

$$1. \quad t = \tan \frac{1}{2}x$$

$$\frac{dt}{dx} = \frac{1}{2} \sec^2 \frac{1}{2}x = \frac{1}{2} \left(1 + \tan^2 \frac{1}{2}x\right) = \frac{1}{2}(1 + t^2) \quad (*) \quad \mathbf{M1 \ sec^2} \quad \mathbf{M1 \ 1 + \tan^2}$$

$$\begin{aligned} \sin x &= 2 \sin \frac{1}{2}x \cos \frac{1}{2}x = 2 \frac{\sin \frac{1}{2}x}{\cos \frac{1}{2}x} \cos^2 \frac{1}{2}x = 2 \tan \frac{1}{2}x \frac{1}{\sec^2 \frac{1}{2}x} \\ &= 2 \tan \frac{1}{2}x \frac{1}{(1 + \tan^2 \frac{1}{2}x)} = \frac{2t}{1 + t^2} \end{aligned}$$

(*) **M1 sin 2A M1 cos² = 1/sec² A1 both correct (5)**

$$\int_0^{\frac{1}{2}\pi} \frac{1}{1 + a \sin x} dx = \int_0^1 \frac{1}{1 + a \frac{2t}{1 + t^2}} \frac{1}{\frac{1}{2}(1 + t^2)} dt = 2 \int_0^1 \frac{1}{1 + 2at + t^2} dt$$

M1 full substitution for x, and dx A1 fully simplified (condone incorrect limits)

$$= 2 \int_0^1 \frac{1}{(1 - a^2) + (t + a)^2} dt$$

$$\text{Using } t + a = \sqrt{1 - a^2} \tan u, \quad \frac{dt}{du} = \sqrt{1 - a^2} \sec^2 u,$$

so

$$\int_0^{\frac{1}{2}\pi} \frac{1}{1 + a \sin x} dx = 2 \int_{\tan^{-1} \frac{a}{\sqrt{1-a^2}}}^{\tan^{-1} \frac{1+a}{\sqrt{1-a^2}}} \frac{1}{(1 - a^2) + (1 - a^2) \tan^2 u} \sqrt{1 - a^2} \sec^2 u du$$

M1 full substitution including limits

$$= 2 \int_{\tan^{-1} \frac{a}{\sqrt{1-a^2}}}^{\tan^{-1} \frac{1+a}{\sqrt{1-a^2}}} \frac{1}{\sqrt{1 - a^2}} du = \frac{2}{\sqrt{1 - a^2}} [u]_{\tan^{-1} \frac{a}{\sqrt{1-a^2}}}^{\tan^{-1} \frac{1+a}{\sqrt{1-a^2}}}$$

$$\text{or alternatively } 2 \int_0^1 \frac{1}{(1 - a^2) + (t + a)^2} dt = 2 \left[\frac{1}{\sqrt{1 - a^2}} \tan^{-1} \frac{t + a}{\sqrt{1 - a^2}} \right]_0^1, \text{ or using a substitution for } t + a$$

$$= \frac{2}{\sqrt{1 - a^2}} \left(\tan^{-1} \frac{1 + a}{\sqrt{1 - a^2}} - \tan^{-1} \frac{a}{\sqrt{1 - a^2}} \right)$$

M1 integration and evaluation A1

$$= \frac{2}{\sqrt{1 - a^2}} \tan^{-1} \left(\tan \left(\tan^{-1} \frac{1 + a}{\sqrt{1 - a^2}} - \tan^{-1} \frac{a}{\sqrt{1 - a^2}} \right) \right)$$

$$= \frac{2}{\sqrt{1 - a^2}} \tan^{-1} \left(\frac{\frac{1 + a}{\sqrt{1 - a^2}} - \frac{a}{\sqrt{1 - a^2}}}{1 + \frac{1 + a}{\sqrt{1 - a^2}} \frac{a}{\sqrt{1 - a^2}}} \right)$$

M1 correct use of compound angle formula

$$= \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left(\frac{\frac{1}{\sqrt{1-a^2}}}{1 + \frac{a+a^2}{1-a^2}} \right)$$

$$= \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left(\frac{\sqrt{1-a^2}}{1+a} \right) = \frac{2}{\sqrt{1-a^2}} \tan^{-1} \left(\frac{\sqrt{(1-a)(1+a)}}{1+a} \right) = \frac{2}{\sqrt{1-a^2}} \tan^{-1} \frac{\sqrt{1-a}}{\sqrt{1+a}}$$

(*) A1

(7)

$$I_{n+1} + 2I_n = \int_0^{\frac{1}{2}\pi} \frac{\sin^{n+1} x + 2 \sin^n x}{2 + \sin x} dx = \int_0^{\frac{1}{2}\pi} \frac{\sin^n x (\sin x + 2)}{2 + \sin x} dx = \int_0^{\frac{1}{2}\pi} \sin^n x dx$$

B1

$$I_3 + 2I_2 = \int_0^{\frac{1}{2}\pi} \sin^2 x dx = \int_0^{\frac{1}{2}\pi} \frac{1 - \cos 2x}{2} dx = \left[\frac{1}{2}x - \frac{1}{4} \sin 2x \right]_0^{\frac{1}{2}\pi} = \frac{1}{4}\pi$$

M1 using cos 2x correctly

A1

$$I_2 + 2I_1 = \int_0^{\frac{1}{2}\pi} \sin x dx = [-\cos x]_0^{\frac{1}{2}\pi} = 1$$

$$I_1 + 2I_0 = \int_0^{\frac{1}{2}\pi} 1 dx = [x]_0^{\frac{1}{2}\pi} = \frac{1}{2}\pi$$

B1 for getting both

$$I_0 = \int_0^{\frac{1}{2}\pi} \frac{1}{2 + \sin x} dx = \frac{1}{2} \int_0^{\frac{1}{2}\pi} \frac{1}{1 + \frac{1}{2} \sin x} dx = \frac{1}{2} \frac{2}{\sqrt{1 - \frac{1}{4}}} \tan^{-1} \frac{\sqrt{1 - \frac{1}{2}}}{\sqrt{1 + \frac{1}{2}}} = \frac{2}{\sqrt{3}} \frac{\pi}{6} = \frac{\pi}{3\sqrt{3}}$$

M1 to use previous part

A1

$$I_3 = \frac{1}{4}\pi - 2 \left(1 - 2 \left(\frac{1}{2}\pi - 2 \frac{\pi}{3\sqrt{3}} \right) \right) = \frac{1}{4}\pi - 2 + 2\pi - \frac{8\pi}{3\sqrt{3}} = \left(\frac{9}{4} - \frac{8}{3\sqrt{3}} \right) \pi - 2$$

M1 combining all

A1

(8)

$$2. \quad y = \frac{\sin^{-1} x}{\sqrt{1-x^2}}$$

$$\sqrt{1-x^2} y = \sin^{-1} x$$

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

$$(1-x^2) \frac{dy}{dx} - xy = 1 \quad (*)$$

M1 A1 for use of product rule **M1 A1 algebraic simplification** **(4)**

Alternatively,

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

$$\frac{dy}{dx} = \frac{\sqrt{1-x^2} \cdot \frac{1}{\sqrt{1-x^2}} - \sin^{-1} x \cdot \frac{-x}{\sqrt{1-x^2}}}{1-x^2} \quad \text{M1 A1 for quotient rule}$$

$$= \frac{1+x \sin^{-1} x}{1-x^2} = \frac{1+xy}{1-x^2} \quad \text{M1 A1 algebraic simplification} \quad \text{(4)}$$

Alternatively,

$$y = \frac{\sin^{-1} x}{\sqrt{1-x^2}} = \sin^{-1} x (1-x^2)^{-\frac{1}{2}}$$

$$\frac{dy}{dx} = \frac{1}{\sqrt{1-x^2}} (1-x^2)^{-\frac{1}{2}} + \sin^{-1} x x(1-x^2)^{-\frac{3}{2}} \quad \text{M1 A1 for use of product rule}$$

then M1 A1 algebraic simplification as before to obtain required result **(4)**

Suppose $(1-x^2) \frac{d^{k+2}y}{dx^{k+2}} - (2k+3)x \frac{d^{k+1}y}{dx^{k+1}} - (k+1)^2 \frac{d^k y}{dx^k} = 0$ for some particular positive integer k **E1**

$$\text{Then } (1-x^2) \frac{d^{k+3}y}{dx^{k+3}} - 2x \frac{d^{k+2}y}{dx^{k+2}} - (2k+3)x \frac{d^{k+2}y}{dx^{k+2}} - (2k+3) \frac{d^{k+1}y}{dx^{k+1}} - (k+1)^2 \frac{d^{k+1}y}{dx^{k+1}} = 0$$

$$(1-x^2) \frac{d^{k+3}y}{dx^{k+3}} - (2k+5)x \frac{d^{k+2}y}{dx^{k+2}} - (k^2+4k+4) \frac{d^{k+1}y}{dx^{k+1}} = 0$$

$$(1-x^2) \frac{d^{k+3}y}{dx^{k+3}} - (2(k+1)+3)x \frac{d^{k+2}y}{dx^{k+2}} - ((k+1)+1)^2 \frac{d^{k+1}y}{dx^{k+1}} = 0$$

Which is the required result for $k+1$ **M1 A1**

$$\text{As } (1-x^2) \frac{dy}{dx} - xy = 1$$

$$(1-x^2) \frac{d^2y}{dx^2} - 2x \frac{dy}{dx} - x \frac{dy}{dx} - y = 0 \quad \text{M1}$$

$$(1-x^2) \frac{d^2y}{dx^2} - 3x \frac{dy}{dx} - y = 0 \quad \text{which is the result for } n=0 \quad \text{A1}$$

Hence, by PMI, the result is true for non-negative integer n , and thus for positive integer n . **E1 (6)**

or $(1 - x^2) \frac{d^3 y}{dx^3} - 2x \frac{dy}{dx} - 3x \frac{dy}{dx} - 3 \frac{dy}{dx} - \frac{dy}{dx} = 0$ which is the result for $n = 1$ case

Alternatively, $(1 - x^2) \frac{dy}{dx} - xy = 1$,

Differentiating $n+1$ times by Leibnitz

$$(1 - x^2) \frac{d^{n+2} y}{dx^{n+2}} + (n + 1)(-2x) \frac{d^{n+1} y}{dx^{n+1}} + \frac{(n+1)n}{2} (-2) \frac{d^n y}{dx^n} - x \frac{d^{n+1} y}{dx^{n+1}} + (n + 1)(-1) \frac{d^n y}{dx^n} = 0 \quad \mathbf{M1 A4}$$

so $(1 - x^2) \frac{d^{n+2} y}{dx^{n+2}} - (2n + 3)x \frac{d^{n+1} y}{dx^{n+1}} - (n + 1)^2 \frac{d^n y}{dx^n} = 0 \quad \mathbf{A1}$

$$y = y(0) + xy'(0) + \frac{x^2}{2} y''(0) + \frac{x^3}{3!} y'''(0) + \dots$$

$$y(0) = \frac{\sin^{-1} 0}{\sqrt{1-0^2}} = 0, \quad (1 - 0^2)y'(0) - 0y(0) = 1 \quad \text{so } y'(0) = 1 \quad \mathbf{M1}$$

$$(1 - 0^2)y''(0) - 3 \cdot 0y'(0) - y(0) = 0 \quad \text{so } y''(0) = 0 \quad \mathbf{M1}$$

$$(1 - 0^2)y'''(0) - 5 \cdot 0y''(0) - 4y'(0) = 0 \quad \text{so } y'''(0) = 2^2$$

Similarly $y''''(0) = 0, \quad y''''''(0) = 4^2 2^2$

So in general $y^{(2r)}(0) = 0 \quad \mathbf{A1}$ and $y^{(2r+1)}(0) = 2^{2r} (r!)^2 \quad \mathbf{A1}$

Thus, in the Maclaurin series, the general term for even powers of x is zero, and for odd powers of x

is $2^{2r} (r!)^2 \frac{x^{2r+1}}{(2r+1)!} = \frac{2^{2r} (r!)^2}{(2r+1)!} x^{2r+1}$ or alternatively $\frac{2^{n-1} \left(\left(\frac{n-1}{2}\right)!\right)^2}{n!} x^n \quad \mathbf{M1 A1 (6)}$

$$y = 0 + x + 0 + \frac{2^2}{3!} x^3 + 0 + \frac{4^2 2^2}{5!} x^5 + 0 + \dots$$

$$\frac{y}{x} = 1 + \frac{2^2}{3!} x^2 + \frac{4^2 2^2}{5!} x^4 + \dots \quad \mathbf{M1}$$

So if $x = \frac{1}{2}$, **M1** $y = \frac{\sin^{-1} \frac{1}{2}}{\sqrt{1-\frac{1}{4}}} = \frac{2}{\sqrt{3}} \frac{\pi}{6} = \frac{\pi}{3\sqrt{3}}$ **A1** and thus

$$\frac{2\pi}{3\sqrt{3}} = 1 + \frac{1}{3!} + \frac{2^2}{5!} x^4 + \frac{3^2 2^2}{7!} + \dots + \frac{n^2 \dots 3^2 2^2}{(2n+1)!} + \dots \quad \mathbf{A1 (4)}$$

$$3. \quad p_i \cdot \sum_{r=1}^4 p_r = p_i \cdot 0 = 0 \quad \mathbf{M1}$$

$$\text{So } p_i \cdot p_i + p_i \cdot p_j + p_i \cdot p_k + p_i \cdot p_l = 0$$

$$\text{By symmetry, } p_i \cdot p_j = p_i \cdot p_k = p_i \cdot p_l \text{ where } i \neq j, i \neq k, i \neq l \quad \mathbf{M1} \text{ and } p_i \cdot p_i = 1 \quad \mathbf{B1}$$

$$\text{So } 1 + 3p_i \cdot p_j = 0, \text{ and thus } p_i \cdot p_j = -\frac{1}{3} \quad \mathbf{(*) A1} \quad \mathbf{(4)}$$

$$(i) \quad \sum_{i=1}^4 (XP_i)^2 = \sum_{i=1}^4 (p_i - x) \cdot (p_i - x) = \sum_{i=1}^4 (p_i \cdot p_i - 2x \cdot p_i + x \cdot x) = \sum_{i=1}^4 (1 - 2x \cdot p_i + 1)$$

$$\mathbf{M1} \quad \mathbf{A1}$$

$$= \sum_{i=1}^4 (2 - 2x \cdot p_i) = 8 - 2x \cdot \sum_{i=1}^4 p_i = 8 - 2x \cdot 0 = 8$$

$$\mathbf{M1} \quad \mathbf{(*) A1} \quad \mathbf{(4)}$$

$$(ii) \quad p_1 \cdot p_2 = -\frac{1}{3} \text{ so } 0 \cdot a + 0 \cdot 0 + 1 \cdot b = -\frac{1}{3} \text{ and thus } b = -\frac{1}{3}$$

$$p_2 \cdot p_2 = 1 \text{ so } a \cdot a + 0 \cdot 0 + b \cdot b = 1 \text{ and thus } a^2 + \frac{1}{9} = 1, a^2 = \frac{8}{9}, a = \pm \frac{2\sqrt{2}}{3} \text{ and as } a \text{ is positive, } a = \frac{2\sqrt{2}}{3} \quad \mathbf{(*) M1 A1}$$

$$\text{If } P_3 = (c, d, e) \text{ and } P_4 = (f, g, h), \text{ as } p_1 \cdot p_j = -\frac{1}{3} \text{ for } j \neq 1, e = h = -\frac{1}{3} \quad \mathbf{B1}$$

$$\text{As } p_2 \cdot p_3 = -\frac{1}{3}, \frac{2\sqrt{2}}{3} \cdot c + 0 \cdot d + -\frac{1}{3} \cdot -\frac{1}{3} = -\frac{1}{3}, \frac{2\sqrt{2}}{3} \cdot c = -\frac{4}{9}, c = -\frac{\sqrt{2}}{3}$$

$$\text{But } p_3 \cdot p_3 = 1 \text{ so } c^2 + d^2 + e^2 = 1, \text{ i.e. } \frac{2}{9} + d^2 + \frac{1}{9} = 1, d = \pm \frac{\sqrt{2}}{3} \quad \mathbf{M1 A1(c) A1(d)}$$

$$\text{So } P_3, P_4 = \left(-\frac{\sqrt{2}}{3}, \pm \frac{\sqrt{2}}{3}, -\frac{1}{3} \right) \quad \mathbf{(6)}$$

$$(iii) \quad (i) \quad \sum_{i=1}^4 (XP_i)^4 = \sum_{i=1}^4 ((p_i - x) \cdot (p_i - x))^2 = \sum_{i=1}^4 (2 - 2x \cdot p_i)^2 = 4 \sum_{i=1}^4 (1 - x \cdot p_i)^2$$

$$\mathbf{M1} \quad \mathbf{A1}$$

$$= 4 \sum_{i=1}^4 (1 - 2x \cdot p_i + (x \cdot p_i)^2) = 16 - 8x \cdot \sum_{i=1}^4 p_i + 4 \sum_{i=1}^4 (x \cdot p_i)^2 \quad \mathbf{M1}$$

$$= 16 - 0 + 4 \left(z^2 + \left(\frac{2\sqrt{2}}{3}x - \frac{1}{3}z \right)^2 + \left(-\frac{\sqrt{2}}{3}x + \frac{\sqrt{2}}{3}y - \frac{1}{3}z \right)^2 + \left(-\frac{\sqrt{2}}{3}x - \frac{\sqrt{2}}{3}y - \frac{1}{3}z \right)^2 \right) \quad \mathbf{M1}$$

$$= 16 + 4 \left(\frac{4}{3}x^2 + \frac{4}{3}y^2 + \frac{4}{3}z^2 \right) = \frac{64}{3} \text{ which is independent of the position of } X.$$

A1

A1 (actual value not required, merely independence so may stop with unsimplified result) **(6)**

$$4. (z - e^{i\theta})(z - e^{-i\theta}) = z^2 - z(e^{i\theta} + e^{-i\theta}) + 1 = z^2 - z(\cos \theta + i \sin \theta + \cos \theta - i \sin \theta) + 1$$

M1

M1

$$= z^2 - 2z \cos \theta + 1 \quad (*) \text{ A1} \quad (3)$$

If $e^{i\theta}$ is a $2n$ th root of -1 then $e^{i2n\theta} = -1 = e^{i\pi+2m\pi}$ where $-n \leq m \leq n-1$

$$\text{Therefore } \theta = \frac{2m+1}{2n}\pi \text{ and so the roots are } e^{i\frac{2m+1}{2n}\pi}, -n \leq m \leq n-1 \quad \text{B1, B1} \quad (2)$$

$$\text{The factors of } z^{2n} + 1 \text{ are } (z - e^{i\frac{2m+1}{2n}\pi}), -n \leq m \leq n-1 \quad \text{M1}$$

$$\text{So } z^{2n} + 1 = (z - e^{i\frac{1}{2n}\pi})(z - e^{-i\frac{1}{2n}\pi})(z - e^{i\frac{3}{2n}\pi})(z - e^{-i\frac{3}{2n}\pi}) \cdots (z - e^{i\frac{2n-1}{2n}\pi})(z - e^{-i\frac{2n-1}{2n}\pi})$$

M1

$$= (z^2 - 2z \cos \frac{1}{2n}\pi + 1)(z^2 - 2z \cos \frac{3}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{2n-1}{2n}\pi + 1)$$

$$= \prod_{k=1}^n (z^2 - 2z \cos \frac{2k-1}{2n}\pi + 1) \quad (*) \text{ A1} \quad (3)$$

(i) If $z = i$ and n is even, $z^{2n} + 1 = 1 + 1 = 2$ **B1** and

$$\prod_{k=1}^n (z^2 - 2z \cos \frac{2k-1}{2n}\pi + 1) = \prod_{k=1}^n (-2i \cos \frac{2k-1}{2n}\pi) = (-2i)^n \prod_{k=1}^n (\cos \frac{2k-1}{2n}\pi)$$

B1

$$= (-1)^n 2^n (-1)^{\frac{n}{2}} \cos \frac{\pi}{2n} \cos \frac{3\pi}{2n} \cos \frac{5\pi}{2n} \cdots \cos \frac{2n-1}{2n}\pi \quad \text{M1}$$

$$\text{i.e. } \cos \frac{\pi}{2n} \cos \frac{3\pi}{2n} \cos \frac{5\pi}{2n} \cdots \cos \frac{2n-1}{2n}\pi = (-1)^{\frac{n}{2}} 2^{1-n} \quad (*) \text{ A1} \quad (4)$$

(ii)

$$1 + z^{2n} = \prod_{k=1}^n (z^2 - 2z \cos \frac{2k-1}{2n}\pi + 1)$$

But $1 + z^{2n} = (1 + z^2)(1 - z^2 + z^4 - \cdots + z^{2n-2})$ if n is odd.

$$\text{So } (1 + z^2)(1 - z^2 + z^4 - \cdots + z^{2n-2}) = (z^2 - 2z \cos \frac{1}{2n}\pi + 1)(z^2 - 2z \cos \frac{3}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{n-2}{2n}\pi + 1)(z^2 - 2z \cos \frac{n}{2n}\pi + 1)(z^2 - 2z \cos \frac{n+2}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{2n-1}{2n}\pi + 1)$$

this term = $z^2 + 1$ **B1**

$$\text{Thus } (1 - z^2 + z^4 - \cdots + z^{2n-2}) = (z^2 - 2z \cos \frac{1}{2n}\pi + 1)(z^2 - 2z \cos \frac{3}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{n-2}{2n}\pi + 1)(z^2 - 2z \cos \frac{n+2}{2n}\pi + 1) \cdots (z^2 - 2z \cos \frac{2n-1}{2n}\pi + 1)$$

If $z = i$ and n is odd,

$$1 - z^2 + z^4 - \dots + z^{2n-2} = 1 - i^2 + i^4 - \dots + i^{2n-2} = 1 + 1 + \dots + (-1)^{n-1} = n \quad \mathbf{B1}$$

and

$$\left(z^2 - 2z \cos \frac{1}{2n} \pi + 1\right) \left(z^2 - 2z \cos \frac{3}{2n} \pi + 1\right) \dots \left(z^2 - 2z \cos \frac{n-2}{2n} \pi + 1\right) \left(z^2 - 2z \cos \frac{n+2}{2n} \pi + 1\right) \dots \left(z^2 - 2z \cos \frac{2n-1}{2n} \pi + 1\right)$$

$$= \left(-2i \cos \frac{1}{2n} \pi\right) \left(-2i \cos \frac{3}{2n} \pi\right) \dots \left(-2i \cos \frac{n-2}{2n} \pi\right) \left(-2i \cos \frac{n+2}{2n} \pi\right) \dots \left(-2i \cos \frac{2n-1}{2n} \pi\right) \quad \mathbf{M1}$$

$$= (-2i)^{n-1} \left(\cos \frac{1}{2n} \pi\right) \left(\cos \frac{3}{2n} \pi\right) \dots \left(\cos \frac{n-2}{2n} \pi\right) \left(-\cos \frac{n+2}{2n} \pi\right) \dots \left(-\cos \frac{1}{2n} \pi\right) \quad \mathbf{M1}$$

$$= (-2i)^{n-1} (-1)^{\frac{n-1}{2}} \left(\cos \frac{1}{2n} \pi\right)^2 \left(\cos \frac{3}{2n} \pi\right)^2 \dots \left(\cos \frac{n-2}{2n} \pi\right)^2 \quad \mathbf{A1}$$

$$= (-1)^{n-1} 2^{n-1} (-1)^{\frac{n-1}{2}} (-1)^{\frac{n-1}{2}} \left(\cos \frac{1}{2n} \pi\right)^2 \left(\cos \frac{3}{2n} \pi\right)^2 \dots \left(\cos \frac{n-2}{2n} \pi\right)^2 \quad \mathbf{A1}$$

$$= 2^{n-1} \left(\cos \frac{1}{2n} \pi\right)^2 \left(\cos \frac{3}{2n} \pi\right)^2 \dots \left(\cos \frac{n-2}{2n} \pi\right)^2 \quad \mathbf{A1}$$

$$\text{So } \left(\cos \frac{\pi}{2n}\right)^2 \left(\cos \frac{3\pi}{2n}\right)^2 \left(\cos \frac{5\pi}{2n}\right)^2 \dots \left(\cos \frac{(n-2)\pi}{2n}\right)^2 = n \cdot 2^{-(n-1)} \quad \mathbf{(*) A1 (8)}$$

5. (i) $q^n N = q q^{n-1} N = p^n$ **E1**

p divides p^n , so p divides $q q^{n-1} N$ and as p and q are coprime, p divides $q^{n-1} N$ **E1**

Repeating this argument, p divides $q^{n-2} N$, etc. so, p divides N . **E1** Letting $N = p Q_1$, we have $q^n p Q_1 = p^n$ and so $q^n Q_1 = p^{n-1}$. **E1** The previous argument yields $Q_1 = p Q_2$ etc. so $N = p^n Q_n$ or in other words $N = k p^n$ as required. **E1** (5)

So as $q^n N = p^n$, $q^n k p^n = p^n$, that is $q^n k = 1$ and as q and k are positive integers they must both be 1. **E1**

Thus if $\sqrt[n]{N} = \frac{p}{q}$ where p and q are coprime, i.e. if it is rational, it can be written in lowest terms, then $q^n N = p^n$ and so $q = 1$ and thus $\sqrt[n]{N}$ is an integer. **E1** Otherwise, $\sqrt[n]{N}$ cannot be written as $\frac{p}{q}$ with p and q are coprime, that is, it is irrational. **E1** (3)

(ii) As a and b are coprime, and b^a divides $a^a d^b$, by the same reasoning used in part (i), b^a divides d^b . So $d^b = k b^a$, for some integer k . **E1**

As $a^a d^b = b^a c^b$, $a^a k b^a = b^a c^b$, so $a^a k = c^b$. **E1**

As c and d are coprime, and c^b divides $a^a d^b$, by the same reasoning used in part (i), c^b divides a^a . So $a^a = k' c^b$, for some integer k' , **E1** so $k' c^b k = c^b$, **E1** and thus $k' k = 1$, i.e. $k = k' = 1$, and so $d^b = b^a$. **E1** (5)

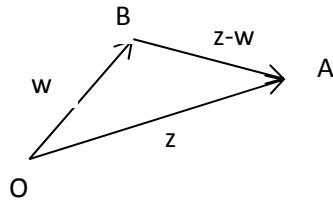
If p is a prime factor of d , then p divides d^b , so p divides b^a . **E1** $b^a = b b^{a-1}$ so if p does not divide b , p divides b^{a-1} by assumed result, and repetition of this argument leads to a contradiction. So p is a prime factor of b . **E1** (2)

If p^m is the highest power of p that divides d , then p^{mb} is the highest power of p that divides d^b . Similarly, p^{na} is the highest power of p that divides b^a . **E1** Thus as $d^b = b^a$, $mb = na$, and so $b = \frac{na}{m}$. **B1**

p^n divides b , so p^n divides $\frac{na}{m}$, so p^n divides na . But a and b are coprime so p^n divides n and thus $p^n \leq n$. **E1** As $y^x > x$ for $y \geq 2$ if $x > 0$, then $p = 1$. Thus b is only divisible by 1 so $b = 1$. **E1**

$a^a d^b = b^a c^b \Rightarrow \frac{a^a}{b^a} = \frac{c^b}{d^b} \Rightarrow \left(\frac{a}{b}\right)^{\frac{a}{b}} = \frac{c}{d}$ Thus if r is a positive rational $\frac{a}{b}$, such that $r^r = \frac{c}{d}$ is rational then $b = 1$ so r is a positive integer. **E1** (5)

6.



B1

$AB \leq OA + OB$ (Triangle inequality) **B1**

$$|z - w| \leq |z| + |w| \quad (*) \text{ B1} \quad (3)$$

(i) $|z - w|^2 = (z - w)(z - w)^* = (z - w)(z^* - w^*)$ **M1** use of conjugate & algebra of it

$$= zz^* - wz^* - zw^* + ww^* = |z|^2 + |w|^2 - (E - 2|zw|)$$
 M1 algebra and substitution

$$= |z|^2 + |w|^2 + 2|zw| - E = (|z| + |w|)^2 - E$$
 (*) A1

$|z - w|^2$ is real, $(|z| + |w|)^2$ is real, so E is real. **E1**

As $|z - w| \leq |z| + |w|$, $|z - w|^2 \leq (|z| + |w|)^2$, so $E = (|z| + |w|)^2 - |z - w|^2 \geq 0$ as required.

E1 (5)

(ii) $|1 - zw^*|^2 = (1 - zw^*)(1 - zw^*)^* = (1 - zw^*)(1 - z^*w)$ **M1** as before

$$= 1 - zw^* - z^*w + zz^*ww^* = 1 + |z|^2|w|^2 - (E - 2|zw|)$$
 M1 as before

$$= 1 + 2|zw| + |zw|^2 - E = (1 + |zw|)^2 - E$$
 (*) A1 (3)

As $E \geq 0$, $|z| > 1$, and $|w| > 1$, $E(1 - |z|^2)(1 - |w|^2) \geq 0$ **M1**

Thus $E(1 + 2|zw| + |zw|^2 - |z|^2 - 2|zw| - |w|^2) \geq 0$ **M1**

Therefore $E((1 + |z||w|)^2 - (|z| + |w|)^2) \geq 0$ **M1**

Hence $-E(|z| + |w|)^2 \geq -E(1 + |z||w|)^2$, **M1**

and so $(1 + |zw|)^2(|z| + |w|)^2 - E(|z| + |w|)^2 \geq (1 + |zw|)^2(|z| + |w|)^2 - E(1 + |z||w|)^2$ **M1**

$$\text{and } \frac{(|z| + |w|)^2}{(1 + |z||w|)^2} \geq \frac{(|z| + |w|)^2 - E}{(1 + |zw|)^2 - E} = \frac{|z - w|^2}{|1 - zw^*|^2}$$
 A1

As all terms are squares of positive expressions, we can square root, to give $\frac{|z - w|}{|1 - zw^*|} \leq \frac{(|z| + |w|)}{(1 + |z||w|)}$ as required. **E1**

As $|z| > 1$, and $|w| > 1$, $|zw^*| > 1$, and so $1 - zw^* \neq 0$ so the division is permissible. **E1**

The working follows identically if $|z| < 1$, and $|w| < 1$ **E1 (9)**

The working for the last part (apart from final mark) may be in reverse order with \Leftrightarrow signs used. If so, check carefully that the two E marks are earned and that any implication really is two way.

7. (i) $E(x) = \left(\frac{dy}{dx}\right)^2 + \frac{1}{2} y^4$

$$\frac{dE}{dx} = 2 \frac{dy}{dx} \frac{d^2y}{dx^2} + 2 y^3 \frac{dy}{dx} \quad \mathbf{M1}$$

$$= 2 \frac{dy}{dx} \left(\frac{d^2y}{dx^2} + y^3\right) = 0 \quad \mathbf{A1} \text{ (for all } x, \text{ not just for } x = 0 \text{)}$$

Thus $E(x)$ is constant, and as $y = 1$ and $\frac{dy}{dx} = 0$, when $x = 0$, $E(x) = \frac{1}{2}$ **A1**

$$\text{As } E(x) = \left(\frac{dy}{dx}\right)^2 + \frac{1}{2} y^4, \frac{1}{2} y^4 = E(x) - \left(\frac{dy}{dx}\right)^2 = \frac{1}{2} - \left(\frac{dy}{dx}\right)^2 \leq \frac{1}{2} \quad \mathbf{M1}$$

Thus $y^4 \leq 1$ and so $|y(x)| \leq 1$ **(*) A1 (5)**

(ii) $E(x) = \left(\frac{dv}{dx}\right)^2 + 2 \cosh v$

$$\frac{dE}{dx} = 2 \frac{dv}{dx} \frac{d^2v}{dx^2} + 2 \sinh v \frac{dv}{dx} = 2 \frac{dv}{dx} \left(\frac{d^2v}{dx^2} + \sinh v\right) = 2 \frac{dv}{dx} \left(-x \frac{dv}{dx}\right) = -2x \left(\frac{dv}{dx}\right)^2 \quad \mathbf{M1 A1}$$

Thus $\frac{dE}{dx} \leq 0$ for $x \geq 0$ **(*) A1**

As $v = \ln 3$ and $\frac{dv}{dx} = 0$, when $x = 0$, $E(x) = 0 + 2 \frac{3+1/3}{2} = \frac{10}{3}$ when $x = 0$. **B1**

So as $\frac{dE}{dx} \leq 0$ for ≥ 0 , $E(x) = \left(\frac{dv}{dx}\right)^2 + 2 \cosh v \leq \frac{10}{3}$ for $x \geq 0$. **B1**

Thus $2 \cosh v \leq \frac{10}{3} - \left(\frac{dv}{dx}\right)^2 \leq \frac{10}{3}$ for ≥ 0 , and so $\cosh v(x) \leq \frac{5}{3}$ for $x \geq 0$. **(*) B1 (6)**

(iii) Let $E(x) = \left(\frac{dw}{dx}\right)^2 + 2(w \sinh w + \cosh w)$ **B1 + B1**

$$\frac{dE}{dx} = 2 \frac{dw}{dx} \frac{d^2w}{dx^2} + 2(w \cosh w + 2 \sinh w) \frac{dw}{dx} = 2 \frac{dw}{dx} \left(\frac{d^2w}{dx^2} + w \cosh w + 2 \sinh w\right)$$

So $\frac{dE}{dx} = 2 \frac{dw}{dx} \left(-5 \cosh x - 4 \sinh x - 3\right) \frac{dw}{dx} = -2 \left(\frac{dw}{dx}\right)^2 (5 \cosh x - 4 \sinh x - 3)$ **M1 A1**

$$5 \cosh x - 4 \sinh x - 3 = 5 \frac{e^x + e^{-x}}{2} - 4 \frac{e^x - e^{-x}}{2} - 3 = \frac{e^{-x}}{2} (e^{2x} - 6e^x + 9) = \frac{e^{-x}}{2} (e^x - 3)^2 \quad \mathbf{M1}$$

Thus $\frac{dE}{dx} \leq 0$ for $x \geq 0$ **A1**

As $w = 0$ and $\frac{dw}{dx} = \frac{1}{\sqrt{2}}$, when $x = 0$, $E(x) = \frac{1}{2} + 2 = \frac{5}{2}$ when $x = 0$. **B1**

So $\left(\frac{dw}{dx}\right)^2 + 2(w \sinh w + \cosh w) \leq \frac{5}{2}$ for ≥ 0 .

Thus $2 \cosh w \leq \frac{5}{2} - \left(\frac{dw}{dx}\right)^2 - 2w \sinh w$ for ≥ 0 . **B1**

But $\left(\frac{dw}{dx}\right)^2 \geq 0$ and $w \sinh w \geq 0$ so $2 \cosh w \leq \frac{5}{2}$, i.e. $\cosh w \leq \frac{5}{4}$ for $x \geq 0$. **E1 (9)**

$$8. \sum_{r=0}^{n-1} e^{2i(\alpha+r\pi/n)} = e^{2i\alpha}(1 + e^{2i\pi/n} + e^{4i\pi/n} + \dots + e^{2i(n-1)\pi/n}) \quad \mathbf{B1}$$

$$= e^{2i\alpha} \left(\frac{1-e^{2i\pi}}{1-e^{2i\pi/n}} \right) = 0 \text{ as the denominator } \neq 0$$

$$\mathbf{M1 A1 (GP formula)} \quad \mathbf{A1 (for 0)} \quad \mathbf{E1 (justification of denominator)} \quad \mathbf{(5)}$$

$$d = r \cos \theta + s \text{ so } s = d - r \cos \theta \quad \mathbf{M1 A1 (may legitimately write straight down)} \quad \mathbf{(2)}$$

$$\text{Thus } r = ks = k(d - r \cos \theta) \quad \mathbf{M1}$$

$$\text{So } r = \frac{kd}{1+k \cos \theta} \quad \mathbf{M1 A1}$$

$$l_j = \frac{kd}{1+k \cos \theta} + \frac{kd}{1+k \cos(\theta+\pi)} \text{ where } \theta = \alpha + (j-1)\pi/n, j = 1, \dots, n \quad \mathbf{M1}$$

$$\text{So } l_j = \frac{kd}{1+k \cos \theta} + \frac{kd}{1-k \cos \theta} = \frac{kd(1-k \cos \theta + 1+k \cos \theta)}{(1+k \cos \theta)(1-k \cos \theta)} = \frac{2kd}{1-k^2 \cos^2 \theta} \quad \mathbf{M1 A1}$$

$$\mathbf{B1} \quad \mathbf{(7)}$$

$$\text{Thus } \sum_{j=1}^n \frac{1}{l_j} = \sum_{j=1}^n \frac{1-k^2 \cos^2(\alpha+(j-1)\pi/n)}{2kd} = \frac{1}{2kd} \left(n - \frac{k^2}{2} \sum_{j=0}^{n-1} (\cos 2(\alpha + j\pi/n) + 1) \right)$$

$$\mathbf{M1} \quad \mathbf{B1} \quad \mathbf{M1 A1}$$

$$= \frac{1}{2kd} \left(n - \frac{k^2}{2} n - \frac{k^2}{2} \operatorname{Re} \sum_{j=0}^{n-1} e^{2i(\alpha+j\pi/n)} \right) \quad \mathbf{M1}$$

$$= \frac{(2-k^2)n}{4kd} \text{ as required.} \quad \mathbf{(*) A1} \quad \mathbf{(6)}$$

$$9. \quad V = \int_x^R \pi(R^2 - t^2) dt = \pi \left[R^2 t - \frac{t^3}{3} \right]_x^R$$

M1 A1 A1

$$= \pi \left(\frac{2R^3}{3} - R^2 x + \frac{x^3}{3} \right) = \frac{\pi}{3} (2R^3 - 3R^2 x + x^3) \quad (*) \text{ A1 (4)}$$

$$\frac{4}{3} \pi R^3 \rho_s \ddot{x} = \frac{\pi}{3} (2R^3 - 3R^2 x + x^3) \rho g - \frac{4}{3} \pi R^3 \rho_s g \quad \text{M1 (must have all three terms) A2 (A1 if one error)}$$

$$\text{So } 4 R^3 \rho_s (\ddot{x} + g) = (2R^3 - 3R^2 x + x^3) \rho g \quad (*) \text{ A1 (4)}$$

$$\text{If } x = \frac{1}{2} R, \ddot{x} = 0, \text{ M1 so } 4 R^3 \rho_s = \left(2R^3 - \frac{3}{2} R^3 + \frac{R^3}{8} \right) \rho = \frac{5R^3}{8} \rho \text{ A1}$$

$$\text{and so } \rho_s = \frac{5}{32} \rho \quad \text{A1} \quad (3)$$

$$\text{Let } x = \frac{1}{2} R + y, \quad \text{M1}$$

$$\text{then } \frac{5}{8} R^3 (\ddot{y} + g) = \left(2R^3 - 3R^2 \left(\frac{1}{2} R + y \right) + \left(\frac{1}{2} R + y \right)^3 \right) g \quad \text{M1 A1}$$

$$\text{Thus } \frac{5}{8} R^3 \ddot{y} = g \left(2R^3 - \frac{3}{2} R^3 - 3R^2 y + \frac{1}{8} R^3 + \frac{3}{4} R^2 y + \frac{3}{2} R y^2 + y^3 - \frac{5}{8} R^3 \right) \quad \text{M1 A1}$$

$$\frac{5}{8} R^3 \ddot{y} = g \left(-\frac{9}{4} R^2 y + \frac{3}{2} R y^2 + y^3 \right) \quad \text{A1 ft but must have no constant term}$$

$$\text{So for small } y, \ddot{y} \approx -\frac{18g}{5R} y \quad \text{A1 ft (from previous line)}$$

$$\text{and so the period of small oscillations } \tau = 2\pi \sqrt{\frac{5R}{18g}} = \frac{\pi}{3} \sqrt{\frac{10R}{g}} \quad \text{M1 A1 (9)}$$

10. By the parallel axes rule, **M1**

$$\text{the moment of inertia about P is } \frac{1}{3} Ma^2 + Mx^2 = \frac{1}{3} M(a^2 + 3x^2) \quad (*)$$

A1 **A1** **(3)**

or alternatively, by the parallel axes rule, **M1** the moment of inertia about P is

$$\frac{4}{3} Ma^2 - Ma^2 + Mx^2 = \frac{1}{3} M(a^2 + 3x^2) \quad (*)$$

A1 **A1**

or alternatively, by integration, the moment of inertia about P is

$$\int_{-a+x}^{a+x} \frac{M}{2a} u^2 du = \frac{M}{2a} \left[\frac{u^3}{3} \right]_{-a+x}^{a+x} = \frac{M}{6a} ((a+x)^3 - (-a+x)^3) \quad \text{M1A1}$$

$$= \frac{M}{6a} (a^3 + 3a^2x + 3ax^2 + x^3 + a^3 - 3a^2x + 3ax^2 - x^3) = \frac{1}{3} M(a^2 + 3x^2) \quad \text{A1}$$

or alternatively, by treating at two rods of length $a - x$ and $a + x$,

$$\frac{1}{3} \frac{a-x}{2a} M(a-x)^2 + \frac{1}{3} \frac{a+x}{2a} M(a+x)^2 = \frac{1}{3} M(a^2 + 3x^2)$$

M1 A1 **A1**

Conserving angular momentum about P,

$$mu(a+x) = mv(a+x) + \frac{1}{3} M(a^2 + 3x^2)\omega \quad \text{M1 A1 A1 A1}$$

where v is the velocity of the particle after impact, and ω is the angular velocity of the beam after the impact.

By Newton's experimental law of impact $(a+x)\omega - v = eu$ **M1 A1**

So substituting for v in the angular momentum equation, **M1**

$$mu(a+x) = m((a+x)\omega - eu)(a+x) + \frac{1}{3} M(a^2 + 3x^2)\omega \quad \text{A1}$$

Thus

$$mu(a+x)(1+e) = \left(m(a+x)^2 + \frac{1}{3} M(a^2 + 3x^2) \right) \omega$$

and so

$$\omega = \frac{3mu(a+x)(1+e)}{M(a^2 + 3x^2) + 3m(a+x)^2}$$

(*) A1 **(9)**

If $m = 2M$,

$$\omega = \frac{6u(a+x)(1+e)}{(a^2+3x^2)+6(a+x)^2}$$

B1

$$\frac{d\omega}{dx} = \frac{6u(1+e)}{((a^2+3x^2)+6(a+x)^2)^2} \left(((a^2+3x^2)+6(a+x)^2) - (a+x)(6x+12(a+x)) \right)$$

M1 A1

For maximum ω , $\frac{d\omega}{dx} = 0$

M1

$$\text{So } ((a^2+3x^2)+6(a+x)^2) - (a+x)(6x+12(a+x)) = 0$$

$$\text{Thus } ((a^2+3x^2)+6(a+x)^2 - 12(a+x)^2 - 6x(a+x)) = 0$$

$$\text{That is } (a^2+3x^2) - 6(a+x)(a+2x) = 0$$

$$5a^2 + 18ax + 9x^2 = 0 \Leftrightarrow (a+3x)(5a+3x) = 0$$

$$\text{So } x = -\frac{1}{3}a \text{ or } x = -\frac{5}{3}a$$

A1 (any correct quadratic

solution method may have been used)

As $-a \leq x \leq a$, $x = -\frac{5}{3}a$ is not a feasible solution.

As

$$\frac{d\omega}{dx} = \frac{-6u(1+e)}{((a^2+3x^2)+6(a+x)^2)^2} (a+3x)(5a+3x)$$

For $x < -\frac{5}{3}a$, $\frac{d\omega}{dx} < 0$, for $-\frac{5}{3}a < x < -\frac{1}{3}a$, $\frac{d\omega}{dx} > 0$, and for $x > -\frac{1}{3}a$, $\frac{d\omega}{dx} < 0$,

so the maximum ω occurs for $x = -\frac{1}{3}a$

E1

and is

$$\omega = \frac{6u\left(a - \frac{1}{3}a\right)(1+e)}{\left(a^2 + 3\left(-\frac{1}{3}a\right)^2\right) + 6\left(a - \frac{1}{3}a\right)^2} = \frac{6u \times \frac{2}{3}a \times (1+e)}{\frac{4}{3}a^2 + 6 \times \frac{4}{9}a^2} = \frac{4ua(1+e)}{4a^2} = u(1+e)/a$$

M1 (*) A1 (8)

11. The distance of the centre of the equilateral triangle from a vertex is $\frac{2}{3}\sqrt{3}a \sin \frac{\pi}{3} = a$ **B1**

So the extended length of each spring is $\frac{a}{\cos \theta}$ **M1 A1**

Thus the tension in each spring is $kmg \frac{\left(\frac{a}{\cos \theta} - a\right)}{a} = \frac{kmg(1 - \cos \theta)}{\cos \theta}$ **(*) M1 A1 (5)**

Resolving vertically $3T \sin \theta = 3mg$ so $T \sin \theta = mg$ **M1 A1**

Thus $\frac{kmg(1 - \cos \theta)}{\cos \theta} \sin \theta = mg$ **M1 A1** and so $k = \frac{\cos \theta}{(1 - \cos \theta) \sin \theta}$ **B1**

If $\theta = \frac{\pi}{6}$, $k = \frac{\sqrt{3}/2}{(1 - \sqrt{3}/2)1/2} = \frac{2\sqrt{3}}{2 - \sqrt{3}} = \frac{2\sqrt{3}}{2 - \sqrt{3}} \times \frac{2 + \sqrt{3}}{2 + \sqrt{3}} = 4\sqrt{3} + 6$ **(*) M1 A1 (7)**

Taking the point of suspension as the zero level for potential energy,

when $\theta = \frac{\pi}{3}$, gravitational potential energy is $-3mga \tan \frac{\pi}{3}$

and when $\theta = \frac{\pi}{6}$, gravitational potential energy is $-3mga \tan \frac{\pi}{6}$ **B1** (both terms correct relative to chosen zero level)

When $\theta = \frac{\pi}{3}$, elastic potential energy is $\frac{3}{2}kmg \frac{\left(\frac{a}{\cos \frac{\pi}{3}} - a\right)^2}{a} = \frac{3}{2}kmga \left(\frac{1}{\cos \frac{\pi}{3}} - 1\right)^2$

and when $\theta = \frac{\pi}{6}$, elastic potential energy is $\frac{3}{2}kmga \left(\frac{1}{\cos \frac{\pi}{6}} - 1\right)^2$ **B1** (at least one correct or one third of these for one spring)

Therefore, conserving energy, **M1**

$-3mga\sqrt{3} + \frac{3}{2}kmga = -3mga \frac{1}{\sqrt{3}} + \frac{3}{2}kmga \left(\frac{2}{\sqrt{3}} - 1\right)^2 + \frac{3}{2}mV^2$ **A1** (surds) **A1** (completely correct)

So $V^2 = -2\sqrt{3}ag + (4\sqrt{3} + 6)ag + \frac{2}{\sqrt{3}}ag - (4\sqrt{3} + 6)\left(\frac{2}{\sqrt{3}} - 1\right)^2 ag$ **M1 A1 ft**

$= ag \left(-2\sqrt{3} + 4\sqrt{3} + 6 + \frac{2}{\sqrt{3}} - (4\sqrt{3} + 6)\left(\frac{4}{3} - \frac{4}{\sqrt{3}} + 1\right)\right)$

$= ag \left(-2\sqrt{3} + 6 + \frac{2}{\sqrt{3}} - \frac{16\sqrt{3}}{3} + 16 - 4\sqrt{3} - 8 + \frac{24}{\sqrt{3}} - 6\right)$

$= ag \left(8 + \frac{4\sqrt{3}}{3}\right) = \frac{4ag(6 + \sqrt{3})}{3}$ **(*) A1 (8)**

12. (i) $P(X_1 = 1) = \frac{a}{n}$ **B1**

The total number of arrangements of the As and Bs is $\frac{n!}{a!b!}$ **B1**

The number of arrangements with a B in the $(k - 1)$ th place and an A in the k th place is

$$\frac{(n-2)!}{(a-1)!(b-1)!} \quad \mathbf{B1}$$

So $P(X_k = 1) = \frac{(n-2)!}{(a-1)!(b-1)!} / \frac{n!}{a!b!} = \frac{ab}{n(n-1)}$ for $2 \leq k \leq n$ **B1**

$E(X_i) = 0 \times \left(1 - \frac{a}{n}\right) + 1 \times \frac{a}{n} = \frac{a}{n}$ if $i = 1$ **B1**

and $E(X_i) = 0 \times \left(1 - \frac{ab}{n(n-1)}\right) + 1 \times \frac{ab}{n(n-1)} = \frac{ab}{n(n-1)}$ if $i \neq 1$ **B1**

$E(S) = E(\sum_{i=1}^n X_i) = \frac{a}{n} + (n-1) \frac{ab}{n(n-1)} = \frac{a}{n} + \frac{ab}{n} = \frac{a(b+1)}{n}$ **(* B1 (7))**

(ii) a) $X_1X_j = 1$ only if the first letter is an A, the $(j - 1)$ th letter is a B, and the j th letter is an A.

E1

This has probability $\frac{(n-3)!}{(a-2)!(b-1)!} / \frac{n!}{a!b!} = \frac{a(a-1)b}{n(n-1)(n-2)}$ **B1**

So $E(X_1X_j) = 0 \times \left(1 - \frac{a(a-1)b}{n(n-1)(n-2)}\right) + 1 \times \frac{a(a-1)b}{n(n-1)(n-2)} = \frac{a(a-1)b}{n(n-1)(n-2)}$ **(* B1 (3))**

b) $X_iX_j = 1$ only if the $(i - 1)$ th letter is a B, and the i th letter is an A, the $(j - 1)$ th letter is a B, and the j th letter is an A.

E1

This has probability $\frac{(n-4)!}{(a-2)!(b-2)!} / \frac{n!}{a!b!} = \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)}$ **B1**

So $E(X_iX_j) = \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)}$, and thus $\sum_{j=i+2}^n E(X_iX_j) = (n - i - 1) \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)}$ **B1**

and so $\sum_{i=2}^{n-2} (\sum_{j=i+2}^n E(X_iX_j)) = \sum_{i=2}^{n-2} \left((n - i - 1) \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)} \right)$ **B1**

$$= \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)} \sum_{i=2}^{n-2} (n - i - 1) = \frac{a(a-1)b(b-1)}{n(n-1)(n-2)(n-3)} \frac{(n-3)(n-2)}{2}$$

$$= \frac{a(a-1)b(b-1)}{2n(n-1)} \quad \mathbf{(* B1 (5))}$$

c) $S^2 = \sum_{i=1}^n X_i^2 + \sum_{i=1}^{n-1} \sum_{j=i+1}^n 2X_i X_j$ **B1**

So $E(S^2) = \frac{a}{n} + (n-1) \frac{ab}{n(n-1)} + 2(n-2) \frac{a(a-1)b}{n(n-1)(n-2)} + 2 \frac{a(a-1)b(b-1)}{2n(n-1)}$

$$= \frac{a(b+1)}{n} + \frac{2a(a-1)b + a(a-1)b(b-1)}{n(n-1)} = \frac{a(b+1)}{n} + \frac{a(a-1)b(b+1)}{n(n-1)} \quad \mathbf{B1}$$

$$\text{Thus } \text{Var}(S) = \frac{a(b+1)}{n} + \frac{a(a-1)b(b+1)}{n(n-1)} - \frac{a^2(b+1)^2}{n^2} = \frac{a(b+1)(n-a(b+1))}{n^2} + \frac{a(a-1)b(b+1)}{n(n-1)} \quad \mathbf{M1 A1}$$

$$= \frac{a(b+1)(a+b-ab-a)}{n^2} + \frac{a(a-1)b(b+1)}{n(n-1)} = \frac{a(b+1)b(1-a)}{n^2} + \frac{a(a-1)b(b+1)}{n(n-1)}$$

$$= \frac{a(a-1)b(b+1)(n-(n-1))}{n^2(n-1)} = \frac{a(a-1)b(b+1)}{n^2(n-1)} \quad \mathbf{(*) A1} \quad \mathbf{(5)}$$

Many of the marks can be implied by later correct expressions, but beware 'reasoned methods' that arise from working round the given answers.

13. a) (i) $0 \leq f(x) \leq M$ and so

$$\int_0^x 0 dt \leq \int_0^x f(t) dt \leq \int_0^x M dt \quad \mathbf{M1}$$

$$\text{Thus } 0 \leq [F(t)]_0^x \leq [Mt]_0^x \quad \mathbf{M1}$$

and so $0 \leq F(x) - F(0) \leq Mx$, that is $0 \leq F(x) \leq Mx$ **(*) A1 (3)**

(ii)

$$\int_0^1 2g(x)F(x)f(x)dx = \left[g(x)(F(x))^2 \right]_0^1 - \int_0^1 g'(x)(F(x))^2 dx$$

integrating by parts $u = g(x)$, $u' = g'(x)$, $v' = 2F(x)f(x)$, $v = (F(x))^2$ **M1 A1**

$$\text{But } \left[g(x)(F(x))^2 \right]_0^1 = g(1)(F(1))^2 - g(0)(F(0))^2 = g(1) - 0 = g(1) \quad \mathbf{M1 A1}$$

So

$$\int_0^1 2g(x)F(x)f(x)dx = g(1) - \int_0^1 g'(x)(F(x))^2 dx$$

which is the required result. **(*) A1 (5)**

b) (i) As $kF(y)f(y)$ is a probability density function,

$$\int_0^1 kF(y)f(y)dy = 1 \quad \mathbf{M1}$$

Using the result of a) (ii) with $g(x) = \frac{1}{2}k$, $\frac{1}{2}k = 1$ so $k = 2$ **M1 (*) A1 (3)**

(Note that $g(x) = \lambda k$ for any choice of λ could be used by candidates)

$$(ii) E(Y^n) = \int_0^1 y^n 2F(y)f(y)dy \leq \int_0^1 y^n 2Myf(y)dy = 2M \int_0^1 y^{n+1} f(y)dy = 2M\mu_{n+1}$$

M1 (*) A1

$$\text{Using a) (ii), } E(Y^n) = \int_0^1 y^n 2F(y)f(y)dy = \frac{1}{2} \times 2 \times 1^n - \frac{1}{2} \int_0^1 2ny^{n-1}(F(y))^2 dy$$

$$= 1 - n \int_0^1 y^{n-1}(F(y))^2 dy \quad \mathbf{M1}$$

$$\int_0^1 y^{n-1}(F(y))^2 dy \leq \int_0^1 y^{n-1}MyF(y)dy = M \int_0^1 y^n F(y)dy \quad \mathbf{M1}$$

Integrating by parts $u = F(y)$, $u' = f(y)$, $v' = y^n$, $v = \frac{y^{n+1}}{n+1}$

$$\int_0^1 y^n F(y)dy = \left[F(y) \frac{y^{n+1}}{n+1} \right]_0^1 - \int_0^1 \frac{y^{n+1}}{n+1} f(y)dy = \frac{1}{n+1} - \frac{1}{n+1} \mu_{n+1} \quad \mathbf{M1}$$

So

$$E(Y^n) \geq 1 - nM \left(\frac{1}{n+1} - \frac{1}{n+1} \mu_{n+1} \right)$$

That is

$$E(Y^n) \geq 1 + \frac{nM}{n+1} \mu_{n+1} - \frac{nM}{n+1} \quad (*) \text{ A1} \quad (6)$$

Thus

$$1 + \frac{nM}{n+1} \mu_{n+1} - \frac{nM}{n+1} \leq E(Y^n) \leq 2M \mu_{n+1}$$

(iii) Hence

$$1 + \frac{nM}{n+1} \mu_{n+1} - \frac{nM}{n+1} \leq 2M \mu_{n+1}$$

M1

So

$$[2M(n+1) - nM] \mu_{n+1} \geq (n+1) - nM$$

$$M(n+2) \mu_{n+1} \geq (n+1) - nM$$

$$\mu_{n+1} \geq \frac{(n+1)}{(n+2)M} - \frac{n}{(n+2)}$$

A1

and hence

$$\mu_n \geq \frac{n}{(n+1)M} - \frac{n-1}{n+1}$$

(*) A1 (3)