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CALCULUS – EVALUATION TEST 2 (solutions)

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Problem 1. Consider the monotone increasing sequence $(a_n)_{n \in \mathbb{N}}$ defined by the following *recursive* formula

$$\begin{aligned} a_1 &= 0; \\ a_{n+1} &= \sqrt{4a_n + 5}, \quad \text{with } n \geq 1. \end{aligned}$$

Prove that the sequence is bounded and calculate $\lim_{n \rightarrow \infty} a_n$.

SOLUTION

Let us suppose that the sequence has a finite limit, say $\lim_{n \rightarrow \infty} a_n = a \in \mathbb{R}$. Then, as $n \rightarrow \infty$ in both sides of the *recursive* formula, we have

$$a = \sqrt{4a + 5} \implies a^2 = 4a + 5 \implies a = -1, 5,$$

where the value $a = -1$ must be discarded, since the sequence is increasing with positive terms. Thus, $a = 5$ is the only candidate to be the value of the limit.

Now, let us prove by the *principle of induction* that the sequence is bounded above by 5, namely $0 \leq a_n \leq 5$ for all $n \in \mathbb{N}$. First, such property holds for $n = 1$, namely $0 \leq a_1 = 0 \leq 5$. Then, assuming that $0 \leq a_k \leq 5$ for $n = k \in \mathbb{N}$, we get (for $n = k + 1$)

$$0 \leq a_{k+1} = \sqrt{4a_k + 5} \leq \sqrt{4 \cdot 5 + 5} = 5.$$

Hence, the sequence is bounded and has a finite limit thanks to its increasing behavior. As a consequence, the desired value of the limit is $a = 5$, as previously calculated.

Problem 2. Find *all* values of the parameter $x \in \mathbb{R}$ such that the series

$$\sum_{k=1}^{\infty} \frac{3^{2k} x^{3k}}{(2k+1) 5^k}$$

is convergent.

SOLUTION

Let $a_k = \frac{3^{2k} x^{3k}}{(2k+1) 5^k}$. Then, we have

$$\left| \frac{a_{k+1}}{a_k} \right| = \frac{9}{5} |x|^3 \frac{2k+1}{2k+3} \rightarrow \frac{9}{5} |x|^3 \text{ as } k \rightarrow \infty.$$

Thus, thanks to the *ratio test*, the series converges if

$$\frac{9}{5} |x|^3 < 1 \iff |x|^3 < \frac{5}{9} \iff x \in \left(-\frac{5^{1/3}}{9^{1/3}}, \frac{5^{1/3}}{9^{1/3}} \right),$$

while it diverges if

$$\frac{9}{5} |x|^3 > 1 \iff x \in \left(-\infty, -\frac{5^{1/3}}{9^{1/3}} \right) \cup \left(\frac{5^{1/3}}{9^{1/3}}, +\infty \right).$$

On the other hand, let

$$\frac{9}{5} |x|^3 = 1 \iff |x|^3 = \frac{5}{9} \iff x^3 = \pm \frac{5}{9}.$$

Then, for $x^3 = 5/9$, the series is

$$\sum_{k=1}^{\infty} a_k = \sum_{k=1}^{\infty} \frac{1}{2k+1},$$

which diverges, while for $x^3 = -5/9$ the series is

$$\sum_{k=1}^{\infty} a_k = \sum_{k=1}^{\infty} \frac{(-1)^k}{2k+1},$$

which converges by the *Leibniz test*. Hence, we can conclude that the proposed series is convergent if and only if

$$x \in \left[-\frac{5^{1/3}}{9^{1/3}}, \frac{5^{1/3}}{9^{1/3}} \right).$$

Problem 3. Consider the function

$$F(x) = \int_0^{5x} e^{-7t^4} dt, \quad \text{with } x \in \mathbb{R}.$$

- Prove that $F(x)$ is *odd*.
 - Prove the existence of the limit $\ell = \lim_{x \rightarrow \infty} F(x)$.
 - Prove that the function $F : \mathbb{R} \rightarrow (-\ell, \ell)$ is monotone *increasing*.
 - Calculate $(F^{-1})'(0)$.
 - Calculate $\lim_{x \rightarrow 0} \frac{5x - F(x)}{x^5}$.
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SOLUTION

- The function $F(x)$ is *odd* since

$$F(-x) = \int_0^{-5x} e^{-7t^4} dt = - \int_0^{5x} e^{-7u^4} du = -F(x),$$

where the second identity is obtained by means of the change of variable $u = -t$.

- First, note that

$$\ell = \lim_{x \rightarrow \infty} F(x) = \lim_{x \rightarrow \infty} \int_0^{5x} e^{-7t^4} dt = \int_0^{\infty} e^{-7t^4} dt$$

is an *improper* integral of the first kind (of a positive function). Then, we have

$$\lim_{t \rightarrow \infty} \frac{e^{-7t^4}}{e^{-t}} = \lim_{t \rightarrow \infty} e^{-7t^4+t} = 0.$$

Thus, since $\int_0^{\infty} e^{-t} dt$ converges, by the limit comparison test we can conclude that also $\int_0^{\infty} e^{-7t^4} dt$ converges, namely the limit ℓ exists.

- The function $F(x)$ is *increasing* as

$$F'(x) = 5 e^{-7(5x)^4} > 0$$

for all $x \in \mathbb{R}$. Note that $F'(x)$ has been calculated by means of the Fundamental Theorem of Calculus.

- Thanks to the result in the previous item, $F^{-1}(x)$ exists. Moreover, we have

$$(F^{-1})'(x) = \frac{1}{F'(F^{-1}(x))} \implies (F^{-1})'(0) = \frac{1}{F'(F^{-1}(0))} = \frac{1}{F'(0)} = \frac{1}{5},$$

where the last-but-one identity holds since $F(0) = 0$, while the last one is obtained from the expression for $F'(x)$ calculated before.

- By applying the l'Hôpital's rule twice, we get

$$\lim_{x \rightarrow 0} \frac{5x - F(x)}{x^5} = \lim_{x \rightarrow 0} \frac{5 - F'(x)}{5x^4} = \lim_{x \rightarrow 0} \frac{5 - 5 e^{-7(5x)^4}}{5x^4} = \lim_{x \rightarrow 0} 7 \cdot 5^4 e^{-7(5x)^4} = 4375.$$

Problem 4. Calculate

$$\int \frac{dx}{(x+1)^{4/3} - (x+1)^{2/3}}.$$

SOLUTION

Let us apply the change of variable

$$u = (x+1)^{1/3}; \quad du = \frac{1}{3}(x+1)^{-2/3}dx \implies dx = 3u^2 du.$$

Then, the given integral is transformed into

$$\int \frac{dx}{(x+1)^{4/3} - (x+1)^{2/3}} = 3 \int \frac{u^2}{u^4 - u^2} du = 3 \int \frac{du}{u^2 - 1}.$$

Now, we can write

$$\frac{1}{u^2 - 1} = \frac{1}{(u-1)(u+1)} = \frac{1/2}{u-1} - \frac{1/2}{u+1}$$

and finally

$$\int \frac{du}{u^2 - 1} = \frac{1}{2} \int \frac{du}{u-1} - \frac{1}{2} \int \frac{du}{u+1} = \frac{1}{2} \ln|u-1| - \frac{1}{2} \ln|u+1| + c,$$

where c is an arbitrary constant. Thus, we get

$$\int \frac{dx}{(x+1)^{4/3} - (x+1)^{2/3}} = \frac{3}{2} \ln \left| \frac{(x+1)^{1/3} - 1}{(x+1)^{1/3} + 1} \right| + c,$$

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