

1. Consider the function $f(x, y, z) = \frac{x}{y} - \frac{y}{z}$ and the point $P_0(3, 1, 1)$.

a. Compute $\nabla f(P_0)$.

$$\vec{\nabla} f = f_x \vec{i} + f_y \vec{j} + f_z \vec{k} = \frac{1}{y} \vec{i} - \left(\frac{x}{y^2} + \frac{1}{z} \right) \vec{j} + \frac{y}{z^2} \vec{k}$$

$$\Rightarrow \vec{\nabla} f(P_0) = \vec{i} - 4\vec{j} + \vec{k}$$

b. Is there a unit vector \mathbf{u} such that $D_{\mathbf{u}}f(P_0) = 5$? If YES, find one. If No, prove that it does not exist.

NO, because $D_{\mathbf{u}}f(P_0)$ can be at most $|\vec{\nabla} f(P_0)| = \sqrt{1^2 + (-4)^2 + 1^2} = \sqrt{18}$
and $\sqrt{18} < 5$.

c. Is there a unit vector \mathbf{u} such that $D_{\mathbf{u}}f(P_0) = 3$? If YES, find one. If No, prove that it does not exist.

YES, because if $\vec{u} = \frac{2\vec{i} - 2\vec{j} - \vec{k}}{3}$, then

$$D_{\vec{u}}f(P_0) = \vec{\nabla} f(P_0) \cdot \vec{u} = \frac{1 \cdot 2 + (-4) \cdot (-2) + 1 \cdot (-1)}{3} = 3.$$

d. Let S be the set of all points $P(x, y, z)$ where f increases fastest in the direction of the vector $\mathbf{A} = 2\mathbf{i} + \mathbf{j} + 2\mathbf{k}$. Show that S is a subset of the union $L_1 \cup L_2$ of two lines L_1 and L_2 , and find parametric equations of these lines.

$$\Leftrightarrow \vec{\nabla} f = c \cdot \vec{A} \text{ for some } c > 0 \Leftrightarrow \frac{1/y}{2} = \frac{-(x/y^2 + 1/z)}{1} = \frac{y/z^2}{2} \text{ and } y > 0$$

$$\Leftrightarrow z^2 = y^2 \text{ and } \frac{1}{y} = -2 \cdot \left(\frac{x}{y^2} + \frac{1}{z} \right) \text{ and } y > 0$$

$$\Leftrightarrow \left(z = y \text{ and } x = -\frac{3}{2}y \text{ and } y > 0 \right)$$

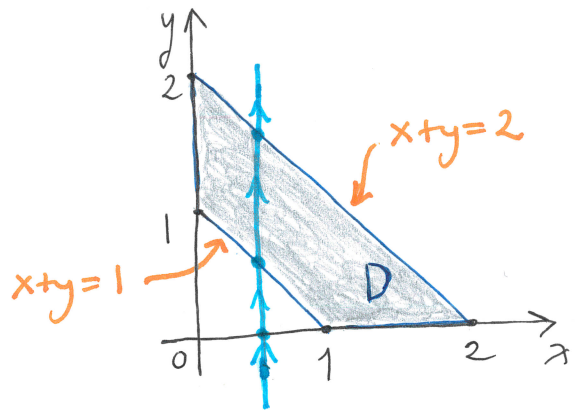
$$\text{or } \left(z = -y \text{ and } x = \frac{1}{2}y \text{ and } y > 0 \right)$$

Hence, $S \subset L_1 \cup L_2$ where $L_1: x = -\frac{3}{2}t, y = t, z = t; -\infty < t < \infty$
and $L_2: x = \frac{1}{2}t, y = t, z = -t; -\infty < t < \infty$.

2. Evaluate the following integrals.

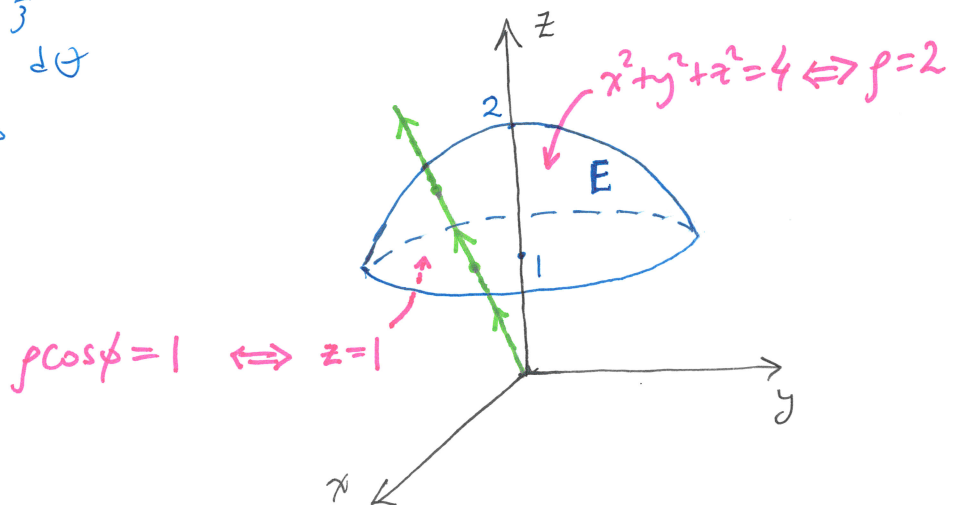
a. $\iint_D x \, dA$ where $D = \{(x, y) : 1 \leq x + y \leq 2, x \geq 0 \text{ and } y \geq 0\}$

$$\begin{aligned} \iint_D x \, dA &= \int_0^2 \int_0^{2-x} x \, dy \, dx - \int_0^1 \int_0^{1-x} x \, dy \, dx \\ &= \int_0^2 [xy]_{y=0}^{y=2-x} dx - \int_0^1 [xy]_{y=0}^{y=1-x} dx \\ &= \int_0^2 (2x - x^2) dx - \int_0^1 (x - x^2) dx \\ &= \left[x^2 - \frac{1}{3}x^3 \right]_0^2 - \left[\frac{1}{2}x^2 - \frac{1}{3}x^3 \right]_0^1 \\ &= \frac{4}{3} - \frac{1}{6} = \frac{7}{6} \end{aligned}$$



b. $\iiint_E \frac{1}{\sqrt{x^2 + y^2 + z^2}} \, dV$ where $E = \{(x, y, z) : x^2 + y^2 + z^2 \leq 4 \text{ and } z \geq 1\}$

$$\begin{aligned} \iiint_E \frac{1}{\sqrt{x^2 + y^2 + z^2}} \, dV &= \int_0^{2\pi} \int_0^{\pi/3} \int_{\sec\phi}^2 \frac{1}{\rho} \cdot \rho^2 \sin\phi \, d\rho \, d\phi \, d\theta \\ &= \int_0^{2\pi} \int_0^{\pi/3} \left[\frac{1}{2} \rho^2 \right]_{\rho=\sec\phi}^{\rho=2} \sin\phi \, d\phi \, d\theta = \int_0^{2\pi} \int_0^{\pi/3} \left(2 \sin\phi - \frac{1}{2} \tan\phi \sec\phi \right) d\phi \, d\theta \\ &= \int_0^{2\pi} \left[-2 \cos\phi - \frac{1}{2} \sec\phi \right]_{\phi=0}^{\phi=\pi/3} d\theta \\ &= 2\pi \cdot \left(-1 - 1 + 2 + \frac{1}{2} \right) = \pi \end{aligned}$$



3. In each of the following, if the given statement is true for all sequences $\{a_n\}_{n=1}^{\infty}$, then mark the \square to the left of TRUE with a \times ; otherwise, mark the \square to the left of FALSE with a \times and give a counterexample. No explanation is required.

a. If $\{a_n\}_{n=1}^{\infty}$ is increasing, then $\lim_{n \rightarrow \infty} a_n = \infty$.

TRUE

FALSE, because it does not hold for $a_n = \frac{1}{n}$ for $n \geq 1$

b. If $\lim_{n \rightarrow \infty} a_n = 0$, then $\sum_{n=1}^{\infty} a_n$ converges.

TRUE

FALSE, because it does not hold for $a_n = \frac{1}{n}$ for $n \geq 1$

c. If $\sum_{n=1}^{\infty} a_n$ converges conditionally, then $\sum_{n=1}^{\infty} (-1)^n a_n$ diverges.

TRUE

FALSE, because it does not hold for $a_n = \frac{\sin(n\pi/2)}{n}$ for $n \geq 1$

d. If $\sum_{n=1}^{\infty} a_n^2$ converges, then $\sum_{n=1}^{\infty} a_n^3$ converges.

TRUE

FALSE, because it does not hold for $a_n =$ for $n \geq 1$

e. If $\sum_{n=1}^{\infty} a_n^2$ diverges, then $\sum_{n=1}^{\infty} a_n^3$ diverges.

TRUE

FALSE, because it does not hold for $a_n = \frac{1}{\sqrt{n}}$ for $n \geq 1$

4. Determine whether each of the following series converges or diverges.

a. $\sum_{n=1}^{\infty} n^2(\arctan(n+1) - \arctan(n))$

$\lim_{n \rightarrow \infty} a_n = \lim_{n \rightarrow \infty} n^2(\arctan(n+1) - \arctan(n)) = \lim_{x \rightarrow \infty} \frac{\arctan(x+1) - \arctan(x)}{\frac{1}{x^2}} \rightarrow 0$

$\frac{\pi}{2} - \frac{\pi}{2} = 0$

$\frac{1}{x^2} \rightarrow 0$

\downarrow L'H

\downarrow

$= \lim_{x \rightarrow \infty} \frac{\frac{1}{(x+1)^2+1} - \frac{1}{x^2+1}}{-\frac{2}{x^3}} = \lim_{x \rightarrow \infty} \frac{(2x+1)x^3}{2(x^2+2x+2)(x^2+1)} = 1 \neq 0$

By n^{th} Term Test, $\sum_{n=1}^{\infty} n^2(\arctan(n+1) - \arctan(n))$ diverges.

b. $\sum_{n=1}^{\infty} n(\arctan(n+1) - \arctan(n))$

$c = \lim_{n \rightarrow \infty} \frac{n(\arctan(n+1) - \arctan(n))}{1/n} = \lim_{n \rightarrow \infty} n^2(\arctan(n+1) - \arctan(n)) = 1$

Since $c > 0$ and $\sum_{k=1}^{\infty} \frac{1}{k}$ (harmonic series) diverges,

by Limit Comparison Test, $\sum_{k=1}^{\infty} n(\arctan(n+1) - \arctan(n))$ diverges.

c. $\sum_{n=1}^{\infty} (\arctan(n+1) - \arctan(n))$

$c = \lim_{n \rightarrow \infty} \frac{\arctan(n+1) - \arctan(n)}{1/n^2} = \lim_{n \rightarrow \infty} n^2(\arctan(n+1) - \arctan(n)) = 1$

Since $c < \infty$ and $\sum_{k=1}^{\infty} \frac{1}{k^2}$ (p -series with $p=2 > 1$) converges,

by Limit Comparison Test, $\sum_{k=1}^{\infty} (\arctan(n+1) - \arctan(n))$ converges.

5. Suppose that the function $f(x)$ defined on the interval $(-R, R)$ by a power series

$$f(x) = c_0 + c_1x + c_2x^2 + \cdots + c_nx^n + \cdots$$

which has radius of convergence $R > 0$ satisfies $f(0) = 1$ and $f'(x) = f(x/2)$ for all x in $(-R, R)$.

a. Express the coefficients of the following series in terms of $c_0, c_1, c_2, \dots, c_n, \dots$ by filling in the boxes. No explanation is required.

$$f'(x) = \boxed{c_1} + \boxed{2c_2}x + \boxed{3c_3}x^2 + \cdots + \boxed{(n+1)c_{n+1}}x^n + \cdots$$

$$f(x/2) = \boxed{c_0} + \boxed{\frac{1}{2}c_1}x + \boxed{\frac{1}{4}c_2}x^2 + \cdots + \boxed{\frac{1}{2^n}c_n}x^n + \cdots$$

b. Give a recurrence relation for $\{c_n\}_{n=0}^{\infty}$ by filling in the boxes. No explanation is required.

$$c_0 = \boxed{1} \quad \text{and} \quad c_{n+1} = \boxed{\frac{1}{2^n \cdot (n+1)}} \cdot c_n \quad \text{for } n \geq 0$$

c. Find R .

$$\frac{1}{R} = \lim_{n \rightarrow \infty} \frac{|c_{n+1}|}{|c_n|} = \lim_{n \rightarrow \infty} \frac{1}{2^n \cdot (n+1)} = 0 \Rightarrow R = \infty$$

d. Determine whether $f(-2)$ is positive or negative.

$$f(-2) = \sum_{n=0}^{\infty} c_n \cdot (-2)^n = \sum_{n=0}^{\infty} (-1)^n \cdot 2^n c_n = \sum_{n=0}^{\infty} (-1)^n b_n \quad \text{where } b_n = 2^n c_n > 0 \text{ for } n \geq 0.$$

$$\text{By Part c, } \lim_{n \rightarrow \infty} b_n = 0$$

$$\text{By Part b, } b_{n+1} = \frac{1}{2^{n+1} \cdot (n+1)} b_n \leq b_n \text{ for } n \geq 1 \text{ as } 2^{n+1} \cdot (n+1) \geq 1 \cdot 1 = 1 \text{ for } n \geq 1$$

Therefore, by ADE:

$$f(-2) \leq \sum_{n=0}^4 (-1)^n b_n = 1 - 2 + 1 - \frac{1}{6} + \frac{1}{96} = -\frac{5}{32} < 0$$

$\Rightarrow f(-2)$ is negative.

$$\begin{array}{lll}
 x = r \cos \theta & r = \rho \sin \phi & x = \rho \sin \phi \cos \theta \\
 y = r \sin \theta & \theta = \theta & y = \rho \sin \phi \sin \theta \\
 z = z & z = \rho \cos \phi & z = \rho \cos \phi
 \end{array}$$

$$dA = dy dx = r dr d\theta$$

$$dV = dz dy dx = r dz dr d\theta = \rho^2 \sin \phi d\rho d\phi d\theta$$

$$\lim_{n \rightarrow \infty} x^n = 0 \text{ for all constant } |x| < 1$$

$$\lim_{n \rightarrow \infty} x^{1/n} = 1 \text{ for all constant } x > 0$$

$$\lim_{n \rightarrow \infty} \frac{x^n}{n!} = 0 \text{ for all constant } x$$

$$\lim_{n \rightarrow \infty} \left(1 + \frac{x}{n}\right)^n = e^x \text{ for all constant } x$$

$$\lim_{n \rightarrow \infty} \frac{(\ln n)^a}{n^b} = 0 \text{ for all constants } a \text{ and } b > 0$$

$$\lim_{n \rightarrow \infty} n^{1/n} = 1$$

$$\lim_{n \rightarrow \infty} \frac{\sqrt[n]{n!}}{n} = \frac{1}{e}$$

$$\sum_{n=0}^{\infty} c_n (x-a)^n$$

$$\frac{1}{R} = \lim_{n \rightarrow \infty} \frac{|c_{n+1}|}{|c_n|}$$

$$\frac{1}{R} = \lim_{n \rightarrow \infty} |c_n|^{1/n}$$

$$\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n = 1 + x + x^2 + x^3 + \dots \text{ for } |x| < 1$$

$$\ln(1+x) = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^n}{n} = x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots \text{ for } -1 < x \leq 1$$

$$\arctan x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{2n+1} = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \dots \text{ for } |x| \leq 1$$

$$e^x = \sum_{n=0}^{\infty} \frac{x^n}{n!} = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots \text{ for all } x$$

$$\sin x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n+1}}{(2n+1)!} = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \dots \text{ for all } x$$

$$\cos x = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!} = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots \text{ for all } x$$