## Calculus II Midterm 1

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Problem 1. $(10 \%)$ Evaluate the definite integral $\int_{0}^{\frac{\pi}{4}} \frac{1}{2+\sin 2 x} d x$.
Sol. Let $u=2 x$. Then $d u=2 d x$; thus

$$
\int_{0}^{\frac{\pi}{4}} \frac{1}{2+\sin 2 x} d x=\frac{1}{2} \int_{0}^{\frac{\pi}{2}} \frac{1}{2+\sin u} d u
$$

By the change of variable $t=\tan \frac{u}{2}$, we find that

$$
\begin{aligned}
\int_{0}^{\frac{\pi}{4}} \frac{1}{2+\sin 2 x} d x & =\frac{1}{2} \int_{0}^{1} \frac{1}{2+\frac{2 t}{1+t^{2}}} \frac{2 d t}{1+t^{2}}=\frac{1}{2} \int_{0}^{1} \frac{1}{t^{2}+t+1} d t \\
& =\frac{1}{2} \int_{0}^{1} \frac{1}{\left(t+\frac{1}{2}\right)^{2}+\left(\frac{\sqrt{3}}{2}\right)^{2}} d t=\left.\frac{1}{\sqrt{3}} \tan ^{-1} \frac{2 t+1}{\sqrt{3}}\right|_{t=0} ^{t=1} \\
& =\frac{1}{\sqrt{3}}\left[\tan ^{-1} \sqrt{3}-\tan ^{-1} \frac{1}{\sqrt{3}}\right]=\frac{1}{\sqrt{3}}\left[\frac{\pi}{3}-\frac{\pi}{6}\right]=\frac{\pi}{6 \sqrt{3}}
\end{aligned}
$$

Problem 2. (10\%) Find all $\alpha \in \mathbb{R}$ so that the improper integral $\int_{e^{2}}^{\infty} \frac{1}{x[\ln \ln (1+x)]^{\alpha}} d x$ is convergent.

Sol. Let $e^{y}=1+x$. Then

$$
\int_{e^{2}}^{\infty} \frac{1}{x[\ln \ln (1+x)]^{\alpha}} d x=\int_{\ln \left(1+e^{2}\right)}^{\infty} \frac{e^{y} d y}{\left(e^{y}-1\right)(\ln y)^{\alpha}} \geq \int_{\ln \left(1+e^{2}\right)}^{\infty} \frac{d y}{(\ln y)^{\alpha}}=\int_{\ln \ln \left(1+e^{2}\right)}^{\infty} \frac{e^{u} d u}{u^{\alpha}}
$$

where we use the change of variable $u=\ln y$ to conclude the last equality. Since $\lim _{u \rightarrow \infty} e^{u} u^{-\alpha}=\infty$ for all $\alpha>0$, the improper integral is divergent (to $\infty$ ) for all $\alpha>0$.
Problem 3. $(10 \%)$ Let $f^{(k)}$ denote $\frac{d^{k} f}{d x^{k}}$, the $k$-th derivative of $f$, and $f^{(0)} \equiv f$. Suppose that $f^{(k)}:[-1,1] \rightarrow \mathbb{R}$ is continuous for all $k \in \mathbb{N} \cup\{0\}$. Show that

$$
\begin{equation*}
f(h)=f(0)+h f^{\prime}(0)+\frac{h^{2}}{2} f^{\prime \prime}(0)+\cdots+\frac{h^{n}}{n!} f^{(n)}(0)+(-1)^{n} \int_{0}^{h} \frac{(x-h)^{n}}{n!} f^{(n+1)}(x) d x \tag{1}
\end{equation*}
$$

by the integration by parts formula and induction.
Proof. By the fundamental theorem of Calculus and integration by parts,

$$
\begin{aligned}
f(h) & =f(0)+\int_{0}^{h} f^{\prime}(x) d x=f(0)+\left.(x-h) f^{\prime}(x)\right|_{x=0} ^{x=h}-\int_{0}^{h}(x-h) f^{\prime \prime}(x) d x \\
& =f(0)+h f^{\prime}(0)-\int_{0}^{h}(x-h) f^{\prime \prime}(x) d x
\end{aligned}
$$

This prove the case $n=1$.

Integrating by parts again suggests that

$$
\begin{aligned}
\int_{0}^{h} \frac{(x-h)^{N}}{N!} f^{(N+1)}(x) d x & =\left.\frac{(x-h)^{N+1}}{(N+1)!} f^{(N+1)}(x)\right|_{x=0} ^{x=h}-\int_{0}^{h} \frac{(x-h)^{N+1}}{(N+1)!} f^{(N+2)}(x) d x \\
& =\frac{(-1)^{N+2} h^{N+1}}{(N+1)!} f^{(N+1)}(0)-\int_{0}^{h} \frac{(x-h)^{N+1}}{(N+1)!} f^{(N+2)}(x) d x
\end{aligned}
$$

Now suppose that (??) holds for $n=N$. Then the identity above implies that

$$
\begin{aligned}
f(h)= & f(0)+h f^{\prime}(0)+\frac{h^{2}}{2} f^{\prime \prime}(0)+\cdots+\frac{h^{N}}{N!} f^{(N)}(0)+(-1)^{N} \int_{0}^{h} \frac{(x-h)^{N}}{N!} f^{(N+1)}(x) d x \\
= & f(0)+h f^{\prime}(0)+\frac{h^{2}}{2} f^{\prime \prime}(0)+\cdots+\frac{h^{N}}{N!} f^{(N)}(0)+\frac{h^{N+1}}{(N+1)!} f^{(N+1)}(0) \\
& +(-1)^{N+1} \int_{0}^{h} \frac{(x-h)^{N+1}}{(N+1)!} f^{(N+2)}(x) d x .
\end{aligned}
$$

This implies that (1) also holds for $n=N+1$. Therefore, (??) holds for all $n \in \mathbb{N} \cup\{0\}$ by induction.

Problem 4. Let $R$ be the region bounded by the circle $r=1$ and outside the lemniscate $r^{2}=$ $-2 \cos 2 \theta$, and is located on the right half plane (see the shaded region in the graph).


1. $(8 \%)$ Find the points of intersection of the circle $r=1$ and the lemniscate $r^{2}=-2 \cos 2 \theta$.
2. $(7 \%)$ Show that the straight line $x=\frac{1}{2}$ is tangent to the lemniscate at the points of intersection on the right half plane.
3. $(10 \%)$ Find the area of $R$.
4. Find the volume of the solid of revolution obtained by rotating $R$ about the $x$-axis by complete the following:
(a) (5\%) Suppose that $(x, y)$ is on the lemniscate. Then $(x, y)$ satisfies

$$
\begin{equation*}
y^{4}+a(x) y^{2}+b(x)=0 \tag{2}
\end{equation*}
$$

for some functions $a(x)$ and $b(x)$. Find $a(x)$ and $b(x)$.
(b) (3\%) Solving (2), we find that $y^{2}=c(x)$, where $c(x)=c_{1} x^{2}+c_{2}+c_{3} \sqrt{1-4 x^{2}}$ for some constants $c_{1}, c_{2}$ and $c_{3}$. Then the volume of interests can be computed by

$$
I=\pi \int_{0}^{\frac{1}{2}} c(x) d x+\pi \int_{\frac{1}{2}}^{1} d(x) d x
$$

$$
\text { Compute } \int_{\frac{1}{2}}^{1}\left[d(x)-\left(1-x^{2}\right)\right] d x
$$

(c) $(12 \%)$ Evaluate $I$ by first computing the integral $\int_{0}^{\frac{1}{2}} \sqrt{1-4 x^{2}} d x$, and then find $I$.
5. ( $10 \%$ ) Find the area of the surface of revolution obtained by rotating the boundary of $R$ about the $x$-axis.

Sol.

1. Let $2 \cos 2 \theta=-1$, then $\theta=\frac{\pi}{3}, \frac{2 \pi}{3}, \frac{4 \pi}{3}, \frac{5 \pi}{3}$; thus the points of intersection are

$$
\left(\frac{1}{2}, \frac{\sqrt{3}}{2}\right),\left(\frac{1}{2},-\frac{\sqrt{3}}{2}\right),\left(-\frac{1}{2},-\frac{\sqrt{3}}{2}\right),\left(-\frac{1}{2}, \frac{\sqrt{3}}{2}\right)
$$

2. On the lemniscate, $r= \pm \sqrt{-2 \cos 2 \theta}$; thus

$$
\left.\frac{d x}{d \theta}\right|_{\theta=\frac{\pi}{3}}=\left.\left[r^{\prime}(\theta) \cos \theta-r(\theta) \sin \theta\right]\right|_{\theta=\frac{\pi}{3}}=\left.\sqrt{2}\left[\frac{\sin 2 \theta}{\sqrt{-\cos 2 \theta}} \cos \theta-\sqrt{-\cos 2 \theta} \sin \theta\right]\right|_{\theta=\frac{\pi}{3}}=0
$$

Similar computation shows that $\left.\frac{d x}{d \theta}\right|_{\theta=\frac{2 \pi}{3}}=0$; thus $x=\frac{1}{2}$ is tangent to the lemniscate.
3. The area of the shaded region is

$$
2 \times \frac{1}{2}\left[\int_{0}^{\frac{\pi}{4}} 1^{2} d \theta+\int_{\frac{\pi}{4}}^{\frac{\pi}{3}}(1+2 \cos 2 \theta) d \theta\right]=\frac{\pi}{4}+\left.(\theta+\sin 2 \theta)\right|_{\theta=\frac{\pi}{4}} ^{\theta=\frac{\pi}{3}}=\frac{\pi}{3}+\frac{\sqrt{3}}{2}-1
$$

4. If $(x, y)$ is on the lemniscate, then

$$
x^{2}+y^{2}=-2\left(2 \frac{x^{2}}{x^{2}+y^{2}}-1\right)=\frac{2\left(y^{2}-x^{2}\right)}{x^{2}+y^{2}}
$$

which implies that

$$
y^{4}+2\left(x^{2}-1\right) y^{2}+x^{4}+2 x^{2}=0
$$

Therefore,

$$
y^{2}=-\left(x^{2}-1\right)+\sqrt{\left(x^{2}-1\right)^{2}-\left(x^{4}+2 x^{2}\right)}=1-x^{2}+\sqrt{1-4 x^{2}}
$$

Therefore, the volume of the solid of revolution obtained by rotating $R$ about the $y$-axis is

$$
\begin{aligned}
\pi \int_{0}^{\frac{1}{2}}[ & \left.1-x^{2}+\sqrt{1-4 x^{2}}\right] d x+\pi \int_{\frac{1}{2}}^{1}\left(1-x^{2}\right) d x \\
& =\pi \int_{0}^{\frac{1}{2}} \sqrt{1-4 x^{2}} d x+\pi \int_{0}^{1}\left(1-x^{2}\right) d x \\
& =\pi \int_{0}^{\frac{1}{2}} \sqrt{1-4 x^{2}} d x+\left.\pi\left(x-\frac{x^{3}}{3}\right)\right|_{x=0} ^{x=1}=\pi \int_{0}^{\frac{1}{2}} \sqrt{1-4 x^{2}} d x+\frac{2 \pi}{3} .
\end{aligned}
$$

On the other hand, the integral can be evaluated by making a change of variable $x=\frac{\sin \theta}{2}$ :

$$
\begin{aligned}
\int \sqrt{1-4 x^{2}} d x & =\frac{1}{2} \int \cos ^{2} \theta d \theta=\frac{1}{4} \int(1+\cos 2 \theta) d \theta \\
& =\frac{1}{4} \theta+\frac{1}{8} \sin 2 \theta+C=\frac{1}{4}(\theta+\sin \theta \cos \theta)+C \\
& =\frac{1}{4}\left(\sin ^{-1} 2 x+2 x \sqrt{1-4 x^{2}}\right)+C
\end{aligned}
$$

Therefore,

$$
\int_{0}^{\frac{1}{2}} \sqrt{1-4 x^{2}} d x=\frac{\pi}{8}
$$

and the volume of the solid of revolution obtained by rotating $R$ about the $x$-axis is $\frac{2 \pi}{3}+\frac{\pi^{2}}{8}$.
5. There are two parts of the surface: one from rotating the lemniscate and the other from rotating the sphere. The area obtained by rotating the part of the lemniscate is

$$
\begin{aligned}
\int 2 \pi|y| d s & =\int 2 \pi|r \sin \theta| \sqrt{r^{\prime 2}+r^{2}} d \theta \\
& =2 \pi \int_{\frac{\pi}{4}}^{\frac{\pi}{3}} \sqrt{-2 \cos 2 \theta} \sin \theta \sqrt{\left(\sqrt{-2 \cos 2 \theta^{\prime}}\right)^{2}+(-\sqrt{2 \cos 2 \theta})^{2}} d \theta \\
& =4 \pi \int_{\frac{\pi}{4}}^{\frac{\pi}{3}} \sqrt{-\cos 2 \theta} \sin \theta \frac{1}{\sqrt{-\cos 2 \theta}} d \theta \\
& =\left.4 \pi(-\cos \theta)\right|_{\theta=\frac{\pi}{4}} ^{\theta=\frac{\pi}{3}}=2 \pi(\sqrt{2}-1) .
\end{aligned}
$$

The part obtained by rotating the part of the sphere is

$$
\int 2 \pi|y| d s=2 \pi \int_{0}^{\frac{\pi}{3}} \sin \theta \sqrt{1^{\prime 2}+1^{2}} d \theta=\left.2 \pi(-\cos \theta)\right|_{\theta=0} ^{\theta=\frac{\pi}{3}}=\pi
$$

The total area is then $(2 \sqrt{2}-1) \pi$.
Problem 5. (15\%) Parametrize the curve

$$
\mathbf{r}=\mathbf{r}(t)=\sin ^{-1} \frac{t}{\sqrt{1+t^{2}}} \mathbf{i}+\tan ^{-1} t \mathbf{j}+\cos ^{-1} \frac{1}{\sqrt{1+t^{2}}} \mathbf{k}, \quad t \in[-1,1],
$$

in the same orientation in terms of arc-length measured from the point where $t=0$.

Sol. By

$$
\begin{aligned}
\frac{d}{d t} \sin ^{-1} \frac{t}{\sqrt{1+t^{2}}} & =\frac{1}{\sqrt{1-\frac{t^{2}}{1+t^{2}}}} \frac{\sqrt{1+t^{2}}-\frac{t^{2}}{\sqrt{1+t^{2}}}}{1+t^{2}}=\frac{1}{1+t^{2}} \\
\frac{d}{d t} \cos ^{-1} \frac{1}{\sqrt{1+t^{2}}} & =\frac{-1}{\sqrt{1-\frac{1}{1+t^{2}}}} \frac{-\frac{t}{\sqrt{1+t^{2}}}}{1+t^{2}}=\frac{1}{1+t^{2}} \\
\frac{d}{d t} \tan ^{-1} t & =\frac{1}{1+t^{2}},
\end{aligned}
$$

we compute the arc-length function as

$$
s(t)=\int_{0}^{t} \sqrt{\frac{1}{\left(1+t^{\prime 2}\right)^{2}}+\frac{1}{\left(1+t^{\prime 2}\right)^{2}}+\frac{1}{\left(1+t^{\prime 2}\right)^{2}}} d t^{\prime}=\sqrt{3} \int_{0}^{t} \frac{1}{1+t^{\prime 2}} d t^{\prime}=\sqrt{3} \tan ^{-1} t
$$

Therefore, plugging in $t=\tan \frac{s}{\sqrt{3}}$, by

$$
\sin ^{-1} \frac{t}{\sqrt{1+t^{2}}}=\tan ^{-1} t=\cos ^{-1} \frac{1}{\sqrt{1+t^{2}}}=\frac{s}{\sqrt{3}},
$$

we find that the required arc-length parametrization is

$$
\mathbf{r}_{1}=\mathbf{r}_{1}(s)=\frac{s}{\sqrt{3}} \mathbf{i}+\frac{s}{\sqrt{3}} \mathbf{j}+\frac{s}{\sqrt{3}} \mathbf{k}, \quad s \in\left[-\frac{\sqrt{3} \pi}{4}, \frac{\sqrt{3} \pi}{4}\right] .
$$

