uc3mUniversidad Carlos III de MadridDepartamento de Matemáticas

DIFFERENTIAL CALCULUS EXTRAORDINARY EXAM - SOLUTIONS Degree in Applied Mathematics and Computation

Time: 3 hours

Problem 1 (1 + 1 + 1 = 3 points)

- a) Calculate the domain of the function $f(x) = \arcsin\left(\frac{x}{x^2+1}\right)$,
- b) Find the minimum value k such that f is injective on $[k, \infty)$ and obtain the inverse function on that interval.
- c) Prove that

$$\arctan\left(\frac{1+x}{1-x}\right) - \arctan(x) = \frac{\pi}{4}, \qquad x < 1.$$

SOLUTION:

a) The domain of $\arcsin(x)$ is [-1, 1], so we need $g(x) = \frac{x}{x^2 + 1} \in [-1, 1]$. We observe that

$$g'(x) = \frac{1 - x^2}{(x^2 + 1)^2} = 0 \implies x = \pm 1.$$

These are the critical points, g' is positive on (-1, 1) and negative on $(-\infty, -1) \cup (1, \infty)$, so 1 is the global maximum and -1 the global minimum. Since $g(1) = \frac{1}{2}$ and $g(-1) = -\frac{1}{2}$ we obtain that $g(x) \in [-\frac{1}{2}, \frac{1}{2}] \in [-1, 1]$ for $x \in \mathbb{R}$. This means that $\text{Dom}(f) = \mathbb{R}$.

b) We can study the derivative:

$$f'(x) = \frac{1}{\sqrt{1 - \left(\frac{x}{x^2 + 1}\right)^2}} \frac{1 - x^2}{(x^2 + 1)^2} = \frac{1 - x^2}{\sqrt{(x^2 + 1)^2 - x^2}(x^2 + 1)} = 0 \quad \Longrightarrow \quad x = \pm 1.$$

Thus f is injective for $x \in [1, \infty)$ because it is monotonous there. That is, k = 1. For the inverse:

$$y = \arcsin\left(\frac{x}{x^2 + 1}\right) \implies \sin(y) = \frac{x}{x^2 + 1} \implies \sin(y)x^2 - x + \sin(y) = 0,$$
$$\implies x = \frac{1 \pm \sqrt{1 - 4\sin^2(y)}}{2\sin(y)} = \frac{1}{2\sin(y)} \pm \sqrt{\frac{1}{4\sin^2(y)} - 1}.$$

The inverse is defined only when $x \ge 1$, so we choose the positive sign:

$$f^{-1}(y) = \frac{1}{2\sin(y)} + \sqrt{\frac{1}{4\sin^2(y)}} - 1.$$

c) First, we define the function:

$$h(x) = \arctan\left(\frac{1+x}{1-x}\right) - \arctan(x).$$

The domain is $\mathbb{R} \setminus \{1\}$, because $\arctan(x)$ is defined on the whole real line. The derivative is:

$$h'(x) = \frac{1}{1 + \left(\frac{1+x}{1-x}\right)^2} \frac{1 - x + (1+x)}{(1-x)^2} - \frac{1}{1+x^2} = 0,$$

hence the function is constant on each interval of its domain, in particular it is constant on $(-\infty, 1)$ and observe that: $h(0) = \arctan(1) - \arctan(0) = \frac{\pi}{4}$.

Problem 2 (2 points)

Plot the function $f(x) = x\sqrt{|x^2 - 4|}$, with all the calculations.

SOLUTION:

 $\operatorname{Dom}(f) = \mathbb{R}$, and f(-x) = -f(x), so the function is odd.

$$\lim_{x \to \infty} x \sqrt{|x^2 - 4|} = \infty, \qquad \lim_{x \to -\infty} x \sqrt{|x^2 - 4|} = -\infty,$$

and then there are no horizontal asymptotes. Also:

$$\lim_{x \to \pm \infty} \sqrt{|x^2 - 4|} = \infty,$$

thus, there are no oblique asymptotes either. There are no vertical asymptotes because the domain is \mathbb{R} . To obtain the derivative we first decompose f:

$$f(x) = \begin{cases} x\sqrt{4-x^2}, & x \in [-2,2], \\ x\sqrt{x^2-4}, & x \in (-\infty,-2) \cup (2,\infty). \end{cases} \implies f'(x) = \begin{cases} \frac{4-2x^2}{\sqrt{4-x^2}}, & x \in (-2,2), \\ \frac{2x^2-4}{\sqrt{x^2-4}}, & x \in (-\infty,-2) \cup (2,\infty). \end{cases}$$

So, f is not differentiable at x = -2 nor at x = 2. The critical points are $x = \pm \sqrt{2}$, both in (-2, 2).

$$\begin{array}{ll} f' > 0 & \text{if} \quad x \in (-\infty, -2) \cup (-\sqrt{2}, \sqrt{2}) \cup (2, \infty) & \Longrightarrow f \text{ increases here} \\ f' < 0 & \text{if} \quad x \in, \ (-2, -\sqrt{2}) \cup (\sqrt{2}, 2), & \Longrightarrow f \text{ decreases here} \end{array}$$

Hence, x = -2 and $x = \sqrt{2}$ are local maxima while $x = -\sqrt{2}$ and x = 2 are local minima. The values are:

$$f(2) = f(-2) = 0, \quad f(\sqrt{2}) = 2, \quad f(-\sqrt{2}) = -2.$$

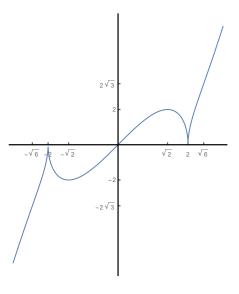
The second derivative is:

$$f''(x) = \begin{cases} \frac{2x(x^2 - 6)}{(4 - x^2)^{3/2}}, & x \in (-2, 2), \\ \frac{2x(x^2 - 6)}{(x^2 - 4)^{3/2}}, & x \in (-\infty, -2) \cup (2, \infty). \end{cases}$$

$$f'' > 0 \quad \text{if} \quad x \in (-\sqrt{6}, -2) \cup (-2, 0) \cup (\sqrt{6}, \infty) \implies f \text{ convex here} \\ f'' < 0 \quad \text{if} \quad x \in , \ (-\infty, -\sqrt{6}) \cup (0, 2) \cup (2, \sqrt{6}) \implies f \text{ concave here} \end{cases}$$

Inflection points are $x = -\sqrt{6}$, x = 0 and $x = \sqrt{6}$, with values:

$$f(0) = 0$$
, $f(\sqrt{6}) = 2\sqrt{3}$, $f(-\sqrt{6}) = -2\sqrt{3}$.



Problem 3 (1 + 1 = 2 points)

a) Compute the limit:

$$\lim_{n \to \infty} \frac{\sum_{k=1}^{n} \sin\left(\frac{\pi}{k}\right)}{\log n}$$

b) Study the convergence of the sequence defined by: $a_0 = 1/2$, $a_{n+1} = 2 + \frac{4}{a_n}$. Hint: Observe that $a_n > 2$ for $n \ge 1$.

SOLUTION:

a) The denominator is increasing to ∞ , so we can apply the Stolz criterion:

$$\lim_{n \to \infty} \frac{\sum_{k=1}^{n} \sin\left(\frac{\pi}{k}\right)}{\log n} = \lim_{n \to \infty} \frac{\sin\left(\frac{\pi}{n}\right)}{\log\left(\frac{n}{n-1}\right)} = \lim_{n \to \infty} \frac{\pi \sin\left(\frac{\pi}{n}\right)}{\frac{\pi}{n} \log\left(\frac{n}{n-1}\right)^n} = \pi.$$

b) We consider the function $f(x) = 2 + \frac{4}{x}$. The possible limit satisfies:

$$L = f(L) \implies L = 2 + \frac{4}{L} \implies L = 1 \pm \sqrt{5}$$

Since L > 0 the possible limit is $L = 1 + \sqrt{5}$. Now we study if the sequence is convergent using the fixed point theorem: $f'(x) = -\frac{4}{x^2} < 0$, so the sequence is alternating. Also $f'(x)| = \frac{4}{x^2} < 1$ for x > 2, which is the case of our sequence, so it is convergent and converges to $L = 1 + \sqrt{5}$.

To prove the hint, observe that:

$$a_0 = \frac{1}{2} > 0 \implies a_n > 0 \quad \forall n \implies a_{n+1} = 2 + \frac{4}{a_n} > 2 \quad \forall n \ge 1.$$

Problem 4 (1 + 1 + 1 = 3 points)

a) Study the convergence of the series

$$\sum_{n=1}^{\infty} \frac{n(1+a)^n}{e^{an}} \text{ for different values of } a > -1$$

b) Sum and obtain the interval of convergence of the series

$$\sum_{n=1}^{\infty} \frac{(-1)^n x^{2n}}{2^n (2n+1)!}$$

c) Obtain the Taylor series and the interval of convergence of $f(x) = \log\left(\frac{1}{1+2x}\right) + 2x$.

SOLUTION:

a)
$$\lim_{n \to \infty} \sqrt[n]{a_n} = \frac{1+a}{e^a} < 1$$
 for all $a > -1$, $a \neq 0 \Rightarrow C$; if $a = 0$ the series is $\sum_{n=1}^{\infty} n = \infty$

b)

$$\sum_{n=1}^{\infty} \frac{(-1)^n x^{2n}}{2^n (2n+1)!} = \frac{\sqrt{2}}{x} \sum_{n=1}^{\infty} \frac{(-1)^n \left(\frac{x}{\sqrt{2}}\right)^{2n+1}}{(2n+1)!} = \frac{\sqrt{2}}{x} \left(\sin\left(\frac{x}{\sqrt{2}}\right) - \frac{x}{\sqrt{2}}\right) = \frac{\sqrt{2}}{x} \sin\left(\frac{x}{\sqrt{2}}\right) - 1.$$

The series converges on \mathbb{R} because the series of the sine converges on \mathbb{R} .

c) Observe that $f(x) = -\log(1+2x) + 2x$, so we use the series of the logarithm:

$$-\log(1+2x) + 2x = -\sum_{n=1}^{\infty} \frac{(-1)^{n+1}(2x)^n}{n} + 2x = 2x + \sum_{n=1}^{\infty} \frac{(-2x)^n}{n} = \sum_{n=2}^{\infty} \frac{(-2x)^n}{n}$$

This series is convergent for $2x \in (-1, 1]$, that is, it converges for $x \in (-\frac{1}{2}, \frac{1}{2}]$.

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