MA121, 2007 Final exam Solutions

- **1**. Suppose that A is a nonempty subset of \mathbb{R} that has a lower bound and let $\varepsilon > 0$ be given. Show that there exists an element $a \in A$ such that $\inf A \leq a < \inf A + \varepsilon$.
- Note that $\inf A + \varepsilon$ cannot be a lower bound of A because it is larger than the greatest lower bound of A. This means that some $a \in A$ is such that $a < \inf A + \varepsilon$. On the other hand, we must also have $a \ge \inf A$ because $a \in A$ and $\inf A$ is a lower bound of A.
- **2**. Show that the polynomial $f(x) = x^3 7x^2 5x + 1$ has exactly one root in [0, 2].
- Being a polynomial, f is continuous on the closed interval [0, 2] and we also have

f(0) = 1 > 0, f(2) = 8 - 28 - 10 + 1 = -29 < 0.

Thus, f has a root in [0, 2] by Bolzano's theorem. Suppose it has two roots in [0, 2]. In view of Rolle's theorem, f' must then have a root in [0, 2] as well. On the other hand,

$$f'(x) = 3x^2 - 14x - 5$$

and the roots of this function are given by the quadratic formula

$$x = \frac{14 \pm \sqrt{14^2 + 4 \cdot 3 \cdot 5}}{2 \cdot 3} = \frac{14 \pm 16}{6} \qquad \Longrightarrow \qquad x = 5, \quad x = -1/3.$$

Since none of those lies in [0, 2], we conclude that f cannot have two roots in [0, 2].

- **3**. Find the maximum value of $f(x) = \frac{x+1}{x^2+8}$ over the closed interval [0,3].
- Since we are dealing with a closed interval, it suffices to check the endpoints, the points at which f' does not exist and the points at which f' is equal to zero. In this case,

$$f'(x) = \frac{x^2 + 8 - 2x \cdot (x+1)}{(x^2 + 8)^2} = -\frac{x^2 + 2x - 8}{(x^2 + 8)^2} = -\frac{(x+4)(x-2)}{(x^2 + 8)^2}$$

and so the only points at which the maximum value may occur are

$$x = -4,$$
 $x = 2,$ $x = 0,$ $x = 3.$

We exclude the leftmost point, which fails to lie in [0,3], and we now compute

$$f(2) = \frac{3}{12} = \frac{1}{4}$$
, $f(0) = \frac{1}{8}$, $f(3) = \frac{4}{17}$.

Based on these observations, we deduce that the maximum value is f(2) = 1/4.

4. Compute each of the following integrals:

$$\int \frac{6x+9}{x^3+3x^2} \, dx, \qquad \int 2x^3 e^{x^2} \, dx.$$

• To compute the first integral, we factor the denominator and we write

$$\frac{6x+9}{x^3+3x^2} = \frac{6x+9}{x^2(x+3)} = \frac{Ax+B}{x^2} + \frac{C}{x+3} \tag{(*)}$$

for some constants A, B, C that need to be determined. Clearing denominators gives

$$6x + 9 = (Ax + B)(x + 3) + Cx^{2}$$

and we can now look at some suitable choices of x to find

Returning to equation (*), we now get

$$\frac{6x+9}{x^3+3x^2} = \frac{x+3}{x^2} - \frac{1}{x+3} = \frac{1}{x} + \frac{3}{x^2} - \frac{1}{x+3}$$

and we may integrate this equation term by term to conclude that

$$\int \frac{6x+9}{x^3+3x^2} \, dx = \log|x| - 3x^{-1} - \log|x+3| + C.$$

• For the second integral, we use the substitution $u = x^2$. This gives du = 2x dx, hence

$$\int 2x^3 e^{x^2} dx = \int 2x \cdot x^2 e^{x^2} dx = \int u e^u du.$$

Focusing on the rightmost integral, we integrate by parts to find that

$$\int ue^{u} \, du = \int u \, (e^{u})' \, du = ue^{u} - \int e^{u} \, du = ue^{u} - e^{u} + C.$$

Once we now combine the last two equations, we get

$$\int 2x^3 e^{x^2} dx = \int u e^u du = u e^u - e^u + C = x^2 e^{x^2} - e^{x^2} + C.$$

5. Suppose f is continuous on [a, b]. Show that there exists some $c \in (a, b)$ such that

$$\int_{a}^{b} f(t) dt = (b-a) \cdot f(c).$$

As a hint, apply the mean value theorem to the function $F(x) = \int_a^x f(t) dt$.

• According to the mean value theorem, there exists some $c \in (a, b)$ such that

$$\frac{F(b) - F(a)}{b - a} = F'(c).$$

In addition, we have F'(x) = f(x) for all x, and we also have

$$F(a) = \int_{a}^{a} f(t) dt = 0, \qquad F(b) = \int_{a}^{b} f(t) dt.$$

Once we now combine all these facts, we may conclude that

$$F(b) - F(a) = (b - a) \cdot F'(c) \implies \int_a^b f(t) dt = (b - a) \cdot f(c).$$

6. Test each of the following series for convergence:

$$\sum_{n=1}^{\infty} \frac{n^2 + 2}{n^3 + n}, \qquad \sum_{n=1}^{\infty} \frac{n!}{n^n}.$$

• To test the first series for convergence, we use the limit comparison test with

$$a_n = \frac{n^2 + 2}{n^3 + n}, \qquad b_n = \frac{n^2}{n^3} = \frac{1}{n}.$$

Note that the limit comparison test is, in fact, applicable here because

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{n^2 + 2}{n^3 + n} \cdot n = \lim_{n \to \infty} \frac{n^2 + 2}{n^2 + 1} = 1$$

Since the series $\sum_{n=1}^{\infty} b_n$ is a divergent *p*-series, the series $\sum_{n=1}^{\infty} a_n$ must also diverge.

• To test the second series for convergence, we use the ratio test. In this case, we have

$$\frac{a_{n+1}}{a_n} = \frac{(n+1)!}{n!} \cdot \frac{n^n}{(n+1)^{n+1}} = \frac{n^n}{(n+1)^n} = \left(\frac{n}{(n+1)^n}\right)^n$$

and this implies that

$$L = \lim_{n \to \infty} \frac{a_{n+1}}{a_n} = \lim_{n \to \infty} \left(\frac{n}{n+1}\right)^n = \frac{1}{e}$$

Since e > 1, this limit is strictly less than 1 and so the given series converges.

7. Let f be the function defined by

$$f(x) = \left\{ \begin{array}{ll} 1 & \text{if } x \in \mathbb{Q} \\ 0 & \text{if } x \notin \mathbb{Q} \end{array} \right\}.$$

Show that f is <u>not</u> integrable on any closed interval [a, b].

• Given a partition $P = \{x_0, x_1, \dots, x_n\}$ of the interval [a, b], one easily finds that

$$S^{-}(f,P) = \sum_{k=0}^{n-1} \inf_{[x_k,x_{k+1}]} f(x) \cdot (x_{k+1} - x_k)$$

= 0(x₁ - x₀) + 0(x₂ - x₁) + 0(x₃ - x₂) + ... + 0(x_n - x_{n-1}) = 0,

hence $\sup S^{-}(f, P) = 0$ as well. On the other hand, one also has

$$S^{+}(f,P) = \sum_{k=0}^{n-1} \sup_{[x_k,x_{k+1}]} f(x) \cdot (x_{k+1} - x_k)$$

= 1(x₁ - x₀) + 1(x₂ - x₁) + 1(x₃ - x₂) + ... + 1(x_n - x_{n-1})
= x_n - x₀ = b - a

so that $\inf S^+(f, P) = b - a$ as well. This gives $\sup S^- \neq \inf S^+$ because $b - a \neq 0$.

- 8. Suppose that z = z(r, s, t), where r = u v, s = v w and t = w u. Assuming that all partial derivatives exist, show that $z_u + z_v + z_w = 0$.
- Using the definitions of r, s, t together with the chain rule, we get

$$z_{u} = z_{r}r_{u} + z_{s}s_{u} + z_{t}t_{u} = z_{r} - z_{t}$$

$$z_{v} = z_{r}r_{v} + z_{s}s_{v} + z_{t}t_{v} = -z_{r} + z_{s}$$

$$z_{w} = z_{r}r_{w} + z_{s}s_{w} + z_{t}t_{w} = -z_{s} + z_{t}.$$

Adding these three equations, one now finds that $z_u + z_v + z_w = 0$, indeed.

- **9**. Classify the critical points of the function defined by $f(x,y) = 3xy x^3 y^3$.
- To find the critical points, we need to solve the equations

$$0 = f_x(x, y) = 3y - 3x^2 = 3(y - x^2),$$

$$0 = f_y(x, y) = 3x - 3y^2 = 3(x - y^2).$$

These give $y = x^2$ and also $x = y^2$, so we easily get

$$x = y^2 = x^4 \implies x^4 - x = 0 \implies x(x^3 - 1) = 0 \implies x = 0, 1.$$

In particular, the only critical points are (0,0) and (1,1).

• In order to classify the critical points, we compute the Hessian matrix

$$H = \begin{bmatrix} f_{xx} & f_{xy} \\ f_{yx} & f_{yy} \end{bmatrix} = \begin{bmatrix} -6x & 3 \\ 3 & -6y \end{bmatrix}$$

When it comes to the critical point (0,0), this gives

$$H = \begin{bmatrix} 0 & 3\\ 3 & 0 \end{bmatrix} \implies \det H = -9 < 0$$

so the origin is a saddle point. When it comes to the critical point (1, 1), we have

$$H = \begin{bmatrix} -6 & 3\\ 3 & -6 \end{bmatrix} \implies \det H = 36 - 9 > 0$$

and also $f_{xx} = -6 < 0$, so this critical point is a local maximum.

10. Compute the double integral

$$\int_0^1 \int_y^1 e^{x^2} \, dx \, dy.$$

• To compute the given integral, we switch the order of integration to get

$$\int_0^1 \int_y^1 e^{x^2} \, dx \, dy = \int_0^1 \int_0^x e^{x^2} \, dy \, dx = \int_0^1 x e^{x^2} \, dx.$$

Using the substitution $u = x^2$, we now get du = 2x dx, and this implies that

$$\int_0^1 \int_y^1 e^{x^2} \, dx \, dy = \frac{1}{2} \int_0^1 e^u \, du = \left[\frac{e^u}{2}\right]_0^1 = \frac{e-1}{2} \, .$$