

Q1

Integration.

1a Let $u = \ln x$. Then $du = dx/x$ and so

$$\int \frac{\ln x}{x} dx = \int u du = u^2/2 + c$$

$$= (\ln x)^2/2 + c$$

1b $I = xe^{2x} dx$. Use integration by parts;
 $u = x, dv = e^{2x} dx$
 $du = dx, v = e^{2x}/2$

So, $I = \int u dv = uv - \int v du$ (Formula)
 $I = xe^{2x}/2 - \int e^{2x}/2 dx = xe^{2x}/2 - e^{2x}/4 + c$

1c As there is an x^2 term on top and bottom we manipulate to form a '1' as shown,

$$I = \int \frac{x^2}{1+4x^2} dx$$

$$= \frac{1}{4} \int \frac{4x^2+1}{1+4x^2} dx - \frac{1}{16} \int \frac{1}{\frac{1}{4}+x^2} dx$$

$$= \frac{1}{4}x - \frac{1}{16} \cdot 2 \cdot \tan^{-1} 2x + c$$

$$= \frac{x}{4} - \frac{1}{8} \tan^{-1} 2x + c$$

1d $I = \int_2^5 \frac{x-6}{x^2+3x-4} dx$

$$= \int_2^5 \frac{a}{x+4} + \frac{b}{x-1} dx$$

$$= \int_2^5 \frac{a(x-1) + b(x+4)}{(x+4)(x-1)} dx$$

So $a(x-1) + b(x+4) \equiv x-6$ and hence
 $a+b=1$ and $4b-a=-6$. Solving these two simultaneously we obtain, $a=2, b=-1$
 and hence,

$$I = \int_2^5 \frac{2}{x+4} - \frac{1}{x-1} dx$$

$$= 2 \ln(x+4) - \ln(x-1) \Big|_2^5$$

$$= 2 \ln 9 - \ln 4 - (2 \ln 6 - \ln 1)$$

$$= 4 \ln 3 - 2 \ln 2 - 2 \ln 2 - 2 \ln 3$$

$$= 2 \ln 3 - 4 \ln 2$$

$$\text{or } \ln \left(\frac{9}{16} \right)$$

1e

$$I = \int_1^{\sqrt{3}} \frac{1}{x^2 \sqrt{1+x^2}} dx$$

Use the substitution $u = 1/x^2 = x^{-2}$. Then
 $du = -2x^{-3} dx$ and when $x = \sqrt{3} \implies u = 1/3$, when $x = 1 \implies u = 1/1^2 = 1$ so we have

$$I = -\frac{1}{2} \int \frac{x^3 du}{x^2 \sqrt{1+1/u}} = -\frac{1}{2} \int \frac{du}{\sqrt{\frac{1}{x^2}(1+1/u)}}$$

$$= -\frac{1}{2} \int_1^{1/3} \frac{du}{\sqrt{u+1}} = \frac{1}{2} \int_{1/3}^1 (u+1)^{-1/2} du$$

$$= (u+1)^{1/2} \Big|_{1/3}^1 = \sqrt{2} - 2/\sqrt{3}$$

Q2

Complex Numbers.

2a $i^9 = (i^2)^4 i = (-1)^4 i = i = 0 + 1i$ (in the form $a+ib$).

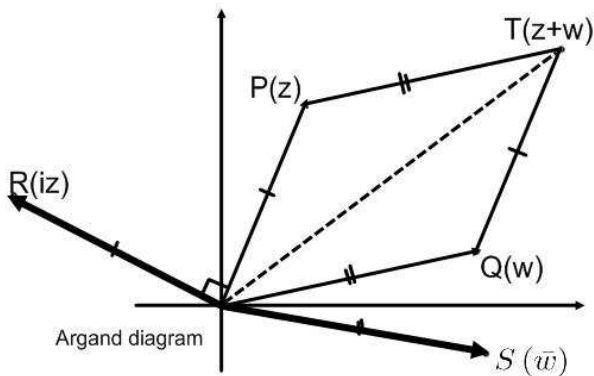
2b $\frac{-2+3i}{2+i} \times \frac{2-i}{2-i}$ (to 'realise' the denominator)

$$= \frac{-4+6i+2i-3i^2}{4-i^2}$$

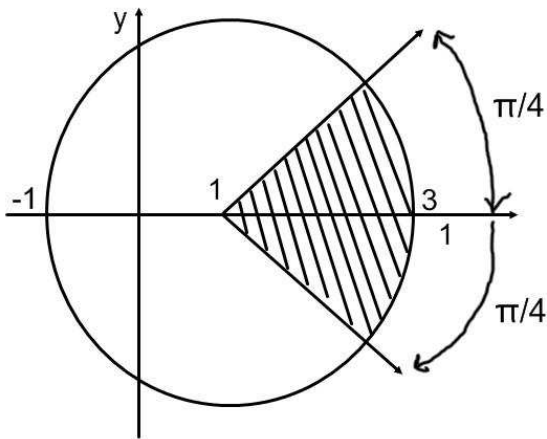
$$= \frac{8i-1}{5} = -\frac{1}{5} + \frac{8}{5}i$$

2c

2.c.i 2.c.ii 2.c.iii



2d



2e 2.e.i We're solving $z^5 = -1$. Assume the form, $z = r \operatorname{cis} \theta = r \cos \theta + i \sin \theta$.

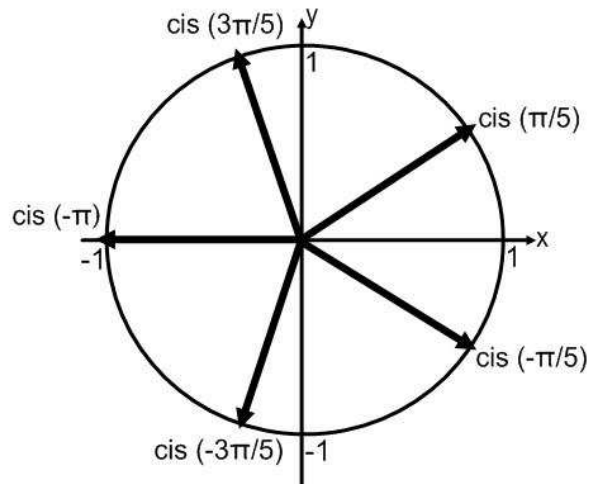
$\therefore r^5 (\operatorname{cis} \theta)^5 = -1 \implies r^5 \operatorname{cis} 5\theta = -1$ (By De Moivre's theorem)

$\therefore r = 1$ and $\operatorname{cis} 5\theta = -1 = \operatorname{cis}(\pi + 2\pi n)$ where $n \in \mathbb{Z}$.

$5\theta = \pi + 2\pi n$
 $\theta = \frac{(2n+1)\pi}{5}$ where $n \in \mathbb{Z}$. (this is all of them)

The five with principal arguments are for $n = 0, \pm 1, \pm 2$ we have the five roots,
 $z = \operatorname{cis} \frac{\pi}{5}, \operatorname{cis} \frac{3\pi}{5}, \operatorname{cis} \frac{-\pi}{5}, \operatorname{cis} \pi, \operatorname{cis} \frac{-3\pi}{5}$
 and these are equally spaced around the circle differing in arguments by $2\pi/5$,

2.e.ii



2f 2.f.i

Solve $(x + iy)^2 = 3 + 4i$

$$x^2 - y^2 + 2xyi = 3 + 4i$$

$$\therefore x^2 - y^2 = 3 \text{ and } 2xy = 4$$

Combining these by eliminating y we have,

$$x^2 - 4/x^2 = 3$$

$$x^4 - 3x^2 - 4 = 0 \text{ (quadratic in } x^2)$$

$$x^2 = (3 \pm \sqrt{9 + 16})/2 = (3 \pm 5)/2 = 4, -1$$

As x is real then $x = \pm 2$, so $y = \pm 2/2 = \pm 1$ and therefore the two square roots are

$z = \pm 2 \pm i.1 = \pm(2 + i)$. (Check this by squaring it, you should get $3 + 4i$.)

2.f.ii We use the otherwise method; notice that $z = 1$ is a zero of $z^2 + iz - 1 - i$, dividing out we get,

$$\begin{array}{r} z + i + 1 \\ z - 1 \overline{) z^2 + iz - 1 - i} \\ \underline{z^2 - z} \\ (i + 1)z - 1 - i \\ \underline{(i + 1)z - (1 + i)} \\ 0 \end{array}$$

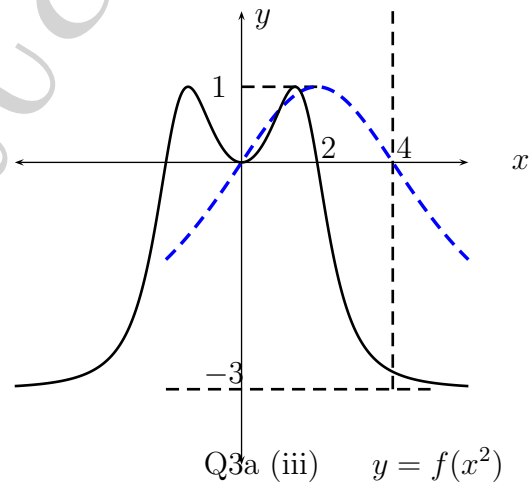
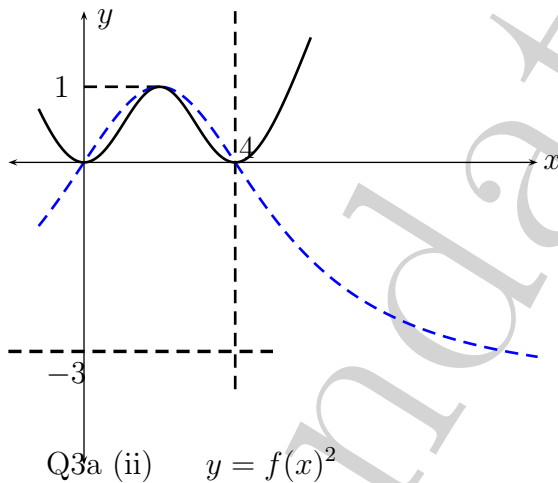
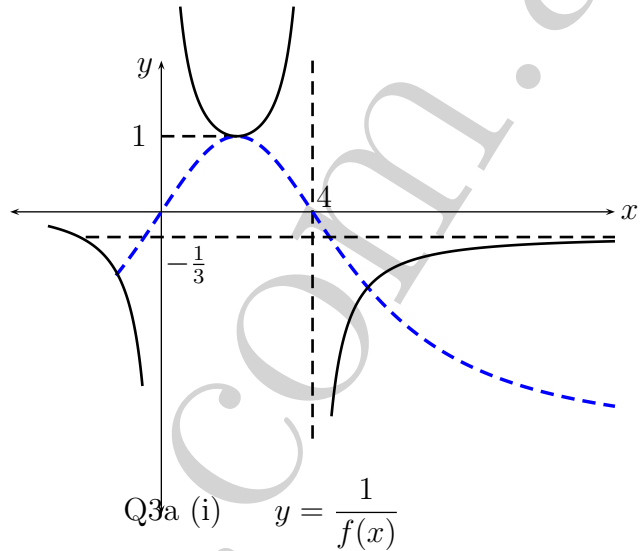
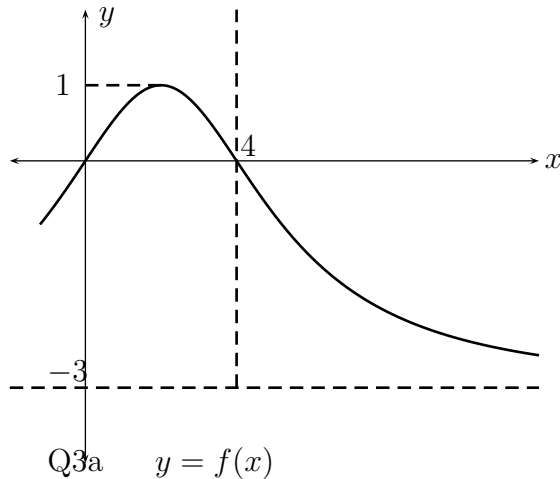
Thus the equation becomes, $(z - 1)(z + i + 1) = 0$ and so the solutions are

$$z = 1, -i - 1$$

Q3

3a Graphs.

3.a.i 3.a.ii 3.a.iii



3b Graphs.

$x^2 + 2xy + 3y^2 = 18$. Differentiating implicitly regarding y as a function of x ,

$$2x + 2y + 2xy' + 6y \cdot y' = 0$$

$$2y'(x + 3y) = -2(x + y)$$

$$y' = \frac{-x - y}{x + 3y}$$

So $y' = 0$ (for stat pts)

$\implies -x - y = 0 \implies y = -x$, and substitution back into the equation gives,

$$x^2 - 2x^2 + 3x^2 = 18$$

$$2x^2 = 18$$

$$x = \pm 3$$

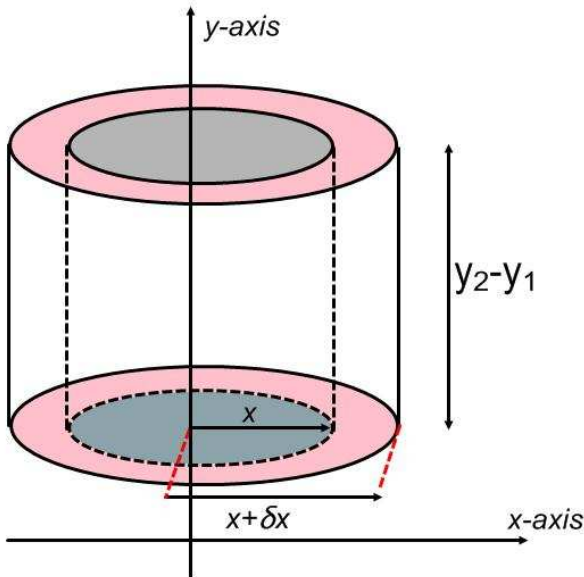
$y = \mp 3$ and hence the stat points are $(-3, 3), (3, -3)$ (and we have checked that at these points, $x + 3y \neq 0$)

3c Polynomials.

We have, $P(x) = x^3 + ax^2 + bx + 5$, $a, b \in \mathbb{R}$. If $(x-1)^2$ is a factor then by theory, $P(1) = P'(1) = 0$ and $P'(x) = 3x^2 + 2ax + b$, so we

have $1 + a + b + 5 = 0$ and $3 + 2a + b = 0$.
 $\therefore b = -6 - a \implies 3 + 2a + -6 - a = 0 \implies$
 $a = 3 \implies b = -6 - 3 = -9$

3d Volumes—cylindrical shells.



$$\delta V = [\pi(x + \delta x)^2 - \pi x^2] (y_2 - y_1)$$

From theory we have the volume of the infinitesimal shell $\delta V = \pi(r_2^2 - r_1^2)h = (r_2 + r_1)(r_2 - r_1)(y_2 - y_1)$ and $r_2 = x + \delta x$, $r_1 = x$

$$\delta V = \pi(x + x + \delta x)(x + \delta x - x)(y_2 - y_1)$$

$$\delta V = 2\pi x(x + 1 - (x - 1)^2)\delta x$$

(Ignoring δx^2 terms)

$$V = 2\pi \int_0^3 x(x + 1) - x(x - 1)^2 dx \text{ (Limits}$$

were obtained as; $x + 1 = x^2 + 1 - 2x \implies x^2 - 3x = 0 \implies x = 0, 3$)

$$V = 2\pi \int_0^3 x^2 + x - x^3 + 2x^2 - x dx$$

$$V = 2\pi \int_0^3 3x^2 - x^3 dx = 2\pi [x^3 - x^4/4]_0^3$$

$$= 2\pi(27 - 81/4) = \frac{27\pi}{2} \text{ units}^3$$

Q4

4a Conics.

4.a.i

$$\text{Get } y': \frac{2x}{a^2} + \frac{2yy'}{b^2} = 0$$

$$\implies y' = - \frac{b^2 x}{a^2 y} \Big|_{(\text{at } P)} = - \frac{b^2 x_0}{a^2 y_0}.$$

So the normal gradient is the negative reciprocal of the tangent gradient, and we have

$$y - y_0 = \frac{a^2 y_0}{b^2 x_0} (x - x_0) \text{ NORMAL}$$

4.a.ii When $y = 0$ (on x axis) then

$$-y_0 = \frac{a^2 y_0}{b^2 x_0} (x - x_0)$$

$$\text{Solving this for } x \text{ gives, } x = \frac{(a^2 - b^2)x_0}{a^2}$$

Recall that for an ellipse $b^2 = a^2(1 - e^2) \implies b^2 = a^2 - a^2 e^2 \implies a^2 - b^2 = a^2 e^2$ and therefore we have

$$x = \frac{a^2 e^2 x_0}{a^2} = e^2 x_0 \text{ and so } N(e^2 x_0, 0) \text{ as required.} //$$

4.a.iii By the focus directrix definition we have $PS = ePM$ and $PS' = ePM'$. Therefore,

$$\frac{PS}{PS'} = \frac{ePM}{ePM'} = \frac{PM}{PM'}$$

and in terms of the coordinates we have

$$\frac{PS}{PS'} = \frac{a/e - x_0}{x_0 + a/e} = \frac{a - ex_0}{ex_0 + a}$$

$$= \frac{e(a - ex_0)}{e(ex_0 + a)} = \frac{NS}{NS'}$$

(since $NS = ae - e^2 x_0 = e(a - ex_0)$ and $NS' = e^2 x_0 + ae = e(ex_0 + a)$)

4.a.iv We have $\alpha = \angle S'PN$ and $\beta = \angle NPS$ and by the sine rule we have

$$\frac{PS}{\sin \angle PNS} = \frac{NS}{\sin \beta} \text{ and } \frac{PS'}{\sin \angle PNS'} = \frac{NS'}{\sin \alpha}$$

So by (iii) since $PS/NS = PS'/NS'$ then we have

$$\frac{\sin \angle PNS}{\sin \beta} = \frac{\sin \angle PNS'}{\sin \alpha}$$

but $\angle PNS' = \pi - \angle PNS$ (since $\angle SNS'$ is a straight angle) and since $\sin(\pi - \angle PNS) = \sin \angle PNS$ we have

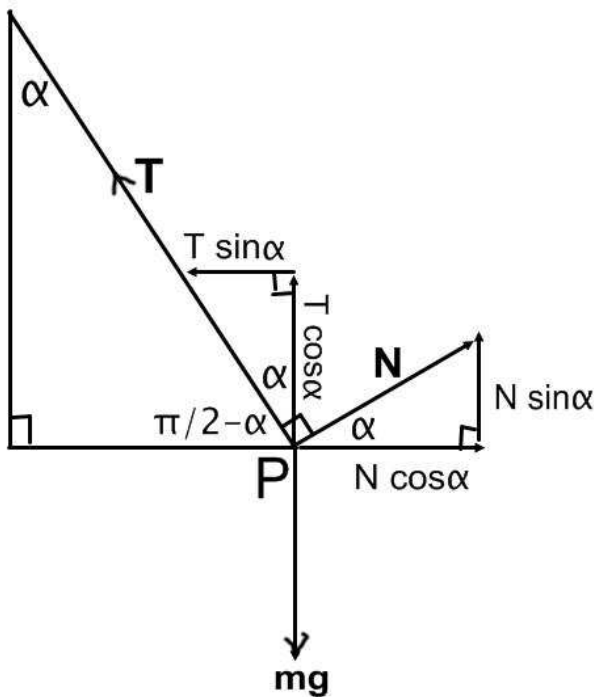
$$\frac{\sin \angle PNS}{\sin \beta} = \frac{\sin(\pi - \angle PNS)}{\sin \alpha} = \frac{\sin \angle PNS}{\sin \alpha}$$

and therefore

$\frac{1}{\sin \beta} = \frac{1}{\sin \alpha} \implies \sin \alpha = \sin \beta$ and as $\alpha, \beta < \pi/2$ (by construction) then we conclude that $\alpha = \beta$ as required.

4b Mechanics.

4.b.i



Resolve vertical forces:

$$T \cos \alpha + N \sin \alpha = mg \quad \dots (1)$$

Resolve horizontal forces:

$$T \sin \alpha - N \cos \alpha = mr\omega^2 \quad \dots (2)$$

4.b.ii (1) $\times \cos \alpha +$ (2) $\times \sin \alpha$ gives

$$T = mg \cos \alpha + mr\omega^2 \sin \alpha$$

$$= m(g \cos \alpha + r\omega^2 \sin \alpha) \text{ as required.}$$

(1) $\times \sin \alpha -$ (2) $\times \cos \alpha$ gives

$$N = mg \sin \alpha - mr\omega^2 \cos \alpha$$

$$= m(g \sin \alpha - r\omega^2 \cos \alpha)$$

(For both calculations we used $\cos^2 \alpha + \sin^2 \alpha = 1$)

4.b.iii

If $T = N$ then

$$m(g \cos \alpha + r\omega^2 \sin \alpha) =$$

$$m(g \sin \alpha - r\omega^2 \cos \alpha)$$

$$g \cos \alpha + r\omega^2 \sin \alpha = g \sin \alpha - r\omega^2 \cos \alpha$$

$$\omega^2 = \frac{g}{r} \times \frac{\sin \alpha - \cos \alpha}{\sin \alpha + \cos \alpha}$$

$$= \frac{g}{r} \left(\frac{\tan \alpha - 1}{\tan \alpha + 1} \right) \text{ as required.} //$$

(here we dividing top/bottom by $\cos \alpha$ and using $\tan \alpha = \sin \alpha / \cos \alpha$)

4.b.iv

We know that $\omega^2 > 0$ and so the right hand side, in (iii), must be positive also.

$$\text{Hence } \frac{\tan \alpha - 1}{\tan \alpha + 1} > 0$$

$\therefore \tan \alpha > 1$ (since $\alpha > 0$ and so $\tan \alpha + 1 > 0$)

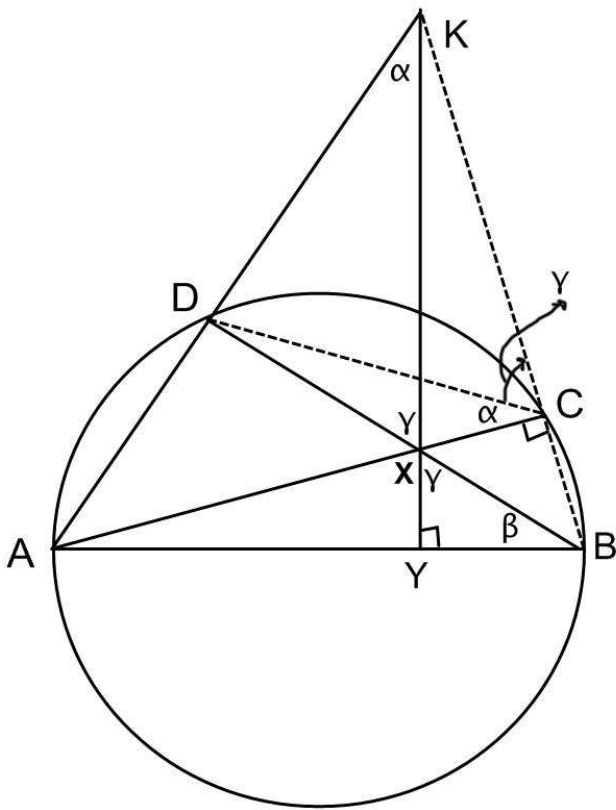
$\therefore \alpha > \tan^{-1} 1$ and hence $\alpha > \pi/4$ and hence as obviously $\alpha < \pi/2$ we arrive at

$$\pi/4 < \alpha < \pi/2$$

Q5

5a Circle Geometry.

5.a.i



$\angle ADB = \pi/2$ (angle subtended by a diameter AB)

$\angle KXD = \angle YXB$ (vertically opposite angles are equal)

$\triangle KDX \sim \triangle BYX$ (AA - two corresponding angles are equal)

Hence the third corresponding angle is also equal and thus

$\alpha = \angle AKY = \angle XKD = \angle XBY = \angle ABD = \beta$, as required.

5.a.ii

We know $\alpha = \beta$ (corresponding angles in the similar triangles of part (i) are equal)

Also, $\angle DCA = \angle DBA = \alpha$ (angles on the circle subtended by same segment AD are equal)

$\therefore DKCX$ is a cyclic quadrilateral as the interval DY subtends the same angle α at

K and at B .

(Circle result: Angles on circumference of a circle subtended by same segment are equal)

5.a.iii

Firstly from the right-angled triangle $\triangle XYB$ we know that $\gamma + \beta = \pi/2$.

But $\alpha = \beta \implies \gamma + \alpha = \pi/2$.

Also, $\angle ACB = \pi/2$ (as AB is a diameter).

Hence, $\angle KCB = \angle KCA + \angle ACB = \alpha + \gamma + \pi/2 = \pi/2 + \pi/2 = \pi$.

Thus $\angle KCB = \pi$ is a straight angle and therefore K, C, B are on the same straight line and so are collinear, as required.

5b Integration.

5.b.i

$I_n = \int_0^1 x^{2n+1} e^{x^2} dx$. First we will use a simple substitution and then we use integration by parts to finish.

Let $w = x^2$, then $dw = 2x dx$ and the integral becomes

$I_n = \frac{1}{2} \int_0^1 w^n e^w dw$. Now for integration by parts using the formula $\int u dv = uv - \int v du$ we choose $u = w^n$ and $dv = e^w dw$.

Then $du = nw^{n-1} dw$ and $v = e^w$, so that

$$I_n = \frac{1}{2} w^n e^w \Big|_0^1 - n \int_0^1 w^{n-1} e^w dw$$

$$= \frac{1}{2} (1^n \cdot e^1 - 0) - n I_{n-1}$$

$$= \frac{e}{2} - n I_{n-1} \text{ as required.}$$

5.b.ii

$$I_2 = e/2 - 2I_1$$

$$I_1 = e/2 - 1 \cdot I_0$$

$$I_0 = 0.5 \int_0^1 w^0 e^w dw = 0.5 e^w \Big|_0^1 = \frac{e-1}{2}$$

Thus $I_1 = e/2 - (e-1)/2 = 1/2$ and

$$I_2 = e/2 - 2 \cdot 1/2 = e/2 - 1$$

5c Graphs.

5.c.i

$$f(x) = \frac{e^x - e^{-x}}{2} - x$$

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

$$f''(x) = \frac{e^x - e^{-x}}{2}$$

$$f'''(x) = \frac{e^x + e^{-x}}{2}$$

5.c.ii $f'''(x) > 0$ since $e^x > 0, e^{-x} > 0$ for all x

Also, $f''(0) = 0$ and so for $x > 0$ the function $f''(x)$ is increasing for all $x > 0$ (since the sign of f''' tells us how f'' is changing), whilst being equal to zero at $x = 0$, hence $f''(x) > 0$ for $x > 0$. [It is also obvious graphically if you graph and combine $y = e^x$ and $y = e^{-x}$.]

5.c.iii

By a similar argument as in (ii)

$f'(0) = 0$ and $f''(x) > 0$ for $x > 0$ (established in part (i))

Hence $f'(x)$ is an increasing function so that $f'(x) > 0$ for $x > 0$ (as it started at zero when $x = 0$)

Hence $f(x)$ is an increasing function for $x > 0$, and since it starts at $x = 0$ (ie $f(0) = 0$), then we must have $f(x) > 0$ for $x > 0$ as required.

Q6

6a

The cross sectional area is

$$A(x) = 2y(4 - x)$$

$$= 2(4 - x)\sqrt{4 - x} = (4 - x)^{3/2}$$

$$V = \int_0^4 A(x) dx$$

$$= 2 \int_0^4 (4 - x)^{1.5} dx = 2 \left[-\frac{2}{5}(4 - x)^{2.5} \right]_0^4$$

$$= (-4/5)[0 - 4^{5/2}] = \frac{4}{5} \times 32 = 128/5 \text{ units}^2$$

6b 6.b.i

Assume that α is a zero we have $P(\alpha) = \alpha^3 + q\alpha^2 + q\alpha + 1 = 0$.

$$\text{Now, } P\left(\frac{1}{\alpha}\right) = \frac{1}{\alpha^3} + \frac{q}{\alpha^2} + \frac{q}{\alpha} + 1$$

$$= \frac{1}{\alpha^3}(1 + q\alpha + q\alpha^2 + \alpha^3)$$

$$= \frac{1}{\alpha^3}P(\alpha)$$

$$= \frac{0}{\alpha^3}$$

and hence $\frac{1}{\alpha}$ is a zero. //

6.b.ii

Since α is not real and the coefficients of P are real then by theory the roots must occur in complex conjugate pairs, say, $\alpha, \bar{\alpha}$.

Q6.b.ii.1

Product of roots is $\alpha \times \bar{\alpha} \times (-1) = -d/a = -1/1 = -1$, and hence

$$|\alpha|^2 = 1 \implies |\alpha| = 1$$

(since for any complex number z , $|z| \geq 0$ and $z\bar{z} = |z|^2$).

Q6.b.ii.2

Sum roots is $\alpha + \bar{\alpha} + (-1) = -b/a = -q/1 = -q \implies \alpha + \bar{\alpha} = 1 - q$.

$$\text{So } \text{Re}(\alpha) = \frac{1 - q}{2}$$

(since for a complex number z , $z + \bar{z} = 2\text{Re}(z)$)

6c 6.c.i

$$PQ^2 = OP^2 - r^2 \text{ (Pythagoras)}$$

$$PQ^2 = x^2 + y^2 - r^2 \text{ (using distance formula on } OP)$$

$$\text{Finally, } PQ = \sqrt{x^2 + y^2 - r^2}.$$

6.c.ii

$$PQ = PR \implies \sqrt{x^2 + y^2 - r^2} = c - x \text{ (PR is just the difference in } x \text{ coordinates)}$$

$$\therefore x^2 + y^2 - r^2 = c^2 + x^2 - 2xc$$

$$y^2 = r^2 + c^2 - 2xc \text{ as required.}$$

6.c.iii

We put the parabola into standard form to read off the vertex and focal length;

$$y^2 = -2cx + r^2 + c^2$$

$$= -2c \left(x - \frac{r^2+c^2}{2c} \right)$$

This the focal length is $a = 2c/4 = c/2$ and the vertex is $\left(\frac{r^2+c^2}{2c}, 0 \right)$.

Therefore, the focus is

$$S \left(\frac{r^2+c^2}{2c} - \frac{c}{2}, 0 \right) = S \left(\frac{r^2}{2c}, 0 \right)$$

6.c.iv The directrix of the locus is

$$x = \frac{r^2+c^2}{2c} + c/2 = \frac{r^2+2c^2}{2c}.$$

But we know that $PM = PS$ (definition of parabola, with M on directrix)

and $PQ = PR$ (from the locus definition)

Hence,

$$|PS - PQ| = |PM - PR|$$

(difference in the x -values of points M and R)

$$= \left| \frac{r^2 + 2c^2}{2c} - c \right| \text{ which is independant of } x$$

as required.

Q7

7a 7.a.i Q7.a.i.1

$$\ddot{x} = g - rv$$

$$\therefore v \frac{dv}{dx} = g - rv$$

$$\text{(since by theory } \ddot{x} = \frac{d}{dx} (v^2/2) = v \frac{dv}{dx} \text{)}$$

$$\therefore v \frac{dv}{dx} = \frac{g - rv}{v}$$

$$\frac{dx}{dv} = \frac{v}{g - rv}$$

$$x = \int \frac{v}{g - rv} dv$$

$$= -\frac{1}{r} \int \frac{-rv}{g - rv} dv$$

$$= -\frac{1}{r} \int \frac{g - rv}{g - rv} dv - \frac{g}{g - rv} dv$$

$$= -\frac{1}{r} \left[v + \frac{g}{r} \ln |g - rv| \right] + c$$

Using intital conditions,

$$0 = 0 - (g/v^2) \ln g + c \implies c = \frac{g}{r^2} \ln g$$

Updating x ,

$$x = -\frac{1}{r} \left[v + \frac{g}{r} \ln |g - rv| \right] + \frac{g}{r^2} \ln g$$

$$= \frac{g}{r^2} \ln \left(\frac{g}{g - rv} \right) - \frac{v}{r}$$

Q7.a.i.2

Hence.

$$L = \frac{9.8}{0.2^2} \ln \left(\frac{9.8}{9.8 - 0.2 \times 30} \right) - \frac{30}{0.2} = 82\text{m}$$

(2 sf)

7.a.ii

$$x = e^{-t/10} (29s_t - 10c_t) + 92 \text{ (where } s_t = \sin t, c_t = \cos t \text{)}$$

$$\dot{x} = -e^{-t/10} (29s_t - 10c_t)/10 + e^{-t/10} (29c_t + 10s_t)$$

$$= e^{-t/10} (29c_t + 10s_t - 29s_t/10 + c_t)$$

$$= e^{-t/10} (30c_t + 71s_t/10)$$

Solve for t where $\dot{x} = 0$

$$30c_t + 71s_t/10 = 0$$

$$30c_t = -71s_t/10$$

$$\tan t = -300/71$$

$\implies t = n\pi - \tan^{-1}(300/71)$ and we need $t > 0$ so require that

$$n\pi > \tan^{-1}(300/71)$$

$$\implies n > \tan^{-1}(300/71)/\pi = 0.426...$$

$$\implies n \geq 1.$$

Choosing $n = 1$ we have $t = \pi - \tan^{-1}(300/71) = 1.80$ (2dp)

$$\text{Hence } x = e^{-1.8/10} (29 \sin 1.8 - 10 \cos 1.8) + 92 = 25.487 + 92 = 117.487$$

and as he is 2m tall his head reaches down a distance of $117.487 + 2 = 119.487\text{m}$ and

so he stays dry. (i.e. out of the water).

7b

Let $z = \cos \theta + i \sin \theta$.

7.b.i

Using De Moivre's Theorem we have

$$z^n = \cos n\theta + i \sin n\theta \text{ and}$$

$$z^{-n} = \cos(-n\theta) + i \sin(-n\theta)$$

$= \cos n\theta - i \sin n\theta$ (since sine is an odd function and cosine is even function)

$$\text{So, } z^n + z^{-n} = \cos n\theta + i \sin n\theta + \cos n\theta - i \sin n\theta$$

$$= 2 \cos n\theta \text{ as required.}$$

7.b.ii

By part (i), with $n = 1$ we have, $z + z^{-1} = 2 \cos \theta$, and hence

$(z + z^{-1})^{2m} = (2 \cos \theta)^{2m}$ and expansion of the left side using the binomial theorem gives

$$\begin{aligned} (z + z^{-1})^{2m} &= \sum_{r=0}^{2m} \binom{2m}{r} z^{2m-r} \cdot z^{-r} \\ &= \sum_{r=0}^{2m} \binom{2m}{r} z^{2m-2r} \\ &= \binom{2m}{0} z^{2m} + \binom{2m}{1} z^{2m-2} + \binom{2m}{2} z^{2m-4} + \dots \\ &\quad + \binom{2m}{m-1} z^{2m-2(m-1)} + \binom{2m}{m} z^{2m-2m} \\ &= \binom{2m}{0} z^{2m} + \binom{2m}{1} z^{2m-2} + \binom{2m}{2} z^{2m-4} + \dots \\ &\quad + \binom{2m}{m-1} z^{2m-2(m-1)} + \binom{2m}{m} z^{2m-2m} \end{aligned}$$

$$\text{But } \binom{2m}{0} = \binom{2m}{2m}, \binom{2m}{1} = \binom{2m}{2m-1}, \binom{2m}{2} = \binom{2m}{2m-2}, \dots$$

and so

$$\begin{aligned} (z + z^{-1})^{2m} &= \binom{2m}{0} (z^{2m} + z^{-2m}) + \binom{2m}{1} (z^{2m-2} + z^{-2m+2}) + \binom{2m}{2} (z^{2m-4} + z^{-2m+4}) + \dots \\ &\quad + \binom{2m}{m-1} (z^2 + z^{-2}) + \binom{2m}{m} z^0 \\ &= 2 \left[\binom{2m}{0} \cos 2m\theta + \binom{2m}{1} \cos 2(m-1)\theta + \dots \right. \\ &\quad \left. + \binom{2m}{m-1} \cos 2\theta \right] + \binom{2m}{m} \text{ as required.} \end{aligned}$$

7.b.iii Integrating the expression in (ii) and manipulating the constants we have

$$\int_0^{\pi/2} \cos^{2m} \theta \, d\theta$$

$$\begin{aligned} &= 2^{-2m+1} \left[\frac{\sin 2m\theta}{2m} + \binom{2m}{1} \frac{\sin(2m-2)\theta}{2m-2} \right. \\ &\quad \left. + \binom{2m}{2} \frac{\sin(2m-4)\theta}{2m-4} + \dots + \binom{2m}{m-1} \frac{\sin 2\theta}{2} \right]_0^{\pi/2} + \\ &\quad 2^{-2m} \binom{2m}{m} \theta \Big|_0^{\pi/2} \\ &= 2^{-2m+1} [0] + 2^{-2m} \binom{2m}{m} \frac{\pi}{2} \\ &= \frac{\pi}{2^{2m+1}} \binom{2m}{m} \end{aligned}$$

Q8

8a 8.a.i Start

$$\begin{aligned} &\frac{1}{2} (\cot \theta/2 - \tan \theta/2) \\ &= \frac{1}{2} \left(\frac{\cos \theta/2}{\sin \theta/2} - \frac{\sin \theta/2}{\cos \theta/2} \right) \\ &= \frac{1}{2} \left(\frac{\cos^2 \theta/2 - \sin^2 \theta/2}{\sin \theta/2 \cos \theta/2} \right) \\ &= \frac{\cos \theta}{\sin \theta} \text{ (using double angle formulas)} \\ &= \cot \theta \text{ and hence we are done as} \\ &\frac{1}{2} (\cot \theta/2 - \tan \theta/2) = \cot \theta \text{ is equivalent to the identity} \\ &\text{we are asked to prove.} \end{aligned}$$

8.a.ii

We are required to prove:

$$\sum_{r=1}^n \frac{1}{2^{r-1}} \tan \frac{x}{2^r} = \frac{1}{2^{n-1}} \cot \frac{x}{2^n} - 2 \cot x$$

Firstly, for $n = 1$,

$$LHS = \frac{1}{2^{1-1}} \cdot \tan \frac{x}{2} = \tan \frac{x}{2}$$

$$RHS = \frac{1}{2^0} \cot x/2 - 2 \cot x$$

$$= \cot x/2 - 2 \cot x$$

$$= \cot x/2 - (\cot x/2 - \tan x/2) \text{ by part (i).}$$

$$= \tan x/2 = LHS$$

Hence the statement is true for $n = 1$.

Secondly, we prove the statement true for $n = k + 1$ whenever the statement is true for $n = k$. So we assume that

$$\sum_{r=1}^k \frac{1}{2^{r-1}} \tan \frac{x}{2^r} = \frac{1}{2^{k-1}} \cot \frac{x}{2^k} - 2 \cot x \dots (*)$$

Now assuming (*) we prove that

$$\sum_{r=1}^{k+1} \frac{1}{2^{r-1}} \tan \frac{x}{2^r} = \frac{1}{2^k} \cot \frac{x}{2^{k+1}} - 2 \cot x \dots (**)$$

$$\text{Start, } LHS = \sum_{r=1}^{k+1} \frac{1}{2^{r-1}} \tan \frac{x}{2^r}$$

$$\begin{aligned}
 &= \frac{1}{2^{k-1}} \cot \frac{x}{2^k} - 2 \cot x + \frac{1}{2^k} \tan \frac{x}{2^{k+1}} \text{ (by induction hypothesis)} \\
 &= \frac{1}{2^k} \left(\cot \frac{x}{2^k} + \tan \frac{x}{2^{k+1}} \right) - 2 \cot x \\
 &= \frac{1}{2^k} \cot \frac{x}{2^{k+1}} - 2 \cot x \\
 &= RHS \text{ and hence the statement is true for } n = k + 1 \text{ when it is true for } n = k.
 \end{aligned}$$

Finally, we conclude that by induction the statement is true for all positive integers.

Remark: This is enough of a conclusion to a proof by induction—contrary to the advice of many textbooks. A reference is the 2007 examiners report, http://www.boardofstudies.nsw.edu.au/hsc_exams/exam-papers-2007/pdf_doc/mathematics-ext2-notes-07.pdf. The 2/3 unit syllabus confirms this view also - see page 47. JSH

8.a.iii Firstly a preliminary, Recall that

$$\lim_{x \rightarrow 0} \frac{x}{\tan x} = 1$$

Hence

$$\lim_{x \rightarrow 0} \frac{\frac{x}{2^n}}{\tan \frac{x}{2^n}} = 1$$

We have, $\sum_{r=1}^n \frac{1}{2^{r-1}} \tan \frac{x}{2^r}$

$$\begin{aligned}
 &= \frac{1}{2^{n-1}} \cot \frac{x}{2^n} - 2 \cot x \\
 &= \frac{2}{\frac{x}{2^n}} - 2 \cot x \\
 &= \frac{2}{x} - 2 \cot x \text{ by the above result.}
 \end{aligned}$$

8.a.iv

Substituting $x = \pi/2$ into the result of part (iii) we have

$$\begin{aligned}
 &\tan \pi/4 + \frac{1}{2} \tan \pi/8 + \frac{1}{4} \tan \pi/16 + \dots \\
 &= \frac{2}{\frac{\pi}{2}} - 2 \cot \frac{\pi}{2} \\
 &= \frac{4}{\pi} - 0 \\
 &= \frac{4}{\pi}
 \end{aligned}$$

8b

Area under curve is

$$\int_{n-1}^n \frac{1}{x} = \ln n - \ln(n-1) = \ln \frac{n}{n-1}$$

Define A_L = lower rectangle area = $1 \times 1/n = 1/n$

Define A_U = upper rectangle area = $1 \times 1/(n-1) = 1/(n-1)$

This since by construction, $A_L < A < A_U$ then we have $1/n < \ln \frac{n}{n-1} < 1/(n-1)$ and exponentiating (i.e. take the power of e) and use the fact that $e^{\ln x} = x$ to get

$$e^{\frac{1}{n}} < \frac{n}{n-1} < e^{\frac{1}{n-1}}$$

$$e^1 < \left(\frac{n}{n-1} \right)^n < e^{\frac{n}{n-1}} \text{ (by taking power of } n \text{)}$$

$$e^{\frac{-n}{n-1}} < \left(\frac{n-1}{n} \right)^n < e^{-1}$$

(We twice used the fact that for positive numbers a, b, c, d , that $a/b < c/d \implies d/c < b/a$)

Thus $e^{\frac{-n}{n-1}} < \left(1 - \frac{1}{n} \right)^n < e^{-1}$ as required. //

8c 8.c.i

The probability of A_1 winning first up equals p .

The probability of A_1 winning on the second round [after n people (including A_1 's first attempt), failed to win] equals $q^n p$

The probability of A_1 winning after two rounds is $q^n q^n p$

Thus, $W = p + pq^n + pq^{2n} + pq^{3n} + \dots$

$$W = p + pq^n(1 + q^n + q^{2n} + \dots)$$

$$= p + pq^n \frac{1}{1 - q^n} \text{ (using G.P. summation formula)}$$

$$= p + \frac{pq^n}{1 - q^n}$$

$$= \frac{p - pq^n + pq^n}{1 - q^n}$$

$$W = \frac{p}{1 - q^n}$$

Then manipulate this to get the requested format;

$$W(1 - q^n) = p$$

$$W - Wq^n = p$$

$$W = p + q^n W \text{ as required.}$$

8.c.ii

$$\begin{aligned}
 W_m &= p + pq^n + pq^{2n} + \dots + pq^{(m-1)n} \\
 &= \frac{p(q^{mn} - 1)}{q^n - 1}
 \end{aligned}$$

$$\frac{W_m}{W} = \frac{p(q^{mn} - 1)}{q^n - 1} \times \frac{(1 - q^n)}{p}$$

$$\begin{aligned}
 &= -q^{mn} + 1 \\
 &= -\left(1 - \frac{1}{n} \right)^{nm} + 1
 \end{aligned}$$

By part (b), taking the m th power, we have

$$e^{\frac{-nm}{n-1}} < \left(1 - \frac{1}{n} \right)^{nm} < e^{-m}$$

If n is large, that is, as $n \rightarrow \infty$, then $\frac{-nm}{n-1} \rightarrow -m$.

So, $\left(1 - \frac{1}{n} \right)^{nm} \rightarrow e^{-m}$ as $n \rightarrow \infty$.

Thus $-\left(1 - \frac{1}{n} \right)^{nm} + 1 \rightarrow -e^{-m} + 1$ as $n \rightarrow \infty$.

So $\frac{W_m}{W}$ is approximately equal to $1 - e^{-m}$, as required.

Contact: Comments/corrections are appreciated, janh@hansendata.com.au,

Regards,

Jan Hansen

3 November 2009.