$\qquad$ M\#: $\qquad$

## Instructor:

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Instructions: This exam has seven problems on seven pages. Show all your work, expressing yourself in clear and concise manner. Do as many problems as you can, but be advised that a complete solution to a problem may be worth more than several partial ones. Use the backs of the exam pages for work, if necessary. No calculators of any kind are allowed.

## 1

Let $S_{1}$ be the $1 \times 1$ square. Define by induction the squares $S_{i+1}$ equal to the square obtained by connecting the midpoints of the sides of the square $S_{i}$. Find $\sum_{i=1}^{\infty}$ perimeter ( $S_{i}$ ) and $\sum_{i=1}^{\infty}$ area $\left(S_{i}\right)$.


Figure 1.

## 1 solution

The largest square has the side-length equal to 1 . The second largest square has the side length equal to $\sqrt{2} \frac{1}{2}=\frac{1}{\sqrt{2}}$, and so on. Therefore,
$\sum_{i=1}^{\infty} \operatorname{perimeter}\left(S_{i}\right)=4 \sum_{n=0}^{\infty} \frac{1}{\sqrt{2}^{n}}=4 \frac{1}{1-\frac{1}{\sqrt{2}}}=4(2+\sqrt{2})$
and
$\sum_{i=1}^{\infty} \operatorname{area}\left(S_{i}\right)=\sum_{n=0}^{\infty} \frac{1}{\sqrt{2}^{2 n}}=\sum_{n=0}^{\infty} \frac{1}{2^{n}}=2$

## 2

Suppose that $a, b$ are nonzero real numbers and $f$ is differentiable at $x$. Express the limit
$\lim _{h \rightarrow 0} \frac{f(a h+x)-f(b h+x)}{h}$
In terms of $a, b$ and $f^{\prime}(x)$.

## 2 solution

$$
\begin{gathered}
\lim _{h \rightarrow 0} \frac{f(a h+x)-f(b h+x)}{h}=\lim _{h \rightarrow 0} \frac{1}{h}(f(a h+x)-f(x)-f(b h+x)+f(x))= \\
\lim _{h \rightarrow 0} \frac{f(a h+x)-f(x)}{h}-\lim _{h \rightarrow 0} \frac{f(b h+x)-f(x)}{h}=a \lim _{h \rightarrow 0} \frac{f(a h+x)-f(x)}{a h}-b \\
\lim _{h \rightarrow 0} \frac{f(b h+x)-f(x)}{b h}=a f^{\prime}(x)-b f^{\prime}(x) .
\end{gathered}
$$

## 3

Consider the series
$\sum_{n=1}^{\infty} \frac{n^{2}}{2^{n}}$
(a) Show that the series converges.
(b) Find the sum of the series.

## 3 solution

For $x \in(-2,2)$,
$\sum_{n=0}^{\infty} \frac{x^{n}}{2^{n}}=\frac{1}{1-x / 2}=\frac{2}{2-x}$
$\frac{2}{(2-x)^{2}}=\frac{d}{d x} \frac{2}{2-x}=\sum_{n=1}^{\infty} \frac{n x^{n-1}}{2^{n}}$
$\frac{2 x}{(2-x)^{2}}=\sum_{n=1}^{\infty} \frac{n x^{n}}{2^{n}}$
$\frac{2}{(2-x)^{2}}+\frac{4 x}{(2-x)^{3}}=\frac{d}{d x} \frac{2 x}{(2-x)^{2}}=\frac{d}{d x} \sum_{n=1}^{\infty} \frac{n x^{n}}{2^{n}}=\sum_{n=1}^{\infty} \frac{n^{2} x^{n-1}}{2^{n}}$
Setting $x=1$,
$\sum_{n=1}^{\infty} \frac{n^{2}}{2^{n}}=6$.

## 4

Let $x$ be a real number. Show that the limit exists, and then find it:
$\lim \sin (\ldots \sin (\sin (\sin (\sin (x))))$
(above, the $\sin$ is calculated $n$ times).

## 4 solution

Except for, possibly, the first two terms, the sequence is monotone (decreasing and positive if $\sin (x)>0$, increasing and negative if $\sin (x)<0$, constant if $\sin (x)=0$ ). Hence, convergent, and
$L=\lim _{n \rightarrow \infty} \sin (\ldots \sin (\sin (\sin (\sin (x))))$
Then $L \in(-1,1)$, and
$L=\sin (L)$
and therefore
$L=0$.

## 5

Assuming that $a>-1$ and $b>-1$, use Riemann sums to calculate
$\lim _{n \rightarrow \infty} n^{b-a} \frac{1^{a}+2^{a}+3^{a}+\ldots+n^{a}}{1^{b}+2^{b}+3^{b}+\ldots+n^{b}}$.

## 5 solution

$$
\begin{aligned}
& \lim _{n \rightarrow \infty} n^{b-a} \frac{1^{a}+2^{a}+3^{a}+\ldots+n^{a}}{1^{b}+2^{b}+3^{b}+\ldots+n^{b}}=\lim _{n \rightarrow \infty} \frac{\left(\frac{1}{n}\right)^{a}+\left(\frac{2}{n}\right)^{a}+\left(\frac{3}{n}\right)^{a}+\ldots+\left(\frac{n}{n}\right)^{a}}{\left(\frac{1}{n}\right)^{b}+\left(\frac{2}{n}\right)^{b}+\left(\frac{3}{n}\right)^{b}+\ldots+\left(\frac{n}{n}\right)^{b}}= \\
& \lim _{n \rightarrow \infty} \frac{\frac{1}{n}\left(\left(\frac{1}{n}\right)^{a}+\left(\frac{2}{n}\right)^{a}+\left(\frac{3}{n}\right)^{a}+\ldots+\left(\frac{n}{n}\right)^{a}\right)}{\frac{1}{n}\left(\left(\frac{1}{n}\right)^{b}+\left(\frac{2}{n}\right)^{b}+\left(\frac{3}{n}\right)^{b}+\ldots+\left(\frac{n}{n}\right)^{b}\right)}=\left(\lim _{n \rightarrow \infty} \frac{1}{n}\left(\left(\frac{1}{n}\right)^{a}+\left(\frac{2}{n}\right)^{a}+\left(\frac{3}{n}\right)^{a}+\ldots+\left(\frac{n}{n}\right)^{a}\right)\right) / \\
&\left(\lim _{n \rightarrow \infty} \frac{1}{n}\left(\left(\frac{1}{n}\right)^{b}+\left(\frac{2}{n}\right)^{b}+\left(\frac{3}{n}\right)^{b}+\ldots+\left(\frac{n}{n}\right)^{b}\right)\right)=\frac{\int_{0}^{1} x^{a} d x}{\int_{0}^{1} x^{b} d x}=\frac{1+b}{1+a} .
\end{aligned}
$$

6
It is known (to be proved in the Multivariable Calculus) that
$\int_{-\infty}^{\infty} e^{-x^{2}} d x=\sqrt{\pi}$.
Show that
$\int_{1}^{\infty}\left(\frac{1}{x}\right)^{\ln (x)} d x=\frac{\sqrt{\pi}}{2} e^{1 / 4}\left(\operatorname{erf}\left(\frac{1}{2}\right)+1\right)$
where
$\operatorname{erf}(z) \stackrel{\operatorname{def}}{=} \frac{2}{\sqrt{\pi}} \int_{0}^{z} e^{-t^{2}} d t$.

## 6 solution

$$
\begin{aligned}
& \int_{1}^{\infty}\left(\frac{1}{x}\right)^{\ln (x)} d x=\int_{0}^{\infty}\left(\frac{1}{e^{u}}\right)^{u} e^{u} d u=\int_{0}^{\infty} e^{-u^{2}} e^{u} d u=\int_{0}^{\infty} e^{-u^{2}+u} d u=\int_{0}^{\infty} e^{-\left(u-\frac{1}{2}\right)^{2}+\frac{1}{4}} \\
& d u=\int_{0}^{\infty} e^{-\left(u-\frac{1}{2}\right)^{2}} e^{1 / 4} d u=e^{1 / 4} \int_{0}^{\infty} e^{-\left(u-\frac{1}{2}\right)^{2}} d u=e^{1 / 4} \int_{-1 / 2}^{\infty} e^{-u^{2}} d u= \\
& e^{1 / 4}\left(\frac{\sqrt{\pi}}{2} \operatorname{erf}\left(\frac{1}{2}\right)+\int_{0}^{\infty} e^{-u^{2}} d u\right)=e^{1 / 4}\left(\frac{\sqrt{\pi}}{2} \operatorname{erf}\left(\frac{1}{2}\right)+\frac{\sqrt{\pi}}{2}\right)=\frac{\sqrt{\pi}}{2} \\
& e^{1 / 4}\left(\operatorname{erf}\left(\frac{1}{2}\right)+1\right)
\end{aligned}
$$

## 7

Show that series
(a)
$\sum_{n=1}^{\infty}\left(\frac{1}{n}\right)^{\ln (n)}$
and
(b)
$\sum_{n=1}^{\infty}\left(2^{1 / n}-1\right)^{\ln (n)}$
are both convergent.

## 7 solution

(a) One can argue
$\sum_{n=8}^{\infty}\left(\frac{1}{n}\right)^{\ln (n)} \leq \sum_{n=8}^{\infty}\left(\frac{1}{n}\right)^{2}<\infty$
or
$\sum_{n=2}^{\infty}\left(\frac{1}{n}\right)^{\ln (n)} \leq \int_{1}^{\infty}\left(\frac{1}{x}\right)^{\ln (x)} d x=\frac{\sqrt{\pi}}{2} e^{1 / 4}\left(\operatorname{erf}\left(\frac{1}{2}\right)+1\right)<\infty$.
(b) On the other hand,
$2<\mathfrak{e}=\lim _{n \rightarrow \infty}\left(\frac{1}{n}+1\right)^{n}$.
Therefore, there exists $n_{0}$, such that for $n \geq n_{0}$
$2 \leq\left(1+\frac{1}{n}\right)^{n}$
$2^{1 / n} \leq 1+\frac{1}{n}$
$2^{1 / n}-1 \leq \frac{1}{n}$
$\left(2^{1 / n}-1\right)^{\ln (n)} \leq\left(\frac{1}{n}\right)^{\ln (n)}$

$$
\sum_{n=n_{0}}^{\infty}\left(2^{1 / n}-1\right)^{\ln (n)} \leq \sum_{n=n_{0}}^{\infty}\left(\frac{1}{n}\right)^{\ln (n)}<\infty
$$

