

Tutorial 01 - Section A

①

① 2-way frequency table.

		Status of product received on time		
		Yes	No	
Status of satisfaction	Yes	$123,000 \times \frac{97.3}{100}$ $= 119,679$	$123,000 - 119,679$ $= 3,321$	$150,000 - 27,000$ $= 123,000$
	No	$27,000 - 14,310$ $= 12,690$	$27,000 \times \frac{53}{100}$ $= 14,310$	$150,000 \times \frac{18}{100}$ $= 27,000$
		132,369	17,631	150,000

(a) Marginal probability

$$p(\text{satisfied with the experience}) = \frac{123,000}{150,000} = \underline{\underline{0.82}}$$

(b) Marginal probability

$$p(\text{received the product in time}) = \frac{132,369}{150,000} = \underline{\underline{0.88}}$$

(c) Joint probability

$p(\text{satisfied with the experience and did not receive the product in time})$

$$= \frac{3,321}{150,000}$$

$$= \underline{\underline{0.022}}$$

- ② Let the no. of computer chips produced be 100,000.

		status after applied testing procedure T		
		Good	Bad	
Type of chips	Non-defective	$98,000 \times \frac{99.2}{100}$ $= 97,216$	$98,000 - 97,216$ $= 784$	$100,000 - 2,000$ $= 98,000$
	Defective	$2,000 - 1,994$ $= 6$	$2,000 \times \frac{99.7}{100}$ $= 1,994$	$100,000 \times \frac{2}{100}$ $= 2,000$
		97,222	2,778	100,000

Conditional probability = Joint prob. / Marginal prob.

$$\begin{aligned}
 & P(\text{the chip is functional given that T indicates bad}) \\
 &= \frac{784 / 100,000}{2,778 / 100,000} \leftarrow \begin{array}{l} P(\text{chip is functional and T indicates bad}) \\ P(\text{T indicates bad}) \end{array} \\
 &= \underline{0.282}
 \end{aligned}$$

- ③ (a)  $X$  is a discrete random variable.

$$\therefore \sum_{x=0}^4 P[X=x] = 1$$

$$\Rightarrow \frac{c}{4} + \frac{c}{3} + \frac{c}{3} + \frac{c}{2} + \frac{c}{12} = 1$$

$$\frac{18}{12}c = 1$$

$$c = \underline{\underline{2/3}}$$

X	0	1	2	3	4
P(X)	1/6	2/9	2/9	1/3	1/18

$$E(x) = \sum_{x=0}^4 x \cdot P[x=x]$$

$$= 0 \cdot \frac{1}{6} + 1 \cdot \frac{2}{9} + 2 \cdot \frac{2}{9} + 3 \cdot \frac{1}{3} + 4 \cdot \frac{1}{18}$$

$$= \frac{2}{9} + \frac{4}{9} + 1 + \frac{2}{9}$$

$$= \frac{17}{9}$$

$$= \underline{\underline{1.89}}$$

$$\text{Var}(x) = E(x^2) - [E(x)]^2$$

$$E(x^2) = \sum_{x=0}^4 x^2 \cdot P[x=x]$$

$$= 0 \cdot \frac{1}{6} + 1 \cdot \frac{2}{9} + 4 \cdot \frac{2}{9} + 9 \cdot \frac{1}{3} + 16 \cdot \frac{1}{18}$$

$$= \frac{2}{9} + \frac{8}{9} + 3 + \frac{8}{9}$$

$$= 5$$

$$\text{Var}(x) = 5 - \left(\frac{17}{9}\right)^2 = \frac{116}{81} = \underline{\underline{1.432}}$$

④ Let  $A = \{\text{pass A}\}$

$B = \{\text{pass B}\}$

$C = \{\text{pass C}\}$

$D = \{\text{pass D}\}$

$$P(A) = \frac{4}{5}$$

$$P(B) = \frac{3}{4}$$

$$P(C) = \frac{5}{6}$$

$$P(D) = \frac{2}{3}$$

$A, B, C, D$  are independent events.

$$P(\text{student qualifies}) = P(ABC\bar{D}) + P(AB\bar{D}C) + P(AC\bar{D}B) + P(ABCD)$$

$$= P(A)P(B)P(C)P(\bar{D}) + P(A)P(B)P(D)P(\bar{C})$$

$$+ P(A)P(C)P(D)P(\bar{B}) + P(A)P(B)P(C)P(D)$$

$$= \frac{4}{5} \cdot \frac{3}{4} \cdot \frac{5}{6} \cdot \frac{1}{3} + \frac{4}{5} \cdot \frac{3}{4} \cdot \frac{2}{3} \cdot \frac{1}{6} +$$

$$\frac{4}{5} \cdot \frac{5}{6} \cdot \frac{2}{3} \cdot \frac{1}{4} + \frac{4}{5} \cdot \frac{3}{4} \cdot \frac{5}{6} \cdot \frac{2}{3}$$

$$= \frac{1}{6} + \frac{1}{15} + \frac{1}{9} + \frac{1}{3} = \frac{61}{90}$$

$$= \underline{\underline{0.678}}$$

$$E(x) = \sum_{x=0}^4 x \cdot P[x=x]$$

$$= 0 \cdot \frac{1}{6} + 1 \cdot \frac{2}{9} + 2 \cdot \frac{2}{9} + 3 \cdot \frac{1}{3} + 4 \cdot \frac{1}{18}$$

$$= \frac{2}{9} + \frac{4}{9} + 1 + \frac{2}{9}$$

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$$\text{Var}(x) = E(x^2) - [E(x)]^2$$

$$E(x^2) = \sum_{x=0}^4 x^2 \cdot P[x=x]$$

$$= 0 \cdot \frac{1}{6} + 1 \cdot \frac{2}{9} + 4 \cdot \frac{2}{9} + 9 \cdot \frac{1}{3} + 16 \cdot \frac{1}{18}$$

$$= \frac{2}{9} + \frac{8}{9} + 3 + \frac{8}{9}$$

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$$+ P(A)P(C)P(D)P(\bar{B}) + P(A)P(B)P(C)P(D)$$

$$= \frac{4}{5} \cdot \frac{3}{4} \cdot \frac{5}{6} \cdot \frac{1}{3} + \frac{4}{5} \cdot \frac{3}{4} \cdot \frac{2}{3} \cdot \frac{1}{6} +$$

$$\frac{4}{5} \cdot \frac{5}{6} \cdot \frac{2}{3} \cdot \frac{1}{4} + \frac{4}{5} \cdot \frac{3}{4} \cdot \frac{5}{6} \cdot \frac{2}{3}$$

$$= \frac{1}{6} + \frac{1}{15} + \frac{1}{9} + \frac{1}{3} = \frac{61}{90}$$

$$= \underline{\underline{0.678}}$$

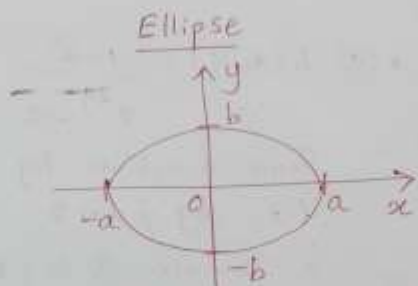
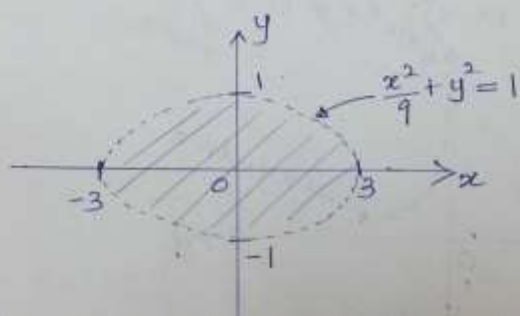
① (a)  $f(x,y) = \ln(9 - x^2 - 9y^2)$

Since the logarithm is defined only for positive numbers,

$$9 - x^2 - 9y^2 > 0$$

$$\Rightarrow \frac{x^2}{9} + y^2 < 1$$

$$\Rightarrow \frac{x^2}{3^2} + \frac{y^2}{1^2} < 1$$



Ellipse  
 $\frac{x^2}{a^2} + \frac{y^2}{b^2} = 1$  ( $a > b$ )  
 center:  $(0,0)$   
 vertices:  $(\pm a, 0)$   
 on major axis  
 $(0, \pm b)$   
 on minor axis

$\therefore$  Domain is the set of points that lies interior of the ellipse  $\frac{x^2}{9} + y^2 = 1$ .

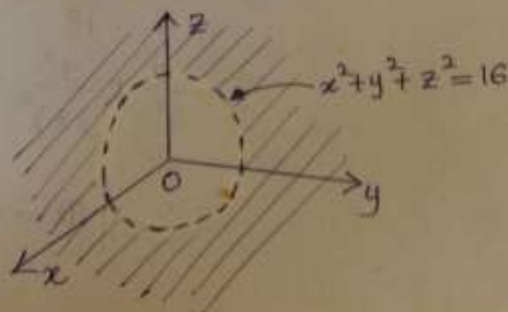
$$D = \left\{ (x,y) \in \mathbb{R}^2 : \frac{x^2}{9} + y^2 < 1 \right\}$$

(b)  $g(x,y,z) = \frac{1}{\sqrt{x^2 + y^2 + z^2 - 16}}$

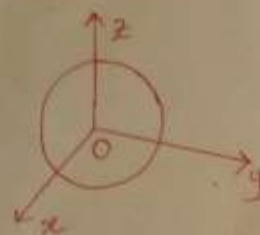
Since the square root of a negative number is not real and division by zero is not defined,

$$x^2 + y^2 + z^2 - 16 > 0$$

$$\Rightarrow x^2 + y^2 + z^2 > 16$$



sphere  
 $x^2 + y^2 + z^2 = R^2$   
 center:  $(0,0,0)$   
 radius:  $R$



$\therefore$  Domain is the set of points that lies completely outside the sphere  $x^2 + y^2 + z^2 = 16$ .

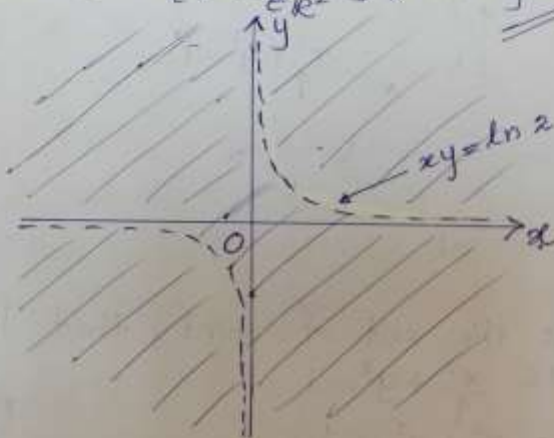
$$D = \left\{ (x, y, z) : x^2 + y^2 + z^2 > 16 \right\}$$

$\in \mathbb{R}^3$

• (c)  $h(x, y) = \frac{1-x}{e^{xy} - 2}$

Since division by zero is not defined,  $e^{xy} - 2 \neq 0$   
i.e.  $xy \neq \ln 2$

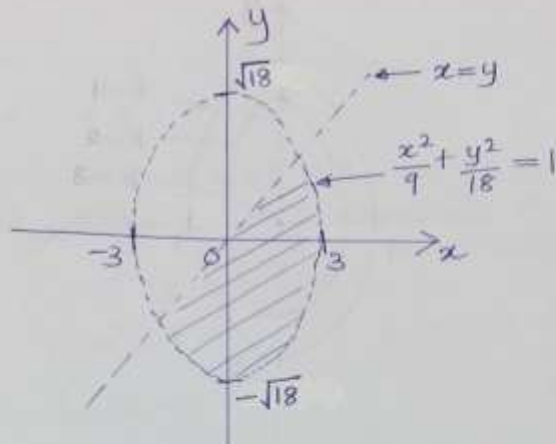
$\therefore$  Domain  $D = \left\{ (x, y) : xy \neq \ln 2 \right\}$



• (d)  $f(x, y) = \frac{\ln(x-y)}{\sqrt{18-2x^2-y^2}}$

The logarithm is defined only for positive numbers.  
And the square root of a negative number is not real  
and division by zero is not defined.

$$\begin{aligned} \therefore \text{we've } x-y > 0 \quad \text{and} \quad 18-2x^2-y^2 > 0 \\ \Rightarrow x > y & \Rightarrow 2x^2+y^2 < 18 \\ & \Rightarrow \frac{x^2}{9} + \frac{y^2}{18} < 1 \\ & \Rightarrow \frac{x^2}{3^2} + \frac{y^2}{(\sqrt{18})^2} < 1 \end{aligned}$$



$$\therefore \text{Domain } D = \left\{ (x, y) \in \mathbb{R}^2 : \frac{x^2}{9} + \frac{y^2}{18} < 1 \text{ and } x > y \right\}$$

$$\textcircled{2} \text{ (a) } x^2 + \frac{y^2}{9} + \frac{z^2}{4} = 1$$

$$\Rightarrow z = 2 \left( 1 - x^2 - \frac{y^2}{9} \right)^{1/2}$$

$$\text{Let } f(x, y) = 2 \left( 1 - x^2 - \frac{y^2}{9} \right)^{1/2}$$

$$1 - \frac{z^2}{4} = \frac{x^2 + \frac{y^2}{9}}{1} \geq 0$$

$$\Rightarrow z^2 \leq 4$$

$$\Rightarrow -2 \leq z \leq 2$$

$$\text{Range } R = \{ z : z \in [-2, 2] \}$$

Level curves of  $f(x, y)$  are curves with equations  $f(x, y) = k$ , where  $k$  is a constant in the range of  $f$ .

$$k=0 \Rightarrow x^2 + \frac{y^2}{9} = 1$$

$$\frac{x^2}{1} + \frac{y^2}{9} = 1$$

$$k=1 \Rightarrow 2 \sqrt{1 - x^2 - \frac{y^2}{9}} = 1$$

$$1 - x^2 - \frac{y^2}{9} = \frac{1}{4}$$

$$x^2 + \frac{y^2}{9} = \frac{3}{4}$$

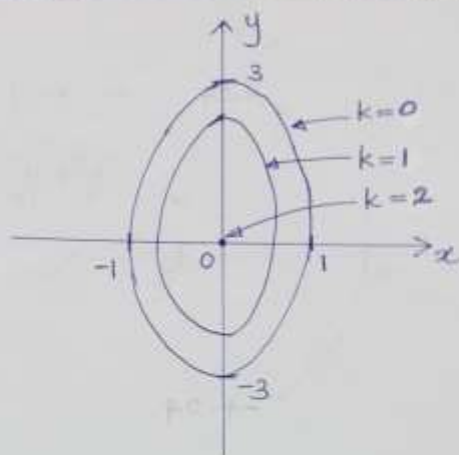
$$\frac{x^2}{3/4} + \frac{y^2}{27/4} = 1$$

$$k=2 \Rightarrow 2 \sqrt{1 - x^2 - \frac{y^2}{9}} = 2$$

$$1 - x^2 - \frac{y^2}{9} = 1$$

$$x^2 + \frac{y^2}{9} = 0$$

$$\Rightarrow (x, y) = (0, 0)$$



• (b)  $z = 4x^2 + y^2$

Let  $f(x, y) = 4x^2 + y^2$

Range  $R = \{z : z \in [0, \infty)\}$

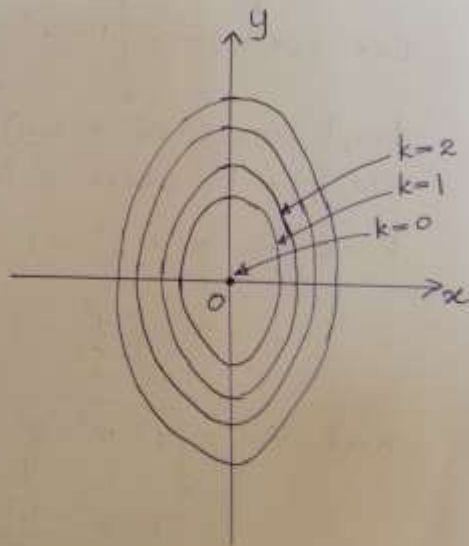
Level curves of  $f(x, y)$  are curves with equations  $f(x, y) = k$ , where  $k$  is a constant in the range of  $f$ .

$k=0 \Rightarrow 4x^2 + y^2 = 0 \Rightarrow (x, y) = (0, 0)$

$k=1 \Rightarrow 4x^2 + y^2 = 1$   
 $\frac{x^2}{1/4} + \frac{y^2}{1} = 1$

$k=2 \Rightarrow 4x^2 + y^2 = 2$   
 $\frac{x^2}{1/2} + \frac{y^2}{2} = 1$

$k=3 \Rightarrow 4x^2 + y^2 = 3$   
 $\frac{x^2}{3/4} + \frac{y^2}{3} = 1$





• (c)  $z = y^2 - x^2$

(5)

Let  $f(x, y) = y^2 - x^2$

Range  $R = \{z : z \in \mathbb{R}\}$

Level curves of  $f(x, y)$  are curves with equations  $f(x, y) = k$ , where  $k$  is a constant in the range of  $f$ .

$k=0 \Rightarrow y^2 = x^2 \Rightarrow y = \pm x$

$k=1 \Rightarrow y^2 - x^2 = 1$

$\frac{y^2}{1} - \frac{x^2}{1} = 1$

$k=2 \Rightarrow y^2 - x^2 = 2$

$\frac{y^2}{2} - \frac{x^2}{2} = 1$

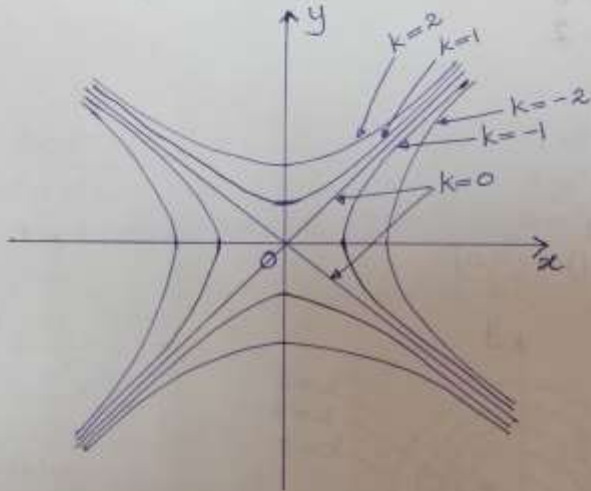
$k=-1 \Rightarrow y^2 - x^2 = -1$

$x^2 - y^2 = 1$

$\frac{x^2}{1} - \frac{y^2}{1} = 1$

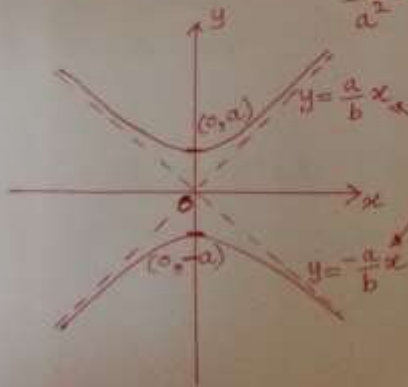
$k=-2 \Rightarrow y^2 - x^2 = -2$

$\frac{x^2}{2} - \frac{y^2}{2} = 1$



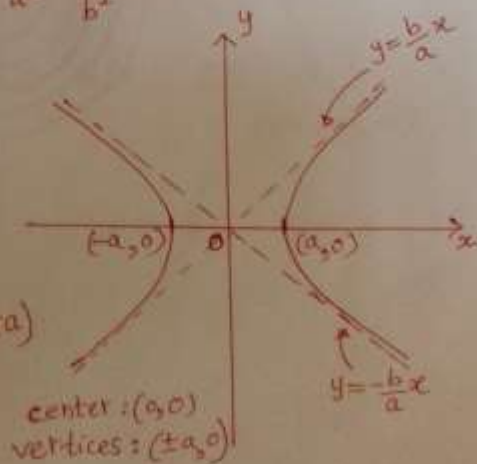
Hyperbola

$\frac{y^2}{a^2} - \frac{x^2}{b^2} = 1$



asymptotes  
center:  $(0,0)$   
vertices:  $(0, \pm a)$

$\frac{x^2}{a^2} - \frac{y^2}{b^2} = 1$



center:  $(0,0)$   
vertices:  $(\pm a, 0)$

$$(d) \quad x^2 + y^2 + z = 8$$

$$z = 8 - x^2 - y^2$$

$$\text{Let } f(x, y) = 8 - x^2 - y^2$$

$$x^2 + y^2 \geq 0$$

$$-(x^2 + y^2) \leq 0$$

$$8 - x^2 - y^2 \leq 8$$

$$\text{Range } R = \{z : z \in (-\infty, 8]\}$$

Level curves of  $f(x, y)$  are curves with equations  $f(x, y) = k$ , where  $k$  is a constant in the range of  $f$ .

$$k=6 \Rightarrow 8 - x^2 - y^2 = 6$$

$$x^2 + y^2 = 2$$

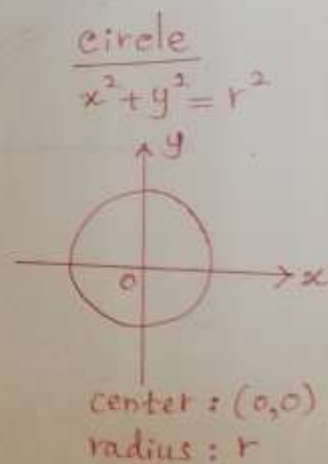
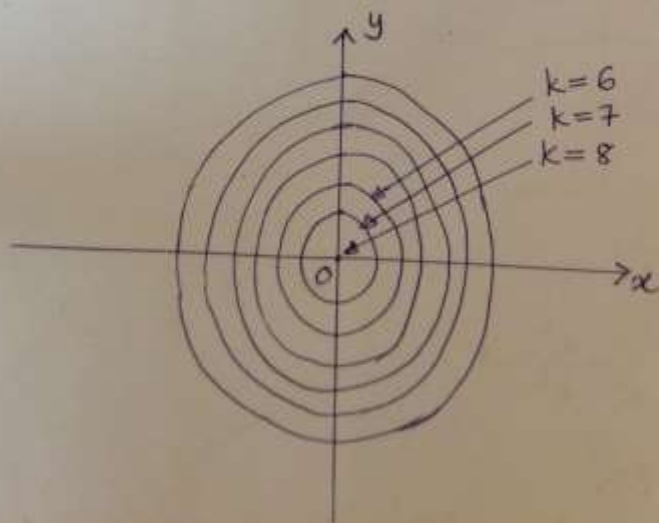
$$k=7 \Rightarrow 8 - x^2 - y^2 = 7$$

$$x^2 + y^2 = 1$$

$$k=8 \Rightarrow 8 - x^2 - y^2 = 8$$

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

$$\Rightarrow (x, y) = (0, 0)$$



$$(d) \quad x^2 + y^2 + z = 8$$

$$z = 8 - x^2 - y^2$$

$$\text{Let } f(x, y) = 8 - x^2 - y^2$$

$$x^2 + y^2 \geq 0$$

$$-(x^2 + y^2) \leq 0$$

$$8 - x^2 - y^2 \leq 8$$

$$\text{Range } R = \{z : z \in (-\infty, 8]\}$$

Level curves of  $f(x, y)$  are curves with equations  $f(x, y) = k$ , where  $k$  is a constant in the range of  $f$ .

$$k = 6 \Rightarrow 8 - x^2 - y^2 = 6$$

$$x^2 + y^2 = 2$$

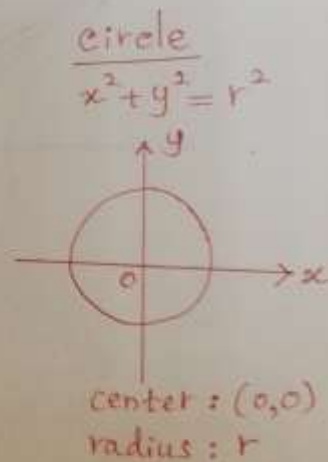
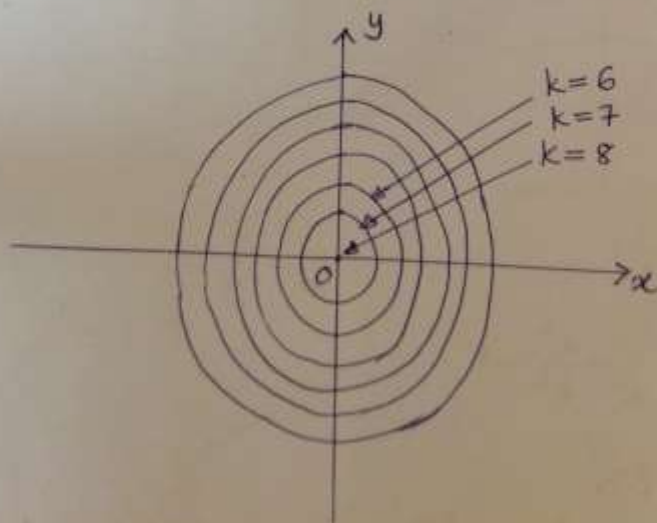
$$k = 7 \Rightarrow 8 - x^2 - y^2 = 7$$

$$x^2 + y^2 = 1$$

$$k = 8 \Rightarrow 8 - x^2 - y^2 = 8$$

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

$$\Rightarrow (x, y) = (0, 0)$$



3

6

Let  $f$  be a <sup>non-zero</sup> linear function of two variables with real coefficients.

Then, define  $f(x, y) = ax + by + c$ , where  $a, b, c \in \mathbb{R}$ .

We have to show that

$$\forall r \in \mathbb{R}, \exists (x, y) \in \mathbb{R}^2 \text{ s.t. } f(x, y) = r$$

Let  $f(x, y) = r$  where  $r \in \mathbb{R}$

$$\text{Then } ax + by + c = r$$

$$\Rightarrow x = \frac{r - c - by}{a}; a \neq 0$$

$$\begin{aligned} f\left(\frac{r - c - by}{a}, y\right) &= a\left(\frac{r - c - by}{a}\right) + by + c \\ &= r \end{aligned}$$

$\therefore$  For  $a \neq 0$ ,

$$\forall r \in \mathbb{R}, \exists \left(\frac{r - c - by}{a}, y\right) \in \mathbb{R}^2 \text{ s.t. } f(x, y) = r.$$

And also, we've  $y = \frac{r - c - ax}{b}; b \neq 0$

$$\begin{aligned} f\left(x, \frac{r - c - ax}{b}\right) &= ax + b\left(\frac{r - c - ax}{b}\right) + c \\ &= r \end{aligned}$$

$\therefore$  For  $b \neq 0$ ,

$$\forall r \in \mathbb{R}, \exists \left(x, \frac{r - c - ax}{b}\right) \in \mathbb{R}^2 \text{ s.t. } f(x, y) = r.$$

For  $a = b = 0$ ,  $f(x, y) = c = r$  i.e.  $f$  is a constant function.

$\therefore$  it is obvious that  $\forall r \in \mathbb{R}, \exists (x, y) \in \mathbb{R}^2$  s.t.  $f(x, y) = r$ .

So, conclude that  $\forall r \in \mathbb{R}, \exists (x, y) \in \mathbb{R}^2$  s.t.  $f(x, y) = r$

• (4) Let  $f$  be a  $f^n$  of two variables.  
The level curves of  $f$  are the curves with equations  $f(x, y) = k$ , where  $k$  is a constant in the range of  $f$ .

Let  $f(x, y) = k_1$  and  $f(x, y) = k_2$  be two level curves of  $f$  where  $k_1 \neq k_2$ .

Need to show that  $f(x, y) = k_1$  and  $f(x, y) = k_2$  cannot intersect.

Assume that  $f(x, y) = k_1$  and  $f(x, y) = k_2$  can intersect.

Then,  $\exists (x_0, y_0) \in \mathbb{R}^2$  s.t.  $f(x_0, y_0) = k_1$  and  
 $f(x_0, y_0) = k_2$ .

$$\Rightarrow f(x_0, y_0) = k_1 = k_2$$

This is a contradiction.

$\therefore f(x, y) = k_1$  and  $f(x, y) = k_2$  cannot intersect

i.e. the distinct curves cannot intersect.

Tutorial 01 - Section C

①

①(a) Consider the  $f^n$   $f(x) = \ln(1+x)$ .

We've shown that,

$$T_n(x, a) = \sum_{k=1}^n \frac{(-1)^{k-1}}{k} \cdot x^k$$

And, range of convergence for  $\ln(1+x)$  is  $(-1, 1]$ .

$$\text{where } f^{(n)}(x) = \frac{(-1)^{n-1} (n-1)!}{(1+x)^n}$$

Let  $x = -0.98 < 0$ . Then,  $\ln(1 - 0.98) = \ln(0.02)$ .

$$\text{So, } T_n(-0.98, 0) = \sum_{k=1}^n \frac{(-1)^{k-1}}{k} \cdot (-0.98)^k$$

Consider the integral form of the Remainder,

$$R_n(x, a) = \frac{1}{n!} \int_a^x f^{(n+1)}(t) \cdot (x-t)^n dt$$

$$\begin{aligned} \text{Then, } R_n(-0.98, 0) &= \frac{1}{n!} \int_0^{-0.98} \frac{(-1)^n n!}{(1+t)^{n+1}} \cdot (-0.98-t)^n dt \\ &= (-1)^{2n} \int_0^{-0.98} \frac{(0.98+t)^n}{(1+t)^{n+1}} dt \end{aligned}$$

$$|R_n(-0.98, 0)| = \left| \int_0^{-0.98} \frac{(0.98+t)^n}{(1+t)^{n+1}} dt \right| < 10^{-6}$$

By finding such  $n$ , we've  $n = 560$ .

$$\therefore T_n(-0.98, 0) = \sum_{k=1}^{560} \frac{(-1)^{k-1}}{k} \cdot (-0.98)^k$$

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$$R_n(x, a) = \frac{1}{n!} \int_a^x f^{(n+1)}(t) \cdot (x-t)^n dt$$

$$\begin{aligned} \text{Then, } R_n(-0.98, 0) &= \frac{1}{n!} \int_0^{-0.98} \frac{(-1)^n n!}{(1+t)^{n+1}} \cdot (-0.98-t)^n dt \\ &= (-1)^{2n} \int_0^{-0.98} \frac{(0.98+t)^n}{(1+t)^{n+1}} dt \end{aligned}$$

$$|R_n(-0.98, 0)| = \left| \int_0^{-0.98} \frac{(0.98+t)^n}{(1+t)^{n+1}} dt \right| < 10^{-6}$$

By finding such  $n$ , we've  $n = 560$ .

$$\therefore T_n(-0.98, 0) = \sum_{k=1}^{560} \frac{(-1)^{k-1}}{k} \cdot (-0.98)^k$$

(b) Similarly, by considering the function  $f(x) = \ln(1+x)$ ,

(i)  $\ln(2) = \ln(1+1)$  where  $x=1 > 0$ . Follow the same procedure.

$$\begin{aligned} \text{(ii) } \ln(5) &= \ln\left(4 \cdot \frac{5}{4}\right) \\ &= \ln(4) + \ln\left(\frac{5}{4}\right) \\ &= 2 \cdot \underbrace{\ln(2)}_{\checkmark} + \ln\left(1 + \frac{1}{4}\right) \end{aligned}$$

Consider  $\ln\left(1 + \frac{1}{4}\right)$ . Let  $x = \frac{1}{4} > 0$  and follow the same procedure. Then, we've  $\ln(5)$ .

$$\begin{aligned} \text{(iii) } \ln(500) &= \ln(5 \cdot 100) \\ &= \ln(5) + \ln(100) \\ &= \ln(5) + \ln(5^2 \cdot 2^2) \\ &= 3 \cdot \underbrace{\ln(5)}_{\checkmark} + 2 \cdot \underbrace{\ln(2)}_{\checkmark} \end{aligned}$$

$$\begin{aligned} \text{(iv) } \ln(0.2) &= \ln\left(\frac{1}{5}\right) \\ &= \ln 1 - \ln 5 \\ &= -\underbrace{\ln 5}_{\checkmark} \end{aligned}$$

$$\begin{aligned} \text{(v) } \ln(0.02) &= \ln\left(\frac{2}{100}\right) \\ &= \ln(2) - \ln(100) \\ &= \ln(2) - \ln(5^2 \cdot 2^2) \\ &= \ln(2) - 2 \cdot \ln(5) - 2 \cdot \ln(2) \\ &= -2 \cdot \underbrace{\ln(5)}_{\checkmark} - \underbrace{\ln(2)}_{\checkmark} \end{aligned}$$



(c) (i) Let  $f(x) = e^x$

(2)

$$\text{Then, } f^{(1)}(x) = e^x$$

$$f^{(2)}(x) = e^x$$

$\vdots$

$$f^{(n)}(x) = e^x$$

$$f(x) = T_n(x, 0) + R_n(x, 0)$$

$$= \sum_{k=0}^n \frac{f^{(k)}(0)}{k!} x^k + \frac{f^{(n+1)}(\xi)}{(n+1)!} x^{n+1}$$

where  $\xi$  between  $x$  and  $0$ .

$$= f(0) + \sum_{k=1}^n \frac{f^{(k)}(0)}{k!} x^k + \frac{f^{(n+1)}(\xi)}{(n+1)!} x^{n+1}$$

$$= 1 + \sum_{k=1}^n \frac{x^k}{k!} + \frac{e^\xi \cdot x^{n+1}}{(n+1)!}$$

(d)

(i)  $f(x) = e^x$

Shown that,  $f(x) = 1 + \sum_{k=1}^{\infty} \frac{x^k}{k!}$

$$\Rightarrow f(x) = \sum_{k=0}^{\infty} \frac{x^k}{k!}$$

Let  $u_n = \frac{x^n}{n!}$ . Then,  $u_{n+1} = \frac{x^{n+1}}{(n+1)!}$

By using Ratio Test for the convergence of  $f$ ,

$$\lim_{n \rightarrow \infty} \left| \frac{u_{n+1}}{u_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{x}{n+1} \right| < 1$$

$$\Rightarrow |x| \cdot \underbrace{\lim_{n \rightarrow \infty} \frac{1}{n+1}}_{=0} < 1$$

$$\Rightarrow 0 < 1$$

This satisfies  $\forall x \in \mathbb{R}$

Hence, the range of convergence of  $e^x$  is  $\mathbb{R}$

(e)

(i)  $f(x) = e^x$

Shown that,  $R_n(x, 0) = \frac{e^{\xi} x^{n+1}}{(n+1)!}$  where  $\xi$  between  $x$  and  $0$ .

Then,

$$\begin{aligned} \lim_{n \rightarrow \infty} |R_n(x, 0)| &= \lim_{n \rightarrow \infty} \left| \frac{e^{\xi} x^{n+1}}{(n+1)!} \right| \\ &= |e^{\xi}| \cdot \lim_{n \rightarrow \infty} \frac{|x|^{n+1}}{(n+1)!} \end{aligned}$$

Choose  $m \in \mathbb{Z}^+$  s.t.  $|x| < m \leq n$

• Then,

$$0 \leq \frac{|x|^n}{n!} = \frac{|x|^n}{(m-1)! m(m+1) \dots (n-2)(n-1)n}$$

$$\leq \frac{|x|^n}{(m-1)! \underbrace{m \cdot m \cdot \dots \cdot m \cdot m \cdot m}_{(n-m+1) \text{ times}}}$$

$$= \frac{|x|^n}{m^{n-m+1} (m-1)!} = \frac{|x|^n}{m^{n+1}} \cdot \frac{m^m}{(m-1)!}$$

$$< \left(\frac{|x|}{m}\right)^n \cdot \frac{m^m}{(m-1)!} \Rightarrow 0 \leq \frac{|x|^n}{n!} \leq \frac{m^m}{(m-1)!} \cdot \left(\frac{|x|}{m}\right)^n$$

Since  $0 \leq |x| < m$ ,  $0 \leq \frac{|x|}{m} < 1$ .

Then,  $\left\{ \left(\frac{|x|}{m}\right)^n \right\}_{n=0}^{\infty}$  is a geometric sequence and converges

to 0 as  $n \rightarrow \infty$ .

Since  $\lim_{n \rightarrow \infty} 0 = 0$  and  $\frac{m^m}{(m-1)!} \cdot \lim_{n \rightarrow \infty} \left(\frac{|x|}{m}\right)^n = 0$

by sandwich theorem,

$$\lim_{n \rightarrow \infty} \frac{|x|^n}{n!} = 0$$

$$\therefore \lim_{n \rightarrow \infty} |R_n(x, 0)| = |e^x| \cdot \lim_{n \rightarrow \infty} \frac{|x|^{n+1}}{(n+1)!} = 0$$

i.e.  $|R_n(x, 0)| \rightarrow 0$  as  $n \rightarrow \infty$ .

(f) (i)  $f(x) = e^x$

Shown that  $R_n(x,0) = \frac{e^\xi x^{n+1}}{(n+1)!}$  where  $\xi$  between  $x$  and  $0$  (5)

Thus, for  $x=1$ ,  $R_n(1,0) = \frac{e^\xi}{(n+1)!}$  where  $\xi \in (0,1)$

for  $0 < \xi < 1$ ,  $1 < e^\xi < e$ .

$$\Rightarrow \frac{1}{(n+1)!} < \frac{e^\xi}{(n+1)!} < \frac{e}{(n+1)!}$$

Thus, for  $|R_n(1,0)| < 10^{-10}$  i.e.  $\left| \frac{e^\xi}{(n+1)!} \right| < 10^{-10}$

$$\Rightarrow \frac{1}{(n+1)!} < 10^{-10}$$

$$n=10 \Rightarrow \frac{1}{(10+1)!} = 0.25052 \times 10^{-7} > 10^{-10}$$

$$n=11 \Rightarrow \frac{1}{(11+1)!} = 0.20876 \times 10^{-8} > 10^{-10}$$

$$n=12 \Rightarrow \frac{1}{(12+1)!} = 0.1659 \times 10^{-9} > 10^{-10}$$

$$n=13 \Rightarrow \frac{1}{(13+1)!} = 0.114707 \times 10^{-10} < 10^{-10}$$

$\therefore n=13$

Shown that  $e^x = 1 + \sum_{k=1}^{\infty} \frac{x^k}{k!}$

Hence,  $e = 1 + \sum_{k=1}^{13} \frac{1}{k!} = 2.718281828$

(g) (i) For  $x=4$ ,

$$R_n(4,0) = \frac{e^{\xi} \cdot 4^{n+1}}{(n+1)!} \quad \text{where } \xi \in (0,4)$$

for  $0 < \xi < 4$ ,  $1 < e^{\xi} < e^4$

$$\Rightarrow \frac{4^{n+1}}{(n+1)!} < \frac{e^{\xi} \cdot 4^{n+1}}{(n+1)!} < \frac{e^4 \cdot 4^{n+1}}{(n+1)!}$$

Thus, for  $|R_n(4,0)| < 10^{-6}$ ,

$$\frac{4^{n+1}}{(n+1)!} < 10^{-6}$$

$$n=16 \Rightarrow \frac{4^{16+1}}{(16+1)!} = 0.483 \times 10^{-4} > 10^{-6}$$

$$n=17 \Rightarrow \frac{4^{17+1}}{(17+1)!} = 0.107 \times 10^{-4} > 10^{-6}$$

$$n=18 \Rightarrow \frac{4^{18+1}}{(18+1)!} = 0.22596 \times 10^{-5} > 10^{-6}$$

$$n=19 \Rightarrow \frac{4^{19+1}}{(19+1)!} = 0.45193 \times 10^{-6} < 10^{-6}$$

$\therefore n=19$

$$\text{Hence, } e^4 = 1 + \sum_{k=1}^{19} \frac{4^k}{k!} = 54.59814948$$

(h) Let  $f(x) = x^4$  is continuous on  $x \in \mathbb{R}$  (6)

Let  $E$  be the true value for the approximation.

Then,  $|e - E| < r = 10^{-10}$ .

Let,  $\frac{f(e) - f(E)}{e - E} = f'(c)$  for some  $c$  between  $e$  and  $E$ .

$$\text{Then, } \left| \frac{f(e) - f(E)}{e - E} \right| = |f'(c)| = |4c^3|$$

$$\Rightarrow \left| \frac{e^4 - E^4}{e - E} \right| = 4c^3 \quad (\because c > 0)$$

$$\text{Since } e < c < E, \quad e^3 < c^3 < E^3$$
$$4e^3 < 4c^3 < 4E^3$$

$$\text{So, } 4e^3 < \left| \frac{e^4 - E^4}{e - E} \right| < 4E^3$$

$$4e^3 |e - E| < |e^4 - E^4| < 4E^3 \underbrace{|e - E|}_{< 10^{-10}}$$

$$< 80.34215 \times 10^{-10}$$
$$= 0.8 \times 10^{-10} < 10^{-6}$$

Mean Value Th<sup>m</sup>

If  $f$  is differentiable on  $(a, b)$  and cts on  $[a, b]$  then

$$\frac{f(b) - f(a)}{b - a} = f'(c) \text{ for some } c \in (a, b)$$

$$(i) e^x = 1 + \frac{x}{1!} + \frac{x^2}{2!} + \frac{x^3}{3!} + \dots + \frac{x^n}{n!} + \dots \quad (7)$$

$$\Rightarrow e = 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \dots + \frac{1}{n!} + \dots$$

Assume that  $e$  is rational.

Then,  $\exists a, b \in \mathbb{Z}, b \neq 0$  s.t.  $e = \frac{a}{b}$

Since  $a = be$  is an integer  $b! \cdot e$  is an integer.

$$\text{So, } b! \cdot e = b! \left[ 1 + \frac{1}{1!} + \frac{1}{2!} + \dots + \frac{1}{b!} \right] + b! \left[ \frac{1}{(b+1)!} + \frac{1}{(b+2)!} + \dots \right]$$

$$\text{Let } N = 1 + \frac{1}{1!} + \frac{1}{2!} + \dots + \frac{1}{b!}$$

$$\text{Then, } b! \cdot e = b! \cdot N + \left[ \frac{1}{(b+1)} + \frac{1}{(b+1)(b+2)} + \dots \right]$$

$$= b! \cdot N + \frac{1}{(b+1)} \left[ 1 + \frac{1}{(b+2)} + \frac{1}{(b+2)(b+3)} + \dots \right]$$

$$< b! \cdot N + \frac{1}{(b+1)} \left[ 1 + \frac{1}{(b+1)} + \frac{1}{(b+1)^2} + \dots \right]$$

$$= b! \cdot N + \frac{1}{(b+1)} \left[ \frac{1}{1 - \frac{1}{(b+1)}} \right] \quad \left( \because \left| \frac{1}{b+1} \right| < 1 \right)$$

$$= b! \cdot N + \frac{1}{(b+1)} \cdot \frac{(b+1)}{b}$$

$$= b! \cdot N + \frac{1}{b}$$

$$\text{Then, } b! \cdot e < b! \cdot N + \frac{1}{b} \Rightarrow b! \cdot (e - N) < \frac{1}{b}$$

Since  $e > N$ ,  $e - N > 0$

$$\text{Thus, } \boxed{0 < b! \cdot (e - N) < \frac{1}{b} < 1}$$

But  $a = b! \cdot e$  is an integer and

$$b! \cdot N = b! \left( 1 + \frac{1}{1!} + \frac{1}{2!} + \frac{1}{3!} + \dots + \frac{1}{(b-1)!} + \frac{1}{b!} \right) = 1 + b + b(b-1) + \dots + b! \text{ is an integer.}$$

Hence,  $b! \cdot e - b! \cdot N = b! \cdot (e - N)$  should be an integer ~~✗~~

$\therefore e$  is irrational