

1. (20%) Determine whether the series converges absolutely or conditionally, or diverges. In addition, please indicate the test you use.

(a)  $\sum_{n=1}^{\infty} \frac{(-1)^n(2n-1)}{3n+4}$

(b)  $\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n^3+1}+\sqrt{n^3}}$

(c)  $\sum_{n=1}^{\infty} \frac{\cos(n\pi)}{n+1}$

(d)  $\sum_{n=3}^{\infty} \frac{(-1)^n}{n(\ln n)[\ln(\ln n)]^2}$

(e)  $\sum_{n=1}^{\infty} (\sqrt[n]{n} - 1)$

#### Theorem 9.1 (Limit of a sequence)

Let  $L$  be a real number. Let  $f$  be a function of a real variable such that

$$\lim_{x \rightarrow \infty} f(x) = L.$$

If  $\{a_n\}$  is a sequence such that  $f(n) = a_n$  for every positive integer  $n$ , then

$$\lim_{n \rightarrow \infty} a_n = L.$$

#### Definition 9.4 (Convergent and divergent series)

For the infinite series  $\sum_{n=1}^{\infty} a_n$  the  $n$ th partial sum is given by

$$S_n = a_1 + a_2 + \cdots + a_n.$$

If the sequence of partial sums  $\{S_n\}$  converges to  $S$ , then the series  $\sum_{n=1}^{\infty} a_n$  converges. The limit  $S$  is called the sum of the series.

$$S = a_1 + a_2 + \cdots + a_n + \cdots \quad S = \sum_{n=1}^{\infty} a_n$$

If  $\{S_n\}$  diverges, then the series diverges.

#### Definition 9.5 (Absolute and conditional convergence)

- ①  $\sum a_n$  is absolutely convergent if  $\sum |a_n|$  converges.
- ②  $\sum a_n$  is conditionally convergent if  $\sum a_n$  converges but  $\sum |a_n|$  diverges.

**SUMMARY OF TESTS FOR SERIES**

Test	Series	Condition(s) of Convergence	Condition(s) of Divergence	Comment
n <sup>th</sup> -Term	$\sum_{n=1}^{\infty} a_n$		$\lim_{n \rightarrow \infty} a_n \neq 0$	This test cannot be used to show convergence.
Geometric Series ( $r \neq 0$ )	$\sum_{n=0}^{\infty} ar^n$	$ r  < 1$	$ r  \geq 1$	Sum: $S = \frac{a}{1-r}$
Telescoping Series	$\sum_{n=1}^{\infty} (b_n - b_{n+1})$	$\lim_{n \rightarrow \infty} b_n = L$		Sum: $S = b_1 - L$
p-Series	$\sum_{n=1}^{\infty} \frac{1}{n^p}$	$p > 1$	$0 < p \leq 1$	
Alternating Series ( $a_n > 0$ )	$\sum_{n=1}^{\infty} (-1)^{n-1} a_n$	$a_{n+1} \leq a_n$ and $\lim_{n \rightarrow \infty} a_n = 0$		Remainder: $ R_N  \leq a_{N+1}$
Integral ( $f$ is continuous, positive, and decreasing)	$\sum_{n=1}^{\infty} a_n$ $a_n = f(n) \geq 0$	$\int_1^{\infty} f(x) dx$ converges	$\int_1^{\infty} f(x) dx$ diverges	Remainder: $0 < R_N < \int_N^{\infty} f(x) dx$
Root	$\sum_{n=1}^{\infty} a_n$	$\lim_{n \rightarrow \infty} \sqrt[n]{ a_n } < 1$	$\lim_{n \rightarrow \infty} \sqrt[n]{ a_n } > 1$ or $= \infty$	Test is inconclusive when $\lim_{n \rightarrow \infty} \sqrt[n]{ a_n } = 1$ .
Ratio	$\sum_{n=1}^{\infty} a_n$	$\lim_{n \rightarrow \infty} \left  \frac{a_{n+1}}{a_n} \right  < 1$	$\lim_{n \rightarrow \infty} \left  \frac{a_{n+1}}{a_n} \right  > 1$ or $= \infty$	Test is inconclusive when $\lim_{n \rightarrow \infty} \left  \frac{a_{n+1}}{a_n} \right  = 1$ .
Direct Comparison ( $a_n, b_n > 0$ )	$\sum_{n=1}^{\infty} a_n$	$0 < a_n \leq b_n$ and $\sum_{n=1}^{\infty} b_n$ converges	$0 < b_n \leq a_n$ and $\sum_{n=1}^{\infty} b_n$ diverges	
Limit Comparison ( $a_n, b_n > 0$ )	$\sum_{n=1}^{\infty} a_n$	$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = L > 0$ and $\sum_{n=1}^{\infty} b_n$ converges	$\lim_{n \rightarrow \infty} \frac{a_n}{b_n} = L > 0$ and $\sum_{n=1}^{\infty} b_n$ diverges	

**Ans:**

(a) Diverges because of  $\lim_{n \rightarrow \infty} \frac{(-1)^n(2n-1)}{3n+4} = \frac{2}{3} \lim_{n \rightarrow \infty} (-1)^n \neq 0$  (by the n-th term test)

(b)  $\lim_{n \rightarrow \infty} \frac{\frac{1}{\sqrt{n^3}}}{\frac{1}{\sqrt{n^3+1+\sqrt{n^3}}}} = 2$ , since  $\frac{1}{\sqrt{n^3}}$  is a p-series with  $p > 1$  which means that

$\sum_{n=1}^{\infty} \frac{1}{\sqrt{n^3+1+\sqrt{n^3}}}$  is convergent by the limit comparison test. Therefore,

$\sum_{n=1}^{\infty} \frac{(-1)^n}{\sqrt{n^3+1+\sqrt{n^3}}}$  is absolute convergent.

(c)  $\sum_{n=1}^{\infty} \frac{\cos(n\pi)}{n+1} = \sum_{n=1}^{\infty} \frac{(-1)^n}{n+1}$ . The given series converges by the alternating series

test since  $\frac{1}{(n+1)+1} < \frac{1}{n+1}$  and  $\lim_{n \rightarrow \infty} \frac{1}{n+1} = 0$ , but  $\sum_{n=1}^{\infty} \left| \frac{\cos(n\pi)}{n+1} \right| = \sum_{n=1}^{\infty} \frac{1}{n+1}$

diverges by a limit comparison test to the divergent harmonic series  $\sum_{n=1}^{\infty} \frac{1}{n}$ .

Therefore, the series converges conditionally.

(d) It is absolute convergent because of  $\sum_{n=3}^{\infty} \left| \frac{(-1)^n}{n(\ln n)[\ln(\ln n)]^2} \right| =$

$\sum_{n=3}^{\infty} \frac{1}{n(\ln n)[\ln(\ln n)]^2}$ . Let  $f(x) = \frac{1}{x(\ln x)[\ln(\ln x)]^2}$ , since  $\frac{1}{(x+1)(\ln(x+1))[\ln(\ln(x+1))]^2} <$

$\frac{1}{x(\ln x)[\ln(\ln x)]^2}$ .  $f(x)$  is positive, continuous and decreasing.

And  $\int_3^{\infty} \frac{1}{x(\ln x)[\ln(\ln x)]^2} dx = \lim_{b \rightarrow \infty} \frac{-1}{\ln(\ln x)} \Big|_3^b < \infty$  (by integral test, it is convergent)

(e)  $n^{\frac{1}{n}} - 1 = e^{\frac{\ln n}{n}} - 1 = \left[ 1 + \frac{\ln n}{n} + \frac{1}{2} \left( \frac{\ln n}{n} \right)^2 + \dots \right] - 1 = \frac{\ln n}{n} + \frac{1}{2} \left( \frac{\ln n}{n} \right)^2 + \dots >$

$\frac{\ln n}{n} > \frac{1}{n}$  ( $n \geq 3$ ). By the direct comparison test, the series diverges.

#### POWER SERIES FOR ELEMENTARY FUNCTIONS

Function	Interval of Convergence
$\frac{1}{x} = 1 - (x-1) + (x-1)^2 - (x-1)^3 + (x-1)^4 - \dots + (-1)^n(x-1)^n + \dots$	$0 < x < 2$
$\frac{1}{1+x} = 1 - x + x^2 - x^3 + x^4 - x^5 + \dots + (-1)^n x^n + \dots$	$-1 < x < 1$
$\ln x = (x-1) - \frac{(x-1)^2}{2} + \frac{(x-1)^3}{3} - \frac{(x-1)^4}{4} + \dots + \frac{(-1)^{n-1}(x-1)^n}{n} + \dots$	$0 < x \leq 2$
$e^x = 1 + x + \frac{x^2}{2!} + \frac{x^3}{3!} + \frac{x^4}{4!} + \frac{x^5}{5!} + \dots + \frac{x^n}{n!} + \dots$	$-\infty < x < \infty$
$\sin x = x - \frac{x^3}{3!} + \frac{x^5}{5!} - \frac{x^7}{7!} + \frac{x^9}{9!} - \dots + \frac{(-1)^n x^{2n+1}}{(2n+1)!} + \dots$	$-\infty < x < \infty$
$\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \frac{x^8}{8!} - \dots + \frac{(-1)^n x^{2n}}{(2n)!} + \dots$	$-\infty < x < \infty$
$\arctan x = x - \frac{x^3}{3} + \frac{x^5}{5} - \frac{x^7}{7} + \frac{x^9}{9} - \dots + \frac{(-1)^n x^{2n+1}}{2n+1} + \dots$	$-1 \leq x \leq 1$
$\arcsin x = x + \frac{x^3}{2 \cdot 3} + \frac{1 \cdot 3x^5}{2 \cdot 4 \cdot 5} + \frac{1 \cdot 3 \cdot 5x^7}{2 \cdot 4 \cdot 6 \cdot 7} + \dots + \frac{(2n)!x^{2n+1}}{(2^n n!)^2(2n+1)} + \dots$	$-1 \leq x \leq 1$
$(1+x)^k = 1 + kx + \frac{k(k-1)x^2}{2!} + \frac{k(k-1)(k-2)x^3}{3!} + \dots + \frac{k(k-1) \cdot \dots \cdot (k-n+1)x^n}{n!} + \dots$	$-1 < x < 1^*$

\* The convergence at  $x = \pm 1$  depends on the value of  $k$ .

### Theorem 9.19 (Taylor's Theorem)

If a function  $f$  is differentiable through order  $n + 1$  in an interval  $I$  containing  $c$ , then, for each  $x$  in  $I$ , there exists  $z$  between  $x$  and  $c$  such that

$$f(x) = f(c) + f'(c)(x - c) + \frac{f''(c)}{2!}(x - c)^2 + \cdots + \frac{f^{(n)}(c)}{n!}(x - c)^n + R_n(x)$$

where

$$R_n(x) = \frac{f^{(n+1)}(z)}{(n+1)!}(x - c)^{n+1}.$$

### Definition 9.7 (Power series)

If  $x$  is a variable, then an infinite series of the form

$$\sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + \cdots + a_n x^n + \cdots$$

is called a power series. More generally, an infinite series of the form

$$\sum_{n=0}^{\infty} a_n (x - c)^n = a_0 + a_1 (x - c) + a_2 (x - c)^2 + a_3 (x - c)^3 + \cdots + a_n (x - c)^n + \cdots$$

is called a power series centered at  $c$ , where  $c$  is a constant.

### Theorem 9.20 (Convergence of a power series)

For a power series centered at  $c$ , precisely one of the following is true.

1. The series converges only at  $c$ .
2. There exists a real number  $R > 0$  such that the series converges absolutely for  $|x - c| < R$ , and diverges for  $|x - c| > R$ .
3. The series converges absolutely for all  $x$ .

The number  $R$  is the radius of convergence. If the series converges only at  $c$ , the radius of convergence is  $R = 0$ , and if the series converges for all  $x$ , the radius of convergence is  $R = \infty$ . The set of all values of  $x$  for which it converges is the interval of convergence of the power series.

### Theorem 9.21 (Properties of functions defined by power series)

If the function given by

$$f(x) = \sum_{n=0}^{\infty} a_n (x - c)^n = a_0 + a_1 (x - c) + a_2 (x - c)^2 + a_3 (x - c)^3 + \cdots$$

has a radius of convergence of  $R > 0$ , then, on the interval  $(c - R, c + R)$ ,  $f$  is differentiable (and therefore continuous).

Moreover, the derivative and antiderivative of  $f$  are as follows.

1.  $f'(x) = \sum_{n=1}^{\infty} n a_n (x - c)^{n-1} = a_1 + 2a_2 (x - c) + 3a_3 (x - c)^2 + \cdots$

2.

$$\int f(x) dx = C + \sum_{n=0}^{\infty} a_n \frac{(x - c)^{n+1}}{n+1} = C + a_0 (x - c) + a_1 \frac{(x - c)^2}{2} + a_2 \frac{(x - c)^3}{3} + \cdots$$

The radius of convergence of the series obtained by differentiating or integrating a power series is the same as that of the original power series.

The interval of convergence, however, may differ as a result of the behavior at the endpoints.

2. (8%) Consider the function.

$$f(x) = \frac{1}{2x-1}, x \neq \frac{1}{2}$$

(a) Find the power series expansion of  $p(x)$  of  $f$  expand at the point  $\frac{1}{3}$  and determine its interval of convergence.

(b) Write  $p(x) = \sum_{n=0}^{\infty} a_n(x - \frac{1}{3})^n$ . Is  $\sum_{n=0}^{\infty} a_n(\frac{2}{3})^n = f(1) = 1$  ? and why?

**Ans:**

$$(a) f(x) = \frac{-1}{1-2x} = \frac{-1}{\frac{1}{3}-2(x-\frac{1}{3})} = \frac{-3}{1-6(x-\frac{1}{3})}$$

Using the geometric series allows us to obtain

$$p(x) = -3 \sum_{n=0}^{\infty} \left(6\left(x - \frac{1}{3}\right)\right)^n = \sum_{n=0}^{\infty} (-3)6^n \left(x - \frac{1}{3}\right)^n,$$

which converges when  $\left|6\left(x - \frac{1}{3}\right)\right| < 1$  or equivalently, the interval of

convergence of the power series  $p$  is  $\frac{1}{6} < x < \frac{1}{2}$

(b) No, because the point 1 does not belong to the interval of convergence of  $p$ .

#### Definition 9.8 (Taylor and Maclaurin series)

If a function  $f$  has derivatives of all orders at  $x = c$ , then the series

$$\sum_{n=0}^{\infty} \frac{f^{(n)}(c)}{n!} (x - c)^n = f(c) + f'(c)(x - c) + \cdots + \frac{f^{(n)}(c)}{n!} (x - c)^n + \cdots$$

is called the Taylor series for  $f(x)$  at  $c$ . Moreover, if  $c = 0$ , then the series is the Maclaurin series for  $f$ .

3. (10%)

(a) Find the Maclaurin series for  $\arccos(x)$

(b) Find the radius and interval of convergence of the Maclaurin series for  $\arccos(x)$ .

(You can ignore examine about the endpoint of the interval)

**Ans:**

$$(a) \frac{d}{dx} \arccos(x) = \frac{-1}{\sqrt{1-x^2}} = -\sum_{n=0}^{\infty} \binom{-1}{n} (-x^2)^n$$

$$\arccos(x) = \sum_{n=0}^{\infty} \binom{-1}{n} (-1)^{n+1} \frac{x^{2n+1}}{2n+1} + C$$

Substitute 0 into the equation we have  $C = \frac{\pi}{2}$ . Therefore,

$$\arccos(x) = \frac{\pi}{2} + \sum_{n=0}^{\infty} \left(\frac{-1}{2}\right)^n (-1)^{n+1} \frac{x^{2n+1}}{2n+1}$$

(b) Use ratio test,  $\lim_{n \rightarrow \infty} \left| \frac{a_{n+1}}{a_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{\left(\frac{-1}{2}\right)^{n+1} (-1)^{n+2} \frac{x^{2n+3}}{2n+3}}{\left(\frac{-1}{2}\right)^n (-1)^{n+1} \frac{x^{2n+1}}{2n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+\frac{1}{2})(2n+1)}{(n+1)(2n+3)} \right| x^2 =$

$$x^2$$

When  $x^2 < 1$ , it is converge, therefore  $R = 1$  and the interval of convergence is  $[-1,1]$ . For the boundary at 1 and -1, see

[https://proofwiki.org/wiki/Power\\_Series\\_Expansion\\_for\\_Real\\_Arccosine\\_Function](https://proofwiki.org/wiki/Power_Series_Expansion_for_Real_Arccosine_Function) for more details.

4. (8%) Use a power series to approximate  $\int_0^1 \sin(x^2) dx$  with an error of less than 0.001

**Ans:**  $\int_0^1 \sin(x^2) dx = \int_0^1 (x^2 - \frac{x^6}{6} + \frac{x^{10}}{120} - \dots) dx = \left( \frac{x^3}{3} - \frac{x^7}{42} + \frac{x^{11}}{1320} - \dots \right) \Big|_0^1 = \frac{1}{3} - \frac{1}{42} + \frac{1}{1320} - \dots$

It is an alternating series, therefore we know that  $\int_0^1 \sin(x^2) dx = \frac{1}{3} - \frac{1}{42} \approx \frac{13}{42}$  and

the error is smaller than  $\frac{1}{1320}$  which is also smaller than  $\frac{1}{1000}$

5. (9%) Evaluate the following expression (Try to use the Basic series of Taylor series and notice that the power series is a continuous function)

(a)  $1 - \frac{\pi^2}{4^2 \times 2!} + \frac{\pi^4}{4^4 \times 4!} - \frac{\pi^6}{4^6 \times 6!} + \dots$

(b)  $\frac{1}{\sqrt{3}} - \frac{1}{3(\sqrt{3})^3} + \frac{1}{5(\sqrt{3})^5} - \frac{1}{7(\sqrt{3})^7} + \dots$

(c)  $\lim_{x \rightarrow 0} \frac{\tan(x) - \sin(x)}{x^2}$

**Ans:**

(a)  $1 - \frac{\pi^2}{4^2 \times 2!} + \frac{\pi^4}{4^4 \times 4!} - \frac{\pi^6}{4^6 \times 6!} + \dots = \sum_{n=0}^{\infty} (-1)^n \frac{1}{(2n)!} \left(\frac{\pi}{4}\right)^{2n} = \cos\left(\frac{\pi}{4}\right) = \frac{\sqrt{2}}{2}$

$$(b) \frac{1}{\sqrt{3}} - \frac{1}{3(\sqrt{3})^3} + \frac{1}{5(\sqrt{3})^5} - \frac{1}{7(\sqrt{3})^7} + \dots = \sum_{n=0}^{\infty} (-1)^n \frac{1}{2n+1} \left(\frac{1}{\sqrt{3}}\right)^{2n+1} = \arctan\left(\frac{1}{\sqrt{3}}\right) = \frac{\pi}{6}$$

$$(c) \lim_{x \rightarrow 0} \frac{\tan(x) - \sin(x)}{x^2} = \lim_{x \rightarrow 0} \frac{\left(x + \frac{x^3}{3} - \dots\right) - \left(x - \frac{x^3}{3!} + \dots\right)}{x^2} = \lim_{x \rightarrow 0} \frac{\frac{x^3}{2}}{x^2} = 0$$

(9.10 Ex8)

6. (8%) Let  $f(x) = x^6 e^{x^3}$ . Try to evaluate the high order derivative  $f^{(60)}(0)$

**Ans:**

$$e^x = 1 + x + \frac{x^2}{2!} + \dots + \frac{x^n}{n!} + \dots$$

$$e^{x^3} = 1 + x^3 + \frac{x^6}{2!} + \dots + \frac{x^{3n}}{n!} + \dots$$

$$x^6 e^{x^3} = x^6 + x^9 + \frac{x^{12}}{2!} + \dots + \frac{x^{3n+6}}{n!} + \dots$$

$$f^{(60)}(0) = \frac{1}{18!} \times 60!$$

#### Theorem 10.11 (Slope in polar form)

If  $f$  is a differentiable function of  $\theta$ , then the slope of the tangent line to the graph of  $r = f(\theta)$  at the point  $(r, \theta)$  is

$$\frac{dy}{dx} = \frac{dy/d\theta}{dx/d\theta} = \frac{f(\theta) \cos \theta + f'(\theta) \sin \theta}{-f(\theta) \sin \theta + f'(\theta) \cos \theta}$$

provided that  $dx/d\theta \neq 0$  at  $(r, \theta)$ . (See Figure 14.)

#### Theorem 10.13 (Area in polar coordinates)

If  $f$  is continuous and nonnegative on the interval  $[\alpha, \beta]$ ,  $0 < \beta - \alpha \leq 2\pi$ , then the area of the region bounded by the graph of  $r = f(\theta)$  between the radial lines  $\theta = \alpha$  and  $\theta = \beta$  is given by

$$A = \frac{1}{2} \int_{\alpha}^{\beta} [f(\theta)]^2 d\theta = \frac{1}{2} \int_{\alpha}^{\beta} r^2 d\theta, \quad 0 < \beta - \alpha \leq 2\pi.$$

### Theorem 10.14 (Arc length of a polar curve)

Let  $f$  be a function whose derivative is continuous on an interval  $\alpha \leq \theta \leq \beta$ . The length of the graph of  $r = f(\theta)$  from  $\theta = \alpha$  to  $\theta = \beta$  is

$$s = \int_{\alpha}^{\beta} \sqrt{[f(\theta)]^2 + [f'(\theta)]^2} d\theta = \int_{\alpha}^{\beta} \sqrt{r^2 + \left(\frac{dr}{d\theta}\right)^2} d\theta.$$

### Theorem 10.15 (Area of a surface of revolution)

Let  $f$  be a function whose derivative is continuous on an interval  $\alpha \leq \theta \leq \beta$ . The area of the surface formed by revolving the graph of  $r = f(\theta)$  from  $\theta = \alpha$  to  $\theta = \beta$  about the indicated line as follows.

①  $S = 2\pi \int_{\alpha}^{\beta} y ds = 2\pi \int_{\alpha}^{\beta} f(\theta) \sin \theta \sqrt{[f(\theta)]^2 + [f'(\theta)]^2} d\theta$   
About the polar axis

②  $S = 2\pi \int_{\alpha}^{\beta} x ds = 2\pi \int_{\alpha}^{\beta} f(\theta) \cos \theta \sqrt{[f(\theta)]^2 + [f'(\theta)]^2} d\theta$   
About the line  $\theta = \frac{\pi}{2}$

7. (8%) Find the area of the region which is inside the circle  $r = 6\cos\theta$  and outside the cardioid  $r = 2(1 + \cos\theta)$ . (Both are represented in polar coordinates)

**Ans:**

Since  $(r, -\theta)$  also lies on both graph, both of them are symmetric with respect to polar axis.

The intersection is  $2(1 + \cos\theta) = 6\cos\theta \rightarrow \cos\theta = \frac{1}{2}$ , therefore,  $\theta = \frac{\pi}{3}, \frac{5\pi}{3}$ .

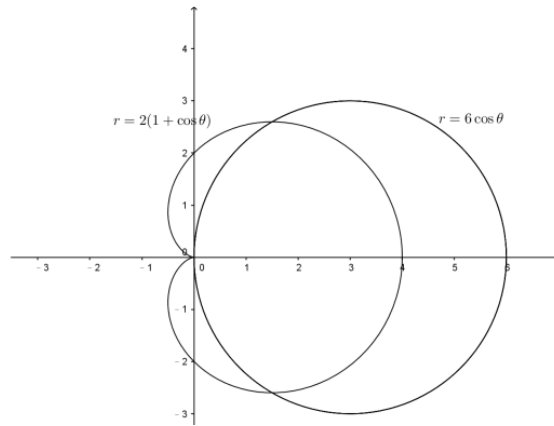
The area can be calculated as  $A = 2 \times \frac{1}{2} \left[ \int_0^{\frac{\pi}{3}} (6\cos\theta)^2 d\theta - \int_0^{\frac{\pi}{3}} 4(1 + \cos\theta)^2 d\theta \right] =$

$$36 \int_0^{\frac{\pi}{3}} \cos^2\theta d\theta - 4 \int_0^{\frac{\pi}{3}} (1 + \cos\theta)^2 d\theta = 36 \int_0^{\frac{\pi}{3}} \frac{1 + \cos(2\theta)}{2} d\theta - 4 \int_0^{\frac{\pi}{3}} (1 + \cos\theta)^2 d\theta =$$

$$\int_0^{\frac{\pi}{3}} (18\cos 2\theta + 18 - 4 - 8\cos\theta - 2\cos 2\theta - 2) d\theta = (9\sin 2\theta + 18\theta - 4\theta -$$

$$8\sin\theta - \sin 2\theta - 2\theta) \Big|_0^{\frac{\pi}{3}} = 4\pi$$

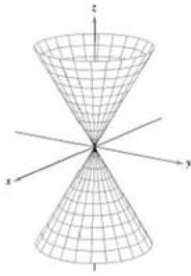
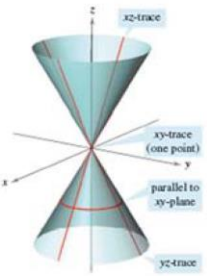
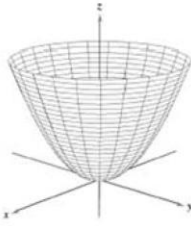
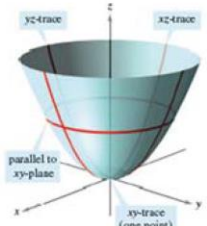
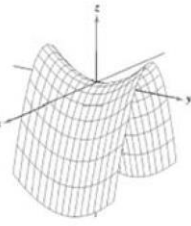
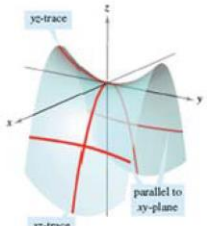




8. (5%) Find the arc length of  $r = e^\theta$  from  $\theta = 0$  to  $\theta = 2\pi$

**Ans:**  $S = \int_0^{2\pi} \sqrt{(e^\theta)^2 + (e^\theta)^2} d\theta = \sqrt{2} \int_0^{2\pi} e^\theta d\theta = \sqrt{2}(e^{2\pi} - 1)$

	<p><b>Ellipsoid</b></p> $\frac{x^2}{a^2} + \frac{y^2}{b^2} + \frac{z^2}{c^2} = 1$ <table border="0"> <tr> <td><i>Trace</i></td> <td><i>Plane</i></td> </tr> <tr> <td>Ellipse</td> <td>Parallel to <i>xy</i>-plane</td> </tr> <tr> <td>Ellipse</td> <td>Parallel to <i>xz</i>-plane</td> </tr> <tr> <td>Ellipse</td> <td>Parallel to <i>yz</i>-plane</td> </tr> </table> <p>The surface is a sphere if <math>a = b = c \neq 0</math>.</p>	<i>Trace</i>	<i>Plane</i>	Ellipse	Parallel to <i>xy</i> -plane	Ellipse	Parallel to <i>xz</i> -plane	Ellipse	Parallel to <i>yz</i> -plane	
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	<p><b>Hyperboloid of One Sheet</b></p> $\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 1$ <table border="0"> <tr> <td><i>Trace</i></td> <td><i>Plane</i></td> </tr> <tr> <td>Ellipse</td> <td>Parallel to <i>xy</i>-plane</td> </tr> <tr> <td>Hyperbola</td> <td>Parallel to <i>xz</i>-plane</td> </tr> <tr> <td>Hyperbola</td> <td>Parallel to <i>yz</i>-plane</td> </tr> </table> <p>The axis of the hyperboloid corresponds to the variable whose coefficient is negative.</p>	<i>Trace</i>	<i>Plane</i>	Ellipse	Parallel to <i>xy</i> -plane	Hyperbola	Parallel to <i>xz</i> -plane	Hyperbola	Parallel to <i>yz</i> -plane	
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	<p><b>Hyperboloid of Two Sheets</b></p> $\frac{z^2}{c^2} - \frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$ <table border="0"> <tr> <td><i>Trace</i></td> <td><i>Plane</i></td> </tr> <tr> <td>Ellipse</td> <td>Parallel to <i>xy</i>-plane</td> </tr> <tr> <td>Hyperbola</td> <td>Parallel to <i>xz</i>-plane</td> </tr> <tr> <td>Hyperbola</td> <td>Parallel to <i>yz</i>-plane</td> </tr> </table> <p>The axis of the hyperboloid corresponds to the variable whose coefficient is positive. There is no trace in the coordinate plane perpendicular to this axis.</p>	<i>Trace</i>	<i>Plane</i>	Ellipse	Parallel to <i>xy</i> -plane	Hyperbola	Parallel to <i>xz</i> -plane	Hyperbola	Parallel to <i>yz</i> -plane	
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	<p style="text-align: center;"><b>Elliptic Cone</b></p> $\frac{x^2}{a^2} + \frac{y^2}{b^2} - \frac{z^2}{c^2} = 0$ <table border="1" style="width: 100%; border-collapse: collapse;"> <thead> <tr> <th style="text-align: left;">Trace</th> <th style="text-align: left;">Plane</th> </tr> </thead> <tbody> <tr> <td>Ellipse</td> <td>Parallel to <math>xy</math>-plane</td> </tr> <tr> <td>Hyperbola</td> <td>Parallel to <math>xz</math>-plane</td> </tr> <tr> <td>Hyperbola</td> <td>Parallel to <math>yz</math>-plane</td> </tr> </tbody> </table> <p>The axis of the cone corresponds to the variable whose coefficient is negative. The traces in the coordinate planes parallel to this axis are intersecting lines.</p>	Trace	Plane	Ellipse	Parallel to $xy$ -plane	Hyperbola	Parallel to $xz$ -plane	Hyperbola	Parallel to $yz$ -plane	
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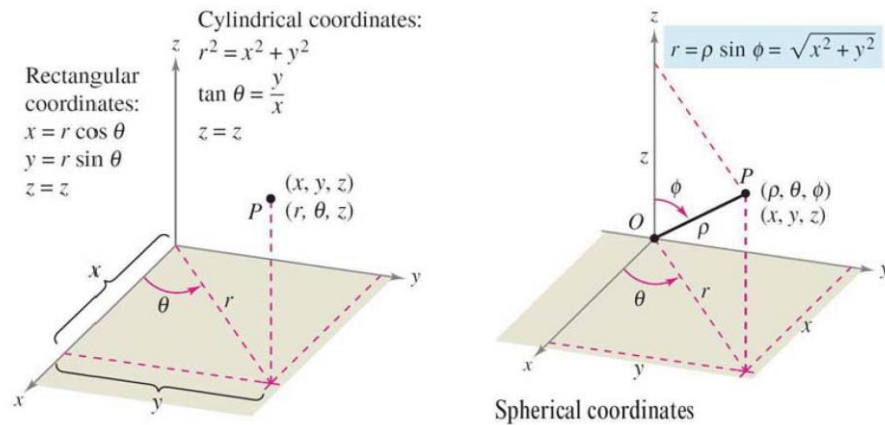
### Definition 11.2 (Equation of cylinders)

The equation of a cylinder whose ruling are parallel to one of the coordinate axes contain only the variables corresponding to the other two axes.

### Definition 11.4 (Surface of revolution)

If the graph of a radius function  $r$  is revolved about one of the coordinate axes, the equation of the resulting surface of revolution has one of the following forms.

- ① Revolved about the  $x$ -axis:  $y^2 + z^2 = [r(x)]^2$
- ② Revolved about the  $y$ -axis:  $x^2 + z^2 = [r(y)]^2$
- ③ Revolved about the  $z$ -axis:  $x^2 + y^2 = [r(z)]^2$



9. (12%) Classify the following surface, if it is quadratic surface you should further classify it into six basic types of surface

- (a)  $z = x^2 + 3y^2$
- (b)  $x^2 + y^2 - 2z = 0$
- (c)  $r^2 = z^2 + 2$  (this representation is in cylindrical coordinates)
- (d)  $\rho = 4 \sec(\Phi)$  (this representation is in spherical coordinates)

**Ans:**

(a)  $z = x^2 + 3y^2 = x^2 + \frac{y^2}{(\frac{1}{\sqrt{3}})^2}$  which is an elliptic paraboloid

(b)  $x^2 + y^2 - 2z = 0 \rightarrow x^2 + y^2 = 2z$  which is a surface of revolution or elliptic paraboloid

(c)  $r^2 = z^2 + 2 \rightarrow x^2 + y^2 - z^2 = 2 \rightarrow \frac{x^2}{(\sqrt{2})^2} + \frac{y^2}{(\sqrt{2})^2} - \frac{z^2}{(\sqrt{2})^2} = 1$  which is a

hyperboloid of one sheet

(d)  $\rho = 4 \sec(\Phi) \rightarrow z = \rho \cos(\Phi) = 4$  which is a plane

**Definition 12.2 (The limit of a vector-valued function)**

1. If  $\mathbf{r}$  is a vector-valued function such that  $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j}$ , then

$$\lim_{t \rightarrow a} \mathbf{r}(t) = \left[ \lim_{t \rightarrow a} f(t) \right] \mathbf{i} + \left[ \lim_{t \rightarrow a} g(t) \right] \mathbf{j} \quad \text{Plane}$$

provided  $f$  and  $g$  have limits as  $t \rightarrow a$ .

2. If  $\mathbf{r}$  is a vector-valued function such that  $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$ , then

$$\lim_{t \rightarrow a} \mathbf{r}(t) = \left[ \lim_{t \rightarrow a} f(t) \right] \mathbf{i} + \left[ \lim_{t \rightarrow a} g(t) \right] \mathbf{j} + \left[ \lim_{t \rightarrow a} h(t) \right] \mathbf{k} \quad \text{Space}$$

provided  $f$ ,  $g$ , and  $h$  have limits as  $t \rightarrow a$ .

**Theorem 12.1 (Differentiation of vector-valued functions)**

- ① If  $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j}$ , where  $f$  and  $g$  are differentiable functions of  $t$ , then

$$\mathbf{r}'(t) = f'(t)\mathbf{i} + g'(t)\mathbf{j}. \quad \text{Plane}$$

- ② If  $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$ , where  $f$ ,  $g$ , and  $h$  are differentiable functions of  $t$ , then

$$\mathbf{r}'(t) = f'(t)\mathbf{i} + g'(t)\mathbf{j} + h'(t)\mathbf{k}. \quad \text{Space}$$

**Theorem 12.2 (Properties of the derivative)**

Let  $\mathbf{r}$  and  $\mathbf{u}$  be differentiable vector-valued functions of  $t$ , let  $w$  be a differentiable real-valued function of  $t$ , and let  $c$  be scalar.

- ①  $D_t [c \mathbf{r}(t)] = c \mathbf{r}'(t)$
- ②  $D_t [\mathbf{r}(t) \pm \mathbf{u}(t)] = \mathbf{r}'(t) \pm \mathbf{u}'(t)$
- ③  $D_t [w(t) \mathbf{r}(t)] = w(t) \mathbf{r}'(t) + w'(t) \mathbf{r}(t)$
- ④  $D_t [\mathbf{r}(t) \cdot \mathbf{u}(t)] = \mathbf{r}(t) \cdot \mathbf{u}'(t) + \mathbf{r}'(t) \cdot \mathbf{u}(t)$
- ⑤  $D_t [\mathbf{r}(t) \times \mathbf{u}(t)] = \mathbf{r}(t) \times \mathbf{u}'(t) + \mathbf{r}'(t) \times \mathbf{u}(t)$
- ⑥  $D_t [\mathbf{r}(w(t))] = \mathbf{r}'(w(t)) w'(t)$
- ⑦ If  $\mathbf{r}(t) \cdot \mathbf{r}(t) = c$ , then  $\mathbf{r}(t) \cdot \mathbf{r}'(t) = 0$ .

**Definition 12.5 (Integration of vector-valued functions)**

- If  $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j}$ , where  $f$  and  $g$  are continuous on  $[a, b]$ , then the indefinite integral (antiderivative) of  $\mathbf{r}$  is

$$\int \mathbf{r}(t) dt = \left[ \int f(t) dt \right] \mathbf{i} + \left[ \int g(t) dt \right] \mathbf{j} \quad \text{Plane}$$

and its definite integral over the interval  $a \leq t \leq b$  is

$$\int_a^b \mathbf{r}(t) dt = \left[ \int_a^b f(t) dt \right] \mathbf{i} + \left[ \int_a^b g(t) dt \right] \mathbf{j}.$$

**Definition 12.5 (continue)**

- If  $\mathbf{r}(t) = f(t)\mathbf{i} + g(t)\mathbf{j} + h(t)\mathbf{k}$ , where  $f$ ,  $g$ , and  $h$  are continuous on  $[a, b]$ , then the indefinite integral (antiderivative) of  $\mathbf{r}$  is

$$\int \mathbf{r}(t) dt = \left[ \int f(t) dt \right] \mathbf{i} + \left[ \int g(t) dt \right] \mathbf{j} + \left[ \int h(t) dt \right] \mathbf{k} \quad \text{Space}$$

and its definite integral over the interval  $a \leq t \leq b$  is

$$\int_a^b \mathbf{r}(t) dt = \left[ \int_a^b f(t) dt \right] \mathbf{i} + \left[ \int_a^b g(t) dt \right] \mathbf{j} + \left[ \int_a^b h(t) dt \right] \mathbf{k}.$$

10. (12%) Evaluate the following expression

(a)  $\lim_{t \rightarrow 1} \sqrt{t}\mathbf{i} + \frac{\ln t}{t^2-1}\mathbf{j} + \frac{1}{t-1}\mathbf{k}$

(b)  $\lim_{t \rightarrow 0} \frac{\sin 2t}{t}\mathbf{i} + e^{-t}\mathbf{j} + 5\mathbf{k}$

(c) Let  $\mathbf{r}(t) = 3t\mathbf{i} + (t-1)\mathbf{j}$ ,  $\mathbf{u}(t) = t\mathbf{i} + t^2\mathbf{j} + \frac{2}{3}t^3\mathbf{k}$ , find  $\frac{d}{dt}[\mathbf{r}(t) \cdot \mathbf{u}(t)]$

(d)  $\int (3\sqrt{t}\mathbf{i} + \frac{2}{t}\mathbf{j} + 6\mathbf{k}) dt$

**Ans:**

(a) Does not exist, since  $\lim_{t \rightarrow 1} \frac{1}{t-1}$  does not exist

$$(b) \lim_{t \rightarrow 0} \frac{\sin 2t}{t} \mathbf{i} + e^{-t} \mathbf{j} + 5\mathbf{k} = 2\mathbf{i} + \mathbf{j} + 5\mathbf{k}$$

$$\text{Since } \lim_{t \rightarrow 0} \frac{\sin 2t}{t} = \lim_{t \rightarrow 0} \frac{\sin 2t}{2t} 2 = 2$$

$$(c) \mathbf{u}'(t) = \mathbf{i} + 2t\mathbf{j} + 2t^2\mathbf{k}, \mathbf{r}'(t) = 3\mathbf{i} + \mathbf{j}$$

$$\frac{d}{dt}[\mathbf{r}(t) \cdot \mathbf{u}(t)] = \mathbf{r}(t) \cdot \mathbf{u}'(t) + \mathbf{u}(t) \cdot \mathbf{r}'(t)$$

$$= [(3t) + (t-1)(2t)] + [(3t) + (t^2)] = 4t + 3t^2$$

$$(d) \int (3\sqrt{t}\mathbf{i} + \frac{2}{t}\mathbf{j} + \mathbf{k}) dt = 2t^{\frac{3}{2}}\mathbf{i} + 2 \ln t \mathbf{j} + 6t\mathbf{k} + \mathbf{C}$$