

Outline of Solutions

#1. $\lim_{x \rightarrow 0} \frac{x - \arctan x}{x^k} = c \Rightarrow k > 0$

L'Hôpital's Rule $\rightarrow \lim_{x \rightarrow 0} \frac{1 - \frac{1}{1+x^2}}{kx^{k-1}} = c \stackrel{\text{L'H}}{\Rightarrow} \lim_{x \rightarrow 0} \frac{\frac{2x}{(1+x^2)^2}}{k(k-1)x^{k-2}} = c$

$\Rightarrow \lim_{x \rightarrow 0} \frac{\frac{2}{(1+x^2)^2}}{k(k-1)x^{k-3}} = c$

$\Rightarrow \boxed{k=3}$, and $\frac{2}{3(3-1)} = c \Rightarrow \boxed{c = \frac{1}{3}}$

#2. $\lim_{x \rightarrow 0^+} \left(2 - \frac{\ln(1+x)}{x}\right)^{\frac{1}{x}} = \lim_{x \rightarrow 0^+} \frac{1}{x} \ln\left(2 - \frac{\ln(1+x)}{x}\right) = \lim_{x \rightarrow 0^+} \frac{\ln\left(2 - \frac{\ln(1+x)}{x}\right)}{x}$

$\stackrel{\text{L'H}}{=} e^{\lim_{x \rightarrow 0^+} \frac{\frac{1}{2} \cdot \frac{1}{1+x} \cdot \ln(1+x)}{2 - \frac{\ln(1+x)}{x}}} = e^{\lim_{x \rightarrow 0^+} \frac{1}{2 - \frac{\ln(1+x)}{x}} \cdot (-1) \cdot \lim_{x \rightarrow 0^+} \frac{\frac{1}{1+x} - \frac{1}{x}}{x^2}}$

$\stackrel{\text{L'H}}{=} e^{\cancel{-1} \cdot \frac{1}{2 - \lim_{x \rightarrow 0^+} \frac{1}{1+x}}} \cdot \lim_{x \rightarrow 0^+} \frac{x - (1+x) \ln(1+x)}{x^2 + x^3}$

$\stackrel{\text{L'H}}{=} e^{-1} \cdot \lim_{x \rightarrow 0^+} \frac{1 - \ln(1+x) - (1+x) \cdot \frac{1}{1+x}}{2x + 3x^2} = e^{-1} \cdot \lim_{x \rightarrow 0^+} \frac{-\ln(1+x)}{2x + 3x^2}$

$= e^{\lim_{x \rightarrow 0^+} \frac{\ln(1+x)}{2x + 3x^2}} \stackrel{\text{L'H}}{=} e^{\lim_{x \rightarrow 0^+} \frac{\frac{1}{1+x}}{2+6x}} = e^{\frac{1}{2}} = \boxed{\sqrt{e}}$

#3. $\lim_{n \rightarrow \infty} n [f(\frac{1}{n}) - 1] = \lim_{n \rightarrow \infty} \frac{f(\frac{1}{n}) - 1}{\frac{1}{n}} = \lim_{x \rightarrow 0^+} \frac{f(x) - 1}{x}$

By $f(x) - x = e^{x(1-f(x))} \Rightarrow f(0) = 1$ $\Rightarrow \lim_{x \rightarrow 0^+} \frac{f(x) - f(0)}{x - 0} = f'(0)$

Apply Implicit Differentiation to $y - x = e^{x(y-1)}$

$$\begin{aligned} \Rightarrow y' - 1 &= e^{x(y-1)} \cdot [1 \cdot y + x(0-y')] \\ \Rightarrow y' - 1 &= e^{x(y-1)} (1-y) - xe^{x(y-1)} y' \end{aligned}$$

$$\begin{aligned} | &\Rightarrow y' = \frac{e^{x(y-1)} (1-y) + 1}{1 + xe^{x(y-1)}} \\ | &\Rightarrow f'(0) = y'(0) = \frac{0+1}{1+0} = \boxed{1} \end{aligned}$$

$$\#4. \sin(xy) + \ln(y-x) = x, \quad P(0,1)$$

Differentiate: $\cos(xy) \cdot (y+xy') + \frac{1}{y-x} \cdot (y'-1) = 1$

$$\Rightarrow \cos(xy) \cdot y + x\cos(xy) \cdot y' + \frac{1}{y-x} \cdot y' - \frac{1}{y-x} = 1$$

$$\Rightarrow y' = \frac{\frac{1}{y-x} + 1 - y\cos(xy)}{x\cos(xy) + \frac{1}{y-x}} \Rightarrow y' \Big|_{\text{at } (0,1)} = \frac{1+1-1}{0+1} = 1$$

$$\Rightarrow \text{Tangent line: } y-1 = 1(x-0) \Rightarrow \boxed{y = x+1}$$

$$\#5. \quad f(x+y) = f(x) + f(y) + x^2y + xy^2, \quad \text{given } \lim_{x \rightarrow 0} \frac{f(x)}{x} = 1.$$

$$\textcircled{1} \quad \text{let } x=y=0 : \quad f(0) = f(0) + f(0) + 0 + 0 \Rightarrow \boxed{f(0)=0}$$

$$\textcircled{2} \quad f'(0) = \lim_{x \rightarrow 0} \frac{f(x)-f(0)}{x-0} = \lim_{x \rightarrow 0} \frac{f(x)}{x} = \boxed{1}$$

$$\textcircled{3} \quad f(x+y) - f(x) = f(y) + x^2y + xy^2$$

$$f'(x) = \lim_{y \rightarrow 0} \frac{f(x+y) - f(x)}{y} = \lim_{y \rightarrow 0} \frac{f(y) + x^2y + xy^2}{y} = \lim_{y \rightarrow 0} \frac{f(y)}{y} + \lim_{y \rightarrow 0} \frac{x^2y + xy^2}{y}$$

$$= 1 + \lim_{y \rightarrow 0} x^2 + xy$$

$$= 1 + x^2 \Rightarrow \boxed{f'(x) = 1+x^2}$$

$$\#6. \quad \left. \begin{array}{l} f(x) \text{ is odd} \\ f'' \text{ exists on } [-1,1] \end{array} \right\} \Rightarrow f(0)=0, \quad \text{by } f(1)=1.$$

$$f \text{ satisfies Lagrange's MVT: } \exists \xi \in (0,1) \text{ s.t. } f'(\xi) = \frac{f(1)-f(0)}{1-0} = \frac{1-0}{1-0} = 1$$

$$(b) \quad f(x) \text{ is odd} \Rightarrow f'(x) \text{ is even.} \quad \left(\begin{array}{l} \text{odd} \\ f(x)+f(-x)=0 \Rightarrow f'(x)+f'(-x)(-1)=0 \\ \Rightarrow f'(x)=f'(-x) \end{array} \right)$$

$$\text{Let } g(x) = e^x (f'(x)-1). \quad \text{By (a): } g(\xi) = e^\xi (f'(\xi)-1) = 0, \quad \text{then}$$

$$g(-\frac{3}{2}) = e^{-\frac{3}{2}}(f(\frac{3}{2}) - 1) \stackrel{f' \text{ even}}{=} e^{\frac{3}{2}}(f(\frac{3}{2}) - 1) = 0$$

g satisfies Rolle's MVT: $\exists \eta \in (-\frac{3}{2}, \frac{3}{2}) \subset (-1, 1)$, s.t.

$$g'(\eta) = 0, \text{ i.e., } e^n(f'(\eta) - 1) + e^n \cdot f''(\eta) = 0$$

$$\Rightarrow f'(\eta) - 1 + f''(\eta) = 0 \Rightarrow f''(\eta) + f'(\eta) = 1.$$

#7. $f(x) = x^{2x} = e^{2x \ln x}, (0, 1]$

$$f'(x) = e^{2x \ln x} \cdot (2 \ln x + 2x \cdot \frac{1}{x}) = e^{2x \ln x} (2 \ln x + 2)$$

\Rightarrow critical # in the domain: $x = e^{-1} = \frac{1}{e}$. $f: \begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \end{array} \begin{array}{c} 0 \\ \frac{1}{e} \\ 1 \end{array} \begin{array}{c} \text{---} \\ \text{---} \\ \text{---} \end{array}$

$$\Rightarrow \min(f) = f(\frac{1}{e}) = e^{2 \cdot \frac{1}{e} \cdot \ln \frac{1}{e}} = \boxed{e^{-\frac{2}{e}}}$$

#8. $\lim_{n \rightarrow \infty} \frac{\sqrt[n]{n!}}{n} = \lim_{n \rightarrow \infty} \frac{\sqrt[n]{n!}}{\sqrt[n]{n^n}} = \lim_{n \rightarrow \infty} \sqrt[n]{\frac{n!}{n^n}} = \lim_{n \rightarrow \infty} \sqrt[n]{\frac{1}{n} \cdot \frac{2}{n} \cdot \frac{3}{n} \cdots \frac{n}{n}}$

$$= \lim_{n \rightarrow \infty} \left(\frac{1}{n} \cdot \frac{2}{n} \cdot \frac{3}{n} \cdots \frac{n}{n} \right)^{\frac{1}{n}} = \lim_{n \rightarrow \infty} e^{\ln \left(\frac{1}{n} \cdot \frac{2}{n} \cdots \frac{n}{n} \right)^{\frac{1}{n}}}$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \ln \left(\frac{1}{n} \cdot \frac{2}{n} \cdots \frac{n}{n} \right) = \lim_{n \rightarrow \infty} \frac{1}{n} (\ln \frac{1}{n} + \ln \frac{2}{n} + \cdots + \ln \frac{n}{n})$$

$$= \lim_{n \rightarrow \infty} \frac{1}{n} \sum_{i=1}^n \ln \frac{i}{n} = \lim_{n \rightarrow \infty} \sum_{i=1}^n \frac{\ln \frac{i}{n}}{n} \cdot \frac{1}{n} = e^{\int_0^1 \ln x dx} = \boxed{e^{-1}}$$

Note: ~~$\int_0^1 \ln x dx = -1$~~ by $\lim_{t \rightarrow 0^+} \int_t^1 \ln x dx$ and integration by parts.

$$\#9. \int_{-\infty}^{\infty} e^{-k|x|} dx = 2 \int_0^{\infty} e^{-kx} dx = 2 \cdot e^{-kx} \Big|_0^{\infty} = 1.$$

even

$$\Rightarrow \lim_{x \rightarrow \infty} \frac{2}{k} e^{-kx} - \frac{2}{k} = 1$$

$$\Rightarrow k < 0 \text{ and } -\frac{2}{k} = 1 \Rightarrow k = -2$$

$$\#10. \int_0^{\pi} \sqrt{x} \cos \sqrt{x} dx = \int_0^{\sqrt{\pi}} 2t^2 \cos t dt \quad \text{integration by parts.}$$

$$\begin{aligned} \int_0^{\sqrt{\pi}} t \cos t \cdot 2t dt &= 2t^2 \sin t \Big|_0^{\sqrt{\pi}} - \int_0^{\sqrt{\pi}} \sin t \cdot 4t dt \\ &= 2\pi \sin \sqrt{\pi} - 4t(-\cos t) \Big|_0^{\sqrt{\pi}} + \int_0^{\sqrt{\pi}} \cos t \cdot 4 dt \\ &= 2\pi \sin \sqrt{\pi} + 4\sqrt{\pi} \cos \sqrt{\pi} - 4 \sin \sqrt{\pi} \\ &= 2\pi \sin \sqrt{\pi} + 4\sqrt{\pi} \cos \sqrt{\pi} - 4 \sin \sqrt{\pi} \end{aligned}$$

$$\#11. \int_1^{\infty} \frac{\ln x}{(1+x)^2} dx = \lim_{a \rightarrow \infty} \int_1^a \frac{\ln x}{(1+x)^2} dx$$

integration by parts

$$\begin{aligned} \int_1^a \frac{\ln x}{(1+x)^2} dx &= \int_1^a -\ln x d\left(\frac{1}{1+x}\right) = -\ln x \cdot \frac{1}{1+x} \Big|_1^a + \int_1^a \frac{1}{1+x} \cdot \frac{1}{x} dx \\ &= \frac{-\ln a}{1+a} + \int_1^a \frac{1}{x} - \frac{1}{1+x} dx \\ &= -\frac{\ln a}{1+a} + [\ln x - \ln(1+x)] \Big|_1^a = \frac{-\ln a}{1+a} + \ln \frac{a}{1+a} \Big|_1^a \\ &= \frac{-\ln a}{1+a} + \ln \frac{a}{1+a} - \ln \frac{1}{2} \end{aligned}$$

$$\text{then } \lim_{a \rightarrow \infty} \frac{-\ln a}{1+a} + \ln \frac{a}{1+a} - \ln \frac{1}{2} = 0 + 0 - \ln \frac{1}{2} = \ln 2$$

$$\Rightarrow \boxed{\int_1^{\infty} \frac{\ln x}{(1+x)^2} dx = \ln 2}$$