



---

**Problem 1.** [1.5 points] Show that the following sequence is convergent and calculate its limit.

$$\begin{cases} a_1 = 1 \\ a_{n+1} = \sqrt{2a_n + 3} \end{cases}$$

---

**Problem 2.** [2 points] Calculate the following limits, where  $n \in \mathbb{N}$  and  $x \in \mathbb{R}$ .

a) (1 pt)  $\lim_{n \rightarrow \infty} \frac{\frac{2}{1} + \frac{3^2}{2} + \frac{4^3}{3^2} + \cdots + \frac{(n+1)^n}{n^{n-1}}}{n^2}$       b) (1 pt)  $\lim_{x \rightarrow 0} \left( \frac{1}{x^2} - \frac{1}{x \sin x} \right)$

---

**Problem 3.** [2.5 points] Let  $f$  be the following function:

$$f(x) = \begin{cases} \frac{a}{b \sin^2(x-1) + 1} & x \in [0, 1) \\ \arctan(x) - \log\left(\frac{x}{x-b}\right) & x \geq 1 \end{cases} ; \quad a, b \in \mathbb{R}$$

- a) (1 pt) Find (with proper justification) the relationship between  $a$  and  $b$  so that  $f(x)$  is continuous in  $x = 1$ .
- b) (1 pt) Calculate, if possible, the values of  $a$  and  $b$  so that the resulting function in a) is differentiable in  $x = 1$ .
- c) (0.50 pts) Graph schematically the function obtained in b). (It is NOT necessary to find the exact values of any characteristic points of the function).

---

**Problem 4.** [2 points] Determine the area between the curves  $y = x - 1$  and  $x = 3 - y^2$ .

---

**Problem 5.** [2 points] Calculate the following integrals:

a) (1 pt)  $\int e^{2x} \sin x \, dx$       b) (1 pt)  $\int \frac{3x + 5}{x^3 - x^2 - x + 1} \, dx$

---

## SOLUTIONS

**Problem 1.** [1.5 points] Show that the following sequence is convergent and calculate its limit.

$$\begin{cases} a_1 = 1 \\ a_{n+1} = \sqrt{2a_n + 3} \end{cases}$$

**Solution.** Supposing the sequence has a limit  $a = \lim_{n \rightarrow \infty} a_n$ , leads to

$$\lim_{n \rightarrow \infty} a_{n+1} = \sqrt{2 \lim_{n \rightarrow \infty} a_n + 3} \implies a = \sqrt{2a + 3} \implies a^2 - 2a - 3 = 0 \implies a = 1 \pm 2 \implies a = -1 \text{ or } a = 3.$$

Now, looking at the first terms of the sequence, we have  $1, \sqrt{5}, \sqrt{2\sqrt{5} + 3} \approx \sqrt{7}, \dots$ , so it would look as if the sequence is increasing. But first, we will prove that  $0 < a_n < 3$  for all  $n \in \mathbb{N}$ , using induction:

$a_n > 0$  It is true for  $n = 1$ . Supposing it is true for  $a_n$ , we have:

$$a_{n+1} = \sqrt{2a_n + 3} > \sqrt{3} > 0,$$

which proves the result.

$a_n < 3$  Again it is true for  $n = 1$  and, supposing it is true for  $a_n$ , we have

$$a_{n+1} = \sqrt{2a_n + 3} < \sqrt{9} = 3,$$

which proves the result.

Now we can prove that  $a_n$  is increasing:

$$\frac{a_{n+1}}{a_n} > 1 \implies \frac{\sqrt{2a_n + 3}}{a_n} > 1 \implies a_n^2 - 2a_n - 3 < 0 \implies (a_n + 1)(a_n - 3) < 0.$$

Now, because as  $0 < a_n < 3$ , the first term in the last inequality is always positive, while the second is always negative. This proves the result, and  $a_n$  is an increasing sequence.

Combining all these results, we have an increasing sequence that is bounded above by 3, which implies that the sequence is convergent. Because  $a_1 = 1$  and the sequence is increasing, the limit must be  $a = 3$ . ■

**Problem 2.** [2 points] Calculate the following limits, where  $n \in \mathbb{N}$  and  $x \in \mathbb{R}$ .

a) (1 pt)  $\lim_{n \rightarrow \infty} \frac{\frac{2}{1} + \frac{3^2}{2} + \frac{4^3}{3^2} + \dots + \frac{(n+1)^n}{n^{n-1}}}{n^2}$       b) (1 pt)  $\lim_{x \rightarrow 0} \left( \frac{1}{x^2} - \frac{1}{x \sin x} \right)$

**Solution.** a) Using Stolz's theorem:

$$\begin{aligned} \lim_{n \rightarrow \infty} \frac{\frac{2}{1} + \frac{3^2}{2} + \frac{4^3}{3^2} + \dots + \frac{(n+1)^n}{n^{n-1}}}{n^2} &= \lim_{n \rightarrow \infty} \frac{\frac{(n+1)^n}{n^{n-1}}}{n^2 - (n-1)^2} = \lim_{n \rightarrow \infty} \frac{n \left(\frac{n+1}{n}\right)^n}{2n-1} = \lim_{n \rightarrow \infty} \frac{n}{2n-1} \lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}\right)^n \\ &= \frac{e}{2}. \end{aligned}$$

b) This is a  $\infty - \infty$  indetermination:

$$\lim_{x \rightarrow 0} \left( \frac{1}{x^2} - \frac{1}{x \sin x} \right) = \lim_{x \rightarrow 0} \frac{x \sin x - x^2}{x^2 \sin x} = \lim_{x \rightarrow 0} \frac{x(x - x^3/6 + o(x^3)) - x^2}{x^2(x + o(x))} = \lim_{x \rightarrow 0} \frac{-x^3/6 + o(x^3)}{x^3 + o(x^3)} = -\frac{1}{6}.$$

■

**Problem 3.** [2.5 points] Let  $f$  be the following function:

$$f(x) = \begin{cases} \frac{a}{b \sin^2(x-1) + 1} & x \in [0, 1) \\ \arctan(x) - \log\left(\frac{x}{x-b}\right) & x \geq 1 \end{cases}; \quad a, b \in \mathbb{R}$$

- a) (1 pt) Find (with proper justification) the relationship between  $a$  and  $b$  so that  $f(x)$  is continuous in  $x = 1$ .
- b) (1 pt) Calculate, if possible, the values of  $a$  and  $b$  so that the resulting function in a) is differentiable in  $x = 1$ .
- c) (0.50 pts) Graph schematically the function obtained in b). (It is NOT necessary to find the exact values of any characteristic points of the function).

**Solution.** a) In order for  $f$  to be continuous at  $x = 1$ , we need  $\lim_{x \rightarrow 1^-} f(x) = \lim_{x \rightarrow 1^+} f(x)$ :

$$\lim_{x \rightarrow 1^-} f(x) = \lim_{x \rightarrow 1^-} \frac{a}{b^2 \sin^2(x-1) + 1} = a,$$

$$\lim_{x \rightarrow 1^+} f(x) = \lim_{x \rightarrow 1^+} \arctan x - \log\left(\frac{x}{x-b}\right) = \frac{\pi}{4} - \log\left(\frac{1}{a-b}\right).$$

Therefore, the sought relationship is  $a = \frac{\pi}{4} - \log\left(\frac{1}{a-b}\right)$ .

b) In order for  $f$  to be differentiable at  $x = 1$ , we need  $\lim_{x \rightarrow 1^-} f'(x) = \lim_{x \rightarrow 1^+} f'(x)$ :

$$\lim_{x \rightarrow 1^-} f'(x) = \lim_{x \rightarrow 1^-} \frac{-2ab \sin(x-1) \cos(x-1)}{(b \sin^2(x-1) + 1)^2} = 0,$$

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

From the two expressions above we obtain  $b = -1$ , and substituting in the expression we obtained in a), we get  $a = \frac{\pi}{4} + \log 2$ .

c)  $f$  has a minimum at  $x = 1$ : it is decreasing from  $x = 0$  to  $x = 1$  and increasing from  $x = 1$ . And we also know that  $f'(1) = 0$ . There is a horizontal asymptote when  $x \rightarrow \infty$ , at  $\pi/2$ . ■

**Problem 4.** [2 points] Determine the area between the curves  $y = x - 1$  and  $x = 3 - y^2$ .

**Solution.** The two curves cross at  $(-2, -1)$  and  $(2, 1)$ . It is easier to rotate the axes and integrate along the  $y$  axis. Thus, we want to find the area between the functions  $f(y) = 3 - y^2$  and  $g(y) = 1 + y$ :

$$A = \int_{-2}^1 [f(y) - g(y)] dy = \int_{-2}^1 (2 - y - y^2) dy = (2y - y^2/2 - y^3/3) \Big|_{-2}^1 = \frac{9}{2}.$$

■

---

**Problem 5. [2 points]** Calculate the following integrals:

a) (1 pt)  $\int e^{2x} \sin x dx$       b) (1 pt)  $\int \frac{3x + 5}{x^3 - x^2 - x + 1} dx$

**Solution.** a) Integrating by parts:

$$\int e^{2x} \sin x dx = -e^{2x} \cos x + 2 \int e^{2x} \cos x dx = -e^{2x} \cos x + 2e^{2x} \sin x - 4 \int e^{2x} \sin x dx.$$

Therefore, we have

$$\int e^{2x} \sin x dx = \frac{2^{2x}}{5} (-\cos x + 2 \sin x) + C.$$

b) This is a rational function. The roots of the denominator are 1 (double) and  $-1$ . Decomposing into partial fractions, we obtain

$$\frac{3x + 5}{x^3 - x^2 - x + 1} = -\frac{1}{2} \frac{1}{x - 1} + \frac{4}{(x - 1)^2} + \frac{1}{2} \frac{1}{x + 1}.$$

Therefore,

$$\int \frac{3x + 5}{x^3 - x^2 - x + 1} dx = -\frac{1}{2} \log(x - 1) - \frac{4}{x - 1} + \frac{1}{2} \log(x + 1) + C.$$

■