c)$$

M1

$$\begin{aligned} \text{tr} \left(M^{-1} \frac{dM}{dt} \right) &= \text{tr} \left(\frac{1}{ad-bc} \begin{pmatrix} d & -b \\ -c & a \end{pmatrix} \begin{pmatrix} \dot{a} & \dot{b} \\ \dot{c} & \dot{d} \end{pmatrix} \right) = \text{tr} \left(\frac{1}{ad-bc} \begin{pmatrix} d\dot{a} - b\dot{c} & d\dot{b} - b\dot{d} \\ -c\dot{a} + a\dot{c} & -c\dot{b} + a\dot{d} \end{pmatrix} \right) \\ &= \frac{1}{ad-bc} \times (d\dot{a} - b\dot{c} - c\dot{b} + a\dot{d}) = \frac{1}{\det M} \frac{d}{dt} (\det M) \end{aligned}$$

M1

***A1 (3)**

(iii)

$$\text{tr} \left(M^{-1} \frac{dM}{dt} \right) = \text{tr} (M^{-1} (MN - NM)) = \text{tr} (M^{-1}MN - M^{-1}NM) = \text{tr}(N) - \text{tr}(NMM^{-1}) = 0$$

Thus

$$\frac{1}{\det M} \frac{d}{dt} (\det M) = 0$$

and so $\det M$ is independent of t

E1

$$\frac{d}{dt} (\text{tr}(M)) = \text{tr} \left(\frac{dM}{dt} \right) = \text{tr}(MN - NM) = \text{tr}(MN) - \text{tr}(NM) = 0$$

so $\text{tr}(M)$ is independent of t

E1

$$\begin{aligned} \text{tr}(M^2) &= \text{tr} \left(\begin{pmatrix} a & b \\ c & d \end{pmatrix} \begin{pmatrix} a & b \\ c & d \end{pmatrix} \right) = \text{tr} \begin{pmatrix} a^2 + bc & ab + bd \\ ac + cd & bc + d^2 \end{pmatrix} = a^2 + bc + bc + d^2 \\ &= a^2 + 2ad + d^2 + 2(bc - ad) = (a + d)^2 - 2 \det M = (\text{tr} M)^2 - 2 \det M \end{aligned}$$

M1 A1

Therefore

$$\frac{d}{dt}(\text{tr}(M^2)) = \frac{d}{dt}((\text{tr} M)^2) - \frac{d}{dt}(2 \det M) = 0$$

and so $\text{tr}(M^2)$ is independent of t

E1 (5)

$$\frac{dM}{dt} = MN - NM$$

So

$$\begin{pmatrix} \dot{A} & \dot{B} \\ \dot{C} & \dot{D} \end{pmatrix} = \begin{pmatrix} A & B \\ C & D \end{pmatrix} \begin{pmatrix} t & t \\ 0 & t \end{pmatrix} - \begin{pmatrix} t & t \\ 0 & t \end{pmatrix} \begin{pmatrix} A & B \\ C & D \end{pmatrix} = \begin{pmatrix} -Ct & At - Dt \\ 0 & Ct \end{pmatrix}$$

M1 A1

Thus C is a constant,

A1

$$A = a - \frac{1}{2}Ct^2, D = d + \frac{1}{2}Ct^2$$

A1

and as

$$\dot{B} = At - Dt = (a - d)t - Ct^3$$

M1

$$B = b + \frac{1}{2}(a - d)t^2 - \frac{1}{4}Ct^4$$

A1 (6)

(iv) If

$$\frac{dM}{dt} = MN$$

Then for example,

$$M = \begin{pmatrix} e^t & 1 + e^t \\ e^t & 1 - e^t \end{pmatrix}, N = \begin{pmatrix} 1 & -e^{-t} \\ 0 & 1 \end{pmatrix}$$

$$\frac{dM}{dt} = \begin{pmatrix} e^t & e^t \\ e^t & -e^t \end{pmatrix}$$

And

$$N = \begin{pmatrix} e^t & 1 + e^t \\ e^t & 1 - e^t \end{pmatrix} \begin{pmatrix} 1 & -e^{-t} \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} e^t & e^t \\ e^t & -e^t \end{pmatrix}$$

M1 A1

and

$$\text{tr}(N) = 2$$

so no.

A1 (3)

6. (i) (a)

$$\frac{dx}{dt} = -x + 3y + u$$

$$\frac{dy}{dt} = x + y + u$$

$$\frac{dx}{dt} - \frac{dy}{dt} = \frac{d(x-y)}{dt} = -2(x-y)$$

M1

$$x - y = Ae^{-2t}$$

A1

If $x = y = 0$ at some time $t > 0$, then $A = 0$, **A1**

so considering $t = 0$, $x_0 - y_0 = 0$ which gives the required result. **E1 (4)**

(b) If $x_0 = y_0$, then at $t = 0$, $x - y = 0$ so $A = 0$ and hence $x = y$ for all t

E1

Thus

$$\frac{dx}{dt} = 2x + u$$

$$\frac{dx}{dt} - 2x = u$$

$$e^{-2t} \frac{dx}{dt} - 2e^{-2t}x = e^{-2t}u$$

$$e^{-2t}x = -\frac{1}{2}e^{-2t}u + c$$

$$x = -\frac{1}{2}u + ce^{2t}$$

M1 A1

$t = 0$, $x = x_0$ so $x_0 = -\frac{1}{2}u + c$ and we want $x = 0$ when $t = T$

so

$$0 = -\frac{1}{2}u + ce^{2T}$$

Thus $c = \frac{1}{2}ue^{-2T}$, $x_0 = -\frac{1}{2}u + \frac{1}{2}ue^{-2T}$

and hence,

$$u = \frac{2x_0e^{2T}}{1 - e^{2T}}$$

dM1 A1 (5)

(ii) (a)

$$\frac{dx}{dt} - 2\frac{dy}{dt} + \frac{dz}{dt} = \frac{d(x - 2y + z)}{dt} = -(x - 2y + z)$$

Thus

$$x - 2y + z = Ae^{-t}$$

M1 A1

If $x = y = z = 0$ at some time $t > 0$, then $A = 0$, so considering $t = 0$, $x_0 - 2y_0 + z_0 = 0$ which gives the required result.

E1 (3)

(b) we know from (a) that if $x = y = z = 0$ at some time $t > 0$, then $A = 0$, and so

$$x - 2y + z = 0 \quad \text{or} \quad 2y = x + z$$

E1

Thus

$$\frac{dx}{dt} = 2x - 3z + u$$

and

$$\frac{dz}{dt} = -z + u$$

So

$$\frac{dx}{dt} - \frac{dz}{dt} = \frac{d}{dt}(x - z) = 2(x - z)$$

and so

$$x - z = Be^{2t}$$

M1 A1

But as $x = z = 0$ at some time $t > 0$, $B = 0$ and so $x = z$ for all t

and thus $x = y = z$ for all t

Hence

$$x_0 = y_0 = z_0$$

E1 (4)

(c)

Given

$$x_0 = y_0 = z_0$$

we know that (a) and (b) apply (as similarly in (i)), so

$$\frac{dz}{dt} = -z + u$$

M1

Thus

$$z = u + ce^{-t}$$

A1

$t = 0$, $z = z_0$ so $z_0 = u + c$ and $0 = u + ce^{-T}$

dM1

$$c = -ue^T$$

$$u = \frac{z_0}{1 - e^T}$$

A1 (4)

7. (i) Each term of $f(n) > 0$ so their sum is too.

E1

$$\frac{1}{(n+1)(n+2)\dots(n+r)} < \frac{1}{(n+1)^r} \text{ so } f(n) = \frac{1}{n+1} + \frac{1}{(n+1)(n+2)} + \dots < \frac{1}{n+1} + \frac{1}{(n+1)^2} + \dots = \frac{1/n+1}{1-1/n+1} = \frac{1}{n}$$

M1 A1(3)

$$\text{Thus } 0 < f(n) < \frac{1}{n}$$

$$(ii) \frac{1}{n+1} - \frac{1}{(n+1)(n+2)} > 0, \frac{1}{(n+1)(n+2)(n+3)} - \frac{1}{(n+1)(n+2)(n+3)(n+4)} > 0, \text{ etc so } g(n) > 0$$

M1 A1

$$\text{Also, } \frac{1}{(n+1)(n+2)} - \frac{1}{(n+1)(n+2)(n+3)} > 0, \frac{1}{(n+1)(n+2)(n+3)(n+4)} - \frac{1}{(n+1)(n+2)(n+3)(n+4)(n+5)} > 0, \text{ etc}$$

$$\text{so } g(n) = \frac{1}{n+1} - \text{a sum of positive terms} < \frac{1}{n+1} \quad \textbf{M1 A1 (4)}$$

$$\text{Thus } 0 < g(n) < \frac{1}{n+1}$$

(iii)

$$\begin{aligned} & (2n)! e - f(2n) \\ &= (2n)! \left(1 + 1 + \frac{1}{2!} + \frac{1}{3!} + \dots \right) - \frac{1}{2n+1} - \frac{1}{(2n+1)(2n+2)} - \frac{1}{(2n+1)(2n+2)(2n+3)} - \dots \end{aligned}$$

M1 A1

$$\begin{aligned} &= (2n)! \left(1 + 1 + \frac{1}{2!} + \dots + \frac{1}{(2n)!} \right) \\ &+ \frac{(2n)!}{(2n+1)!} + \frac{(2n)!}{(2n+2)!} + \dots - \frac{1}{2n+1} - \frac{1}{(2n+1)(2n+2)} - \frac{1}{(2n+1)(2n+2)(2n+3)} - \dots \\ &= (2n)! \left(1 + 1 + \frac{1}{2!} + \dots + \frac{1}{(2n)!} \right) \end{aligned}$$

which is an integer.

M1 A1(4)

$$\begin{aligned} & \frac{(2n)!}{e} + g(2n) = (2n)! e^{-1} + g(2n) \\ & = (2n)! \left(1 - 1 + \frac{1}{2!} - \frac{1}{3!} + \dots \right) + \frac{1}{2n+1} - \frac{1}{(2n+1)(2n+2)} + \frac{1}{(2n+1)(2n+2)(2n+3)} - \dots \end{aligned}$$

M1 A1

$$\begin{aligned} & = (2n)! \left(1 - 1 + \frac{1}{2!} + \dots + \frac{1}{(2n)!} \right) \\ & - \frac{(2n)!}{(2n+1)!} + \frac{(2n)!}{(2n+2)!} - \dots + \frac{1}{2n+1} - \frac{1}{(2n+1)(2n+2)} + \frac{1}{(2n+1)(2n+2)(2n+3)} - \dots \\ & = (2n)! \left(1 - 1 + \frac{1}{2!} + \dots + \frac{1}{(2n)!} \right) \end{aligned}$$

M1 A1 (4)

which is an integer.

(iv) $q((2n)!e - f(2n))$ is an integer as is $p\left(\frac{(2n)!}{e} + g(2n)\right)$

Thus $(p\left(\frac{(2n)!}{e} + g(2n)\right)) - (q((2n)!e - f(2n)))$ is an integer.

$$\left(p\left(\frac{(2n)!}{e} + g(2n)\right) \right) - (q((2n)!e - f(2n))) = (2n)! \left(\frac{p}{e} - qe \right) + pg(2n) + qf(2n)$$

M1

$$= pg(2n) + qf(2n)$$

so $pg(2n) + qf(2n)$ is an integer as required.

A1(2)

(v) As (iv) is true for all positive integers n , it must be true for $n = \max(p, q)$

$$\text{By (ii)} \quad pg(2n) < \frac{p}{2n+1} \leq \frac{n}{2n+1} < \frac{1}{2}$$

$$\text{By (i)} \quad qf(2n) < \frac{q}{2n} \leq \frac{n}{2n} = \frac{1}{2}$$

M1

$$\text{Therefore,} \quad pg(2n) + qf(2n) < \frac{1}{2} + \frac{1}{2} = 1$$

and trivially by (i) and (ii)

$$pg(2n) + qf(2n) > 0$$

A1

This means that $pg(2n) + qf(2n)$ cannot be an integer which contradicts the result of (iv)

and hence there are no integers such that $\frac{p}{e} = qe$, that is such that $\frac{p}{q} = e^2$ and so e^2 is irrational.

E1 (3)

8. (i) $(y - x + 3)(y + x - 5) = 0$ if and only if either $y - x + 3 = 0$ or $y + x - 5 = 0$. These are the equations of two straight lines with gradients 1 and -1.

E1

A pair of straight lines with gradients 1 and -1 can be expressed as $y - x + a = 0$ and

$y + x + b = 0$. Thus $(y - x + a)(y + x + b) = 0$ can be expressed

$y^2 - x^2 + py + qx + r = 0$ if and only if $a + b = p$, $a - b = q$, and $ab = r$. **M1 A1**

Hence, $a = \frac{1}{2}(p + q)$, $b = \frac{1}{2}(p - q)$ and so $\frac{1}{2}(p + q)\frac{1}{2}(p - q) = r$ which can be written

$$p^2 - q^2 = 4r.$$

M1 *A1 (5)

(ii) If a point (x, y) lies on C_1 , then $x = y^2 + 2sy + s(s + 1) = 0$ which can be rearranged as $y^2 + 2sy + s(s + 1) - x = 0$. If a point (x, y) lies on C_2 , then $y = x^2$ which can be expressed as $k(y - x^2) = 0$ for any real number k . Thus, if it lies on both

$$y^2 + 2sy + s(s + 1) - x + k(y - x^2) = 0 \text{ for any real number } k$$

E1 E1

If $k = 1$,

$$y^2 - x^2 + (2s + 1)y - x + s(s + 1) = 0$$

and

$$(2s + 1)^2 - (-1)^2 = 4s^2 + 4s = 4s(s + 1)$$

satisfying the condition as derived in (i).

M1 A1 (4)

(iii) If C_1 and C_2 intersect at four distinct points, then they do so on the pair of straight lines,

$$y^2 - x^2 + (2s + 1)y - x + s(s + 1) = 0.$$

E1

$$y^2 - x^2 + (2s + 1)y - x + s(s + 1) = (y + x + s + 1)(y - x + s)$$

B1

Therefore, $y + x + s + 1 = 0$ must meet C_2 at two distinct points and $y - x + s = 0$ must meet C_2 at two different distinct points.

E1

Thus, solving $x^2 + x + s + 1 = 0$ having two distinct roots, the discriminant $1 - 4(s + 1) > 0$

$$\text{That is } s < -\frac{3}{4}$$

M1 A1

and solving $x^2 - x + s = 0$ having two distinct roots, the discriminant $1 - 4s > 0$ i.e. $s < \frac{1}{4}$

So it is necessary that $s < -\frac{3}{4}$.

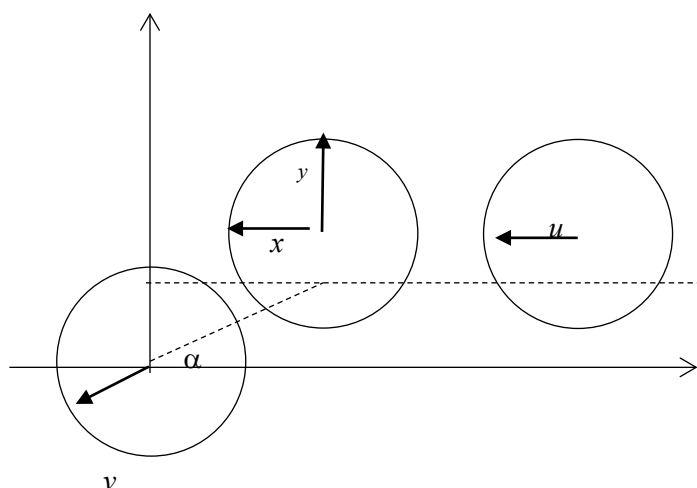
***A1 (6)**

(iv) If $s < -\frac{3}{4}$ for C_1 and C_2 to intersect at four points, they do so on the pair of straight lines, two distinct on each of the lines in (iii) as shown by the non-zero discriminants in (iii) and that will be four distinct points provided that the point of intersection of the two lines is not one of them. **E1 E1**

The intersection of

$y + x + s + 1 = 0$ and $y - x + s = 0$ is at $\left(-\frac{1}{2}, -\frac{2s+1}{2}\right)$ which will only lie on C_2 if $-\frac{2s+1}{2} = \left(-\frac{1}{2}\right)^2$ that is if $s = -\frac{3}{4}$ which is prohibited. **M1 A1 E1 (5)**

9.



G1 (1)

(i) Conserving momentum in the direction of the line of centres

$$mu \cos \alpha = mx \cos \alpha - my \sin \alpha + mv$$

that is

$$u \cos \alpha = (x \cos \alpha - y \sin \alpha) + v \quad \text{M1}$$

Newton's experimental law of impact in the same direction gives

$$v - (x \cos \alpha - y \sin \alpha) = \frac{1}{3} u \cos \alpha$$

$$\text{Solving, } (x \cos \alpha - y \sin \alpha) = \frac{1}{3} u \cos \alpha \quad \text{(A)}$$

M1

Conserving momentum perpendicular to the direction of the line of centres

M1

$$mu \sin \alpha = m(x \sin \alpha + y \cos \alpha)$$

that is

$$(x \sin \alpha + y \cos \alpha) = u \sin \alpha \quad \text{(B)}$$

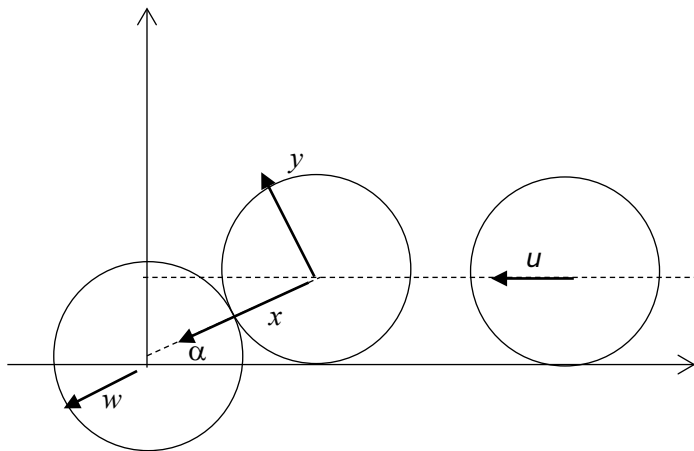
Solving equations A and B simultaneously:-

$$A \cos \alpha + B \sin \alpha \text{ gives } x = u \left(\frac{1}{3} \cos^2 \alpha + \sin^2 \alpha \right) = \frac{1}{3} u (1 + 2 \sin^2 \alpha)$$

$$B \cos \alpha - A \sin \alpha \text{ gives } y = \frac{2}{3} u \sin \alpha \cos \alpha \quad \text{M1}$$

Thus the velocity of B after the collision is $\left(\begin{matrix} -\frac{1}{3} u (1 + 2 \sin^2 \alpha) \\ \frac{2}{3} u \sin \alpha \cos \alpha \end{matrix} \right)$ as required. ***A1 (5)**

Alternative for part (i)



G1 (1)

Conserving momentum in the direction of the line of centres

$$mu \cos \alpha = mx + mw$$

That is

$$u \cos \alpha = x + w$$

M1

Newton's experimental law of impact in the same direction gives

$$w - x = \frac{1}{3}u \cos \alpha$$

Solving, $x = \frac{1}{3}u \cos \alpha$

M1

Conserving momentum perpendicular to the direction of the line of centres

M1

$$mu \sin \alpha = my$$

that is

$$y = u \sin \alpha$$

Thus the velocity of B after the collision is

$$\begin{pmatrix} -\frac{1}{3}u \cos \alpha \cos \alpha - u \sin \alpha \sin \alpha \\ u \sin \alpha \cos \alpha - \frac{1}{3}u \cos \alpha \sin \alpha \end{pmatrix} = \begin{pmatrix} -\frac{1}{3}u(1 + 2 \sin^2 \alpha) \\ \frac{2}{3}u \sin \alpha \cos \alpha \end{pmatrix} \text{ as required.}$$

M1 *A1 (5)

(ii) The lowest point of sphere B (which is vertically below its centre) crosses the y axis at a time

$$\frac{2r \cos \alpha}{\frac{1}{3}u(1 + 2 \sin^2 \alpha)}$$

after the collision.

B1

Thus it crosses the y axis at a point

$$2r \sin \alpha + \frac{2}{3}u \sin \alpha \cos \alpha \frac{2r \cos \alpha}{\frac{1}{3}u(1 + 2 \sin^2 \alpha)} = 2r \left(\sin \alpha + \cos \alpha \frac{2 \sin \alpha \cos \alpha}{1 + 2 \sin^2 \alpha} \right)$$

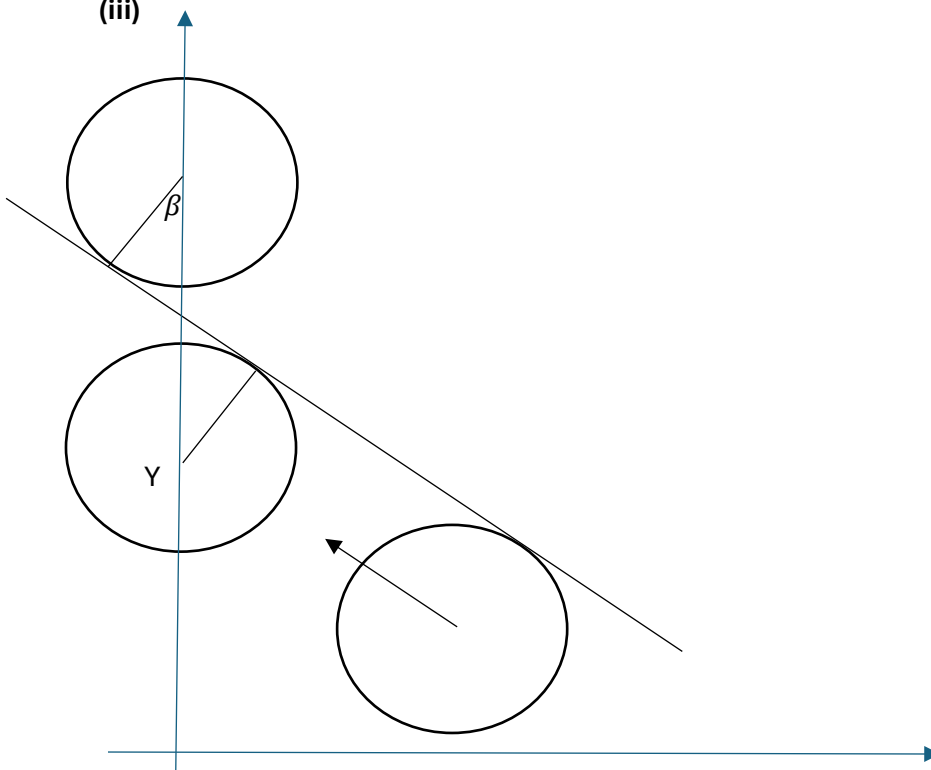
M1

from the origin, that is at $(0, Y)$ where $Y = 2r(\sin \alpha + \cos \alpha \tan \beta)$ and $\tan \beta = \frac{2 \sin \alpha \cos \alpha}{1 + 2 \sin^2 \alpha}$

***A1 (3)**

Alternatively, after the collision sphere B moves at an angle β above the negative x axis, where $\tan \beta = \frac{2 \sin \alpha \cos \alpha}{1 + 2 \sin^2 \alpha}$ (from the velocity of B in (i)) and so by trigonometry, the lowest point will be a distance $2r \cos \alpha \tan \beta$ further in the y direction than the point it is at when the collision occurs which had a y coordinate $2r \sin \alpha$.

(iii)



G1

By trigonometry, the distance between the lowest points of spheres B and C when their lowest points are on the y axis must be more than $2r \sec \beta$ so to avoid any contact, $h > Y + 2r \sec \beta$.

E1 (2)

(iv)

$$Y = 2r(\sin \alpha + \cos \alpha \tan \beta) = \frac{2r}{\cos \beta} (\sin \alpha \cos \beta + \cos \alpha \sin \beta) = 2r \sec \beta \sin(\alpha + \beta) \leq 2r \sec \beta$$

as $\sin(\alpha + \beta) \leq 1$

M1 A1

But, $\alpha + \beta \neq \frac{\pi}{2}$ because expression (A) in (i) cannot be zero, or alternatively, $\tan \beta = \frac{2 \sin \alpha \cos \alpha}{1 + 2 \sin^2 \alpha}$ would give a contradiction. Thus $Y < 2r \sec \beta$

E1 (3)

So, from this result and (iii) there will be no striking if $h > 4r \sec \beta$

B1

The greatest value of $\sec \beta$ occurs when $\tan \beta$ is greatest.

E1

$$\frac{d}{d\alpha}(\tan \beta) = \frac{d}{d\alpha} \left(\frac{2 \sin \alpha \cos \alpha}{1 + 2 \sin^2 \alpha} \right) = \frac{(1 + 2 \sin^2 \alpha)2(\cos^2 \alpha - \sin^2 \alpha) - 2 \sin \alpha \cos \alpha 4 \sin \alpha \cos \alpha}{(1 + 2 \sin^2 \alpha)^2}$$

$$\text{Numerator} = (1 + 2s^2)2(1 - 2s^2) - 8s^2(1 - s^2) = 2 - 8s^2$$

M1 A1

where $s = \sin \alpha$

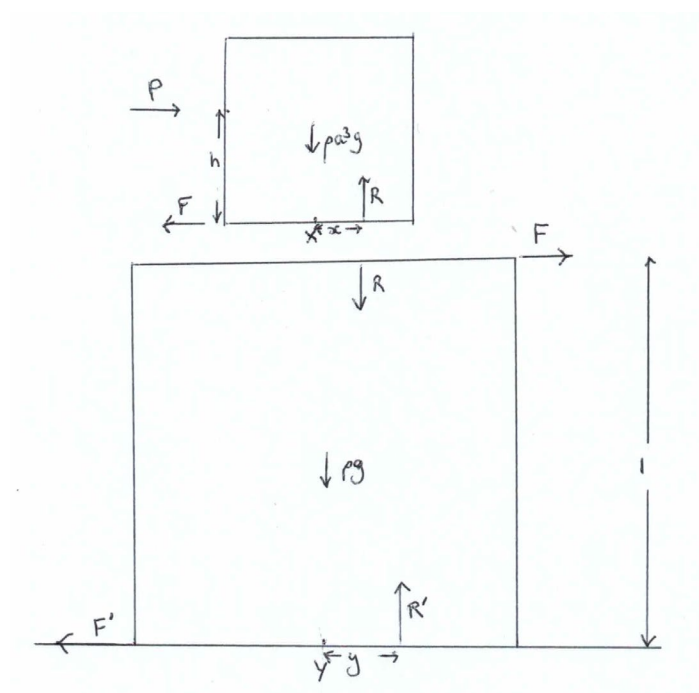
Thus, the differential is zero when $\sin \alpha = \frac{1}{2}$, then $\tan \beta = \frac{1}{\sqrt{3}}$ and $\sec \beta = \frac{2}{\sqrt{3}}$

M1

Thus, no collision occurs for any value of α if $h > \frac{8r}{\sqrt{3}}$

***A1 (6)**

10. (i)



G1

A Resolving vertically for the upper cube $R = \rho a^3 g$

B Taking moments for the upper cube about X $Ph = Rx$

C Resolving horizontally for the upper cube $P = F$

M1 A1

D Resolving vertically for the lower cube $R' = R + \rho g$

E Taking moments for the lower cube about Y $R'y = F + Rx$

F Resolving horizontally for the lower cube $F = F'$

M1 A1

Combining A and B $x = \frac{Ph}{\rho a^3 g}$ which is the second requirement.

B1

Combining A and D (or resolving vertically for the whole system) $R' = \rho g(1 + a^3)$

Combining this with E and C $\rho g(1 + a^3)y = P + Ph$

which gives $y = \frac{P(1+h)}{(1+a^3)\rho g}$ as required.

M1 *A1 (8)

(ii) The limiting friction for $F = \mu R$ whereas for $F' = \mu R' = \mu R + \mu \rho g > \mu R$

Given that in equilibrium $F = F' = P$, as P increases, F will attain its limiting value first and hence the upper cube will slip on the lower cube.

E1 (1)

(iii) For $a = 1$ the upper cube slips on the lower cube if $P = \mu\rho g$, **B1**

$$y = \frac{1}{2} \text{ when } P = \frac{\rho g}{1+h}$$

$$\text{and } x = \frac{1}{2} \text{ when } P = \frac{\rho g}{2h} \text{ and as } h < 1, 2h < 1+h, \text{ so } \frac{\rho g}{2h} > \frac{\rho g}{1+h} \quad \mathbf{M1}$$

Thus equilibrium is broken either by the upper cube slipping if $\mu\rho g < \frac{\rho g}{1+h}$ or by both toppling together if $\mu\rho g > \frac{\rho g}{1+h}$ **M1**

That is upper slips if $\mu(1+h) < 1$ or both topple if $\mu(1+h) > 1$ as required. ***A1 (4)**

(iv) For $a < 1$ and no slipping occurring,

$$y = \frac{1}{2} \text{ when } P = \frac{\rho g(1+a^3)}{2(1+h)} \quad \mathbf{B1}$$

$$\text{and } x = \frac{1}{2}a \text{ when } P = \frac{\rho g a^4}{2h} \quad \mathbf{B1}$$

So equilibrium will be broken by the upper cube toppling if $\frac{\rho g a^4}{2h} < \frac{\rho g(1+a^3)}{2(1+h)}$

That is if $(1+h)a^4 < h(1+a^3)$, which can be rearranged to $h(1+a^3(1-a)) > a^4$ **E1 (3)**

(v) If $a = \frac{1}{2}$, for (iv) to occur $h > \frac{1}{17}$. **B1**

We also require $h < a$ and, in addition, $\frac{\rho g a^4}{2h} < \mu\rho g a^3$ so that the top cube doesn't slip. **M1**

Thus, $h\mu > \frac{1}{4}$. **A1**

E.G. $h = \frac{3}{8}$, $\mu = \frac{3}{4}$ (choosing h larger than $\frac{1}{4}$ to enable a feasible value of μ to be chosen.)

B1 (4)

11. (i)

$$r \binom{2n}{r} = \frac{(2n)!}{(2n-r)!(r-1)!} = (2n-r+1) \frac{(2n)!}{(2n-r+1)!(r-1)!} = (2n-r+1) \binom{2n}{2n+1-r}$$

M1

M1

***A1 (3)**

So

$$\sum_{r=0}^{2n} r \binom{2n}{r} = \sum_{r=1}^n r \binom{2n}{r} + \sum_{r=n+1}^{2n} r \binom{2n}{r}$$

M1

$$= \sum_{r=1}^n (2n-r+1) \binom{2n}{2n+1-r} + \sum_{r=n+1}^{2n} r \binom{2n}{r}$$

M1

$$= \sum_{t=n+1}^{2n} t \binom{2n}{t} + \sum_{r=n+1}^{2n} r \binom{2n}{r}$$

by changing the index in the first summation to $t = 2n - r + 1$

M1 A1

$$= 2 \sum_{r=n+1}^{2n} r \binom{2n}{r}$$

***A1 (5)**

(ii)

$$E(X) = 2 \sum_{r=n+1}^{2n} r \binom{2n}{r} \left(\frac{1}{2}\right)^{2n} + n \binom{2n}{n} \left(\frac{1}{2}\right)^{2n}$$

M1 A1

$$= \sum_{r=0}^{2n} r \binom{2n}{r} \left(\frac{1}{2}\right)^{2n} + n \binom{2n}{n} \left(\frac{1}{2}\right)^{2n}$$

using the result of (i)

M1 A1

But,

$$\sum_{r=0}^{2n} r \binom{2n}{r} \left(\frac{1}{2}\right)^{2n}$$

is the expectation of a $Bi\left(2n, \frac{1}{2}\right)$ random variable and so $= 2n \times \frac{1}{2} = n$, or using the second result given in the stem

M1 A1

Thus

$$E(X) = n + n \binom{2n}{n} \left(\frac{1}{2}\right)^{2n} = n \left(1 + \left(\frac{1}{2}\right)^{2n} \binom{2n}{n}\right)$$

as required.

***A1 (7)**

(iii)

$$\frac{\left(\frac{1}{2}\right)^{2n+2} \binom{2n+2}{n+1}}{\left(\frac{1}{2}\right)^{2n} \binom{2n}{n}} = \frac{1}{2^2} \frac{(2n+2)!}{(n+1)!(n+1)!} \frac{n!n!}{(2n)!} = \frac{(2n+2)(2n+1)}{2^2(n+1)(n+1)} = \frac{2n+1}{2(n+1)} < 1$$

M1

A1

and so $\left(\frac{1}{2}\right)^{2n} \binom{2n}{n}$ decreases as n increases. **E1 (3)**

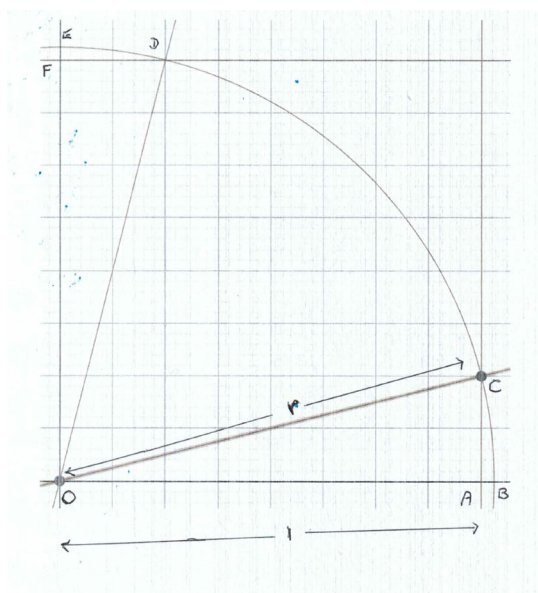
(iv) The expected profit per pound paid = $\frac{n \left(1 + \left(\frac{1}{2}\right)^{2n} \binom{2n}{n}\right) - n}{n} = \left(\frac{1}{2}\right)^{2n} \binom{2n}{n}$ **M1**

So, by the result of (iii), choose $n = 1$.

A1 (2)

(If winnings not profit, then logic is identical bar plus 1. Either permissible)

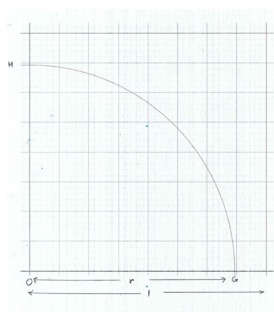
12. (i)



$OA = 1$, $OC = r$, so $AC = \sqrt{r^2 - 1}$ and therefore $area\ OAC = ODF = \frac{1}{2}\sqrt{r^2 - 1}$

Also, $angle\ BOC = DOE = \cos^{-1} \frac{1}{r}$ so $area\ sector\ COD = \frac{1}{4}\pi r^2 - 2 \times \frac{1}{2}r^2 \cos^{-1} \frac{1}{r}$ **M1 M1**

Thus, $P(R \leq r) = area\ OACDF = \sqrt{r^2 - 1} + \frac{1}{4}\pi r^2 - r^2 \cos^{-1} r^{-1}$ when $1 \leq r \leq \sqrt{2}$ ***A1**



$P(R \leq r) = area\ OGH = \frac{1}{4}\pi r^2$ when $0 \leq r \leq 1$ **B1 (4)**

(ii) If the pdf of R is $f(r)$, then differentiating,

$$f(r) = \frac{1}{2}\pi r$$

for $0 \leq r \leq 1$,

and using

$$\frac{d}{dx}(\cos^{-1} x^{-1}) = -\frac{1}{\sqrt{1 - x^{-2}}} \times -x^{-2} = \frac{1}{x\sqrt{x^2 - 1}}$$

B1

$$f(r) = \frac{r}{\sqrt{r^2 - 1}} + \frac{1}{2}\pi r - 2r \cos^{-1} r^{-1} - \frac{r}{\sqrt{r^2 - 1}} = \frac{1}{2}\pi r - 2r \cos^{-1} r^{-1}$$

for $1 \leq r \leq \sqrt{2}$.

M1 A1 (3)

Thus

$$E(R) = \int_0^1 \frac{1}{2} \pi r^2 dr + \int_1^{\sqrt{2}} \frac{1}{2} \pi r^2 - 2r^2 \cos^{-1} r^{-1} dr$$

M1 A1ft

$$= \left[\frac{1}{6} \pi r^3 \right]_0^{\sqrt{2}} - \left[\frac{2}{3} r^3 \cos^{-1} r^{-1} \right]_1^{\sqrt{2}} + \int_1^{\sqrt{2}} \frac{2}{3} r^3 \frac{1}{r\sqrt{r^2-1}} dr$$

M1 A1

$$= \frac{\pi\sqrt{2}}{3} - \frac{\pi\sqrt{2}}{3} + \int_1^{\sqrt{2}} \frac{2}{3} r^2 \frac{1}{\sqrt{r^2-1}} dr$$

as required.

***A1 (5)**

(iii)

Let

$$I = \int \frac{r^2}{\sqrt{r^2-1}} dr$$

Then

$$I = \int r \frac{r}{\sqrt{r^2-1}} dr = r\sqrt{r^2-1} - \int \sqrt{r^2-1} dr = r\sqrt{r^2-1} - \int \frac{r^2-1}{\sqrt{r^2-1}} dr$$

M1

M1

$$= r\sqrt{r^2-1} - \int \frac{r^2}{\sqrt{r^2-1}} dr + \int \frac{1}{\sqrt{r^2-1}} dr = r\sqrt{r^2-1} - I + \cosh^{-1} r + c$$

M1

M1

So

$$I = \frac{1}{2} (r\sqrt{r^2-1} + \cosh^{-1} r + c) = \frac{1}{2} (r\sqrt{r^2-1} + \ln(r + \sqrt{r^2-1}) + c)$$

A1 (5)

Hence

$$E(R) = \frac{2}{3} \times \frac{1}{2} \times \left[r\sqrt{r^2-1} + \ln(r + \sqrt{r^2-1}) \right]_1^{\sqrt{2}} = \frac{1}{3} (\sqrt{2} + \ln(\sqrt{2} + 1))$$

M1 A1ft

***A1 (3)**

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