

$$\text{i. (a)} \quad \Delta = \begin{vmatrix} a & b & c \\ a^2 & b^2 & c^2 \\ a^3 & b^3 & c^3 \end{vmatrix} = ab^2c^3 + a^2b^3c + a^3bc^2 - ab^3c^2 - a^2bc^3 - a^3b^2c$$

$$= abc(bc^2 + ab^2 + a^2c - b^2c - ac^2 - a^2b)$$

$$= abc(a - b)(b - c)(c - a) \quad [\text{There are various methods.}]$$

If a, b, c are all distinct and non-zero, $\Delta \neq 0$.

∴ the system has a unique solution.

The solution is given by

$$x_0 = \frac{kbc(k - b)(b - c)(c - k)}{abc(a - b)(b - c)(c - a)} \quad \leftarrow a \rightarrow k$$

$$= \frac{k(k - b)(c - k)}{a(a - b)(c - a)}$$

$$y_0 = \frac{k(a - k)(k - c)}{b(a - b)(b - c)}$$

$$z_0 = \frac{k(b - k)(k - a)}{c(b - c)(c - a)}$$

$$\text{Since } x_0 = 0 \Rightarrow k = 0 \text{ or } b = c \text{ or } c = a$$

$$\Rightarrow y_0 = 0 \text{ or } z_0 = 0$$

$$\text{Similarly } y_0 = 0 \Rightarrow x_0 = 0 \text{ or } z_0 = 0;$$

$$z_0 = 0 \Rightarrow x_0 = 0 \text{ or } y_0 = 0. \text{ It is impossible for one of } x, y, z \text{ to be zero.}$$

$$\text{(b) Since } \begin{vmatrix} -1 & 2 & -1 \\ 1 & 4 & 1 \\ -1 & 8 & -1 \end{vmatrix} = 0, \text{ the system does not have a unique solution.}$$

Putting $z = t$, the first two equations become $\begin{cases} x + 2y = d + t \\ x + 4y = d^2 - t \end{cases}$

$$\begin{aligned} x + 2y &= d + t \\ x + 4y &= d^2 - t \end{aligned} \quad \begin{aligned} \Rightarrow d = c &\text{ or } d = a \\ \Rightarrow d = b &\text{ or } d = c \\ \Rightarrow d = 0 &\text{ or } d = -\sqrt{d+2} \end{aligned}$$

$$\text{whose solution is } y = \frac{1}{6}(d^2 + d)$$

$$x = \frac{1}{3}d^2 - \frac{2}{3}d - t$$

Substituting in the third equation

$$-\left(\frac{1}{3}d^2 - \frac{2}{3}d - t\right) + \frac{1}{3}(d^2 + d) - t = d^3$$

$$d^3 - d^2 - 2d = 0$$

$$d(d^2 - d - 2) = 0$$

$$d = 0, -1 \text{ or } 2.$$

$$\text{As the solution is } x = \frac{1}{3}d^2 - \frac{2}{3}d - t$$

$$y = \frac{1}{6}(d^2 + d)$$

$$z = t.$$

Putting $d = 0, -1, 2$ in the above yields the solutions for each case.

$$\{(-t, 0, t), (1 - t, 0, t), (-t, 1, t), t \in \mathbb{R}\}$$

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$$2. (a) \det(M) = p^3 + q^3 + r^3 - 3pqr.$$

Since $p+q+r = 1$, $(p+q+r)^3 = p^3 + q^3 + r^3 + 3(p^2q + p^2r + q^2p + q^2r + r^2p + r^2q) + 6pqr$

$$\begin{aligned} \det(M) &= (p+q+r)^3 - 3(p^2q + p^2r + q^2p + q^2r + r^2p + r^2q) - 9pqr \\ &= 1 - 3[(p^2q + q^2p + pqr) + (q^2r + r^2q + pqr) + (r^2p + p^2r + pqr)] \\ &= 1 - 3[pq(p+q+r) + qr(r+q+p) + rp(r+p+q)] \\ &= 1 - 3(pq + qr + rp) \quad \text{as } p+q+r = 1. \end{aligned}$$

$$\begin{aligned} \text{Next } \frac{1}{2}[(p-q)^2 + (q-r)^2 + (r-p)^2] &= \frac{1}{2}[p^2 - 2pq + q^2 + q^2 - 2qr + r^2 + r^2 - 2pr + p^2] \\ &= p^2 + q^2 + r^2 - (pq + qr + rp) \\ &= (p+q+r)^2 - 2(pq + qr + rp) - (pq + qr + rp) \\ &= 1 - 3(pq + qr + rp) \end{aligned}$$

$$\text{As } 0 \leq p, q, r \leq 1, \quad 1 - 3(pq + qr + rp) \leq 1$$

$$\text{and } \frac{1}{2}[(p-q)^2 + (q-r)^2 + (r-p)^2] \geq 0$$

$$\therefore 0 \leq \det(M) \leq 1$$

2. (c) (i) If at least two of p, q, r are non-zero, by (a)

$$0 \leq \det(M) = 1 - 3(pq + qr + rp) < 1$$

$$\therefore \lim_{n \rightarrow \infty} \det(M^n) = \lim_{n \rightarrow \infty} [\det(M)]^n = 0$$

$$\begin{aligned} (\text{ii}) \quad \because \det(M^n) &= \frac{1}{2}[(p_n - q_n)^2 + (q_n - r_n)^2 + (r_n - p_n)^2] \\ &\geq \frac{1}{2}(p_n - q_n)^2 \\ &\geq 0 \end{aligned}$$

$$\text{and } \lim_{n \rightarrow \infty} \det(M^n) = 0,$$

$$\lim_{n \rightarrow \infty} \frac{1}{2}(p_n - q_n)^2 = 0$$

$$\therefore \lim_{n \rightarrow \infty} (p_n - q_n) = 0.$$

$$\text{Similarly, } \lim_{n \rightarrow \infty} (q_n - r_n) = 0 \text{ and } \lim_{n \rightarrow \infty} (r_n - p_n) = 0.$$

$$\text{Now } 3p_n - (p_n + q_n + r_n) = (p_n - q_n) + (p_n - r_n)$$

$$\text{As } \lim_{n \rightarrow \infty} (p_n - q_n), \quad \lim_{n \rightarrow \infty} (q_n - r_n) = 0.$$

$$\lim_{n \rightarrow \infty} [3p_n - (p_n + q_n + r_n)] = 0.$$

$$\text{Further, as } \lim_{n \rightarrow \infty} (p_n + q_n + r_n) = 1,$$

$$3p_n = 3p_n - (p_n + q_n + r_n) + (p_n + q_n + r_n)$$

$$\therefore \lim_{n \rightarrow \infty} 3p_n = 0 + 1 = 1.$$

$$\text{Hence } \lim_{n \rightarrow \infty} p_n = \frac{1}{3}$$

3.. (a)

$$\begin{aligned} \Leftrightarrow |w - i| &= |w + i| \\ \Leftrightarrow (w - i)(\bar{w} - \bar{i}) &= (w + i)(\bar{w} + \bar{i}) \\ \Leftrightarrow w\bar{w} + i\bar{w} - i\bar{w} - iw &= w\bar{w} + i\bar{w} + iw + \bar{i}w \\ \Leftrightarrow 2iw &= -2iw \\ \bar{w} &= w \\ w &\text{ is real.} \end{aligned}$$

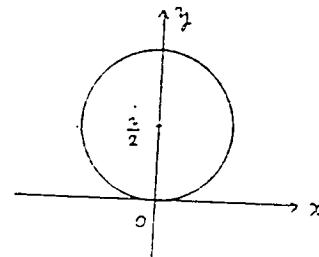
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(b) $|2u - i| = 1 \Leftrightarrow |u - \frac{i}{2}| = \frac{1}{2}$

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This is the equation of a circle with centre $\frac{i}{2}$ and radius $\frac{1}{2}$.

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(c) By (a), v is real

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$\Leftrightarrow |v - i| = |v + i|$

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$\Leftrightarrow \left| \frac{iu}{1-u} - i \right| = \left| \frac{iu}{1-u} + i \right| \quad (u \neq 1)$

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$\Leftrightarrow \left| \frac{i(2u-1)}{1-u} \right| = \left| \frac{i^2}{1-u} \right|$

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$\Leftrightarrow |2u - 1| = 1.$

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Now $\frac{u-i}{v-i} = \frac{(u-1)(\bar{v}+i)}{(v-i)(\bar{v}+i)}$

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= $\frac{(u-i)(v+i)}{(v-i)(v+i)} \quad (\because v \text{ is real})$

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= $\frac{(u-i)\left(\frac{iu+i^2-iu}{1-u}\right)}{v^2+1}$

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= $\frac{1}{v^2+1}.$

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Since $\frac{u-i}{v-i}$ is real, the points representing u, v, i are collinear.

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3. ALTERNATIVELY

(a) Let $w = x + yi$

$|w - i| = |w + i|$

iff $x^2 + (y-1)^2 = x^2 + (y+1)^2$

iff $y = 0$

iff w is real.

"Only if"

"if"

(b) $u = x + yi$

$(2x)^2 + (2y-1)^2 = 1.$

$x^2 + y^2 - y = 0$

etc.

(c) Put $u = x + iy$.

$$\begin{aligned} v &= \frac{i(x+iy)}{i-(x+iy)} \\ &= \frac{x-i(x^2+y^2-y)}{x^2+(1-y)^2} \end{aligned}$$

$= \frac{x}{1-y}, \text{ as } x^2 + y^2 - y = 0.$

Slope joining $u, i = \frac{y-1}{x}$

Slope joining $v, i = \frac{-1}{1-y}$

$= \frac{y-1}{x}$

∴ u, v, i are collinear.

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4. (a) We shall show $a_{n+2} - a_n = \frac{(-1)^n}{2^n}(a_1 - a_2)$ by induction. The case is trivial when $n = 1$.

Assume that $a_{k+2} - a_k = \frac{(-1)^k}{2^k}(a_1 - a_2)$ for some $k \geq 1$,

$$\begin{aligned} a_{k+3} - a_{k+1} &= \frac{1}{2}(a_{k+2} + a_{k+1}) - a_{k+1} \\ &= \frac{1}{2}(a_{k+2} - a_{k+1}) \\ &= \frac{1}{2}[a_{k+2} - (2a_{k+2} - a_k)] \\ &= \frac{(-1)^{k+1}}{2^{k+1}}(a_1 - a_2). \end{aligned}$$

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Hence the equality holds for all $n \geq 1$.

Since $a_1 > a_2 \Rightarrow a_{n+2} - a_n \leq 0$ according as n is odd or even.

$\therefore \{a_1, a_3, a_5, \dots\}$ is strictly decreasing and

$\{a_2, a_4, a_6, \dots\}$ is strictly increasing.

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(b) For any $m, n \geq 1$, consider the following 3 cases: $(i) m > n; (ii) m < n; (iii) m = n$

(i) Let $m = n$.

$$\begin{aligned} 2a_{2m} &= a_{2m-1} + a_{2m-2} \\ &< a_{2m-1} + a_{2m} \quad \text{by (a)} \end{aligned}$$

$\therefore a_{2m} < a_{2m-1}$.

(ii) Let $m < n$.

$$\begin{aligned} \text{By (c)} \quad a_{2m} &< a_{2m+2} < \dots < a_{2n} \\ &< a_{2n-1} \quad \text{by (b)(i)} \end{aligned}$$

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(iii) Let $m > n$.

$$\begin{aligned} a_{2n-1} &> a_{2n+1} > \dots > a_{2m-1} \\ &> a_{2m} \quad \text{by (b)(i)} \end{aligned}$$

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In all cases, $a_{2m} < a_{2n-1}$ for $m, n \geq 1$.

6

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(c) By (a) and (b) $\{a_1, a_3, a_5, \dots\}$ is decreasing and bounded below, e.g. by a_2 .
 $\{a_2, a_4, a_6, \dots\}$ is increasing and bounded above, e.g. by a_1 .
 \therefore both sequences converge.

$$\text{Let } \lim_{n \rightarrow \infty} a_{2n-1} = L_1, \lim_{n \rightarrow \infty} a_{2n} = L_2.$$

$$\text{Since } a_{2n+2} = \frac{1}{2}(a_{2n+1} + a_{2n})$$

$$\lim_{n \rightarrow \infty} a_{2n+2} = \frac{1}{2}(\lim_{n \rightarrow \infty} a_{2n+1} + \lim_{n \rightarrow \infty} a_{2n})$$

$$L_2 = \frac{1}{2}(L_1 + L_2)$$

$$L_1 = L_2.$$

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4. ALTERNATIVELY

$$\begin{aligned}
 (a) \quad a_{n+2} &= \frac{1}{2}(a_{n+1} + a_n) \\
 \Rightarrow a_{n+2} - a_{n+1} &= -\frac{1}{2}(a_{n+1} + a_n) \\
 &\quad = \text{etc.} \\
 &= (-\frac{1}{2})^n (a_2 - a_1) \\
 a_{n+1} - a_n &= \text{etc.} \\
 &= (-\frac{1}{2})^{n-1} (a_2 - a_1) \\
 \therefore a_{n+2} - a_n &= \frac{(-1)^n}{2^n} (a_1 - a_2) \\
 &\quad = \text{etc.}
 \end{aligned}$$

$$\begin{aligned}
 (b) \quad a_{2m} - a_{2m-2} &= \frac{(-1)^{2m-2}}{2^{2m-2}} (a_1 - a_2) \\
 a_{2m-2} - a_{2m-4} &= \frac{(-1)^{2m-4}}{2^{2m-4}} (a_1 - a_2) \\
 &\quad = \text{etc.} \\
 a_4 - a_2 &= \frac{(-1)^2}{2^2} (a_1 - a_2) \\
 \therefore a_{2m} - a_2 &= (a_1 - a_2) \left(\frac{1}{2^2} + \frac{1}{2^4} + \dots + \frac{1}{2^{2m-2}} \right) \\
 a_{2m-1} - a_1 &= -(a_1 - a_2) \left(\frac{1}{2} + \frac{1}{2^3} + \dots + \frac{1}{2^{2m-1}} \right) \\
 a_{2m-1} - a_{2m} &= (a_1 - a_2) \left[(a_1 - a_2) \left(\frac{1}{2^2} + \frac{1}{2^4} + \dots + \frac{1}{2^{2m-2}} \right) \right] \\
 &= -(a_1 - a_2) \left[\frac{\frac{1}{2}(1 - \frac{1}{4^m})}{1 - \frac{1}{4}} + \frac{\frac{1}{2^2}(1 - \frac{1}{4^{m-1}})}{1 - \frac{1}{4}} - 1 \right] \\
 a_{2m-1} - a_{2m} &= -(a_1 - a_2) \left[\frac{\frac{1}{2}(1 - \frac{1}{4^m})}{1 - \frac{1}{4}} + \frac{\frac{1}{2^2}(1 - \frac{1}{4^{m-1}})}{1 - \frac{1}{4}} - 1 \right] \\
 &= -(a_1 - a_2) \left(\frac{2}{3} + \frac{1}{3} - \frac{1}{2} \cdot \frac{1}{4^m} - \frac{1}{4^m} - 1 \right) \\
 &= \dots > 0.
 \end{aligned}$$

5. (a) Let $E(n, k)$ be the number of simple events that exactly k out of n men end up with the right umbrellas. $F(n)$ be the number of ways that n men all end up with wrong umbrellas.

$$\begin{aligned}
 E(n+1, k+1) &= \text{number of way of selecting } k+1 \text{ out of } n+1 \text{ men} \times F((n+1) - (k+1)) \\
 &= n+1 C_{k+1} F(n-k)
 \end{aligned}$$

$$E(n, k) = n C_k F(n-k)$$

$$\begin{aligned}
 \frac{E(n+1, k+1)}{E(n, k)} &= \frac{n+1 C_{k+1}}{n C_k} \\
 &= \frac{n+1}{k+1}
 \end{aligned}$$

$$\frac{k+1 \cdot E(n+1, k+1)}{n+1 \cdot n!} = \frac{E(n, k)}{n!}$$

$$\therefore (k+1) P_{n+1, k+1} = P_{n, k}$$

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$$\begin{aligned}
 (b) (i) \quad \frac{d}{dx} F_{n+1}(x) &= \frac{d}{dx} \left[\sum_{k=0}^{n+1} P_{n+1, k} x^k \right] \\
 &= \frac{d}{dx} \sum_{k=0}^n P_{n+1, k+1} x^{k+1} \\
 &= \sum_{k=0}^n (k+1) P_{n+1, k+1} x^k \\
 &= F_n(x)
 \end{aligned}$$

$$\begin{aligned}
 (ii) \quad \text{By (i)} \quad F_n^{(k)}(1) &= F_{n-1}^{(k-1)}(1) \\
 &= F_{n-2}^{(k-2)}(1) \\
 &\quad = \text{etc.} \\
 &= F_{n-k}(1) \\
 &= \sum_{r=0}^{n-k} P_{n-k, r} \\
 &= 1
 \end{aligned}$$

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ALTERNATIVELYSolution 1

Consider a particular event that exactly $(k+1)$ out of $(n+1)$ men end up with the right umbrellas. Let A be one of the $(k+1)$ men. If we disregard A, there corresponds one event that exactly k out of n men end up with the right umbrellas.

As there are $\binom{n}{k}$, $\binom{n+1}{k+1}$ ways of selecting k and $k+1$ men out of n and $n+1$ men respectively,

$$E(n+1, k+1) = \frac{\binom{n+1}{k+1}}{\binom{n}{k}} E(n, k)$$

etc.

Solution 2

Consider a particular man X out of $(n+1)$ men. Let A be the event that exactly $(k+1)$ men end up with the right umbrellas, B be the event that X ends up with the right umbrella.

$$P(A|B) P(B) = P(A \cap B) = P(B|A) P(A).$$

$$\begin{aligned} p_{n,k} \left(\frac{1}{n+1} \right) &= \left(\frac{\binom{n}{k}}{\binom{n+1}{k+1}} \right) p_{n+1, k+1} \\ &= \left(\frac{k+1}{n+1} \right) p_{n+1, k+1} \\ \therefore p_{n,k} &= (k+1) p_{n+1, k+1}. \end{aligned}$$

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j. (c) Putting $a = 0, 1$ in the given expansion, we have

$$F_n(x) = \sum_{k=0}^n \frac{1}{k!} F_n^{(k)}(0) x^k \quad \dots \quad (1)$$

$$F_n(x) = \sum_{k=0}^n \frac{1}{k!} F_n^{(k)}(1) (x-1)^k = \sum_{k=0}^n \frac{1}{k!} (x-1)^k \quad \dots \quad (2)$$

$$\text{But by definition, } F_n(x) = \sum_{k=0}^n p_{n,k} x^k.$$

$$\therefore p_{n,k} = \frac{1}{k!} F_n^{(k)}(0)$$

$$\text{From (2), } F_n^{(k)}(x) = \sum_{j=0}^n \frac{1}{j!} j(j-1)\dots(j-k+1)(x-1)^{j-k}, \quad 0 \leq k \leq n. \quad 1$$

$$= \sum_{j=0}^n \frac{1}{(j-k)!} (x-1)^{j-k}, \quad 0 \leq k \leq n.$$

$$= \sum_{j=k}^n \frac{1}{(j-k)!} (x-1)^{j-k}, \quad 2$$

$$\therefore p_{n,k} = \frac{1}{k!} F_n^{(k)}(0)$$

$$= \frac{1}{k!} \sum_{j=k}^n \frac{(-1)^{j-k}}{(j-k)!} \quad 1$$

6

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6. (a) $x_1 \subset x_2 \Rightarrow f[x_1] \subset f[x_2]$

$$\Rightarrow B \setminus f[x_1] \supset B \setminus f[x_2]$$

$$\Rightarrow g[B \setminus f[x_1]] \supset g[B \setminus f[x_2]]$$

$$\Rightarrow \bar{\Psi}(x_1) \supset \bar{\Phi}(x_2).$$

(b) By (a), $x_1 \subset x_2 \subset A \Rightarrow \bar{\Psi}(x_1) \supset \bar{\Phi}(x_2)$

$$\begin{aligned} \bar{\Psi}(x_1) &= A \setminus \bar{\Phi}(x_1) \\ &\subset A \setminus \bar{\Phi}(x_2) \\ &= \bar{\Psi}(x_2) \end{aligned}$$

Next, since $S \subset X \quad \forall x \in F$
 $\bar{\Psi}(S) \subset \bar{\Psi}(X)$

$$\subset X \quad \forall x \in F$$

$$\therefore \bar{\Psi}(S) \subset S$$

i.e. $S \in F$

(c) $\therefore \bar{\Psi}(S) \subset S \Rightarrow \bar{\Psi}(\bar{\Psi}(S)) \subset \bar{\Psi}(S)$

$$\text{i.e. } \bar{\Psi}(S) \in F.$$

By definition of S , $\bar{\Psi}(S) \in F \Rightarrow S \subset \bar{\Psi}(S)$.

$$\text{But } \bar{\Psi}(S) \subset S.$$

$$\text{Hence } S = \bar{\Psi}(S)$$

$$A \setminus S = A \setminus \bar{\Psi}(S)$$

$$= A \setminus (A \setminus \bar{\Phi}(S))$$

$$= \bar{\Phi}(S).$$

ALTERNATIVELY,

The second part of (b).

$$\forall y, y \in \bar{\Psi}(S) \Rightarrow y \in A \text{ and } y \notin \bar{\Phi}(S)$$

$$\Rightarrow y \in A \text{ and } y \notin \bar{\Phi}(x) \quad \forall x \in F$$

$$\Rightarrow y \in A \setminus \bar{\Phi}(x) \quad \forall x \in F$$

$$\Rightarrow y \in \bar{\Psi}(x) \subset X \quad \forall x \in F$$

$$\therefore y \in S.$$

$$\begin{aligned} 7. (a) \quad (1 + \frac{1}{n})^n &= \sum_{r=0}^n C_r^n (\frac{1}{n})^r \\ &= \sum_{r=0}^n \frac{n!}{r!(n-r)!} \frac{1}{n^r} \\ &= 1 + \sum_{r=1}^n \frac{1}{r!} \frac{n(n-1)\dots(n-r+1)}{n^r} \\ &= 1 + \sum_{r=1}^n \left[\frac{1}{r!} \prod_{k=0}^{r-1} \left(1 - \frac{k}{n}\right) \right]. \end{aligned}$$

$$\text{For } n \geq 2, \quad (1 + \frac{1}{n})^n = 1 + 1 + \sum_{r=2}^n \left[\frac{1}{r!} \prod_{k=0}^{r-1} \left(1 - \frac{k}{n}\right) \right]$$

> 2 as the last term is positive.

$$\text{Next } 0 < 1 - \frac{k}{n} \leq 1 \text{ for } 0 \leq k \leq n,$$

$$0 < \prod_{k=0}^{r-1} \left(1 - \frac{k}{n}\right) < 1 \text{ for } 2 \leq r \leq n.$$

$$(1 + \frac{1}{n})^n = 2 + \sum_{r=2}^n \left[\frac{1}{r!} \prod_{k=0}^{r-1} \left(1 - \frac{k}{n}\right) \right]$$

$$< 2 + \sum_{r=2}^n \frac{1}{r!}$$

$$\leq 2 + \sum_{r=2}^n \frac{1}{2^{r-1}}$$

$$= 3 - \frac{1}{2^{n-1}}$$

$$< 3$$

$$\text{Now } (1 + \frac{1}{n+1})^{n+1} = 1 + \sum_{r=1}^{n+1} \left[\frac{1}{r!} \prod_{k=0}^{r-1} \left(1 - \frac{k}{n+1}\right) \right]$$

$$> 1 + \sum_{r=1}^n \left[\frac{1}{r!} \prod_{k=0}^{r-1} \left(1 - \frac{k}{n+1}\right) \right]$$

$$> 1 + \sum_{r=1}^n \left[\frac{1}{r!} \prod_{k=0}^{r-1} \left(1 - \frac{k}{n}\right) \right] \text{ as } 1 - \frac{k}{n+1} > 1 - \frac{k}{n} > 0$$

$$= (1 + \frac{1}{n})^n$$

$\therefore (1 + \frac{1}{n})^n$ is increasing.

Since it is also bounded above, it is a convergent sequence.

DECEMBER 2013

7. (b) Putting $y = 1 - x$,

$$\begin{aligned} \sum_{i=0}^{n-1} (1-x)^i &= \sum_{i=0}^{n-1} y^i \\ &= \frac{1-y^n}{1-y} \\ &= \frac{1-(1-x)^n}{x} \\ &= \frac{1-\sum_{k=0}^n C_k^n (-1)^{k-1} x^k}{x} \\ &= \sum_{k=1}^n C_k^n (-1)^{k-1} x^{k-1}. \end{aligned}$$

It can be checked that the identity also holds for $x = 0, 1$.

Integrating both sides of the identity,

$$\begin{aligned} \text{L.S.} &= \sum_{k=1}^n \left[C_k^n (-1)^{k-1} \int_0^1 x^{k-1} dx \right] \\ &= \sum_{k=1}^n \left[\frac{1}{k} C_k^n (-1)^{k-1} x^k \right]_0^1 \\ &= C_1^n - \frac{1}{2} C_2^n + \dots + (-1)^{n-1} \frac{1}{n} C_n^n. \end{aligned}$$

$$\begin{aligned} \text{R.S.} &= \sum_{i=0}^{n-1} \int_0^1 (1-x)^i dx \\ &= \sum_{i=0}^{n-1} \int_0^1 y^i dy \\ &= \sum_{i=0}^{n-1} \left[\frac{1}{i+1} y^{i+1} \right]_0^1 \\ &= \sum_{i=0}^{n-1} \frac{1}{i+1}. \end{aligned}$$

 8

$$\begin{aligned} 8. (a) S &= \sum_{i=1}^{n-1} a_i (B_i - B_{i+1}) \\ &= \sum_{i=1}^n a_i B_i - \sum_{i=1}^n a_i B_{i+1} \\ &= a_n B_n + \sum_{i=1}^{n-1} a_i B_i - \sum_{i=1}^{n-1} a_{i+1} B_i = a_n B_n + \sum_{i=1}^{n-1} (a_i - a_{i+1}) B_i \\ &= a_n B_n + \sum_{i=1}^{n-1} (a_i - a_{i+1}) B_i \end{aligned}$$

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$$\begin{aligned} (b) |S| &= \left| a_n B_n + \sum_{i=1}^{n-1} (a_i - a_{i+1}) B_i \right| \\ &\leq |a_n B_n| + \left| \sum_{i=1}^{n-1} (a_i - a_{i+1}) B_i \right| \\ &\leq K \left\{ |a_n| + \sum_{i=1}^{n-1} |a_i - a_{i+1}| \right\}. \end{aligned}$$

2

As $\{a_i\}$ is monotonic, $\sum_{i=1}^{n-1} |a_i - a_{i+1}|$

$$\begin{aligned} &= \left| \sum_{i=1}^{n-1} (a_i - a_{i+1}) \right| \\ &= |a_1 - a_n| \\ &\leq |a_1| + |a_n| \\ |S| &\leq K(|a_1| + 2|a_n|) \end{aligned}$$

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8. (c) Consider the function $x^{\frac{1}{x}}$, $x \geq 3$.

$$\frac{d}{dx} \ln x^{\frac{1}{x}} = \frac{d}{dx} \left[\frac{1}{x} \ln x \right]$$

$$= \frac{1}{x^2} (1 - \ln x)$$

< 0 as $\ln x > \ln 3 > 1$.

$\therefore \ln x^{\frac{1}{x}}$ is monotonic decreasing and hence $\frac{1}{x^{\frac{1}{x}}}$ is monotonic increasing.

$$\text{Let } a_k = \frac{1}{\sqrt[k]{k}}, b_k = (-1)^k, k \geq 3,$$

$$\text{then } \left| \sum_{k=n}^{n+p} (-1)^k \right| \leq 1.$$

By (b), we have

$$\left| \sum_{k=n}^{n+p} \frac{(-1)^k}{\sqrt[k]{k}} \right| \leq \left(\frac{1}{\sqrt[n]{n}} + \frac{2}{\sqrt[n+p]{n+p}} \right) \leq 3$$

$$\text{as } \frac{1}{\sqrt[n]{n}} \leq 1 \quad \forall n \geq 1.$$

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8

HONG KONG EXAMINATIONS AUTHORITY

Hong Kong Advanced Level Examination 1983

Pure Mathematics II

Marking Scheme

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$$\begin{aligned}
 \text{(a)} \quad & \int \frac{dx}{\sqrt{(x+a)(x+b)}} = \int \frac{dx}{\sqrt{\left(x + \frac{a+b}{2}\right)^2 - \left(\frac{a-b}{2}\right)^2}} \\
 & = \ln \left| \left(x + \frac{a+b}{2}\right) + \sqrt{\left(x + \frac{a+b}{2}\right)^2 - \left(\frac{a-b}{2}\right)^2} \right| + c \quad 3 \\
 & \quad (\text{using } \int \frac{du}{\sqrt{u^2 - a^2}} = \ln |u| + \sqrt{u^2 - a^2} + c) \\
 & = \ln \left| 2x + a + b + 2\sqrt{(x+a)(x+b)} \right| + c \quad \text{- if } c \text{ missing} \quad 5
 \end{aligned}$$

ALTERNATIVELY,

$$\begin{aligned}
 \text{Putting } t = \sqrt{\frac{x+a}{x+b}}, \quad x = \frac{bt^2 - a}{1 - t^2} \\
 dx = \frac{2(b-a)t}{(1-t^2)} dt
 \end{aligned}$$

$$\begin{aligned}
 (x+a)(x+b) &= \frac{(b-a)^2 t^2}{(1-t^2)} \quad 1 \\
 \int \frac{dx}{\sqrt{(x+a)(x+b)}} &= 2 \int \frac{dt}{1-t^2} \quad 1 \\
 &= \ln \left| \frac{1+t}{1-t} \right| + c \\
 &= \ln \left| \frac{\sqrt{x+b} + \sqrt{x+a}}{\sqrt{x+b} - \sqrt{x+a}} \right| + c \quad (\text{if } a \neq b) \quad 2
 \end{aligned}$$

If $a = b$, the integral is $\ln |x+a| + c$.

1/5

$$\begin{aligned}
 \text{(b)} \quad & \text{Putting } u = \frac{\pi}{4} - x, \quad du = -dx \\
 & x = 0 \rightarrow u = \frac{\pi}{4} \\
 & x = \frac{\pi}{4} \rightarrow u = 0
 \end{aligned}$$

$$\begin{aligned}
 \int_0^{\frac{\pi}{4}} \ln(1 + \tan x) dx &= - \int_{\frac{\pi}{4}}^0 \ln(1 + \tan(\frac{\pi}{4} - u)) du \\
 &= \int_0^{\frac{\pi}{4}} \ln \left[1 + \frac{\tan \frac{\pi}{4} - \tan u}{1 + \tan \frac{\pi}{4} \tan u} \right] du \\
 &= \int_0^{\frac{\pi}{4}} \ln \frac{2}{1 + \tan u} du \\
 &= \int_0^{\frac{\pi}{4}} \ln 2 du - \int_0^{\frac{\pi}{4}} \ln(1 + \tan u) du \quad 2 \\
 \therefore \int_0^{\frac{\pi}{4}} \ln(1 + \tan x) dx &= \frac{1}{2} \int_0^{\frac{\pi}{4}} \ln 2 du \quad 1 \\
 &= \frac{\pi}{8} \ln 2 \quad (\approx 0.2722) \quad 1 \quad 6
 \end{aligned}$$

$$\begin{aligned}
 \text{(c)} \quad & \lim_{n \rightarrow \infty} \frac{1}{n} \left[\cos \frac{\pi}{n} + \cos \frac{2\pi}{n} + \dots + \cos \frac{(n-1)\pi}{n} \right] \\
 &= \lim_{n \rightarrow \infty} \left\{ \frac{1}{n} \left[\cos 0 + \cos \frac{\pi}{n} + \cos \frac{2\pi}{n} + \dots + \cos \frac{(n-1)\pi}{n} \right] - \frac{1}{n} \right\} \quad 2 \\
 &= \int_0^1 \cos \pi x dx = 0 \quad (\text{maximum 4 marks if omit}) \\
 &= 0 \quad \left(\cos 0, -\frac{1}{n} \right) \quad 2
 \end{aligned}$$

(i) -2 if not distinguishing between n odd and even in summing $\sum_{r=1}^{n-1} \cos \frac{\pi r}{n}$ by grouping terms

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P.19

$$(a) \frac{df}{dx} = e^{-x}(3x^2 - 4x) - e^{-x}x^2(x-2)$$

$$= -(x^3 - 5x^2 + 4x)e^{-x}$$

$$= -x(x-1)(x-4)e^{-x}$$

$$\frac{d^2f}{dx^2} = 0 \Leftrightarrow x = 0, 1 \text{ or } 4.$$

$$\frac{d^2f}{dx^2} = -(3x^2 - 10x + 4)e^{-x} + e^{-x}(x^3 - 5x^2 + 4x)$$

$$= (x^3 - 8x^2 + 14x - 4)e^{-x}$$

$$= (x-2)(x^2 - 6x + 2)e^{-x}$$

(or sign of f'' changes from + to - at $x = 0$)

$$\text{At } x = 0, \frac{d^2f}{dx^2} < 0$$

(at least one max.)
(or min. verified)

$\therefore (0, 0)$ is a maximum point.

$$\text{At } x = 1, \frac{d^2f}{dx^2} > 0$$

$(1, -\frac{1}{e})$ is a minimum point (or $(1, -0.3679)$.)

$$\text{At } x = 4, \frac{d^2f}{dx^2} < 0$$

$(4, \frac{32}{e^4})$ is a maximum point (or $(4, 0.5861)$)

0+1+1

* Since f is continuous in \mathbb{R} , the graph of f has no vertical asymptote.

Let $y = ax + b$ be an asymptote.

$$a = \lim_{x \rightarrow \infty} \frac{x^2(x-2)e^{-x}}{x} = \lim_{x \rightarrow \infty} \frac{x^2 - 2x}{e^x} = \lim_{x \rightarrow \infty} \frac{2x-2}{e^x} = \lim_{x \rightarrow \infty} \frac{2}{e^x} = 0.$$

$$\therefore b = \lim_{x \rightarrow \infty} \frac{x^2(x-2)}{e^{-x}} = \text{etc.} = 0.$$

(For "if $y \rightarrow 0$ as $x \rightarrow \infty$ ",)
award 1 mark only

Further, $\lim_{x \rightarrow -\infty} \frac{x^2(x-2)e^{-x}}{x}$ does not exist.

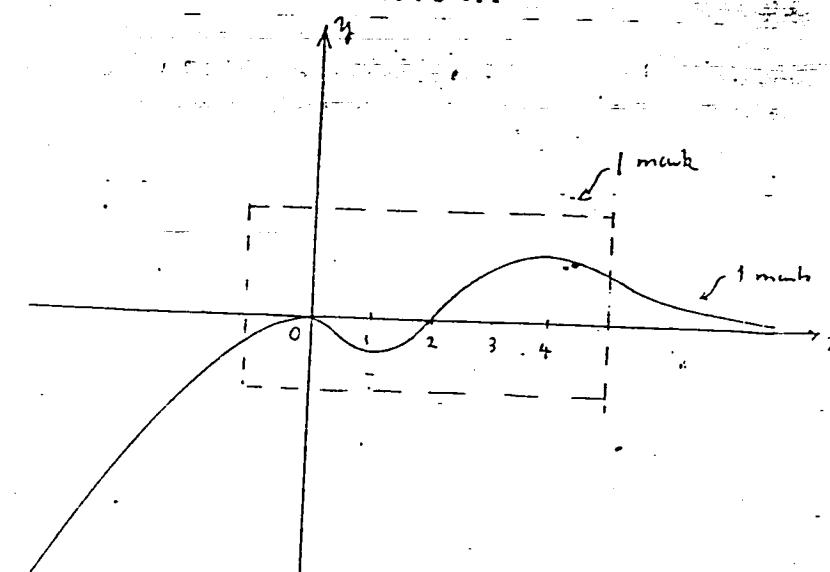
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\therefore the x-axis is the only asymptote.

The curve intersects the axes at $(0, 0), (2, 0)$.

1



(b) Integrating by parts,

$$\begin{aligned} \int (x^3 - 2x^2)e^{-x} dx &= -(x^3 - 2x^2)e^{-x} + \int (3x^2 - 4x)e^{-x} dx \\ &= -(x^3 - 2x^2)e^{-x} + (3x^2 - 4x)e^{-x} + \int (6x - 4)e^{-x} dx \\ &= -(x^3 - 2x^2)e^{-x} + (3x^2 - 4x)e^{-x} - (6x - 4)e^{-x} + \int 6e^{-x} dx \\ &= -e^{-x}(x^3 + x^2 + 2x + 2) + C. \end{aligned}$$

$$\therefore \text{for } k > 2, A_k = - \int_0^2 (x^3 - 2x^2)e^{-x} dx + \int_1^k (x^3 - 2x^2)e^{-x} dx$$

$$= -2 + \frac{36}{e^2} - e^{-k}(k^3 + k^2 + 2k + 2)$$

$$\text{As } \lim_{k \rightarrow \infty} e^{-k}(k^3 + k^2 + 2k + 2) = \lim_{k \rightarrow \infty} \frac{3k^3 + 2k^2 + 2}{e^k} = \text{etc.} = 0 \text{ (by L'Hopital's Rule)}$$

$$\lim_{k \rightarrow \infty} A_k = \frac{36}{e^2} - 2 \quad (= 2.872)$$

2

6

(a) Putting $x = \ell t + x_0$, $y = mt + y_0$, $z = nt + z_0$ in we obtain $(A\ell + Bm + Cn)t + Ax_0 + By_0 + Cz_0 + D = 0$

The plane contains L iff the above equation is satisfied for all t , i.e. iff $A\ell + Bm + Cn = 0$

$$\text{and } Ax_0 + By_0 + Cz_0 + D = 0$$

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(b) (i) Any plane passing through the point (x_1, y_1, z_1) can be written as

$$A(x - x_1) + B(y - y_1) + C(z - z_1) = 0.$$

If this plane contains L_1 and L_2 , by (a),

$$A\ell_1 + Bm_1 + Cn_1 = 0$$

$$A\ell_2 + Bm_2 + Cn_2 = 0.$$

3

The condition for this system of equations in A, B, C to have a non-trivial solution is

$$\begin{vmatrix} x - x_1 & y - y_1 & z - z_1 \\ \ell_1 & m_1 & n_1 \\ \ell_2 & m_2 & n_2 \end{vmatrix} = 0,$$

which is a linear equation in x, y, z .

3

* Since L_1 and L_2 are not parallel, the direction ratios

$$\ell_1 : m_1 : n_1, \ell_2 : m_2 : n_2 \text{ are not equal.}$$

The determinant is therefore not identically zero.

Hence it is the plane passing through L_1 and L_2 .

2

8

ALTERNATIVELY

Let (x, y, z) be any point on the plane.

$(\ell_1, m_1, n_1) \times (\ell_2, m_2, n_2)$ is a vector \perp to the plane.

$$\therefore (x - x_1, y - y_1, z - z_1) \cdot ((\ell_1, m_1, n_1) \times (\ell_2, m_2, n_2)) = 0$$

i.e.

$$\begin{vmatrix} x - x_1 & y - y_1 & z - z_1 \\ \ell_1 & m_1 & n_1 \\ \ell_2 & m_2 & n_2 \end{vmatrix} = 0$$

3. (b) (ii) Any plane containing L_1 satisfies the conditions

$$A(x - x_1) + B(y - y_1) + C(z - z_1) = 0$$

$$A\ell_1 + Bm_1 + Cn_1 = 0.$$

If this plane passes through (x_2, y_2, z_2) ,

$$A(x_2 - x_1) + B(y_2 - y_1) + C(z_2 - z_1) = 0.$$

The required plane is

$$\begin{vmatrix} x - x_1 & y - y_1 & z - z_1 \\ \ell_1 & m_1 & n_1 \\ x_2 - x_1 & y_2 - y_1 & z_2 - z_1 \end{vmatrix} = 0.$$

The fact that L_1 and L_2 are parallel and distinct guarantees that

$$\ell_1 : m_1 : n_1 \neq x_2 - x_1 : y_2 - y_1 : z_2 - z_1.$$

4

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ALTERNATIVELY

(b) (ii) Putting $\ell_2 : m_2 : n_2 = x_2 - x_1 : y_2 - y_1 : z_2 - z_1$ in (i), etc.

$$(a) (i) \frac{d}{dx} \left(\frac{1}{g(x)} \right) = \frac{-g'(x)}{g^2(x)}$$

$$= \frac{f(x)}{g(x)}$$

$$(ii) \frac{d}{dx} \left(\frac{1}{g^2(x)} \right) = \frac{-2}{g^3(x)} g'(x)$$

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

$$(b) \frac{d}{dx} (1 + f^2(x)) = 2f(x) f'(x)$$

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

$$= \frac{d}{dx} \left(\frac{1}{g^2(x)} \right) \text{ by (a)(ii)}$$

$$1 + f^2(x) = \frac{1}{g^2(x)} + c$$

Putting $x = 0$,

$$1 + 0 = 1 + c \Rightarrow c = 0$$

$$\therefore 1 + f^2(x) = \frac{1}{g^2(x)}$$

(c) Differentiating w.r.t. x ,

$$\begin{aligned} \text{R.S.} &= f'(x)g(x)g(a-x) + f(x)g'(x)g(a-x) - f(x)g(x)g'(a-x) \\ &\quad - f'(a-x)g(a-x)g(x) - f(a-x)g'(a-x)g(x) + f(a-x)g(a-x)g'(x) \\ &= \frac{g(a-x)}{g(x)} - f^2(x)g(x)g(a-x) + f(x)g(x)f(a-x)g(a-x) \\ &\quad - \frac{g(x)}{g(a-x)} + f^2(a-x)g(a-x)g(x) - f(a-x)g(a-x)f(x)g(x) \\ &= \frac{g^2(a-x) - f^2(x)g^2(x)g^2(a-x) - g^2(x) + f^2(a-x)g^2(a-x)g^2(x)}{g(x)g(a-x)} \\ &= \frac{g^2(a-x)[1 - f^2(x)g^2(x)] - g^2(x)[1 - f^2(a-x)g^2(a-x)]}{g(x)g(a-x)} \\ &= 0 \text{ since } 1 - f^2(x)g^2(x) = g^2(x) \text{ by (b).} \end{aligned}$$

$$\therefore f(x)g(x)g(a-x) + f(a-x)g(a-x)g(x) = c.$$

Putting $x = a$, $c = f(a)g(a)$.

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(d) (i) Putting $a = x + y$ in (c),

$$\begin{aligned} f(x+y)g(x+y) &= f(x)g(x)g(y) + f(y)g(y)g(x) \\ &= g(x)g(y)[f(x) + f(y)]. \end{aligned}$$

(ii) Putting $a = 0$ in (c),

$$\begin{aligned} 0 &= f(x)g(x)g(-x) + f(-x)g(-x)g(x) \\ [f(x) + f(-x)]g(x)g(-x) &= 0 \end{aligned}$$

Since $g(x)g(-x) > 0$ by definition,

$$f(-x) = -f(x).$$

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34) Since f is non-constant, $\exists x_1$ s.t. $f(x_1) \neq 0$.

$$\begin{aligned} f(x_1) &= f(x_1 + 0) \\ &= f(x_1) f(0). \end{aligned}$$

Since $f(x_1) \neq 0$, $f(0) = 1$.

Let $f(x_2) = 0$ for some $x_2 \in \mathbb{R}$. Then $\frac{f(x_1)}{f(x_2)} = \frac{f(x_2 + (x_1 - x_2))}{f(x_2)}$

$$\begin{aligned} &= f(x_2) f(x_1 - x_2) \\ &= 0, \text{ which is false.} \end{aligned}$$

$\therefore f(x) \neq 0 \quad \forall x \in \mathbb{R}$.

6

i) Since f is differentiable at x_0 ,

$$f'(x_0) = \lim_{h \rightarrow 0} \frac{f(x_0 + h) - f(x_0)}{h} = \lim_{h \rightarrow 0} \frac{f(x_0)(f(h) - 1)}{h} \text{ exists.}$$

As $\frac{f(x_0)}{f(x_0)} \neq 0$, $\lim_{h \rightarrow 0} \frac{f(h) - 1}{h}$ exists and equals $\frac{f'(x_0)}{f(x_0)}$

$$\begin{aligned} \therefore f'(0) &= \lim_{h \rightarrow 0} \frac{f(h) - f(0)}{h} \\ &= \lim_{h \rightarrow 0} \frac{f(h) - 1}{h} \\ &= \frac{f'(x_0)}{f(x_0)}. \end{aligned}$$

Next $\lim_{h \rightarrow 0} \frac{f(x + h) - f(x)}{h} = \lim_{h \rightarrow 0} \frac{f(x)(f(h) - 1)}{h}$ exists as $f(x) \neq 0 \quad \forall x \in \mathbb{R}$.

$$\therefore f'(x) \text{ exists and equals } \frac{f'(x_0)}{f(x_0)} f(x).$$

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(b) By (b) $f'(x)$ exists.

$$\begin{aligned} \frac{d}{dx} e^{-\alpha x} f(x) &= -\alpha e^{-\alpha x} f(x) + e^{-\alpha x} f'(x) \\ &= e^{-\alpha x} f(x) \left[-\alpha + \frac{f'(x_0)}{f(x_0)} \right] \end{aligned}$$

Putting $\alpha = \frac{f'(x_0)}{f(x_0)}$ which is non-zero, we have

$$\begin{aligned} \frac{d}{dx} (e^{-\alpha x} f(x)) &= 0, \\ \text{or} \quad \frac{f(x)}{e^{\alpha x}} &= c, \end{aligned}$$

where $c = \frac{f(0)}{e^0} = 1$.

i.e., $f(x) = e^{\alpha x}$, where $\alpha = \frac{f'(x_0)}{f(x_0)}$.

6

(a) Differentiating both sides w.r.t. x,

$$R.S. = p \cos^{p-1} x \sin x \cos qx + q \cos^{p-1} x \sin qx$$

$$L.S. = (p+q) \cos^p x \sin qx - p \cos^{p-1} x \sin(q-1)x$$

$$= (p+q) \cos^p x \sin qx \stackrel{?}{=} p \cos^{p-1} x [\sin qx \cos x - \frac{\cos qx \sin x}{\sin x}]$$

$$= p \cos^{p-1} x \cos qx \sin x + q \cos^p x \sin qx$$

R.S. = L.S.

No mark if proved by integration

$$\therefore (p+q)F_{p,q}(x) = p F_{p-1,q-1}(x) = -\cos^p x \cos qx + C$$

Putting x = 0,

$$0 = -1 + C$$

$$C = 1$$

$$(b) (p+q)F_{p,q}(\pi) = p F_{p-1,q-1}(\pi) - \cos^p \pi \cos q \pi + 1$$

$$= p F_{p-1,q-1}(\pi) - (-1)^{p+q} + 1$$

$$F_{p,q}(\pi) = \left(\frac{p}{p+q}\right) F_{p-1,q-1}(\pi) \text{ if } p, q \text{ are both even or both odd.}$$

(i) Let p > q,

$$F_{p,q}(\pi) = \left(\frac{p}{p+q}\right) F_{p-1,q-1}(\pi)$$

$$= \left(\frac{p}{p+q}\right) \left(\frac{p-1}{p+q-2}\right) F_{p-2,q-2}(\pi)$$

etc.

$$= \left(\frac{p}{p+q}\right) \left(\frac{p-1}{p+q-2}\right) \cdots \left(\frac{p-q+1}{p+q-2q+2}\right) F_{p-q,0}(\pi)$$

$$\text{But } F_{p-q,0}(\pi) = \int_0^\pi \cos^{p-q} t \sin 0 dt = 0$$

$$\therefore F_{p,q}(\pi) = 0.$$

(ii) Let p < q.,

$$F_{p,q}(\pi) = \left(\frac{p}{p+q}\right) \left(\frac{p-1}{p+q-2}\right) \cdots \left(\frac{1}{p+q-2p+2}\right) F_{0,q-p}(\pi)$$

$$\text{But } F_{0,q-p}(\pi) = \int_0^\pi \sin(q-p)t dt$$

$$= -\frac{1}{q-p} \cos(q-p)t \Big|_0^\pi$$

since q - p is even when p, q are both odd or both even
 $\therefore F_{p,q}(\pi) = 0.$

$$6. (c) \int_0^{\frac{\pi}{2}} \sin^2 x \sin 3x dx = \int_0^{\frac{\pi}{2}} (1 - \cos^2 x) \sin 3x dx$$

$$= \int_0^{\frac{\pi}{2}} \sin 3x dx - \int_0^{\frac{\pi}{2}} \cos^2 x \sin 3x dx$$

$$\text{Now } (p+q)F_{p,q}\left(\frac{\pi}{2}\right) = p F_{p-1,q-1}\left(\frac{\pi}{2}\right) = 0 + 1$$

$$F_{p,q}\left(\frac{\pi}{2}\right) = \frac{1}{p+q} (p F_{p-1,q-1}\left(\frac{\pi}{2}\right) + 1)$$

$$\int_0^{\frac{\pi}{2}} \cos^2 x \sin 3x dx = F_{2,3}\left(\frac{\pi}{2}\right)$$

$$= \frac{1}{5} (2 F_{1,2}\left(\frac{\pi}{2}\right) + 1)$$

$$= \frac{1}{5} \left[2 \times \frac{1}{3} (F_{0,1}\left(\frac{\pi}{2}\right) + 1) + 1 \right]$$

$$= \frac{2}{15} \int_0^{\frac{\pi}{2}} \sin x dx + \frac{1}{3}$$

$$= \frac{7}{15}$$

$$\therefore \int_0^{\frac{\pi}{2}} \sin^2 x \sin 3x dx = \int_0^{\frac{\pi}{2}} \sin 3x dx - \int_0^{\frac{\pi}{2}} \cos^2 x \sin 3x dx$$

$$= \frac{1}{3} - \frac{7}{15} = -\frac{2}{15}$$

7. (a) $\frac{1}{r+1} \leq \int_r^{r+1} \frac{1}{x} dx \leq \frac{1}{r}$ ($\frac{1}{x}$ is decreasing)

$$\sum_{r=1}^{k-1} \frac{1}{r+1} \leq \sum_{r=1}^{k-1} \int_r^{r+1} \frac{1}{x} dx \leq \sum_{r=1}^{k-1} \frac{1}{r}$$

$$\text{But } \sum_{r=1}^{k-1} \int_r^{r+1} \frac{1}{x} dx = \int_1^k \frac{1}{x} dx = \ln k$$

$$H_k - 1 \leq \ln k \leq H_k - \frac{1}{k}$$

$$H_k \leq 1 + \ln k$$

$$\ln k \leq H_k - \frac{1}{k} \leq H_k$$

i.e. $\ln k \leq H_k \leq 1 + \ln k$.

Dividing throughout by $\ln k$ (if $k > 1$),

$$1 \leq \frac{H_k}{\ln k} \leq 1 + \frac{1}{\ln k}$$

As $\lim_{k \rightarrow \infty} 1 = 1$ and $\lim_{k \rightarrow \infty} 1 + \frac{1}{\ln k} = 1$

$$\therefore \lim_{k \rightarrow \infty} \frac{H_k}{\ln k} = 1$$

(b) From (a) $H_k - \ln k \geq 0$.

$\therefore \gamma_k$ is bounded below by zero.

$$\begin{aligned} \gamma_k - \gamma_{k+1} &= (H_k - \ln k) - (H_{k+1} - \ln(k+1)) \\ &= (H_k - H_{k+1}) + (\ln(k+1) - \ln k) \\ &= \frac{-1}{k+1} + \int_k^{k+1} \frac{1}{x} dx \\ &\geq \frac{-1}{k+1} + \int_k^{k+1} \frac{1}{k+1} dx \\ &= -\frac{1}{k+1} + \frac{1}{k+1} \\ &= 0. \end{aligned}$$

$\therefore \gamma_k$ is monotonic decreasing and hence $\lim_{k \rightarrow \infty} \gamma_k$ exists.

(c) Area of $\triangle SQR \leq A_x \leq \text{Area of PQRS}$

$$\frac{1}{2} \left(\frac{1}{r} - \frac{1}{r+1} \right) \leq A_x \leq \frac{1}{r} - \frac{1}{r+1}$$

$$\text{But } \sum_{r=1}^{k-1} A_x = H_{k-1} - \ln k$$

$$\therefore \frac{1}{2} \sum_{r=1}^{k-1} \left(\frac{1}{r} - \frac{1}{r+1} \right) \leq H_{k-1} - \ln k \leq \sum_{r=1}^{k-1} \left(\frac{1}{r} - \frac{1}{r+1} \right)$$

$$\frac{1}{2} \left(1 - \frac{1}{k} \right) \leq H_{k-1} - \ln k \leq 1 - \frac{1}{k}$$

$$\therefore \frac{1}{2} \left(1 + \frac{1}{k} \right) \leq H_k - \ln k \leq 1.$$

Since $\lim_{k \rightarrow \infty} (H_k - \ln k)$ exists

$$\lim_{k \rightarrow \infty} \frac{1}{2} \left(1 - \frac{1}{k} \right) \leq \lim_{k \rightarrow \infty} (H_k - \ln k) \leq \lim_{k \rightarrow \infty} 1$$

$$\frac{1}{2} \leq \lim_{k \rightarrow \infty} (H_k - \ln k) \leq 1$$

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Solutions

3. (a) Let $P_1(x_1, y_1) = L_2 \cap L_3$.
We have $a_2x_1 + b_2y_1 + c_2 = 0$
 $a_3x_1 + b_3y_1 + c_3 = 0$.
For any non-zero $\lambda_1, \lambda_2, \lambda_3$,

$$\lambda_3(a_1x_1 + b_1y_1 + c_1)(a_2x_1 + b_2y_1 + c_2) + \lambda_1(a_2x_1 + b_2y_1 + c_2)(a_3x_1 + b_3y_1 + c_3) +$$

$$\lambda_2(a_3x_1 + b_3y_1 + c_3)(a_1x_1 + b_1y_1 + c_1) = 0 + 0 + 0$$
 $\therefore (x_1, y_1)$ lies in C.
Similarly, the points P_2 and P_3 also lie in C.
Further, C is an equation of the second degree, it therefore represents a conic through P_1, P_2, P_3 .
Differentiating C w.r.t. x,

$$\lambda_3[(a_1 + b_1y')(a_2x + b_2y + c_2) + (a_1x + b_1y + c_1)(a_2 + b_2y')] +$$

$$+ \lambda_1[(a_2 + b_2y')(a_3x + b_3y + c_3) + (a_2x + b_2y + c_2)(a_3 + b_3y')] +$$

$$+ \lambda_2[(a_3 + b_3y')(a_1x + b_1y + c_1) + (a_3x + b_3y + c_3)(a_1 + b_1y')] = 0$$

The slope of the tangent to C at (x_1, y_1) is therefore given by

$$\lambda_3(a_2 + b_2y')(a_1x_1 + b_1y_1 + c_1) + \lambda_2(a_1x_1 + b_1y_1 + c_1)(a_3 + b_3y') = 0$$
or $y' = -\frac{\lambda_3a_2 + \lambda_2a_3}{\lambda_3b_2 + \lambda_2b_3}$ ($a_1x_1 + b_1y_1 + c_1 \neq 0$)

But the slope of $T_1 = -\frac{\lambda_3a_2 + \lambda_2a_3}{\lambda_3b_2 + \lambda_2b_3}$.

T_1 is tangent to C at P_1 .

Similarly it can be shown that T_2, T_3 are tangent to C at P_2, P_3 respectively.

3 P.M. II
Solutions

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P.32

(b) C is given by

$$-\lambda_3(x + y - 2)(x - y + 2) + \lambda_1(x - y + 2)(2x - y) + \lambda_2(2x - y)(x + y - 2) = 0$$

The coefficient of the xy-term = $-3\lambda_1 + \lambda_2$.

Since the axes of C are parallel to the coordinate axes,

$$\therefore \lambda_2 = 3\lambda_1,$$

$$T_1 : \lambda_3(x - y + 2) + \lambda_2(2x - y) = 0$$

$$\text{Putting } \lambda_2 = 3\lambda_1, \lambda_3(x - y + 2) + 3\lambda_1(2x - y) = 0$$

$$\text{or } \frac{\lambda_3}{3\lambda_1}(x - y + 2) + (2x - y) = 0. \quad (*)$$

$$T_2 : \lambda_1(2x - y) + \lambda_3(x + y - 2) = 0$$

$$\text{or } (2x - y) + \frac{\lambda_3}{\lambda_1}(x + y - 2) = 0. \quad (**)$$

Eliminating $\frac{\lambda_3}{\lambda_1}$ from (*) and (**)

$$\frac{-(2x - y)}{x + y - 2} = \frac{-3(2x - y)}{x - y + 2}$$

As $(x, y) \notin L_3 \Rightarrow 2x - y \neq 0$.

$\therefore x + 2y - 4 = 0$ is the required locus.