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CALCULUS – EVALUATION TEST 14 (solutions)

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Problem 1. Knowing that the *recursive* sequence defined as

$$a_1=0\,;\quad a_{n+1}=\sqrt{\frac{2+3\,a_n}{2}},\quad \text{with } n\in\mathbb{N}\,,$$

is bounded, prove that it is increasing and calculate lim a_n .

SOLUTION

Let us prove that the sequence is monotone increasing by the *principle of induction*. For n = 1, we have $a_2 = 1 \ge 0 = a_1$. Then, supposing that $a_{k-1} \le a_k$ for $n = k \in \mathbb{N}$ (with $k \ge 2$), we can write

$$\frac{3}{2}\mathfrak{a}_{k-1} \leq \frac{3}{2}\mathfrak{a}_k \implies 1 + \frac{3}{2}\mathfrak{a}_{k-1} \leq 1 + \frac{3}{2}\mathfrak{a}_k \implies \sqrt{\frac{2+3\,\mathfrak{a}_{k-1}}{2}} \leq \sqrt{\frac{2+3\,\mathfrak{a}_k}{2}} \implies \mathfrak{a}_k \leq \mathfrak{a}_{k+1}\,,$$

which proves the statement. Thus, since the sequence is bounded and monotone, it is also convergent, namely $\lim_{n\to\infty} a_n = L \in \mathbb{R}$. Now, as $n \to \infty$ in both sides of the *recursive* formula, we get

$$L=\sqrt{1+\frac{3}{2}L},$$

namely L = -1/2 or L = 2. As the sequence is increasing, the value of the limit must be L = 2.

Problem 2. Given $n \in \mathbb{N}$, consider

$$f(x) = \begin{cases} -\arctan(\ln(x^{2n})), & \text{if } x \neq 0, \\ \pi/2, & \text{if } x = 0. \end{cases}$$

- (a) Study the continuity and differentiability of f(x).
- (b) Find the intervals where f(x) is increasing.

SOLUTION

(a) First, for all $x \in \mathbb{R}$, with $x \neq 0$, the function is continuous and differentiable as given in terms of continuous and differentiable elementary functions. On the other hand, f(x) is also continuous at x = 0 since $f(0) = \pi/2$ and we have

$$\lim_{x\to 0} f(x) = -\arctan(\ln(0^+)) = -\arctan(-\infty) = \pi/2.$$

In addition, we have

$$\begin{split} f'_{+}(0) &= \lim_{x \to 0^{+}} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0^{+}} -\frac{2n}{x(1 + \ln^{2}(x^{2n}))} = -\infty, \\ f'_{-}(0) &= \lim_{x \to 0^{-}} \frac{f(x) - f(0)}{x - 0} = \lim_{x \to 0^{-}} -\frac{2n}{x(1 + \ln^{2}(x^{2n}))} = +\infty, \end{split}$$

hence the function is not differentiable at x = 0.

(b) Observing that

$$f'(x) = -\frac{2n}{x(1 + \ln^2(x^{2n}))}$$

for $x \neq 0$, we can conclude that f(x) is increasing for $x \in (-\infty, 0)$ (where f'(x) > 0) and f(x) is decreasing for $x \in (0, +\infty)$ (where f'(x) < 0).

Problem 3. Let $n \in \mathbb{N}$. Then, calculate

$$\lim_{x\to 0} \frac{x \int_0^x e^{t^2} dt}{\int_0^x e^{t^2} \sin(t) dt}; \qquad \qquad \lim_{x\to 0} \frac{e^x - 1 - x - \frac{x^2}{2!} - \ldots - \frac{x^n}{n!}}{x^{n+1}}.$$

SOLUTION

Regarding the first limit, by applying the l'Hôpital's rule twice, we get

$$\lim_{x \to 0} \frac{x \int_0^x e^{t^2} dt}{\int_0^x e^{t^2} \sin(t) dt} = \lim_{x \to 0} \frac{x e^{x^2} + \int_0^x e^{t^2} dt}{e^{x^2} \sin(x)} = \lim_{x \to 0} \frac{2e^{x^2} + 2x^2 e^{x^2}}{e^{x^2} \cos(x) + 2x e^{x^2} \sin(x)} = 2,$$

where the Fundamental Theorem of Calculus has been used in order to calculate the derivatives of the involved integral functions. On the other hand, for $n \in \mathbb{N}$, we can write

$$e^{x} = 1 + x + \frac{x^{2}}{2!} + \ldots + \frac{x^{n}}{n!} + \frac{x^{n+1}}{(n+1)!} + o(x^{n+1}).$$

Hence, regarding the second limit, we get

$$\lim_{x\to 0}\frac{e^{x}-1-x-\frac{x^{2}}{2!}-\ldots-\frac{x^{n}}{n!}}{x^{n+1}}=\lim_{x\to 0}\frac{\frac{x^{n+1}}{(n+1)!}+o(x^{n+1})}{x^{n+1}}=\frac{1}{(n+1)!}.$$

Problem 4. Let $G : \mathbb{R} \setminus \{0\} \longrightarrow \mathbb{R}$ be defined by $G(x) = \int_{1/x}^{x^2+x} \frac{1}{2+t^2} dt$.

- (a) Study the continuity and differentiability of G(x).
- (b) Find the function G'(x).
- (c) Calculate the indefinite integral

$$\int \frac{1}{2+t^2} \, dt$$

and use the result to determine the value of $\lim_{x\to +\infty} G(x)$.

SOLUTION

- (a) Let $f(t) = 1/(2 + t^2)$. Then, thanks to the Fundamental Theorem of Calculus, the function G(x) is continuous and differentiable since f(t) is continuous, and both functions $x^2 + x$ and 1/x are differentiable for all $x \neq 0$.
- (b) By the Fundamental Theorem of Calculus and the chain rule, we get

$$G'(x) = \frac{2x+1}{2+(x^2+x)^2} + \frac{1}{2+(1/x)^2} \frac{1}{x^2} = \frac{2x+1}{2+(x^2+x)^2} + \frac{1}{1+2x^2}.$$

(c) A direct integration yields

$$\int \frac{1}{2+t^2} dt = \frac{1}{\sqrt{2}} \arctan\left(\frac{t}{\sqrt{2}}\right) + k,$$

with $k \in \mathbb{R}$. Thus, we have

$$G(x) = \frac{1}{\sqrt{2}} \arctan\left(\frac{x^2 + x}{\sqrt{2}}\right) - \frac{1}{\sqrt{2}} \arctan\left(\frac{1}{\sqrt{2}x}\right).$$

Hence

$$\lim_{x\to+\infty} \mathsf{G}(x) = \frac{\pi}{2\sqrt{2}}.$$

Problem 5. Calculate $\int \ln^2(x) dx$.

SOLUTION

Integrating by parts twice, we get

$$\int \ln^2(x) \, dx \, = \, x \, \ln^2(x) - 2 \int \ln(x) \, dx \, = \, x \, \ln^2(x) - 2 \left[x \, \ln(x) - \int dx \right].$$

Hence

$$\ln^{2}(x) dx = x \ln^{2}(x) - 2x \ln(x) + 2x + k,$$

with $k \in \mathbb{R}$.