

PRACTICE FINAL/STUDY GUIDE SOLUTIONS

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Feel free to send me any feedback, including comments, typos, and mathematical errors.

Problem 1. Give the precise meaning of the following statements.

- (i) “ $\lim_{x \rightarrow a} f(x) = L$ ”
- (ii) “ $\lim_{x \rightarrow a^+} f(x) = L$ ”
- (iii) “ $\lim_{x \rightarrow +\infty} f(x) = L$ ”
- (iv) “ $\lim_{x \rightarrow +\infty} f(x) = -\infty$ ”
- (v) “ $\lim_{x \rightarrow a^-} f(x) = -\infty$ ”

Solution. (i) For every $\epsilon > 0$, there exists $\delta > 0$ such that if $0 < |x - a| < \delta$ then $|f(x) - L| < \epsilon$.
 (ii) For every $\epsilon > 0$, there exists $\delta > 0$ such that if $0 < x - a < \delta$ then $|f(x) - L| < \epsilon$.
 (iii) For every $\epsilon > 0$, there exists $N > 0$ such that if $x > N$ then $|f(x) - L| < \epsilon$.
 (iv) For every $M < 0$, there exists $N > 0$ such that if $x > N$ then $f(x) < M$.
 (v) For every $M < 0$, there exists $\delta > 0$ such that if $0 < a - x < \delta$ then $f(x) < M$.

□

Problem 2. Prove the following statements using the limit definitions.

- (i) “ $\lim_{x \rightarrow 0} \frac{1}{x^2+1} = 1$ ”
- (ii) “ $\lim_{x \rightarrow 1} \frac{x^2-4x+5}{x+4} = \frac{2}{5}$ ”¹
- (iii) “ $\lim_{x \rightarrow +\infty} \frac{e^x}{e^x+x} = 1$ ”

Scratch work. (i) We want to prove the following statement: “for every $\epsilon > 0$, there exists $\delta > 0$ such that $0 < |x - 0| < \delta$ implies $|\frac{1}{x^2+1} - 1| < \epsilon$ ”. We have $|\frac{1}{x^2+1} - 1| = \frac{x^2}{x^2+1} \leq x^2$.
 (ii) We want to prove the following statement: “for every $\epsilon > 0$, there exists $\delta > 0$ such that $0 < |x-1| < \delta$ implies $|\frac{x^2-4x+5}{x+4} - \frac{2}{5}| < \epsilon$ ”. We have

$$\left| \frac{x^2 - 4x + 5}{x + 4} - \frac{2}{5} \right| = \left| \frac{5x^2 - 22x + 17}{5x + 20} \right| = \left| \frac{(5x - 17)(x - 1)}{5x + 20} \right|;$$

we’re going to work with the last expression. If $|x - 1|$ is small (i.e. $x \approx 1$), then $5x - 17 \approx -12$ and $5x + 20 \approx 25$ (this is an inexact statement which needs to be made precise). I can ensure that $-13 < 5x - 12 < -11$ if $|x - 1| < \frac{1}{5}$, which is satisfied whenever $\delta \leq \frac{1}{5}$. Coincidentally, $|x - 1| < \frac{1}{5}$ also ensures that $19 < 5x + 20 < 21$. Thus $|x - 1| < \frac{1}{5}$ implies that $|\frac{5x-12}{5x+20}| < \frac{13}{19}$ (check this). If δ is less than $\frac{\epsilon}{13/19}$ (in addition to being less than or equal to $\frac{1}{5}$), then $|\frac{(5x-12)(x-1)}{5x+20}| < \epsilon$. Notice that the condition “ $\delta < \frac{\epsilon}{13/19}$ and $\delta < \frac{1}{5}$ ” is equivalent to the condition “ $\delta < \min\{\frac{\epsilon}{13/19}, \frac{1}{5}\}$ ”.

(iii) (This turned out to be harder than I expected.) We want to prove the following statement: “for every $\epsilon > 0$, there exists $N > 0$ such that $x > N$ implies $|\frac{e^x}{e^x+x} - 1| < \epsilon$ ”. We have $|\frac{e^x}{e^x+x} - 1| = \frac{x}{e^x+x} < \frac{x}{e^x}$ (as long as $x > 0$, which we can force by taking $N \geq 0$). If $\frac{x}{e^x} < \epsilon$, then $\frac{x}{e^x+x} < \epsilon$, so we’re going to look for an N such that $x > N$ implies $\frac{x}{e^x} < \epsilon$. We will show that $\lim_{n \rightarrow \infty} \frac{n}{e^n} = 0$. We will also show that the function $f(x) = \frac{x}{e^x}$ is decreasing on the interval $(1, \infty)$. This will show that $\lim_{x \rightarrow \infty} \frac{x}{e^x} = 0$.

¹Typo: the printed version said $\frac{1}{5}$.

□

Solution. (i) Let $\epsilon > 0$. Set $\delta > \sqrt{\epsilon}$. Assume $0 < |x - 0| < \delta$. Then $x^2 = |x|^2 = |x - 0|^2 < \delta^2 = \epsilon$. Since $x^2 + 1 \geq 1$, we have $\frac{x^2}{x^2+1} < \epsilon$. Thus $|\frac{1}{x^2+1} - 1| = |\frac{x^2}{x^2+1}| < \epsilon$.

(ii) Let $\epsilon > 0$. Set $\delta < \min\{\frac{\epsilon}{13/19}, \frac{1}{5}\}$. Assume $0 < |x - 1| < \delta$. Then $|x - 1| < \frac{1}{5}$, which implies $-13 < 5x - 12 < -11$ and $19 < 5x + 20 < 21$. Thus $|\frac{5x-12}{5x+20}| < \frac{13}{19}$. Also, we have $|x - 1| < \frac{\epsilon}{13/19}$. Thus

$$\left| \frac{x^2 - 4x + 5}{x + 4} - \frac{1}{5} \right| = \left| \frac{(5x - 12)(x - 1)}{5x + 20} \right| < \frac{13}{19} \cdot \frac{\epsilon}{13/19} = \epsilon.$$

(iii) ² Let's first show that $\lim_{n \rightarrow \infty} \frac{n}{e^n} = 0$. We have $\lim_{n \rightarrow \infty} \frac{n}{2^n} = 0$ by Problem 1 in <http://math.berkeley.edu/~shinms/FA13-1A/practice-problems-01.pdf>. We have $\frac{n}{e^n} < \frac{n}{2^n}$ for all n since $2 < e$. Let $\epsilon > 0$. Since $\lim_{n \rightarrow \infty} \frac{n}{2^n} = 0$, there exists $N > 0$ such that $x > N$ implies $|\frac{n}{2^n} - 0| < \epsilon$. Assume $x > N$. Then $|\frac{n}{e^n} - 0| = \frac{n}{e^n} < \frac{n}{2^n} = |\frac{n}{2^n} - 0| < \epsilon$. Thus $\lim_{n \rightarrow \infty} \frac{n}{e^n} = 0$.

Let's show that if $1 \leq x < y$, then $f(x) > f(y)$. We have

$$e^{y-x} \stackrel{(*)}{>} 1 + (y - x) \geq 1 + \frac{y - x}{x} = \frac{y}{x}$$

where the inequality marked $(*)$ follows from the fact that $e^x > 1 + x$ for all positive x (since $e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots$). Then $e^{y-x} > \frac{y}{x}$ implies $f(x) > f(y)$.

We now show that $\lim_{x \rightarrow \infty} \frac{x}{e^x} = 0$. Let $\epsilon > 0$. Since $\lim_{n \rightarrow \infty} \frac{n}{e^n} = 0$, there exists a positive integer $N > 0$ such that if n is a positive integer such that $n \geq N$, then $\frac{n}{e^n} = |\frac{n}{e^n} - 0| < \epsilon$. Assume that x is a real number such that $x > N$. Let n be an integer such that $x > n \geq N$. Then $|\frac{x}{e^x} - 0| = \frac{x}{e^x} < \frac{n}{e^n} < \epsilon$. Thus $\lim_{x \rightarrow \infty} \frac{x}{e^x} = 0$.

We now prove that $\lim_{x \rightarrow \infty} \frac{e^x}{e^x + x} = 1$. Let $\epsilon > 0$. Since $\lim_{x \rightarrow \infty} \frac{x}{e^x} = 0$, there exists $N > 0$ such that $x > N$ implies $|\frac{x}{e^x} - 0| < \epsilon$. Then $|\frac{e^x}{e^x + x} - 1| = \frac{x}{e^x + x} < \frac{x}{e^x} < \epsilon$. Thus $\lim_{x \rightarrow \infty} \frac{e^x}{e^x + x} = 1$. □

Problem 3. (i) State and prove the Squeeze Theorem.

(ii) Use the Squeeze Theorem to compute

$$\lim_{x \rightarrow 0} x^2(\sin x)^4(\cos x)^3.$$

Justify your answer carefully.

Solution. (i) If f, g, h are real-valued functions such that

$$f(x) \leq g(x) \leq h(x) \tag{1}$$

when x is near a (except possibly at a) and if $\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} h(x) = L$, then $\lim_{x \rightarrow a} g(x) = L$.

The precise meaning of “near a (except possibly at a)” is: “there exists some $\delta_1 > 0$ such that (1) holds for all x satisfying $0 < |x - a| < \delta_1$ ”.

Proof: Suppose f, g, h satisfy (1) when $0 < |x - a| < \delta_1$ for some fixed $\delta_1 > 0$. Also suppose that $\lim_{x \rightarrow a} f(x) = \lim_{x \rightarrow a} h(x) = L$.

Let $\epsilon > 0$. Since $\lim_{x \rightarrow a} f(x) = L$, there exists $\delta_2 > 0$ such that if $0 < |x - a| < \delta_2$, then $|f(x) - L| < \epsilon$. Also, since $\lim_{x \rightarrow a} h(x) = L$, there exists $\delta_3 > 0$ such that if $0 < |x - a| < \delta_3$, then $|h(x) - L| < \epsilon$.

²We can also use L'Hospital's rule, but the point was to compute the limit using the definitions.

Put $\delta = \min\{\delta_1, \delta_2, \delta_3\}$. Suppose $0 < |x - a| < \delta$. Then (1), $L - \varepsilon < f(x) < L + \varepsilon$ and $L - \varepsilon < h(x) < L + \varepsilon$ hold. Hence $g(x) \leq h(x) < L + \varepsilon$. Also $L - \varepsilon < f(x) \leq g(x)$. Thus $L - \varepsilon < g(x) < L + \varepsilon$, so $|g(x) - L| < \varepsilon$. Hence $\lim_{x \rightarrow a} g(x) = L$.

(ii) Let $g(x) = x^2(\sin x)^4(\cos x)^3$, $f(x) = -x^2$, $h(x) = x^2$. Since $-1 \leq \cos x \leq 1$ and $-1 \leq \sin x \leq 1$ for all x , we have

$$-1 \leq (\sin x)^4(\cos x)^3 \leq 1$$

for all x . Thus (1) holds. In addition, we have $\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} h(x) = 0$. Thus $\lim_{x \rightarrow 0} g(x) = 0$. □

Problem 4. Let f and g be functions, and suppose $\lim_{x \rightarrow a} f(x) = L$ and $\lim_{x \rightarrow a} g(x) = K$. Prove that $\lim_{x \rightarrow a} (f(x) + g(x)) = L + K$.

Solution. Let f and g be functions, and suppose $\lim_{x \rightarrow a} f(x) = L$ and $\lim_{x \rightarrow a} g(x) = K$. Let $\epsilon > 0$. Since $\lim_{x \rightarrow a} f(x) = L$, there exists $\delta_1 > 0$ such that if $0 < |x - a| < \delta_1$, then $|f(x) - L| < \frac{\epsilon}{2}$. Also, since $\lim_{x \rightarrow a} g(x) = K$, there exists $\delta_2 > 0$ such that if $0 < |x - a| < \delta_2$, then $|g(x) - K| < \frac{\epsilon}{2}$. Put $\delta = \min\{\delta_1, \delta_2\}$. Suppose $0 < |x - a| < \delta$. Then $|f(x) - L| < \frac{\epsilon}{2}$ and $|g(x) - K| < \frac{\epsilon}{2}$. Hence

$$\begin{aligned} |(f(x) + g(x)) - (L + K)| &= |(f(x) - L) + (g(x) - K)| \\ &\leq |f(x) - L| + |g(x) - K| \\ &= \frac{\epsilon}{2} + \frac{\epsilon}{2} \\ &= \epsilon. \end{aligned}$$

Hence $\lim_{x \rightarrow a} (f(x) + g(x)) = L + K$. □

Problem 5. Evaluate

$$\lim_{x \rightarrow 0} \left(\frac{1}{\sqrt{1+x}} - \frac{1}{1+x} \right)^2$$

You should show your reasoning carefully; however you may use any of the limit laws without explanation or proof.

Solution. We have

$$\begin{aligned} \lim_{x \rightarrow 0} \left(\frac{1}{\sqrt{1+x}} - \frac{1}{1+x} \right)^2 &= \left(\lim_{x \rightarrow 0} \left(\frac{1}{\sqrt{1+x}} - \frac{1}{1+x} \right) \right)^2 \\ &= \left(\lim_{x \rightarrow 0} \left(\frac{1}{\sqrt{1+x}} \right) - \lim_{x \rightarrow 0} \left(\frac{1}{1+x} \right) \right)^2 \\ &= \left(\sqrt{\lim_{x \rightarrow 0} \left(\frac{1}{1+x} \right)} - \lim_{x \rightarrow 0} \left(\frac{1}{1+x} \right) \right)^2 \\ &= \left(\sqrt{\frac{1}{1+0}} - \frac{1}{1+0} \right)^2 \\ &= 0. \end{aligned}$$

□

Problem 6. Indicate “true” if the statement is always true; indicate “false” if there exists a counterexample.

- (i) “If $\lim_{x \rightarrow a} f(x) = L$, then $\lim_{x \rightarrow a^+} f(x) = L$.”
- (ii) “If $\lim_{x \rightarrow a^+} f(x) = L$, then $\lim_{x \rightarrow a} f(x) = L$.”
- (iii) “If $\lim_{x \rightarrow \infty} f(x) = 0$, then $\lim_{x \rightarrow \infty} f(x)e^x = 0$.”
- (iv) “If $\lim_{x \rightarrow a} (f(x))^2 = 1$, then $\lim_{x \rightarrow a} f(x) = 1$.”

Solution. (i) True. (Intuition: If the two-sided limit is L , then a one-sided limit is also L .) Proof: Suppose $\lim_{x \rightarrow a} f(x) = L$. Let $\epsilon > 0$. Then there exists $\delta > 0$ such that $0 < |x - a| < \delta$ implies $|f(x) - L| < \epsilon$. Thus if $0 < x - a < \delta$, then $|f(x) - L| < \epsilon$. Thus $\lim_{x \rightarrow a^+} f(x) = L$.

(ii) False. Consider the function

$$f(x) = \begin{cases} 1 & \text{if } x > 0 \\ -1 & \text{if } x < 0 \end{cases}.$$

Then $\lim_{x \rightarrow 0^+} f(x) = 1$ but $\lim_{x \rightarrow 0} f(x)$ does not exist.

- (iii) False. We have $\lim_{x \rightarrow \infty} \frac{1}{e^x} = 0$ but $\lim_{x \rightarrow \infty} \frac{1}{e^x} e^x = \lim_{x \rightarrow \infty} 1 = 1 \neq 0$.
- (iv) False. Consider the function f in the solution to (ii) again; then $(f(x))^2$ is identically 1 on $(-\infty, 0) \cup (0, \infty)$ so $\lim_{x \rightarrow 0} (f(x))^2 = 1$, but, as noted above, $\lim_{x \rightarrow 0} f(x)$ does not exist.

□

Problem 7. (i) Give the precise meaning of the statement “ f is continuous at $x = a$ ”.

(ii) Using the definition in (i), show that $f(x) = x$ is continuous at $x = 1$.

Solution. (i) The statement “ f is continuous at $x = a$ ” means “ f is defined in some interval containing a and $\lim_{x \rightarrow a} f(x) = f(a)$ ”.

(ii) The function $f(x) = x$ is defined everywhere, so it is defined in an interval containing $a = 1$. We have $\lim_{x \rightarrow 1} x = 1$, so $f(x)$ is continuous at $x = 1$.

□

Problem 8. (i) State the Intermediate Value Theorem.³

(ii) Prove that $e^x \sin x = 40$ has a solution in $(0, \infty)$.

Solution. (i) Let f be a continuous function on the interval $[a, b]$. Suppose $f(a) \neq f(b)$ and let N be a value strictly between $f(a)$ and $f(b)$. Then there exists some $c \in (a, b)$ such that $f(c) = N$.

(Remark: f needs to be continuous on the closed interval $[a, b]$, not just on the open interval (a, b) , and we can guarantee that such c exists in the open interval (a, b) , not just the closed interval $[a, b]$.)

(ii) Let $f(x) = e^x \sin x$. Note that $f(x)$ is continuous on \mathbb{R} . We have $f(0) = e^0 \sin 0 = 0 < 40$. We have $f\left(\frac{2013\pi}{2}\right) = e^{\frac{2013\pi}{2}} \sin \frac{2013\pi}{2} = e^{\frac{2013\pi}{2}} \sin\left(1006\pi + \frac{\pi}{2}\right) = e^{\frac{2013\pi}{2}} > 2^{\frac{2013\pi}{2}} > 2^{2013} > 40$. Since $f(x)$ is continuous on the closed interval $\left[0, \frac{2013\pi}{2}\right]$, the IVT implies that there exists $c \in \left(0, \frac{2013\pi}{2}\right)$ such that $f(c) = 40$. Thus $f(x) = 40$ has a solution in $\left(0, \frac{2013\pi}{2}\right)$. Thus $f(x) = 40$ has a solution in $(0, \infty)$.

□

Problem 9. (i) Give the precise meaning of the statement “ f is differentiable at $x = a$ ”.

(ii) Using the definition in (i), show that $f(x) = x$ is differentiable at $x = 1$.

Solution. (i) The statement “ f is differentiable at $x = a$ ” means “ f is defined in some interval containing a and the limit $\lim_{h \rightarrow 0} \frac{f(a+h) - f(a)}{h}$ exists (which we denote ‘ $f'(a)$ ’)”.⁴

³The paper version asked you to prove the IVT, too; it was a typo.

⁴It's equivalent to say that the limit $\lim_{x \rightarrow a} \frac{f(x) - f(a)}{x - a}$ exists.

- (ii) Let $f(x) = x$. Then f is defined on all of \mathbb{R} , so it is defined on an interval containing 1. We have $\lim_{h \rightarrow 0} \frac{f(a+h)-f(a)}{h} = \lim_{h \rightarrow 0} \frac{(a+h)-(a)}{h} = \lim_{h \rightarrow 0} 1$, which exists (and is equal to 1), so f is differentiable at $x = 1$. □

- Problem 10.* (i) State Rolle's Theorem.
 (ii) State the Mean Value Theorem.
 (iii) Prove the Mean Value Theorem using Rolle's Theorem.

- Solution.* (i) Let f be a function continuous on $[a, b]$ and differentiable on (a, b) . Suppose $f(a) = f(b)$. Then there exists $c \in (a, b)$ such that $f'(c) = 0$.
 (ii) Let f be a function continuous on $[a, b]$ and differentiable on (a, b) . Then there exists $c \in (a, b)$ such that $f'(c) = \frac{f(b)-f(a)}{b-a}$.
 (iii) Let f be a real-valued function that is continuous on $[a, b]$ and differentiable on (a, b) . Define $g(x) = f(x) - f(a) - \frac{f(b)-f(a)}{b-a}(x-a)$. Note that g is a real-valued function that is continuous on $[a, b]$ and differentiable on (a, b) . Note that $g(a) = g(b)$. Hence, by Rolle's Theorem, there exists $c \in (a, b)$ such that $g'(c) = 0$. But $g'(x) = f'(x) - \frac{f(b)-f(a)}{b-a}$. Hence $f'(c) = \frac{f(b)-f(a)}{b-a}$. □

Problem 11. In each of the following cases, evaluate $\frac{dy}{dx}$.

- (i) $y = \frac{2x}{x^2+1}$
 (ii) $y = \arctan((\sin x)^2)$
 (iii) $y^2 + 3xy + x^2 = e^x \cos x$
 (iv) $y = x^{x^x}$

Solution. (i) Use the quotient rule:

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

(ii) Use the chain rule:

$$\frac{dy}{dx} = \frac{1}{1 + ((\sin x)^2)^2} ((\sin x)^2)' = \frac{2(\sin x)(\cos x)}{1 + ((\sin x)^2)^2} = \frac{2 \sin x \cos x}{1 + (\sin x)^4}.$$

(iii) Differentiate implicitly:

$$2y \frac{dy}{dx} + \left(3y + 3x \frac{dy}{dx} \right) + 2x = e^x \cos x - e^x \sin x.$$

Thus

$$(2y + 3x) \frac{dy}{dx} = e^x \cos x - e^x \sin x - 3y - 2x$$

so

$$\frac{dy}{dx} = \frac{e^x \cos x - e^x \sin x - 3y - 2x}{2y + 3x}.$$

(iv) Let $g(x) = x^x = e^{x \ln x}$. Then $g'(x) = e^{x \ln x}(\ln x + x \frac{1}{x}) = x^x(\ln x + 1)$. Then

$$\begin{aligned} \frac{dy}{dx} &= (x^{g(x)})' \\ &= (e^{g(x) \ln x})' \\ &= (e^{g(x) \ln x})(g(x) \ln x)' \\ &= (e^{g(x) \ln x}) \left(g'(x) \ln x + g(x) \frac{1}{x} \right) \\ &= x^{x^x} \left(x^x(\ln x + 1)(\ln x) + x^x \frac{1}{x} \right). \end{aligned}$$

□

Problem 12. Alexander Coward's youtube channel has 21 subscribers at time $t = 0$, and the number of subscribers grows exponentially with respect to time. At time $t = 4$, he has 103 subscribers. After how long will Alexander have 10^6 subscribers?

Solution. Let $y(t)$ be the number of subscribers at time t . Since $y(t)$ grows exponentially, we have $y(t) = y(0)e^{Ct}$ for some constant C . We're given that $y(0) = 21$ and $y(4) = 103$. Thus $103 = 21e^{4C}$, so $C = \frac{\ln \frac{103}{21}}{4}$. Let t_0 be the time at which $y(t_0) = 10^6$. Then $10^6 = 21e^{Ct_0}$ implies $t_0 = \frac{\ln \frac{10^6}{21}}{C} = \frac{4 \ln \frac{10^6}{21}}{\ln \frac{103}{21}}$. □

Problem 13. Which point on the graph of $y = x^2$ is closest to the point $(5, -1)$?

Solution. An arbitrary point on the graph $y = x^2$ is of the form (x, x^2) . The distance between (x, x^2) and $(5, -1)$ is

$$d(x) = \sqrt{(x-5)^2 + (x^2+1)^2} = \sqrt{x^4 + 3x^2 - 10x + 26}.$$

We have

$$d'(x) = \frac{1/2}{\sqrt{x^4 + 3x^2 - 10x + 26}}(4x^3 + 6x - 10) = \frac{2x^3 + 3x - 5}{\sqrt{x^4 + 3x^2 - 10x + 26}}.$$

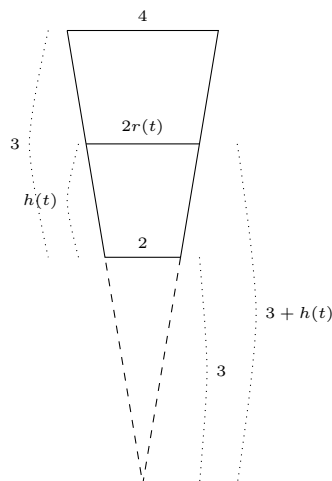
Thus $d'(x) = 0$ if and only if $2x^3 + 3x - 5 = 0$. Since the coefficients of $2x^3 + 3x - 5$ sum to 0, a root of $2x^3 + 3x - 5$ is 1. Thus $x - 1$ divides $2x^3 + 3x - 5$, and

$$2x^3 + 3x - 5 = (x-1)(2x^2 + 2x + 5). \quad (2)$$

Since $2x^2 + 2x + 5 = x^2 + (x+1)^2 + 4$, it is always positive. Thus $2x^3 + 3x - 5$ has exactly one root, namely $x = 1$. Furthermore, by (2), we have $2x^3 + 3x - 5 > 0$ if $x > 1$ and $2x^3 + 3x - 5 < 0$ if $x < 1$. Thus $d'(x) > 0$ if $x > 1$ and $d'(x) < 0$ if $x < 1$. Thus $x = 1$ is a global minimum of $d(x)$. Thus $(1, 1)$ is the point on the graph of $y = x^2$ which is closest to $(5, -1)$. □

Problem 14. The interior of a bowl is a "conic frustum", where the top surface is a disk of radius 2 and the bottom surface is a disk of radius 1 and the height of the cup is 3. A liquid is being poured into the bowl at a constant rate of 4. How fast is the height of the water increasing when the bowl is full?

Solution. Let $h(t)$, $r(t)$, and $V(t)$ be the height, radius (of the surface), and volume of the water in the bowl at time t , respectively. The following is the side view of the bowl:



By similar triangles, we have

$$\frac{2}{3} = \frac{2r(t)}{3 + h(t)}.$$

Thus

$$r(t) = \frac{h(t) + 3}{3}.$$

We have

$$\begin{aligned} V(t) &= \frac{1}{3}(\pi \cdot (r(t))^2)(3 + h(t)) - \frac{1}{3}(\pi \cdot (1/2)^2)(3) \\ &= \frac{1}{3} \left(\pi \cdot \left(\frac{h(t) + 3}{3} \right)^2 \right) (3 + h(t)) - \frac{\pi}{4} \\ &= \frac{\pi}{27}(h(t) + 3)^3 - \frac{\pi}{4}. \end{aligned}$$

Thus

$$V'(t) = \frac{\pi}{9}(h(t) + 3)^2(h'(t)).$$

Let t_0 be the time at which the bowl is full. Then $h(t_0) = 3$. Since $V'(t) = 4$ for all t by assumption, we have

$$h'(t_0) = \frac{36}{\pi(h(t_0) + 3)^2} = \frac{36}{\pi \cdot 6^2} = \frac{1}{\pi}.$$

□

Problem 15. Showing your work carefully, evaluate the limit

$$\lim_{x \rightarrow 0} \frac{(1 + \sin x)^2 - (\cos x)^2}{x^2}.$$

Solution. We have

$$\lim_{x \rightarrow 0} \frac{(1 + \sin x)^2 - (\cos x)^2}{x^2} = \lim_{x \rightarrow 0} \frac{2(1 + \sin x)(\cos x) - 2(\cos x)(-\sin x)}{2x}$$

by L'Hospital's Rule. The second limit does not exist since

$$\lim_{x \rightarrow 0^+} \frac{2(1 + \sin x)(\cos x) - 2(\cos x)(-\sin x)}{2x} = +\infty \quad (3)$$

and

$$\lim_{x \rightarrow 0^-} \frac{2(1 + \sin x)(\cos x) - 2(\cos x)(-\sin x)}{2x} = -\infty.$$

(Notice that we cannot apply L'Hospital's Rule to (3) since it is not an indeterminate form: $\lim_{x \rightarrow 0^+} 2(1 + \sin x)(\cos x) - 2(\cos x)(-\sin x) = 2$ while $\lim_{x \rightarrow 0^+} 2x = 0$.) Thus the desired limit does not exist. \square

Problem 16. (i) Give the precise definition of the definite integral using Riemann sums.

(ii) What's the difference between a definite integral and an indefinite integral?

(iii) Using the definition in (i), compute $\int_0^2 x^2 dx$.

Solution. (i) Let $f : [a, b] \rightarrow \mathbb{R}$ be a function. For each $n \in \mathbb{N}$ (recall that \mathbb{N} is the set of positive integers), pick a collection of sample points x_1^*, \dots, x_n^* so that x_i^* lies in $[a + (i-1)\frac{b-a}{n}, a + i\frac{b-a}{n}]$. The definite integral of f from a to b is defined as

$$\int_a^b f(x) dx = \lim_{n \rightarrow \infty} \sum_{i=1}^n f(x_i^*) \left(\frac{b-a}{n} \right),$$

provided this limit exists and gives the same value for all possible choices of sample points.

(ii) A definite integral is a number, while an indefinite integral (i.e. antiderivative) is a function.

(iii) Let $f(x) = x^2$, $a = 0$, and $b = 2$. For convenience, let's choose $x_i^* = a + i\frac{b-a}{n}$ for all i, n (we're computing the right-hand Riemann sums). We have

$$\begin{aligned} \int_0^2 x^2 dx &= \lim_{n \rightarrow \infty} \sum_{i=1}^n \left(i \frac{2}{n} \right)^2 \frac{2}{n} \\ &= \lim_{n \rightarrow \infty} \frac{8}{n^3} \sum_{i=1}^n i^2 \\ &= \lim_{n \rightarrow \infty} \frac{8}{n^3} \frac{n(n+1)(2n+1)}{6} \\ &= \lim_{n \rightarrow \infty} \frac{8}{3} \cdot \frac{n+1}{n} \cdot \frac{n+1/2}{n} \\ &= \frac{8}{3}. \end{aligned}$$

\square

Problem 17. (i) State the Fundamental Theorem of Calculus.

(ii) Let $f : \mathbb{R} \rightarrow \mathbb{R}$ be a differentiable function. Prove that if g is an antiderivative of f' , then there exists a constant C such that $f(x) = g(x) + C$ for all x .

(iii) Are all continuous functions differentiable?

(iv) Do all continuous functions have antiderivatives?

Solution. (i) Let f be a continuous real-valued function on $[a, b]$. Let $g : [a, b] \rightarrow \mathbb{R}$ be defined by

$$g(x) = \int_a^x f(t) dt.$$

Then $g(x)$ is continuous on $[a, b]$ and differentiable on (a, b) , and $g'(x) = f(x)$. Furthermore, if F is any antiderivative of f , then

$$F(b) - F(a) = \int_a^b f(t) dt.$$

(By letting b vary, this implies, in particular, that $F(x) - F(a) = \int_a^x f(t) dt$ for all $x \in [a, b]$.)

- (ii) Notice that f and g are functions defined on \mathbb{R} . Choose an interval $[a, b]$. Notice that both f and g are antiderivatives of f' . The second part of the FTC states that $f(x) - f(a) = g(x) - g(a)$ for all $x \in [a, b]$. This implies that $f(x) - g(x) = f(a) - g(a)$ for all $x \in [a, b]$. Let $C = f(a) - g(a)$. If $x \notin [a, b]$, then we can repeat the above argument to any closed interval $I = [a', b']$ which contains $[a, b]$ and x (which will yield the conclusion that $f(x) - g(x) = f(a') - g(a')$ for all $x \in [a', b']$). Thus $f(x) - g(x) = C$ for all $x \in \mathbb{R}$.
- (iii) Not all continuous functions are differentiable. For example, $f(x) = |x|$ is not differentiable at $x = 0$.
- (iv) All continuous functions have antiderivatives, by the first part of FTC: if f is continuous on $[a, b]$, then the function $g(x) = \int_a^x f(t) dt$ is an antiderivative of f .

□

Problem 18. Compute an antiderivative of the following functions.

- (i) $f(x) = 8x^3 + 3x^2$
 (ii) $f(x) = (\sqrt[5]{x} + 1)^2$
 (iii) $f(x) = x\sqrt{1+x^2}$
 (iv) $f(x) = \tan(\arcsin(x))$
 (v) $f(x) = \frac{x^3}{\sqrt{x^2+1}}$

Solution. (i) We have

$$\int (8x^3 + 3x^2) dx = \frac{8}{4}x^4 + \frac{3}{3}x^3 + C = 2x^4 + x^3 + C.$$

(ii) We have

$$\int (\sqrt[5]{x} + 1)^2 dx = \int (x^{2/5} + 2x^{1/5} + 1) dx = \frac{5}{7}x^{7/5} + \frac{2 \cdot 5}{6}x^{6/5} + x + C$$

(iii) Use the substitution $u = 1 + x^2$. Then $\frac{du}{dx} = 2x$. We have

$$\int x\sqrt{1+x^2} dx = \int \frac{1}{2}\sqrt{u}\frac{du}{dx} dx \stackrel{(*)}{=} \int \frac{1}{2}\sqrt{u} du = \frac{1}{3}u^{3/2} + C = \frac{1}{3}(1+x^2)^{3/2} + C$$

where we have used the Substitution Rule in the step marked (*).

(iv) Write $\tan(\arcsin(x)) = \frac{x}{\sqrt{1-x^2}}$ and use the substitution $u = 1 - x^2$. Thus

$$\begin{aligned} \int \tan(\arcsin(x)) dx &= \int \frac{x}{\sqrt{1-x^2}} dx \\ &= \int \frac{-\frac{1}{2} du}{\sqrt{u}} dx \\ &\stackrel{(*)}{=} \int \frac{-\frac{1}{2}}{\sqrt{u}} du \\ &= -\sqrt{u} + C \\ &= -\sqrt{1-x^2} + C \end{aligned}$$

(v) Write

$$\frac{x^3}{\sqrt{x^2+1}} = \frac{x^3+x}{\sqrt{x^2+1}} - \frac{x}{\sqrt{x^2+1}} = x\sqrt{x^2+1} - \frac{x}{\sqrt{x^2+1}}.$$

We compute antiderivatives of $x\sqrt{x^2+1}$ and $\frac{x}{\sqrt{x^2+1}}$ separately. An antiderivative of $x\sqrt{x^2+1}$ is $\frac{1}{3}(1+x^2)^{3/2} + C_1$ by (iii). We use the same substitution $u = 1 + x^2$ to compute an antiderivative of

$\frac{x}{\sqrt{x^2+1}}$. Then $\frac{du}{dx} = 2x$. We have

$$\int \frac{x}{\sqrt{x^2+1}} dx = \int \frac{1}{2} \frac{1}{\sqrt{u}} \frac{du}{dx} dx \stackrel{(*)}{=} \int \frac{1}{2} \frac{1}{\sqrt{u}} du = \sqrt{u} + C_1 = \sqrt{1+x^2} + C_2$$

where we have used the Substitution Rule in the step marked (*). Hence

$$\int \frac{x^3}{\sqrt{x^2+1}} dx = \frac{1}{3}(1+x^2)^{3/2} - \sqrt{1+x^2} + C.$$

□

Problem 19. (i) Find the volume of the solid obtained by rotating the region $\{(x, y) : 0 \leq x \leq e^y, 1 \leq y \leq 2\}$ about the y -axis.

(ii) Find the volume of the solid obtained by rotating about the y -axis the region between $y = \sqrt{x}$ and $y = x^2$.

Solution. (i) The intersection of the solid with the plane $y = y_0$ is a circle of radius e^{y_0} . Thus the infinitesimal cross-section of the solid has volume $\pi(e^{y_0})^2 dy$ where dy is the thickness of the cross-section. Thus the volume of the solid is

$$\int_1^2 \pi(e^y)^2 dy = \int_1^2 \pi e^{2y} dy = \frac{\pi}{2} e^{2y} \Big|_1^2 = \frac{\pi}{2}(e^4 - e^2).$$

(ii) The curves $y = \sqrt{x}$ and $y = x^2$ intersect at $(0, 0)$ and $(1, 1)$ and they are strictly increasing, so the region they bound is contained in the box $\{(x, y) : 0 \leq x \leq 1, 0 \leq y \leq 1\}$. The intersection of the solid with the plane $y = y_0$ is an annulus (a disk with a smaller concentric disk removed from it) of inner radius y_0^2 and outer radius $\sqrt{y_0}$, which has area $\pi(\sqrt{y_0})^2 - \pi(y_0^2)^2$. Thus the volume of the solid is

$$\int_0^1 \pi(\sqrt{y})^2 - \pi(y^2)^2 dy = \int_0^1 \pi(y - y^4) dy = \pi \left(\frac{1}{2}y^2 - \frac{1}{5}y^5 \right) \Big|_0^1 = \frac{3\pi}{10}.$$

□

Problem 20. Simplify $\log_{\log_3 9}(\log_4 2)$.

Solution. We have

$$\log_{\log_3 9}(\log_4 2) = \log_2(1/2) = -1.$$

□