Calculus II Midterm 1

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Problem 1. (10%) Evaluate the definite integral $\int_0^{\frac{\pi}{4}} \frac{1}{2+\sin 2x} dx$.

Sol. Let u = 2x. Then du = 2dx; thus

$$\int_0^{\frac{\pi}{4}} \frac{1}{2+\sin 2x} dx = \frac{1}{2} \int_0^{\frac{\pi}{2}} \frac{1}{2+\sin u} du$$

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

$$\int_{0}^{\frac{\pi}{4}} \frac{1}{2+\sin 2x} dx = \frac{1}{2} \int_{0}^{1} \frac{1}{2+\frac{2t}{1+t^{2}}} \frac{2dt}{1+t^{2}} = \frac{1}{2} \int_{0}^{1} \frac{1}{t^{2}+t+1} dt$$
$$= \frac{1}{2} \int_{0}^{1} \frac{1}{\left(t+\frac{1}{2}\right)^{2} + \left(\frac{\sqrt{3}}{2}\right)^{2}} dt = \frac{1}{\sqrt{3}} \tan^{-1} \frac{2t+1}{\sqrt{3}} \Big|_{t=0}^{t=1}$$
$$= \frac{1}{\sqrt{3}} \Big[\tan^{-1} \sqrt{3} - \tan^{-1} \frac{1}{\sqrt{3}} \Big] = \frac{1}{\sqrt{3}} \Big[\frac{\pi}{3} - \frac{\pi}{6} \Big] = \frac{\pi}{6\sqrt{3}}.$$

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

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

$$\int_{e^2}^{\infty} \frac{1}{x \left[\ln\ln(1+x)\right]^{\alpha}} dx = \int_{\ln(1+e^2)}^{\infty} \frac{e^y dy}{(e^y - 1)(\ln y)^{\alpha}} \ge \int_{\ln(1+e^2)}^{\infty} \frac{dy}{(\ln y)^{\alpha}} = \int_{\ln\ln(1+e^2)}^{\infty} \frac{e^u du}{u^{\alpha}},$$

where we use the change of variable $u = \ln y$ to conclude the last equality. Since $\lim_{u\to\infty} e^u u^{-\alpha} = \infty$ for all $\alpha > 0$, the improper integral is divergent (to ∞) for all $\alpha > 0$.

Problem 3. (10%) Let $f^{(k)}$ denote $\frac{d^k f}{dx^k}$, the k-th derivative of f, and $f^{(0)} \equiv f$. Suppose that $f^{(k)} : [-1,1] \to \mathbb{R}$ is continuous for all $k \in \mathbb{N} \cup \{0\}$. Show that

$$f(h) = f(0) + hf'(0) + \frac{h^2}{2}f''(0) + \dots + \frac{h^n}{n!}f^{(n)}(0) + (-1)^n \int_0^h \frac{(x-h)^n}{n!}f^{(n+1)}(x)\,dx \tag{1}$$

by the integration by parts formula and induction.

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

$$f(h) = f(0) + \int_0^h f'(x)dx = f(0) + (x-h)f'(x)\Big|_{x=0}^{x=h} - \int_0^h (x-h)f''(x)dx$$
$$= f(0) + hf'(0) - \int_0^h (x-h)f''(x)dx.$$

This prove the case n = 1.

Integrating by parts again suggests that

$$\int_0^h \frac{(x-h)^N}{N!} f^{(N+1)}(x) dx = \frac{(x-h)^{N+1}}{(N+1)!} f^{(N+1)}(x) \Big|_{x=0}^{x=h} - \int_0^h \frac{(x-h)^{N+1}}{(N+1)!} f^{(N+2)}(x) dx$$
$$= \frac{(-1)^{N+2}h^{N+1}}{(N+1)!} f^{(N+1)}(0) - \int_0^h \frac{(x-h)^{N+1}}{(N+1)!} f^{(N+2)}(x) dx.$$

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

$$\begin{split} f(h) &= f(0) + hf'(0) + \frac{h^2}{2} f''(0) + \dots + \frac{h^N}{N!} f^{(N)}(0) + (-1)^N \int_0^h \frac{(x-h)^N}{N!} f^{(N+1)}(x) \, dx \\ &= f(0) + hf'(0) + \frac{h^2}{2} f''(0) + \dots + \frac{h^N}{N!} f^{(N)}(0) + \frac{h^{N+1}}{(N+1)!} f^{(N+1)}(0) \\ &+ (-1)^{N+1} \int_0^h \frac{(x-h)^{N+1}}{(N+1)!} f^{(N+2)}(x) dx. \end{split}$$

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

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

$$y^4 + a(x)y^2 + b(x) = 0 (2)$$

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 $c(x) = c_1 x^2 + c_2 + c_3 \sqrt{1 - 4x^2}$ for some constants c_1 , c_2 and c_3 . Then the volume of interests can be computed by

$$I = \pi \int_0^{\frac{1}{2}} c(x)dx + \pi \int_{\frac{1}{2}}^{1} d(x)dx$$

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

- (c) (12%) Evaluate I by first computing the integral $\int_0^{\frac{1}{2}} \sqrt{1-4x^2} dx$, 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

$$\frac{dx}{d\theta}\Big|_{\theta=\frac{\pi}{3}} = \left[r'(\theta)\cos\theta - r(\theta)\sin\theta\right]\Big|_{\theta=\frac{\pi}{3}} = \sqrt{2}\left[\frac{\sin 2\theta}{\sqrt{-\cos 2\theta}}\cos\theta - \sqrt{-\cos 2\theta}\sin\theta\right]\Big|_{\theta=\frac{\pi}{3}} = 0$$

Similar computation shows that $\frac{dx}{d\theta}\Big|_{\theta=\frac{2\pi}{3}}=0$; thus $x=\frac{1}{2}$ is tangent to the lemniscate.

3. The area of the shaded region is

$$2 \times \frac{1}{2} \left[\int_0^{\frac{\pi}{4}} 1^2 d\theta + \int_{\frac{\pi}{4}}^{\frac{\pi}{3}} (1 + 2\cos 2\theta) d\theta \right] = \frac{\pi}{4} + \left(\theta + \sin 2\theta\right) \Big|_{\theta = \frac{\pi}{4}}^{\theta = \frac{\pi}{3}} = \frac{\pi}{3} + \frac{\sqrt{3}}{2} - 1.$$

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

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

which implies that

$$y^4 + 2(x^2 - 1)y^2 + x^4 + 2x^2 = 0.$$

Therefore,

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

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

$$\pi \int_0^{\frac{1}{2}} \left[1 - x^2 + \sqrt{1 - 4x^2} \right] dx + \pi \int_{\frac{1}{2}}^1 (1 - x^2) dx$$

= $\pi \int_0^{\frac{1}{2}} \sqrt{1 - 4x^2} \, dx + \pi \int_0^1 (1 - x^2) dx$
= $\pi \int_0^{\frac{1}{2}} \sqrt{1 - 4x^2} \, dx + \pi \left(x - \frac{x^3}{3} \right) \Big|_{x=0}^{x=1} = \pi \int_0^{\frac{1}{2}} \sqrt{1 - 4x^2} \, dx + \frac{2\pi}{3}.$

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

$$\int \sqrt{1 - 4x^2} \, dx = \frac{1}{2} \int \cos^2 \theta \, d\theta = \frac{1}{4} \int \left(1 + \cos 2\theta\right) d\theta$$
$$= \frac{1}{4}\theta + \frac{1}{8}\sin 2\theta + C = \frac{1}{4} \left(\theta + \sin \theta \cos \theta\right) + C$$
$$= \frac{1}{4} \left(\sin^{-1} 2x + 2x\sqrt{1 - 4x^2}\right) + C.$$

Therefore,

$$\int_0^{\frac{1}{2}} \sqrt{1 - 4x^2} \, dx = \frac{\pi}{8}$$

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

$$\int 2\pi |y| ds = \int 2\pi |r\sin\theta| \sqrt{r'^2 + r^2} d\theta$$
$$= 2\pi \int_{\frac{\pi}{4}}^{\frac{\pi}{3}} \sqrt{-2\cos 2\theta} \sin\theta \sqrt{(\sqrt{-2\cos 2\theta}')^2 + (-\sqrt{2\cos 2\theta})^2} d\theta$$
$$= 4\pi \int_{\frac{\pi}{4}}^{\frac{\pi}{3}} \sqrt{-\cos 2\theta} \sin\theta \frac{1}{\sqrt{-\cos 2\theta}} d\theta$$
$$= 4\pi (-\cos\theta) \Big|_{\theta=\frac{\pi}{4}}^{\theta=\frac{\pi}{3}} = 2\pi (\sqrt{2} - 1).$$

The part obtained by rotating the part of the sphere is

$$\int 2\pi |y| ds = 2\pi \int_0^{\frac{\pi}{3}} \sin \theta \sqrt{1^2 + 1^2} d\theta = 2\pi (-\cos \theta) \Big|_{\theta=0}^{\theta=\frac{\pi}{3}} = \pi.$$

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

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

we compute the arc-length function as

$$s(t) = \int_0^t \sqrt{\frac{1}{(1+t'^2)^2} + \frac{1}{(1+t'^2)^2}} + \frac{1}{(1+t'^2)^2} dt' = \sqrt{3} \int_0^t \frac{1}{1+t'^2} dt' = \sqrt{3} \tan^{-1} t.$$

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

$$\mathbf{r}_1 = \mathbf{r}_1(s) = \frac{s}{\sqrt{3}}\mathbf{i} + \frac{s}{\sqrt{3}}\mathbf{j} + \frac{s}{\sqrt{3}}\mathbf{k}, \quad s \in \left[-\frac{\sqrt{3}\pi}{4}, \frac{\sqrt{3}\pi}{4}\right].$$