

11(a) Evaluate the value of following integral with an error less than 0.005.
 (10 points)

$$\int_0^1 \frac{\ln(1+x)}{x} dx$$

Solution. The Taylor series of $\ln(1+x)$ at $x = 0$ is given by

$$\frac{\ln(1+x)}{x} = \sum_{n=1}^{\infty} (-1)^{n+1} \frac{x^{n-1}}{n} \quad (+3 \text{ points})$$

With the integral on each term, the value of the integral is

$$\int_0^1 \frac{\ln(1+x)}{x} dx = \sum_{n=1}^{\infty} (-1)^{n+1} \left(\frac{1}{n} \right) \left[x^n \right]_{x=0}^1 \quad (+2 \text{ points})$$

According to the Alternating Series Estimation Theorem, the error in truncating this series after $\frac{1}{n_1}$ is no greater than $(\frac{1}{n_1})^2 \frac{1}{2n_1} < 0.005$. Thus

$$\frac{1}{2} - \frac{1}{16} = \frac{1}{22} = \frac{65}{132}$$

approximates the value of the given integral with an error less than 0.005. (+3 points) □

11(b) Find the Taylor series of $f(x) = \sqrt{1+x}$ at $x = 0$, and show that the series converges to $f(1)$ at $x = 1$.
 (20 points)

Solution. Note that

$$f^{(n)}(x) = \left(\frac{1}{2}\right)\left(\frac{1}{2}-1\right)\cdots\left(\frac{1}{2}-n+1\right)(1+x)^{1-n} = (-1)^{n+1} \frac{1 \cdot 3 \cdot 5 \cdots (2n-3)}{2^n} (1+x)^{1-n} \quad (+5 \text{ points})$$

The Taylor series of $f(x) = \sqrt{1+x}$ at $x = 0$ is given by

$$\sqrt{1+x} = 1 + \sum_{n=1}^{\infty} (-1)^{n+1} \frac{1 \cdot 3 \cdot 5 \cdots (2n-3)}{2^n n!} x^n \quad (+2 \text{ points})$$

Let P_n be the n^{th} Taylor polynomial of f at $x = 0$ and $R_n = f - P_n$. Then, by Taylor's Remainder Theorem,

$$R_n(1) = (-1)^n \frac{1 \cdot 3 \cdot 5 \cdots (2n-3)}{2^{n+1}(n+1)!} (1+c_n)^{1-n-1}$$

for some c_n between 0 and 1. (+4 points) Thus

$$|R_n(1)| = \left(\frac{1}{2}\right)\left(\frac{3}{2}\right)\cdots\left(\frac{2n-1}{2n}\right) \frac{1}{2n+2} (1+c_n)^{1-n-1} \leq \frac{1}{2n+2} \rightarrow 0$$

as $n \rightarrow \infty$, the series converges to $f(1)$ at $x = 1$. (+4 points)

Solution Manual Advanced International Trade

**Sebastian Saez, Daria Taglioni, Erik van
der Marel, Claire H. Hollweg, Veronika
Zavacka**

Solution Manual Advanced International Trade:

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