

## SOLUTIONS 2008

Solution 1. We have

$$\int_0^{2\pi} \exp(in\theta) d\theta = \left[ \frac{\exp(in\theta)}{in} \right]_0^{2\pi} = \frac{\exp(2\pi in) - 1}{in}.$$

If  $n$  is a non-zero integer, the numerator vanishes. If  $n = 0$ , the integrand is 1, so the integral is clearly equal to  $2\pi$ .

Now  $\cos(\theta) = \frac{1}{2}(\exp(i\theta) + \exp(-i\theta))$ . Hence the integral we need is

$$\int_0^{2\pi} \cos^{2n}(\theta) d\theta =$$

$$\int_0^{2\pi} \sum_{r=0}^{2n} \frac{1}{2^{2n}} \exp(ir\theta - (2n-r)i\theta) \frac{(2n)!}{(r!)(n-r)!} d\theta.$$

Every term in this sum integrates to zero, except for  $r = n$ , when the argument of the exponential vanishes:

$$\exp(in\theta - i(2n-n)\theta) = 1.$$

Hence

$$\int_0^{2\pi} \cos^{2n}(\theta) d\theta = \frac{2\pi (2n)!}{2^{2n} (n!)^2}.$$

(Total 20)

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Solution 2. (i) (a)

$$\sum_{n=1}^{\infty} \frac{n+3}{(n+2)(n+1)},$$

Here we have  $\frac{n+3}{(n+2)(n+1)} > \frac{1}{n+2}$ , and

$$\sum_{n=1}^{\infty} \frac{1}{n+2}$$

is divergent. Hence this series diverges too, by the comparison test.

(b)

$$\sum_{n=1}^{\infty} (-1)^n \frac{n+1}{(n+2)(n+3)}.$$

Here the terms of the series are alternating in sign, and their magnitudes are monotonically decreasing. Hence the series converges, by the alternating series test.

(ii) The radius of convergence of  $\sum_{n=0}^{\infty} a_n z^n$  is given by

$$R = \lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right|,$$

if this exists. The series converges for  $|z| < R$ , diverges for  $|z| > R$ .

(a) For

$$\sum_{n=0}^{\infty} \frac{2n+1}{\sqrt{n^2+1}} z^n,$$

the radius of convergence is

$$\begin{aligned} R &= \lim_{n \rightarrow \infty} \left| \frac{2n+1}{\sqrt{n^2+1}} \frac{\sqrt{(n+1)^2+1}}{2n+3} \right| \\ &= \lim_{n \rightarrow \infty} \frac{2n+1}{2n+3} \lim_{n \rightarrow \infty} \frac{\sqrt{(n+1)^2+1}}{\sqrt{n^2+1}} = 1. \end{aligned}$$

(b) For

$$\sum_{n=0}^{\infty} \frac{(n!)^2}{(2n)!} z^n,$$

the radius of convergence is

$$\begin{aligned} R &= \lim_{n \rightarrow \infty} \frac{(n!)^2}{(2n)!} \frac{(2n+2)!}{((n+1)!)^2} \\ &= \lim_{n \rightarrow \infty} \frac{(2n+2)(2n+1)}{(n+1)^2} = 4. \end{aligned}$$

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Solution 3. (a) (i) Here the numerator and denominator are continuous and the denominator non-zero, so

$$\lim_{x \rightarrow 0} \frac{\exp(2x)}{\cosh(x)} = e^0 = 1,$$

(ii) Here we may use L'Hôpital's rule, as numerator and denominator vanish together:

$$\lim_{x \rightarrow \pi/4} \frac{2 \sin^2(x) - 1}{\tan(x) - 1} = \lim_{x \rightarrow \pi/4} \frac{2 \sin(x) \cos(x)}{\sec^2(x)} = \frac{1}{1} = 1,$$

(iii) Extract a factor of  $n$  from each fractional power:

$$\begin{aligned} \lim_{n \rightarrow \infty} [n((n^2 + 3)^{1/2} - (n^3 + n)^{1/3})] &= \\ \lim_{n \rightarrow \infty} [n^2((1 + \frac{3}{n^2})^{1/2} - (1 + \frac{1}{n^2})^{1/3})] &= \\ \lim_{n \rightarrow \infty} [n^2((1 + \frac{3}{2n^2} + O(n^{-4})) - (1 + \frac{1}{3n^2} + O(n^{-4})))] &= \frac{3}{2} - \frac{1}{3} = \frac{7}{6}. \end{aligned}$$

(b) The Maclaurin series for these two functions are:

$$\exp(x^2) = \sum_{n=0}^{\infty} \frac{x^{2n}}{n!},$$

and

$$\cos(x) = \sum_{n=0}^{\infty} (-1)^n \frac{x^{2n}}{(2n)!}.$$

Hence the first three non-zero terms of the Maclaurin series for the product

$$\exp(x^2) \cos(x)$$

are given by

$$\begin{aligned} \exp(x^2) \cos(x) &= (1 + x^2 + \frac{x^4}{2} \dots)(1 - \frac{x^2}{2} + \frac{x^4}{24} \dots) \\ &= 1 + \frac{x^2}{2} + (\frac{1}{24} - \frac{1}{2} + \frac{1}{2})x^4 \dots \\ &= 1 + \frac{1}{2}x^2 + \frac{1}{24}x^4 \dots \end{aligned}$$

Solution 4. Evaluate the integrals

(i) Integrate by parts:

$$\begin{aligned} & \int_0^{\pi/2} x \cos(x) dx, \\ &= [x \sin(x)]_0^{\pi/2} - \int_0^{\pi/2} \sin(x) dx = \frac{\pi}{2} - 1. \end{aligned}$$

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(ii) Substitute  $x = \exp(u)$ :

$$\begin{aligned} & \int_0^1 \ln(x) x^2 dx = \int_{-\infty}^0 u \exp(2u) \exp(u) du = \\ & [u \exp(3u)/3]_{-\infty}^0 - \int_{-\infty}^0 \frac{\exp 3u}{3} du = 0 - \left[ \frac{\exp(3u)}{9} \right]_{-\infty}^0 = -1/9. \end{aligned}$$

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(iii) Split into partial fractions:

$$\begin{aligned} & \int_1^{\infty} \frac{1}{x(x+1)(x+2)} dx = \int_1^{\infty} \left[ \frac{\frac{1}{2}}{x} - \frac{1}{x+1} + \frac{\frac{1}{2}}{x+2} \right] dx = \\ & \frac{1}{2} \left[ \ln \left( \frac{x(x+2)}{(x+1)^2} \right) \right]_1^{\infty} = \frac{1}{2} \ln \left( \frac{4}{3} \right). \end{aligned}$$

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Solution 5. (i)

$$\frac{dy}{dx} = \frac{x+2y}{2x+y};$$

This equation is homogeneous, so set  $y = xv(x)$ ; then

$$x \frac{dv}{dx} + v = \frac{1+2v}{2+v},$$

or, rearranging,

$$\begin{aligned} x \frac{dv}{dx} &= \frac{1+2v}{2+v} - \frac{2v+v^2}{2+v} \\ &= \frac{1-v^2}{2+v}. \end{aligned}$$

This equation is separable,

$$\begin{aligned} \int^x \frac{dx'}{x'} &= \int^v \frac{2+v'}{1-v'^2} dv' \\ &= \int^{y/x} \frac{3/2}{1-v'} + \frac{1/2}{v'+1} dv', \end{aligned}$$

so

$$\ln(x/x_0) = -3/2 \ln(1-y/x) + 1/2 \ln(1+y/x).$$

Here  $x_0$  is an undetermined arbitrary constant.

(ii)

$$\frac{dy}{dx} + 3x^2y = \exp(-x^3), \quad \text{with } y(0) = 0;$$

This equation has an integrating factor  $\exp(x^3)$ , multiplying by this, we get

$$\frac{d}{dx} (y \exp(x^3)) = 1.$$

Hence

$$y \exp(x^3) = x - x_0;$$

but we are given  $y(0) = 0$ , so  $x_0 = 0$ . Hence  $y = x \exp(-x^3)$ .

(iii)

$$\frac{d^2y}{dx^2} + 3\frac{dy}{dx} + 2y = \exp(-x), \quad \text{with } y(0) = 1, \text{ and } y'(0) = 1.$$

Here the complementary function is a sum of exponentials,  $\exp(\lambda x)$ , where  $\lambda^2 + 3\lambda + 2 = 0$ , so  $\lambda = -1$  or  $\lambda = -2$ . So the complementary function is

$$y_{CF} = A \exp(-x) + B \exp(-2x).$$

The particular integral cannot be just  $\exp(-x)$ , for this appears in the complementary function. Try

$$y_{PI} = \alpha x \exp(-x).$$

Then

$$y''_{PI} + 3y'_{PI} + 2y_{PI} = \alpha(-2\exp(-x) + 3\exp(-x)) = \exp(-x),$$

so  $\alpha = 1$ . Hence

$$y = A \exp(-x) + B \exp(-2x) + x \exp(-x).$$

To find the constants  $A$  and  $B$ , solve

$$y(0) = A + B = 1,$$

$$y'(0) = -A - 2B + 1 = 1,$$

hence  $A = 2$ ,  $B = -1$ , and so

$$y = (2 + x) \exp(-x) - \exp(-2x).$$

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	EXAMINATION QUESTIONS/SOLUTIONS 2007-08	Course ISE 1
Question 6		Marks & seen/unseen
Parts	<p><u>Solution</u></p> <p>a) <math>y^2 + 2xy \frac{dy}{dx} - 2\sin y - 2x \cos y \frac{dy}{dx} = 0</math></p> <p>so <math>y^2 - 2\sin y = (2x \cos y - 2xy) \frac{dy}{dx}</math></p> <p><math>\therefore \frac{dy}{dx} = \frac{y^2 - 2\sin y}{2x(\cos y - y)}</math></p> <p>b) <math>\frac{\partial z}{\partial r} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial r} = 2x \cdot 2r \cos \theta + 2y \cdot \sin 2\theta</math></p> <p><math>= 4xr \cos \theta + 2y \sin 2\theta = \frac{4r^3 \cos^2 \theta}{+ 2r \sin^2 2\theta}</math></p> <p><math>\frac{\partial z}{\partial \theta} = \frac{\partial z}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial z}{\partial y} \frac{\partial y}{\partial \theta} = 2x \cdot (-r^2 \sin \theta) + 2y \cdot 2r \cos 2\theta</math></p> <p><math>= -2xr^2 \sin \theta + 4yr \cos 2\theta</math></p> <p><math>= -2r^4 \cos \theta \sin \theta + 4r^2 \sin^2 2\theta \cos 2\theta</math></p> <p>(c) <math>f_x = x^2 - 2y, f_y = 2y - 2x</math></p> <p>Both 0 when <math>y = x, x^2 - 2x = 0</math>, so  <math>x = 0</math> or <math>2, y = 0</math> or <math>2</math>. Stationary points  <u><math>(0, 0), (2, 2)</math></u>.</p> <p>Let <math>A = f_{xx} = 2x, B = f_{xy} = -2, C = f_{yy} = 2</math>.</p> <p>At <math>(0, 0), AC - B^2 = -4 &lt; 0 \therefore</math> <u>saddle</u></p> <p>At <math>(2, 2), AC - B^2 = 4 &gt; 0 \hookrightarrow A &gt; 0 \therefore</math> <u>minimum</u></p>	<p>5</p> <p>2</p> <p>2</p> <p>5</p> <p>3</p> <p>3</p>
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		Page number 2





	EXAMINATION QUESTIONS/SOLUTIONS 2007-08	Course ISE 1
Question 8		Marks & seen/unseen
Parts	<p><u>Soln, continued</u></p> <p>(b) Take Laplace transforms:</p> $(1) \quad t L(y) + t L(z) + L(y) = 0$ $(2) \quad t L(y) + 2t L(z) - L(y) = \frac{1}{t+1}$ <p>(1) <math>\times 2</math> - (2) gives</p> $(t+3) L(y) = -\frac{1}{t+1}$ <p>So <math>L(y) = -\frac{1}{(t+1)(t+3)} = \frac{1}{2} \left( \frac{1}{t+3} - \frac{1}{t+1} \right)</math></p> <p>Hence</p> $\underline{y = \frac{1}{2} (e^{-3x} - e^{-x})}$ <p>From (1), <math>L(z) = -\frac{(t+1)}{t} L(y) = \frac{1}{t(t+3)}</math></p> $= \frac{1}{3} \left( \frac{1}{t} - \frac{1}{t+3} \right)$ <p>So</p> $\underline{z = \frac{1}{3} (1 - e^{-3x})}$	<p>2</p> <p>10</p>
	Setter's initials MLA <div>Checker's initials Algo</div>	Page number 7

	EXAMINATION QUESTIONS/SOLUTIONS 2007-08	Course L6 1
Question 8		Marks & seen/unseen
Parts	<p><u>Solution</u></p> <p>(a) Take Laplace transforms of both sides:</p> $-1 + tL(y) + 2L(y) = \frac{5t}{t^2+1}$ $\therefore L(y) = \frac{5t}{(t^2+1)(t+2)} + \frac{1}{t+2}$ <p>By Partial Fractions</p> $\frac{5t}{(t^2+1)(t+2)} = \frac{at+b}{t^2+1} + \frac{c}{t+2}$ <p>where</p> $(a+c)t^2 + (2a+b)t + 2b+c \equiv 5t$ <p>so <math>a=2, b=1, c=-2</math>.</p> <p>So</p> $y = L^{-1}\left(\frac{2t+1}{t^2+1} - \frac{1}{t+2}\right)$ $= \underline{2\cos x + \sin x - e^{-2x}}$ <p>[As stated in question, no credit for methods not using Laplace transforms.]</p>	<p>3</p> <p>5</p>
	<p>Setter's initials MLR</p> <p>Checker's initials Alw</p>	Page number 6

	EXAMINATION QUESTIONS/SOLUTIONS 2007-08	Course  ISE 1
Question 9		Marks & seen/unseen
Parts	<p><u>Solutions</u></p> <p>a) System of linear eqns is</p> $\begin{aligned}x + y + z &= 1 \\ 2x + y + az &= -1 \\ x - y + z &= b\end{aligned}$ <p>Augmented matrix is</p> $\left( \begin{array}{ccc c} 1 & 1 & 1 & 1 \\ 2 & 1 & a & -1 \\ 1 & -1 & 1 & b \end{array} \right)$ <p>Reduce to echelon form:</p> $\rightarrow \left( \begin{array}{ccc c} 1 & 1 & 1 & 1 \\ 0 & -1 & a-2 & -3 \\ 0 & -2 & 0 & b-1 \end{array} \right)$ $\rightarrow \left( \begin{array}{ccc c} 1 & 1 & 1 & 1 \\ 0 & -1 & a-2 & -3 \\ 0 & 0 & 4-2a & b+5 \end{array} \right)$ <p>Last eqn is</p> $(4-2a)z = b+5.$ <p>So</p> <ul style="list-style-type: none"> <li>(i) one soln if <math>a \neq 2</math></li> <li>(ii) a line if <math>a=2, b=-5</math></li> <li>(iii) no solns. if <math>a=2, b \neq -5</math>.</li> </ul>	10
	Setter's initials MW	Checker's initials Algw
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