

STEP I 1995 Q1

(i) $x^3 - 4x^2 - x + 4 \geq 0$

Note that $4^3 - 4 \times 4^2 - 4 + 4 = 0$, so $(x - 4)$ is a factor.

$$\begin{array}{r}
 x^2 + 0x - 1 \\
 x - 4 \overline{) x^3 - 4x^2 - x + 4} \\
 \underline{x^3 - 4x^2} \\
 0 - x \\
 \underline{0 + 0} \\
 -x + 4
 \end{array}$$

So $(x - 4)(x^2 - 1) \geq 0$
 $\Rightarrow (x - 4)(x + 1)(x - 1) \geq 0$

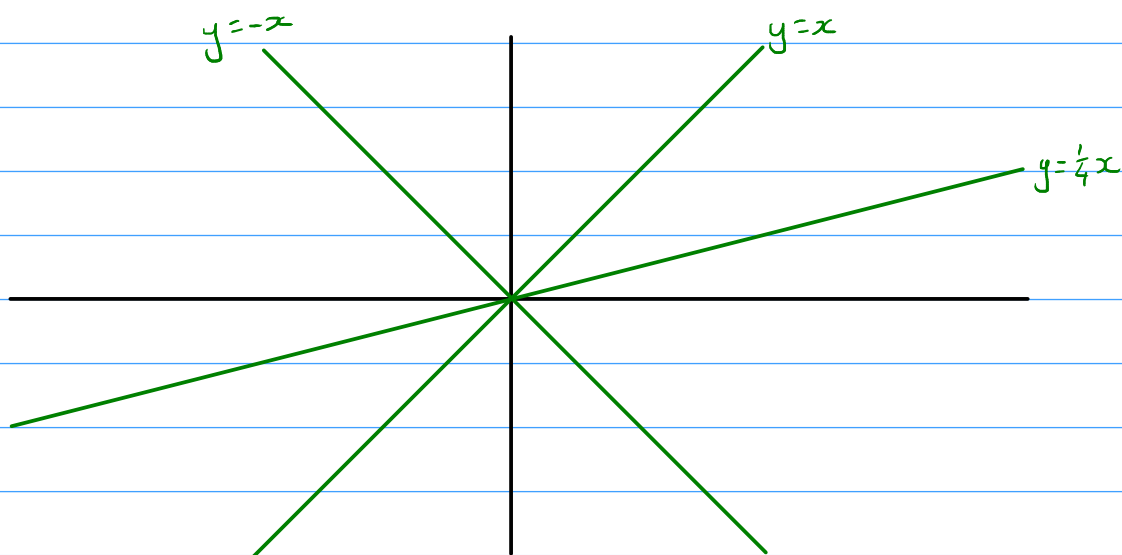


So $-1 \leq x \leq 1$ or $x \geq 4$.

(ii) $x^3 - 4x^2y - xy^2 + 4y^3 = 0$
 $\Rightarrow (x - 4y)(x + y)(x - y) = 0$ using the factorisation from (i)

so the lines are $y = \frac{1}{4}x$, $y = -x$, $y = x$

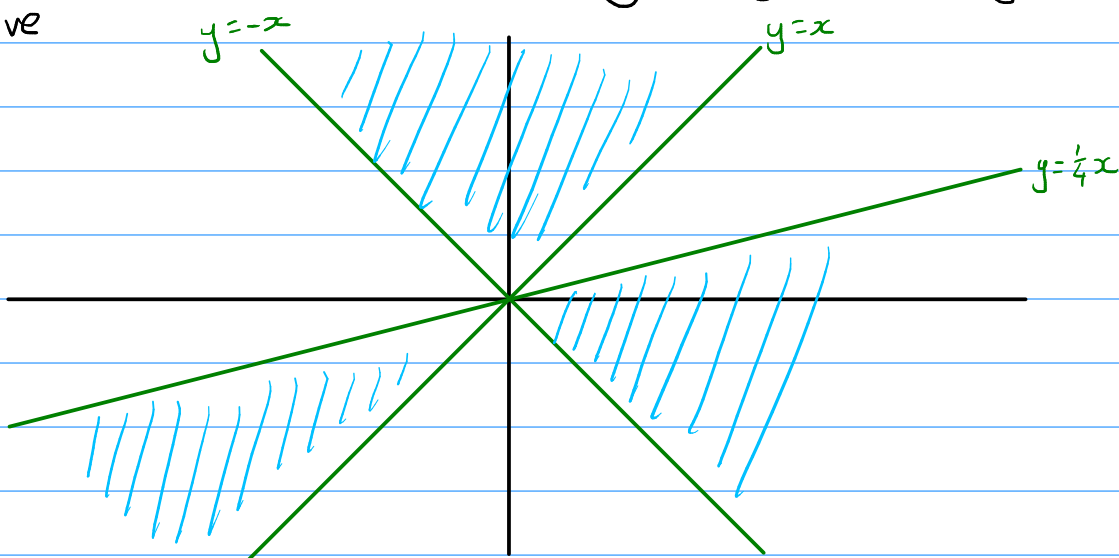
(ii)



Note each time we cross a line, one of the brackets changes sign. So if we can find whether or not one region satisfies the inequality we can then alternate around the plane. Consider $x=1, y=0$. Then

$$1^3 - 4 \times 1^2 \times 0 - 1 \times 0^2 + 4 \times 0^3 = 1 > 0,$$

so $(1, 0)$ satisfies the inequality. So, shading the regions that satisfy the inequality we have



STEP I 1995 Q2

$$(i) \quad S = \int \frac{\cos x}{\cos x + \sin x} dx, \quad T = \int \frac{\sin x}{\cos x + \sin x} dx$$

$$\text{So } S+T = \int \frac{\cos x + \sin x}{\cos x + \sin x} dx$$

$$= \int dx$$

$$= x + C$$

$$S-T = \int \frac{\cos x - \sin x}{\cos x + \sin x} dx$$

$$= \ln|\cos x + \sin x| + C \quad (\text{as } \frac{d}{dx}(\cos x + \sin x) = \cos x - \sin x)$$

$$\text{So, } S = \frac{1}{2}x + \frac{1}{2}\ln|\cos x + \sin x| + C$$

$$T = \frac{1}{2}x - \frac{1}{2}\ln|\cos x + \sin x| + C$$

$$(ii) \quad \int_{1/4}^{1/2} (1-4x) \sqrt{\frac{1}{x}-1} dx$$

$$= \int_{1/4}^{1/2} (1-4x) \sqrt{\frac{1-x}{x}} dx \quad x = \sin^2 t, \quad dx = 2 \sin t \cos t dt$$

$$= \int_{\pi/6}^{\pi/4} (1-4\sin^2 t) \cdot \sqrt{\frac{1-\sin^2 t}{\sin^2 t}} \cdot 2 \sin t \cos t dt$$

$$= \int_{\pi/6}^{\pi/4} (1-4\sin^2 t) \cdot \frac{\cos t}{\sin t} \cdot 2 \sin t \cos t dt$$

$$= \int_{\pi/6}^{\pi/4} 2(1-4\sin^2 t) \cos^2 t dt$$

$$= \int_{\pi/6}^{\pi/4} 2\cos^2 t - 2(2\sin t \cos t)^2 dt$$

$$= \int_{\pi/6}^{\pi/4} 2\cos^2 t - 2\sin^2 t \, dt$$

$$= \int_{\pi/6}^{\pi/4} \cos 2t + \cancel{1} - \cancel{1} + \cos 4t \, dt$$

$$= \left[\frac{1}{2} \sin 2t + \frac{1}{4} \sin 4t \right]_{\pi/6}^{\pi/4}$$

$$= \left(\frac{1}{2} + 0 \right) - \left(\frac{\sqrt{3}}{4} + \frac{\sqrt{3}}{8} \right)$$

$$= \frac{1}{2} - \frac{3\sqrt{3}}{8}$$

STEP I 1995 Q3

$$\begin{aligned}
 \text{(i)} \quad \sum_{r=1}^n f(r) - f(r-1) &= f(1) - f(0) \\
 &+ f(2) - f(1) \\
 &+ f(3) - f(2) \\
 &+ \dots \\
 &+ f(n-1) - f(n-2) \\
 &+ f(n) - f(n-1) \\
 &= f(n) - f(0).
 \end{aligned}$$

$$\begin{aligned}
 \text{(ii)} \quad f(r) - f(r-1) &= r^2(r+1)^2 - (r-1)^2r^2 \\
 &= r^2[(r+1)^2 - (r-1)^2] \\
 &= r^2[r^2 + 2r + 1 - r^2 + 2r - 1] \\
 &= 4r^3 \\
 \text{So, } \sum_{r=1}^n r^3 &= \frac{1}{4} \sum_{r=1}^n f(r) - f(r-1) \\
 &= \frac{1}{4} n^2(n+1)^2 - \frac{1}{4} (1)^2(0)^2 \\
 &= \frac{1}{4} n^2(n+1)^2.
 \end{aligned}$$

$$\begin{aligned}
 \text{(iii)} \quad &1^3 - 2^3 + 3^3 - 4^3 + \dots + (2n+1)^3 \\
 &= 1^3 + 2^3 + 3^3 + \dots + (2n+1)^3 - 2(2^3 + 4^3 + 6^3 + \dots + (2n)^3) \\
 &= \frac{1}{4} (2n+1)^2 (2n+2)^2 - 2((2 \times 1)^3 + (2 \times 2)^3 + (2 \times 3)^3 + \dots + (2 \times n)^3) \\
 &= \frac{1}{4} (2n+1)^2 (2n+2)^2 - 16(1^3 + 2^3 + \dots + n^3) \\
 &= \frac{1}{4} (2n+1)^2 (2n+2)^2 - 4n^2(n+1)^2 \\
 &= (2n+1)^2 (n+1)^2 - 4n^2(n+1)^2 \\
 &= (n+1)^2 [(2n+1)^2 - 4n^2] \\
 &= (n+1)^2 [4n^2 + 4n + 1 - 4n^2] \\
 &= (4n+1)(n+1)^2
 \end{aligned}$$

STEP I 1995 Q4

$$\begin{aligned}
 \sin 5\theta &= \operatorname{Im}[(\cos\theta + i\sin\theta)^5] \\
 &= \operatorname{Im}[\cos^5\theta + 4i\cos^4\theta\sin\theta - 10\cos^3\theta\sin^2\theta - 10i\cos^2\theta\sin^3\theta + 5\cos\theta\sin^4\theta + i\sin^5\theta] \\
 &= \cos^4\theta\sin\theta - 10\cos^2\theta\sin^3\theta + \sin^5\theta \\
 &= \sin\theta[\cos^4\theta - 10\cos^2\theta\sin^2\theta + \sin^4\theta] \\
 &= \sin\theta[\cos^4\theta - 10\cos^2\theta(1-\cos^2\theta) + (1-\cos^2\theta)^2] \\
 &= \sin\theta[\cos^4\theta - 10\cos^2\theta + 10\cos^4\theta + 1 - 2\cos^2\theta + \cos^4\theta] \\
 &= \sin\theta[16\cos^4\theta - 12\cos^2\theta + 1], \text{ as required.}
 \end{aligned}$$

Setting $\theta = \pi/5$, and noting $\sin\pi = 0$,

$$0 = \sin\pi/5 [16\cos^4\pi/5 - 12\cos^2\pi/5 + 1]$$

$\sin\pi/5 \neq 0$, so $16\cos^4\pi/5 - 12\cos^2\pi/5 + 1 = 0$

$$\Rightarrow \cos^2\pi/5 = \frac{12 \pm \sqrt{144 - 4 \times 16}}{32}$$

$$= \frac{12 \pm \sqrt{80}}{32}$$

$$= \frac{12 \pm 4\sqrt{5}}{32}$$

$$= \frac{3 \pm \sqrt{5}}{8}$$

Now, $\cos^2\pi/5 > \cos^2\pi/4 = \frac{1}{2}$, so we must have $\cos^2\pi/5 = \frac{3+\sqrt{5}}{8}$

$$\text{Now } \left(\frac{1}{4}(1+\sqrt{5})\right)^2 = \frac{1+5+2\sqrt{5}}{16}$$

$$= \frac{3+\sqrt{5}}{8}, \text{ and } \cos\pi/5 > 0, \text{ so } \cos\pi/5 = \frac{1}{4}(1+\sqrt{5}).$$

STEP 1 1995 Q5

$$f(x) = nx - \binom{n}{2} \frac{x^2}{2} + \binom{n}{3} \frac{x^3}{3} + \dots + (-1)^{r+1} \binom{n}{r} \frac{x^r}{r} + \dots + (-1)^{n+1} \frac{x^n}{n}$$

$$f'(x) = n - \binom{n}{2} x + \binom{n}{3} x^2 + \dots + (-1)^{r+1} \binom{n}{r} x^{r-1} + \dots + (-1)^{n+1} x^{n-1}$$

Note $1 - (1-x)^n$

$$= 1 - (1 - nx + \binom{n}{2} x^2 - \binom{n}{3} x^3 + \dots + (-1)^n x^n)$$

$$= nx - \binom{n}{2} x^2 + \binom{n}{3} x^3 + \dots + (-1)^{n+1} x^n$$

$$= xf'(x)$$

So $f'(x) = \frac{1 - (1-x)^n}{x}$, as required.

So $f(x) = \int_0^x \frac{1 - (1-x)^n}{x} dx$ $y = 1-x, dx = -dy$

$$= - \int_{1-x}^1 \frac{1-y}{1-y} dy$$

$$= \int_{1-x}^1 \frac{1-y}{1-y} dy$$

So $f(1) = \int_0^1 \frac{1-y}{1-y} dy = \int_0^1 \frac{(1-y)(y^{n-1} + y^{n-2} + \dots + 1)}{(1-y)} dy$

$$= \int_0^1 y^{n-1} + y^{n-2} + \dots + 1 dy$$

$$= \left[\frac{1}{n} y^n + \frac{1}{n-1} y^{n-1} + \dots + y \right]_0^1$$

$$= \frac{1}{n} + \frac{1}{n-1} + \dots + 1$$

$$= 1 + \frac{1}{2} + \frac{1}{3} + \dots + \frac{1}{n}, \text{ as required.}$$

STEP I 1995 Q6

$$(i) \frac{1}{y^2} \frac{dy}{dx} + \frac{1}{y} = e^{2x}$$

$$u = \frac{1}{y}, \text{ so } \frac{du}{dx} = -\frac{1}{y^2} \frac{dy}{dx}$$

$$\Rightarrow -\frac{du}{dx} + u = e^{2x}$$

$$\Rightarrow \frac{du}{dx} - u = -e^{2x}$$

$$\text{IF} = e^{-\int dx} = e^{-x}$$

$$\Rightarrow \frac{d}{dx} (ue^{-x}) = -e^x$$

$$\Rightarrow ue^{-x} = -e^x + A$$

$$\Rightarrow u = Ae^x - e^{2x}$$

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

$$(ii) \frac{1}{y^3} \frac{dy}{dx} + \frac{1}{y^2} = e^{2x}$$

$$\text{Set } u = \frac{1}{y^2}, \text{ so } \frac{du}{dx} = -\frac{2}{y^3} \frac{dy}{dx}$$

$$\Rightarrow -\frac{1}{2} \frac{du}{dx} + u = e^{2x}$$

$$\Rightarrow \frac{du}{dx} - 2u = -2e^{2x}$$

$$\text{IF} = e^{\int -2dx} = e^{-2x}, \text{ so}$$

$$\frac{d}{dx} (ue^{-2x}) = -2$$

$$\Rightarrow ue^{-2x} = -2x + A$$

$$\Rightarrow u = -2xe^{2x} + Ae^{2x}$$

$$\Rightarrow y = \frac{1}{\sqrt{-2xe^{2x} + Ae^{2x}}}$$

STEP I 1995 Q7

Every point on the perpendicular bisector of A and B is equidistant from A and B. Similarly, every point on the perpendicular bisector of B and C is equidistant from B and C. Because the points are non-collinear, these lines are not parallel and so meet at a point that is equidistant from all three points.

i) We have $\vec{OG} = \frac{1}{3}(\vec{OA} + \vec{OB} + \vec{OC})$, $\vec{OQ} = \vec{OA} + \vec{OB} + \vec{OC}$, and $\vec{ON} = \frac{1}{2}(\vec{OA} + \vec{OB} + \vec{OC})$.

$$\begin{aligned}\vec{AQ} &= \vec{AO} + \vec{OQ} \\ &= -\vec{OA} + \vec{OA} + \vec{OB} + \vec{OC} \\ &= \vec{OB} + \vec{OC}\end{aligned}$$

$$\vec{BC} = \vec{OC} - \vec{OB}$$

$$\begin{aligned}\text{So } \vec{AQ} \cdot \vec{BC} &= (\vec{OB} + \vec{OC}) \cdot (\vec{OC} - \vec{OB}) \\ &= |\vec{OC}|^2 - |\vec{OB}|^2 \\ &= 0 \text{ as } |\vec{OB}| = |\vec{OC}|\end{aligned}$$

So \vec{AQ} and \vec{BC} are perpendicular.

ii) The midpoint of AQ is $\vec{OA} + \frac{1}{2}(\vec{AQ})$

$$= \vec{OA} + \frac{1}{2}\vec{OB} + \frac{1}{2}\vec{OC}$$

$$\begin{aligned}\text{So } \vec{NAQ}_{\text{mid}} &= \vec{OA} + \frac{1}{2}\vec{OB} + \frac{1}{2}\vec{OC} - \frac{1}{2}(\vec{OA} + \vec{OB} + \vec{OC}) \\ &= \frac{1}{2}\vec{OA}\end{aligned}$$

Similarly, the results for BQ and CQ are $\frac{1}{2}\vec{OB}$ and $\frac{1}{2}\vec{OC}$ respectively. These are all the same length as $|\vec{OA}| = |\vec{OB}| = |\vec{OC}|$.

$$\begin{aligned}\text{Midpoint of AB is } &\vec{OA} + \frac{1}{2}\vec{AB} \\ &= \frac{1}{2}\vec{OA} + \frac{1}{2}\vec{OB}\end{aligned}$$

$$\begin{aligned}\vec{AB}_{mid N} &= \frac{1}{2}\vec{OA} + \frac{1}{2}\vec{OB} + \frac{1}{2}\vec{OC} - \frac{1}{2}\vec{OA} - \frac{1}{2}\vec{OB} \\ &= \frac{1}{2}\vec{OC}.\end{aligned}$$

Similar results follow for BC and AC, and again these all have magnitude $\frac{1}{2}|\vec{OA}|$.

So, all six of these points are equidistant from N.

STEP I 1995 Q8

$$\frac{d^2y}{dx^2} + f(x)\frac{dy}{dx} + g(x)y = h(x)$$

Setting $y=1$, we get $g(x) = h(x)$.

$$\begin{aligned}\text{Setting } y=x, f(x) + xg(x) &= h(x) \Rightarrow f(x) + xg(x) = g(x) \\ &\Rightarrow f(x) = (1-x)g(x)\end{aligned}$$

$$\text{Setting } y=x^{-1}, \frac{2}{x^3} - \frac{1}{x^2}f(x) + \frac{1}{x}g(x) = h(x)$$

$$\Rightarrow \frac{2}{x^3} - \frac{1}{x^2}(g(x) - xg(x)) + \frac{1}{x}g(x) = g(x)$$

$$\Rightarrow \frac{2}{x^3} - \frac{1}{x^2}g(x) + \frac{1}{x}g(x) + \frac{1}{x}g(x) = g(x)$$

$$\begin{aligned}\Rightarrow \frac{2}{x^3} &= g(x)\left(1 - \frac{2}{x} + \frac{1}{x^2}\right) \\ &= g(x)\left(\frac{x^2 - 2x + 1}{x^2}\right)\end{aligned}$$

$$\begin{aligned}\Rightarrow g(x) &= \frac{2}{x(x^2 - 2x + 1)} \\ &= \frac{2}{x(x-1)^2}\end{aligned}$$

$$\text{So } h(x) = \frac{2}{x(x-1)^2}$$

$$\begin{aligned}f(x) &= \frac{2}{x(x-1)^2} - \frac{2}{(x-1)^2} \\ &= \frac{2(1-x)}{x(x-1)^2}\end{aligned}$$

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

$$\text{So, } \frac{d^2y}{dx^2} + \frac{2}{x(1-x)}\frac{dy}{dx} + \frac{2}{x(1-x)^2}y = \frac{2}{x(1-x)^2}$$

Substituting $y = ax + b + \frac{c}{x}$

$$\frac{dy}{dx} = a - \frac{c}{x^2}$$

$$\frac{d^2y}{dx^2} = \frac{2c}{x^3}$$

$$\text{So } \frac{2c}{x^3} + \frac{2}{x(1-x)} \left(a - \frac{c}{x^2} \right) + \frac{2}{x(1-x)^2} \left(ax + b + \frac{c}{x} \right) = \frac{2}{x(1-x)^2}$$

$$\Rightarrow c + \frac{1}{1-x} (ax^2 - c) + \frac{1}{(1-x)^2} (ax^3 + bx^2 + cx) = \frac{x^2}{(1-x)^2}$$

$$\Rightarrow c(1-x)^2 + (1-x)(ax^2 - c) + (ax^3 + bx^2 + cx) = x^2$$

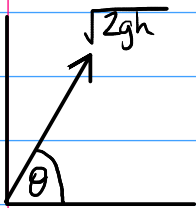
$$\Rightarrow c(1-2x+x^2) + (ax^2 - c - ax^3 + cx) + (ax^3 + bx^2 + cx) = x^2$$

$$\Rightarrow x^3(-a+c) + x^2(a+b+c) + x(-2c+c+c) + (c-c) = x^2$$

$$\Rightarrow a+b+c=1.$$

STEP I 1995 Q9

We shall find, for a fixed horizontal distance x from the origin, the maximum possible height of a trajectory at that point.



$$\begin{aligned} \text{Horizontally, } x &= \sqrt{2gh} \cos \theta t \\ \Rightarrow t &= \frac{x}{\sqrt{2gh} \cos \theta} \quad (*) \end{aligned}$$

$$\begin{aligned} \text{Vertically, } s &= ut + \frac{1}{2}at^2 \\ \Rightarrow y &= \sqrt{2gh} \sin \theta t - \frac{1}{2}gt^2 \end{aligned}$$

$$\begin{aligned} \text{Substituting in } (*), \quad y &= x \tan \theta - \frac{1}{2g} \frac{x^2}{2gh \cos^2 \theta} \\ &= x \tan \theta - \frac{x^2}{4h \cos^2 \theta} \\ &= x \tan \theta - \frac{x^2}{4h} \sec^2 \theta \quad (†) \end{aligned}$$

taking x fixed, and differentiating w.r.t. θ ,

$$\frac{dy}{d\theta} = x \sec^2 \theta - \frac{x^2}{4h} 2 \sec^2 \theta \tan \theta = 0$$

$$\Rightarrow 1 - \frac{x}{2h} \tan \theta = 0$$

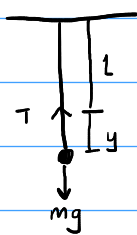
$$\Rightarrow \tan \theta = \frac{2h}{x}$$

$$\Rightarrow \sec^2 \theta = 1 + \frac{4h^2}{x^2}$$

Substituting into (†),

$$\begin{aligned} y &= x \cdot \frac{2h}{x} - \frac{x^2}{4h} \left(1 + \frac{4h^2}{x^2} \right) \\ &= 2h - \frac{x^2}{4h} - h \\ \Rightarrow x^2 &= 4h^2 - 4hy \\ &= 4h(h-y), \text{ as required.} \end{aligned}$$

STEP I 1995 Q10



In equilibrium, $T = mg \Rightarrow \frac{\lambda y}{l} = mg$
 $\Rightarrow y = \frac{mg l}{\lambda}$
 So total length is $l + \frac{mg l}{\lambda}$
 $= l \left(1 + \frac{mg}{\lambda}\right)$

$$F = ma \Rightarrow mg - \frac{\lambda y}{l} = m\ddot{x}$$

Note $x = y - \frac{mgl}{\lambda}$, so

$$mg - \frac{\lambda}{l}x - mg = m\ddot{x}$$

$$\Rightarrow \ddot{x} = -\frac{\lambda}{lm}x$$

$$\Rightarrow x = A \cos \sqrt{\frac{\lambda}{lm}} t + B \sin \sqrt{\frac{\lambda}{lm}} t$$

But $x(0) = 0 \Rightarrow x = B \sin \sqrt{\frac{\lambda}{lm}} t$

$$\dot{x}(0) = u_0 \Rightarrow B = u_0 \sqrt{\frac{m l}{\lambda}}, \text{ so } x = u_0 \sqrt{\frac{m l}{\lambda}} \sin \sqrt{\frac{\lambda}{lm}} t$$

Note that, for SHM, $v^2 = \omega^2(a^2 - x^2)$

$$a = \text{amplitude} = u_0 \sqrt{\frac{m l}{\lambda}}$$

$$\omega = \sqrt{\frac{\lambda}{m l}}, \text{ so } v^2 = \frac{\lambda}{m l} \left(u_0^2 \frac{m l}{\lambda} - x^2 \right)$$

$$\Rightarrow v^2 = u_0^2 - \frac{\lambda}{m l} x^2$$

$$\Rightarrow v^2 + \frac{\lambda}{m l} x^2 = u_0^2, \text{ as required.}$$

At distance h , $v^2 = u_0^2 - \frac{\lambda}{m l} h^2$, so rebound speed² is $e^2 \left(u_0^2 - \frac{\lambda}{m l} h^2 \right)$.

We need to find the new amplitude. Using $v^2 = \omega^2(a^2 - x^2)$,

$$e^2 \left(u_0^2 - \frac{\lambda}{m l} h^2 \right) = \frac{\lambda}{m l} (a^2 - h^2)$$

$$\Rightarrow a^2 = \frac{e^2 m l}{\lambda} \left(u_0^2 - \frac{\lambda}{m l} h^2 \right) + h^2$$

The velocity² at $x=0$ is $u_1^2 = \omega^2 a^2$

$$= \frac{\lambda}{mL} \cdot \frac{e^2 m^2}{\lambda} \left(u_0^2 - \frac{\lambda}{mL} h^2 \right) + \frac{\lambda}{mL} h^2$$

$$= e^2 u_0^2 - e^2 \frac{\lambda}{mL} h^2 + \frac{\lambda}{mL} h^2$$

$$= e^2 u_0^2 + \frac{\lambda}{mL} h^2 (1 - e^2), \text{ as required.}$$

The speed² when reaching the surface is $e^2(u_0^2 - \frac{\lambda}{mL} h^2)$, so the rebound speed² is $e^4(u_0^2 - \frac{\lambda}{mL} h^2)$.

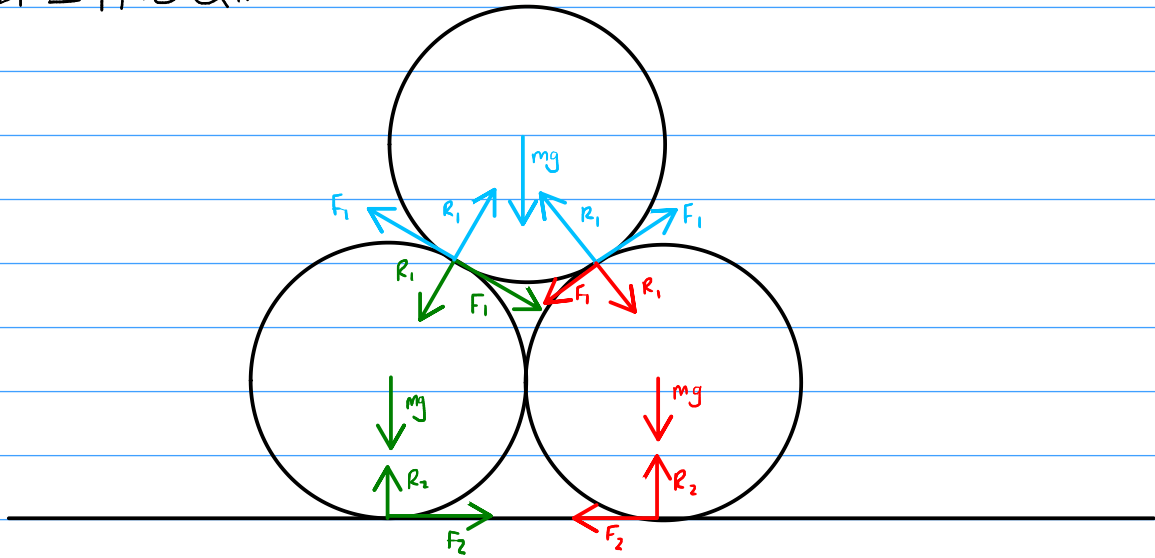
Using the same argument as before, the new amplitude is

$$a^2 = \frac{e^4 m^2}{\lambda} \left(u_0^2 - \frac{\lambda}{mL} h^2 \right) + h^2,$$

So $u_2^2 = \frac{\lambda}{mL} \left[\frac{e^4 m^2}{\lambda} \left(u_0^2 - \frac{\lambda}{mL} h^2 \right) + h^2 \right]$

$$= e^4 u_0^2 + \frac{\lambda}{mL} h^2 (1 - e^4), \text{ as required.}$$

STEP I 1995 Q11



Resolving vertically for the whole system,

$$2R_2 = 3mg \Rightarrow R_2 = \frac{3}{2}mg$$

Considering the bottom left sphere,

Moments about the centre $\Rightarrow F_1 = F_2$

Resolving horizontally $F_2 + F_1 \cos 30^\circ = R_1 \cos 60^\circ$

$$\Rightarrow F_2 + F_1 \frac{\sqrt{3}}{2} = \frac{1}{2}R_1$$

$$\Rightarrow (2 + \sqrt{3})F_1 = R_1$$

$$\Rightarrow F_1 = \frac{1}{2 + \sqrt{3}}R_1$$

$$= (2 - \sqrt{3})R_1, \text{ so } \mu \geq 2 - \sqrt{3} \quad (*)$$

Resolving vertically $R_2 = mg + R_1 \cos 30^\circ + F_1 \cos 60^\circ$

$$R_2 = mg + \frac{\sqrt{3}}{2}R_1 + \frac{1}{2}F_1$$

$$\text{so } \frac{3}{2}mg = mg + \frac{\sqrt{3}}{2}R_1 + \frac{1}{2}F_1$$

$$\Rightarrow mg = \sqrt{3}R_1 + F_1$$

$$= \sqrt{3}R_1 + (2 - \sqrt{3})R_1$$

$$= 2R_1$$

$$\Rightarrow R_1 = \frac{1}{2}mg \Rightarrow F_2 = F_1 = (2 - \sqrt{3}) \cdot \frac{1}{2}mg$$

$$= \frac{1}{3}(2 - \sqrt{3})R_2, \text{ so } \mu \geq \frac{1}{3}(2 - \sqrt{3}) \quad (+)$$

So for the system to be stable, (*) and (+) are both true, so $\mu \geq 2 - \sqrt{3}$, as required.

STEP I 1995 Q12

$$i) \frac{r}{n} \times \frac{(r-1)}{(n-1)} = \frac{r(r-1)}{n(n-1)}$$

ii) There are $(n-r+1)$ spaces for the the group of r players, $r!$ ways of arranging the hockey players, and $(n-r)!$ ways of arranging the non-hockey players, so the probability is

$$\frac{r!(n-r)!(n-r+1)}{n!}$$

iii) There are $(n-r+1)$ gaps. So if $r > n-r+1$
 $\Rightarrow r > \frac{n+1}{2}$, the probability is 0.

Else, there are $\binom{n-r+1}{r}$ ways of choosing the gaps, each of which has $r!$ arrangements of the hockey players, and $(n-r)!$ ways of arranging the non-hockey players.

So the probability is

$$\frac{\binom{n-r+1}{r} r! (n-r)!}{n!}$$

$$= \frac{(n-r+1)! r! (n-r)!}{r! n! (n-2r+1)!}$$

$$= \frac{(n-r+1)! (n-r)!}{n! (n-2r+1)!}$$

STEP I 1995 Q13

$$\begin{aligned}
 \text{i) } P(\text{spots } k \text{ cells}) &= \sum_{n=k}^{\infty} P(n \text{ cells}) P(\text{spots } k \text{ from } n) \\
 &= \sum_{n=k}^{\infty} \frac{\mu^n e^{-\mu}}{n!} \binom{n}{k} p^k (1-p)^{n-k} \\
 &= e^{-\mu} \left(\frac{p}{1-p}\right)^k \sum_{n=k}^{\infty} \frac{\mu^n}{n!} \cdot \frac{n!}{k!(n-k)!} (1-p)^n \\
 &= e^{-\mu} \left(\frac{p}{1-p}\right)^k \cdot \frac{1}{k!} \sum_{n=k}^{\infty} \frac{[\mu(1-p)]^n}{(n-k)!} \\
 &= e^{-\mu} \left(\frac{p}{1-p}\right)^k \cdot \frac{1}{k!} \cdot \mu^k (1-p)^k \cdot \sum_{n=0}^{\infty} \frac{[\mu(1-p)]^n}{n!} \\
 &= \cancel{e^{-\mu}} \left(\frac{p}{1-p}\right)^k \cdot \frac{1}{k!} \cdot \mu^k \cancel{(1-p)^k} \cancel{e^{\mu}} e^{-\mu p} \\
 &= \frac{e^{-\mu p} (\mu p)^k}{k!}, \text{ which is a } Po(\mu p), \text{ as required.}
 \end{aligned}$$

$$\begin{aligned}
 \text{ii) } P(\text{second cell is on slide } k) &= P(\text{first \& second on } k) + P(\text{first } < k, \text{ second on } k) \\
 &= P(\text{none in first } k-1) P(\geq 2 \text{ on } k) + P(\text{exactly one in first } k-1) P(\geq 1 \text{ on } k) \\
 &= (e^{-\mu p})^{k-1} \cdot (1 - e^{-\mu p} - \mu p e^{-\mu p}) + (k-1) (e^{-\mu p})^{k-2} \mu p e^{-\mu p} (1 - e^{-\mu p}) \\
 &= e^{-\mu p(k-1)} (1 - e^{-\mu p} - \mu p e^{-\mu p} + \mu p(k-1)(1 - e^{-\mu p})) \\
 &= e^{-\mu p(k-1)} ((1 + k\mu p - \mu p)(1 - e^{-\mu p}) + \mu p - \mu p e^{-\mu p} - \mu p) \\
 &= e^{-\mu p(k-1)} ((1 + k\mu p - \mu p)(1 - e^{-\mu p}) + \mu p(1 - e^{-\mu p}) - \mu p) \\
 &= e^{-\mu p(k-1)} ((1 + k\mu p)(1 - e^{-\mu p}) - \mu p), \text{ as required.}
 \end{aligned}$$

STEP I 1995 Q14

- i) The maximum of $\sqrt{p(1-p)}$ occurs at the same value of p as the maximum of $p(1-p)$, as the square function is monotone increasing.

$$\begin{aligned}\frac{d}{dp}(p(1-p)) &= 1-2p=0 \\ \Rightarrow p &= 1/2 \\ \frac{d^2}{dp^2}(p(1-p)) &= -2 < 0 \text{ so maximum.}\end{aligned}$$

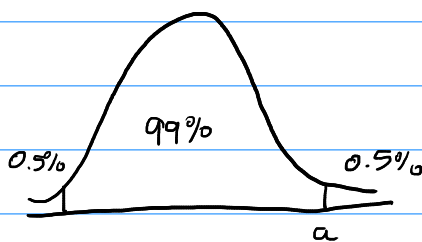
When $p = 1/2$, $\sqrt{p(1-p)} = \sqrt{1/2 \times 1/2} = 1/2$.

- ii) Use a normal approximation, so the number of women in the sample is $X \sim N(np, np(1-p))$

Then $\hat{p} = \frac{X}{n} \sim N(p, \frac{p(1-p)}{n})$

So $\frac{\hat{p}-p}{\sqrt{\frac{p(1-p)}{n}}} \sim N(0, 1)$

We want to be right 99% of the time



From tables (or calculator), $a = 2.5758$

so $2.5758 \cdot \sqrt{\frac{p(1-p)}{n}} = 0.01$

$\Rightarrow n = \left(\frac{2.5758}{0.01}\right)^2 p(1-p)$ $p \approx 1/2$ (and from above $p=1/2$ is the worst case),

so $n \geq 16,587$

- (iii) For left-handers, $p \approx 0.1$, so $p(1-p) = 0.09$, so sample size is ~ 2.5 times smaller.
For millionaires, $p \approx 0.01$, so $p(1-p) = 0.009$, so sample size is ~ 25 times smaller.