

WARNING: MISBEHAVIOR AT EXAM TIME WILL LEAD TO SERIOUS CONSEQUENCE.

SCUT Final Exam

Mathematical Analysis I Exam Paper A (2019-2020-1)

- Notice:**
1. Make sure that you have filled the form on the left side of seal line.
 2. Write your answers on **the exam paper**.
 3. This is a **close**-book exam.
 4. The exam with full score of 100 points lasts 120 minutes.

Question No.	I	II	III	IV	Sum
Score					

Score

I. Please fill the correct answers in the following blanks. ($4' \times 5 = 20'$)

1. $\lim_{n \rightarrow \infty} \left(1 + \frac{2}{n}\right)^n = e^2$.

2. If $\sin(x+y) = y^2 \cos x$, then $dy = \frac{\cos(x+y) + y^2 \sin x}{2y \cos x - \cos(x+y)} dy$.

3. The inflection points of the curve $f(x) = \frac{1}{2}x^2 + \frac{9}{10}(x-1)^{\frac{5}{3}}$ are $(1, \frac{1}{2}), (0, -\frac{9}{10})$.

4. Suppose f is continuous with the property that $|f(x)| \leq x^2$ for all x , then $f'(0) = 0$.

5. If $f(x)$ is continuous, and $f(x) = \cos^4 x + \frac{1}{\pi} \int_0^{\frac{\pi}{2}} f(x) dx$, then $f(x) = \cos^4 x + \frac{3}{8}$.

II. Finish the following calculations. (6-11: 6' × 6 = 36')

Score

6. $\lim_{x \rightarrow +\infty} \left(x - x^2 \ln \left(1 + \frac{1}{x} \right) \right).$

Solution: By Taylor's formula,

$$\ln \left(1 + \frac{1}{x} \right) = \frac{1}{x} - \frac{1}{2} \cdot \frac{1}{x^2} + \frac{1}{3} \cdot \frac{1}{x^3} + o\left(\frac{1}{x^3}\right).$$

$$x - x^2 \ln \left(1 + \frac{1}{x} \right)$$

$$= x - x^2 \left(\frac{1}{x} - \frac{1}{2} \cdot \frac{1}{x^2} + \frac{1}{3} \cdot \frac{1}{x^3} + o\left(\frac{1}{x^3}\right) \right)$$

$$= x - x + \frac{1}{2} - \frac{1}{3} \cdot \frac{1}{x} + o\left(\frac{1}{x}\right)$$

$$\lim_{x \rightarrow +\infty} \left(x - x^2 \ln \left(1 + \frac{1}{x} \right) \right)$$

$$= \lim_{x \rightarrow +\infty} \left(\frac{1}{2} - \frac{1}{3x} + o\left(\frac{1}{x}\right) \right) = \frac{1}{2}$$

7. $\lim_{x \rightarrow 3} \left(\frac{x}{x-3} \int_3^x \frac{\sin t}{t} dt \right)$

$$= \left(\lim_{x \rightarrow 3} x \right) \left(\lim_{x \rightarrow 3} \frac{\int_3^x \frac{\sin t}{t} dt}{x-3} \right)$$

$$\text{Let } F(x) = \int_3^x \frac{\sin t}{t} dt = F(x) - F(3)$$

$$\text{Then } \lim_{x \rightarrow 3} \frac{\int_3^x \frac{\sin t}{t} dt}{x-3} = \lim_{x \rightarrow 3} \frac{F(x) - F(3)}{x-3}$$

$$= F'(3)$$

$$F'(x) = \frac{\sin x}{x} \Rightarrow F'(3) = \frac{\sin 3}{3}$$

$$\begin{aligned} \text{Then } \lim_{x \rightarrow 3} \left(\frac{x}{x-3} \int_3^x \frac{\sin t}{t} dt \right) &= \left(\lim_{x \rightarrow 3} x \right) \left(\lim_{x \rightarrow 3} \frac{\int_3^x \frac{\sin t}{t} dt}{x-3} \right) \\ &= 3 \times \frac{\sin 3}{3} = \sin 3. \end{aligned}$$

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Or They can use L'Hospital Rule.

8. If $y = \arctan x$, find $y^{(n)}(0)$.

Solution: $y = \arctan x$, $y(0) = 0$

$$y' = \frac{1}{1+x^2} \quad y'(0) = 1$$

$$(1+x^2)y' = 1$$

Take $(n-1)$ th derivatives on the both side with respect to x , by Leibniz formula,

$$y^{(n)} + C_{n-1}'(2x)y^{(n-1)} + C_{n-1}^2 \cdot 2y^{(n-2)} = 0.$$

Let $x=0$.

$$y^{(n)}(0) + (n-1)(n-2)y^{(n-2)}(0) = 0.$$

Then we have

$$y^{(n)}(0) = -(n-1)(n-2)y^{(n-2)}(0)$$

$$\begin{aligned} y^{(2k+1)}(0) &= -(2k)(2k-1)y^{(2k-1)}(0) \\ &= (2k)(2k-1)(2k-2)(2k-3)y^{(2k-3)}(0) \\ &= \dots = (-1)^k (2k)! y'(0) = (-1)^k (2k)! \end{aligned}$$

$$y^{(2k)}(0) = 0.$$

$$y^{(n)}(0) = \begin{cases} (-1)^k (2k)! & n=2k+1 \\ 0 & n=2k \end{cases}$$

9. Evaluate the indefinite integral $\int \frac{1}{x^2 \sqrt{x^2 + 1}} dx$

$$\int \frac{1}{x^2 \sqrt{x^2 + 1}} dx$$

$$\underline{x = \tan t} \quad \int \frac{\sec^2 t}{\tan^2 t \sec t} dt$$

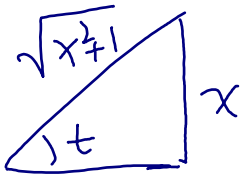
$$dx = \sec^2 t dt$$

$$= \int \frac{\sec t}{\frac{\sin^2 t}{\cos^2 t}} dt$$

$$= \int \frac{\cos t}{\sin^2 t} dt$$

$$= -\frac{1}{\sin t} + C$$

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



Where C is an arbitrary constant.

10. (a) Find the tangent to the cycloid $x = a(\theta - \sin \theta)$, $y = a(1 - \cos \theta)$ ($a > 0$ is a constant)

at the point where $\theta = \frac{\pi}{3}$.

(b) Find the area under one arch of the cycloid.

$$(a) \quad \frac{dy}{dx} = \frac{y'(\theta)}{x'(\theta)} = \frac{a \sin \theta}{a(1 - \cos \theta)}$$

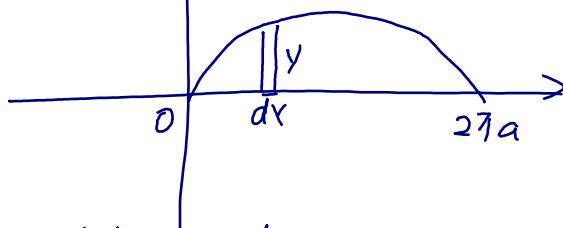
$$\left. \frac{dy}{dx} \right|_{\theta = \frac{\pi}{3}} = \frac{a \sin \frac{\pi}{3}}{a(1 - \cos \frac{\pi}{3})} = \frac{\frac{\sqrt{3}}{2}a}{\frac{a}{2}} = \sqrt{3}.$$

$$x|_{\theta = \frac{\pi}{3}} = a\left(\frac{\pi}{3} - \frac{\sqrt{3}}{2}\right) \quad y|_{\theta = \frac{\pi}{3}} = a\left(1 - \cos \frac{\pi}{3}\right) = \frac{a}{2}$$

So the tangent line is

$$y - \frac{a}{2} = \sqrt{3} \left(x - a\left(\frac{\pi}{3} - \frac{\sqrt{3}}{2}\right) \right)$$

(b)



$$dA = y dx.$$

$$A = \int_0^{2\pi a} y dx$$

$$= \int_0^{2\pi} a(1 - \cos \theta) a \cdot (1 - \cos \theta) d\theta$$

$$= a^2 \int_0^{2\pi} (1 - 2\cos \theta + \cos^2 \theta) d\theta.$$

$$= 2\pi a^2 + a^2 \int_0^{2\pi} \frac{\cos 2\theta + 1}{2} d\theta$$

$$= 3\pi a^2$$

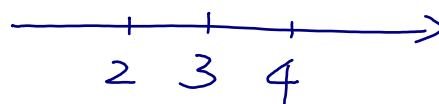
III. Prove the following conclusions. ($8 \times 3 = 24$)

Score

11. Prove that $\lim_{x \rightarrow 3} x^2 = 9$ by using the ε, δ definition of limit.

proof: We can restrict x lies in the δ -neighborhood of 3. i.e., $|x-3| < \delta$.

Then $|x+3| = |x-3+6| < 7$.



$\forall \varepsilon > 0$.

$\exists \delta = \min \left\{ \frac{\varepsilon}{7}, 1 \right\}$.

if $0 < |x-3| < \delta$.

Then $|x^2 - 9| = |x-3||x+3| < 7|x-3| < 7 \cdot \frac{\varepsilon}{7} = \varepsilon$.

12. Let $f(x) = \begin{cases} x^2 \sin \frac{1}{x}, & x \neq 0 \\ 0, & x = 0 \end{cases}$.

Find $f'(x)$. Is $f'(x)$ continuous at $x = 0$? Show your reasons.

$$f'(0) = \lim_{x \rightarrow 0} \frac{f(x) - f(0)}{x - 0} = \lim_{x \rightarrow 0} \frac{x^2 \sin \frac{1}{x} - 0}{x - 0} = \lim_{x \rightarrow 0} x \sin \frac{1}{x} = 0.$$

$$f'(x) = 2x \sin \frac{1}{x} + x^2 \cos \frac{1}{x} \left(-\frac{1}{x^2} \right) \\ = 2x \sin \frac{1}{x} - \cos \frac{1}{x} \quad (x \neq 0).$$

$$f'(x) = \begin{cases} 2x \sin \frac{1}{x} - \cos \frac{1}{x} & x \neq 0 \\ 0 & x = 0 \end{cases}$$

$f'(x)$ is not continuous at $x = 0$.

$$x'_n = \frac{1}{2n\pi} \quad x'_n \rightarrow 0, \text{ as } n \rightarrow \infty.$$

$$x''_n = \frac{1}{\frac{\pi}{2} + 2n\pi} \quad x''_n \rightarrow 0, \text{ as } n \rightarrow \infty.$$

$$f(x'_n) \rightarrow -1, \quad f(x''_n) \rightarrow 0 \quad \text{as } n \rightarrow \infty.$$

By Heine Theorem, $\lim_{x \rightarrow 0} f'(x)$ does not exist.

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Then $f'(x)$ is not continuous at $x = 0$.

13. Assume that $f(x)$ is continuous on the closed interval $[a, b]$, and f is differentiable in the open interval (a, b) , $0 < a < b$. Use Cauchy's mean value theorem to prove that there exists $\xi \in (a, b)$ such that

$$\frac{af(b) - bf(a)}{a - b} = f(\xi) - \xi f'(\xi).$$

Proof: Let $G(x) = \frac{1}{x}$. Then $G(x)$ is continuous on $[a, b]$ and is differentiable in (a, b) . $F(x) = \frac{f(x)}{x}$

$$\frac{af(b) - bf(a)}{a - b} = \frac{\frac{f(b)}{b} - \frac{f(a)}{a}}{\frac{1}{b} - \frac{1}{a}} = \frac{F(b) - F(a)}{G(b) - G(a)}$$

$$\stackrel{\exists \xi \in (a, b)}{=} \frac{F'(\xi)}{G'(\xi)}$$

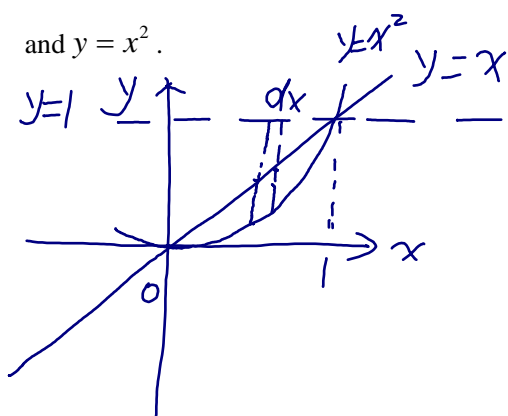
$$= \frac{\frac{f'(\xi)\xi - f(\xi)}{\xi^2}}{-\frac{1}{\xi^2}} = f(\xi) - \xi f'(\xi).$$

Score

IV. Finish the following questions. ($10 \times 2 = 20$)

14. Find the volume of the solid obtained by rotating about $y=1$ the region between $y=x$

and $y=x^2$.



$$dV = \pi(1-x^2)^2 dx - \pi(1-x)^2 dx$$

$$V = \int_0^1 [\pi(1-x^2)^2 - \pi(1-x)^2] dx$$

$$= \int_0^1 \pi(1-2x^2+x^4-1+2x-x^2) dx$$

$$= \int_0^1 \pi(x^4-3x^2+2x) dx$$

$$= \pi \left(\frac{x^5}{5} - x^3 + x^2 \right) \Big|_0^1 = \frac{1}{5}\pi.$$

15. A sequence $\{a_n\}$ is given by $a_1 = \frac{1}{2}\left(a + \frac{1}{a}\right)$, $a_{n+1} = \frac{1}{2}\left(a_n + \frac{1}{a_n}\right)$ ($n=1, 2, 3, \dots$), ($a > 0$).

Show that $\lim_{n \rightarrow +\infty} a_n$ exists and find it.

Solution: step 1. $\{a_n\}$ is a positive sequence.

$$a_1 = \frac{1}{2}\left(a + \frac{1}{a}\right) > 0.$$

Suppose $a_k > 0$.

$$\text{Then } a_{k+1} = \frac{1}{2}\left(a_k + \frac{1}{a_k}\right) > 0.$$

By mathematical induction, we have for any n ,

$$a_n > 0.$$

step 2. $\{a_n\}$ is bounded below.

$$a_{n+1} = \frac{1}{2}\left(a_n + \frac{1}{a_n}\right) \geq \sqrt{a_n \cdot \frac{1}{a_n}} = 1.$$

Step 3. $\{a_n\}$ is decreasing.

$$\begin{aligned} a_{n+1} - a_n &= \frac{1}{2}\left(a_n + \frac{1}{a_n}\right) - a_n = \frac{1}{2a_n} - \frac{a_n}{2} \\ &= \frac{1 - a_n^2}{2a_n} \leq 0. \end{aligned}$$

Then $a_{n+1} \leq a_n$ for any n .

By the monotonic sequence theorem, we know that $\lim_{n \rightarrow +\infty} a_n$ exists.

Step 4. we assume that $\lim_{n \rightarrow +\infty} a_n = A$.

Take limit on the both side of $a_{n+1} = \frac{1}{2}\left(a_n + \frac{1}{a_n}\right)$

$$A = \frac{1}{2}\left(A + \frac{1}{A}\right) \Rightarrow \frac{1}{2}A = \frac{1}{2A} \Rightarrow A^2 = 1.$$

$$A = 1 \text{ or } A = -1$$

Since $\{a_n\}$ is positive, Then $\lim_{n \rightarrow +\infty} a_n = 1$.