

Course Exam, Oct 21, 2020

Answer Page

□ Problem 1: $f'(x) = \frac{1}{2\sqrt{x}}$

□ Problem 2: $T_3(f(x), \pi/4) = \frac{\sqrt{2}}{2} - \sqrt{2}\left(x - \frac{\pi}{4}\right)$
 $\quad \quad \quad - \sqrt{2}\left(x - \frac{\pi}{4}\right)^2 + \frac{2\sqrt{2}}{3}\left(x - \frac{\pi}{4}\right)^3$
 $\quad \quad \quad + O\left(\left(x - \frac{\pi}{4}\right)\right)^4$

Lagrange remainder: $R_4(x) = \frac{2}{3} \sin\left(2\xi + \frac{\pi}{4}\right) \left(x - \frac{\pi}{4}\right)^4$

with $\xi \in \left[\frac{\pi}{4}, x\right]$

□ Problem 3:

$$A = \frac{\beta - \alpha}{b - a}$$

$$B = \frac{\alpha b - a\beta}{b - a}$$

$$\int_a^b f(x) dx = \frac{\beta - \alpha}{b - a} \int_{\alpha}^{\beta} f\left(\frac{\beta - \alpha}{b - a} t + \frac{\alpha b - a\beta}{b - a}\right) dt$$

□ Problem 4: $\int x^{\alpha} \ln x dx = \frac{x^{\alpha+1}}{\alpha+1} \ln x - \frac{x^{\alpha+1}}{(\alpha+1)^2}$ for all $\alpha \in R$

□ Problem 5: $y(t) = \cos(4t) + \frac{1}{32} \sin(4t) - \frac{t}{8} \cos(4t)$

Nguyen Xuan Binh 887799 Binh

Thứ

Ngày

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Problem 1: Find the derivative of $f(x) = \sqrt{x}$ using the definition

By definition, the function $f(x)$'s derivative is the limit
 $\lim_{x_0 \rightarrow 0} \frac{f(x+x_0) - f(x)}{x_0}$, if this limit exists

Derivative of $f(x) = \sqrt{x}$ using the definition

$$f'(x) = \lim_{x_0 \rightarrow 0} \frac{\sqrt{x+x_0} - \sqrt{x}}{x_0}$$

$$= \lim_{x_0 \rightarrow 0} \frac{\sqrt{x+x_0} - \sqrt{x}}{x_0} \cdot \frac{\sqrt{x+x_0} + \sqrt{x}}{\sqrt{x+x_0} + \sqrt{x}}$$

$$= \lim_{x_0 \rightarrow 0} \frac{x+x_0 - x}{x_0(\sqrt{x+x_0} + \sqrt{x})}$$

$$= \lim_{x_0 \rightarrow 0} \frac{x_0}{x_0(\sqrt{x+x_0} + \sqrt{x})}$$

$$= \lim_{x_0 \rightarrow 0} \frac{1}{\sqrt{x+x_0} + \sqrt{x}}$$

$$= \frac{1}{\sqrt{x+0} + \sqrt{x}} = \frac{1}{2\sqrt{x}}$$

\Rightarrow By definition, the derivative of $f(x)$ is $\frac{1}{2\sqrt{x}}$

Problem 2: Find the Taylor Polynomial of degree three of $f(x) = \sin(2x + \pi/4)$ about the point $x = \pi/4$ and its Lagrange Remainder

The Taylor Remainder of degree 3

$$T_3(f(x), \pi/4) = \sum_{i=0}^3 \frac{f^{(i)}(\pi/4)}{i!} (x - \frac{\pi}{4})^i$$

$$\Rightarrow T_3(f(x), \pi/4) = \frac{\sin(3\pi/4)}{0!} + \frac{2\cos(3\pi/4)}{1!}(x - \frac{\pi}{4}) - \frac{4\sin(3\pi/4)}{2!}(x - \frac{\pi}{4})^2 - \frac{8\cos(3\pi/4)}{3!}$$

$$\Rightarrow T_3(f(x), \pi/4) = \frac{\sqrt{2}}{2} - \frac{\sqrt{2}}{2}(x - \frac{\pi}{4}) - \frac{\sqrt{2}}{2}(x - \frac{\pi}{4})^2 + \frac{2\sqrt{2}}{3}(x - \frac{\pi}{4})^3 + O((x - \frac{\pi}{4})^4)$$

The lagrange remainder for this function is

$$R_4(x) = \frac{f^{(4)}(\xi)}{4!} (x - \frac{\pi}{4})^4$$

$$= \frac{16\sin(2\xi + \pi/4)}{4!} (x - \frac{\pi}{4})^4$$

$$= \frac{2}{3} \sin(2\xi + \frac{\pi}{4}) (x - \frac{\pi}{4})^4$$

$$\text{with } \xi \in [\frac{\pi}{4}, x]$$

Problem 3 : Show, that if f is a continuous function and $a < b$, then the integral $\int_a^b f(x) dx$ can be transformed with a substitution $x = At + B$ to the integral over the interval $[\alpha, \beta]$. Find the parameters A and B and perform the substitution

The substitution rule: if $u = g(x)$ is differentiable on an interval $[a, b]$ and f is also continuous on $[a, b]$ then

$$\int f(g(x))g'(x) dx = \int f(u) du$$

We have: $g(x) = Ax + B \Rightarrow g'(x) = A$ (a constant)
 $\Rightarrow \int_a^b f(x) dx$ can be transformed with substitution $x = At + B$
since $f(x)$ is continuous on $[a, b]$ and $g(t) = At + B$ is also
differentiable on $[a, b]$

We have: $x = At + B \Rightarrow dx = Adt$

$$\int_a^b f(x) dx = A \int_{Aa+B}^{Ab+B} f(At+B) dt$$

$$= A \int_{\alpha}^{\beta} f(At+B) dt = \begin{cases} Ab+B = \beta \\ Aa+B = \alpha \end{cases}$$

We have: $(Ab+B) - (Aa+B) = \beta - \alpha$.

$$A(b-a) = \beta - \alpha \Rightarrow A = \frac{\beta - \alpha}{b - a}$$

We have: $Aa+B = \alpha \Rightarrow \frac{\beta - \alpha}{b - a} a + B = \alpha$

$$\Rightarrow B = \frac{\alpha(b-a) - a(\beta-\alpha)}{b-a} = \frac{\alpha b - a\beta}{b-a}$$

$$\Rightarrow \int_a^b f(x) dx = \frac{\beta - \alpha}{b - a} \int_{\alpha}^{\beta} f\left(\frac{\beta - \alpha}{b - a} t + \frac{\alpha b - a\beta}{b - a}\right) dt$$

Nguyen Xuan Binh 887799 Pmt

Thứ
Ngày

No.

Problem 5: Integrate $\int x^\alpha \ln x dx$ for all $\alpha \in \mathbb{R}$

Integration by parts

$$\text{Let } u = \ln x \Rightarrow du = \frac{1}{x} dx$$

$$dv = x^\alpha dx \Rightarrow v = \frac{x^{\alpha+1}}{\alpha+1}$$

$$\int x^\alpha \ln x dx = \frac{x^{\alpha+1}}{\alpha+1} \ln x - \int \frac{x^{\alpha+1}}{x(\alpha+1)} dx$$

$$= \frac{x^{\alpha+1}}{\alpha+1} \ln x - \int \frac{x^\alpha \cdot x}{x(\alpha+1)} dx$$

$$= \frac{x^{\alpha+1}}{\alpha+1} \ln x - \int x^\alpha \frac{1}{\alpha+1} dx$$

$$= \frac{x^{\alpha+1}}{\alpha+1} \ln x - \frac{1}{\alpha+1} \int x^\alpha dx \quad \left(\frac{1}{\alpha+1} \text{ is a constant} \right)$$

$$= \frac{x^{\alpha+1}}{\alpha+1} \ln x - \frac{1}{\alpha+1} \cdot \frac{x^{\alpha+1}}{\alpha+1}$$

$$= \frac{x^{\alpha+1}}{\alpha+1} \ln x - \frac{x^{\alpha+1}}{(\alpha+1)^2}$$

$$\Rightarrow \int x^\alpha \ln x dx = \frac{x^{\alpha+1}}{\alpha+1} \ln x - \frac{x^{\alpha+1}}{(\alpha+1)^2} \quad \text{for all } \alpha \in \mathbb{R}$$

Problem 5: Find the complete solution

$$\begin{cases} y'' + 16y = \sin 4t \\ y(0) = 1 \\ y'(0) = 0 \end{cases}$$

This is non-homogeneous second order ODE

$$\Rightarrow y(t) = y_0(t) + y_1(t)$$

Find $y_0(t)$: $y_0(t)$ is the general form of $y'' + 16y = 0$

$$\text{Let } y = e^{rt} \Rightarrow e^{rt}(r^2 + 16) = 0$$

$$\Rightarrow \text{Auxiliary equation: } r^2 + 16 = 0$$

$$\Rightarrow r = \pm 4i$$

The auxiliary equation has complete roots. The homogeneous function is

$$y_0 = e^{\alpha t} (C_1 \cos(\beta t) + C_2 \sin(\beta t))$$

In this case, $\alpha = 0$, $\beta = 4$

$$\Rightarrow y_0 = C_1 \cos(4t) + C_2 \sin(4t)$$

Find $y_1(t)$: $y_1(t)$ has the general form

$$y_1 = (A \sin 4t + B \cos 4t + C)t$$

$$\Rightarrow y'_1 = A(\sin 4t + 4t \cos 4t) + B(-\cos 4t + 4 \sin 4t) + C$$

$$\Rightarrow y''_1 = (-16A \sin 4t - 16B \cos 4t)t - (8A \sin 4t - 8B \cos 4t)$$

Replacing y_1 into $y'' + 16y = \sin 4t$, we have

$$\begin{aligned} \Rightarrow & t(-16A \sin 4t - 16B \cos 4t) - 8A \sin 4t + 8B \cos 4t \\ & + 16t(A \sin 4t + B \cos 4t + C) = \sin 4t \end{aligned}$$

$$\Rightarrow -8A \sin(4t) + 8B \cos(4t) + 16tC = \sin 4t$$

$$\begin{cases} -8A = 1 \\ 8B = 0 \\ 16tC = 0 \end{cases} \Rightarrow \begin{cases} A = -\frac{1}{8} \\ B = 0 \\ C = 0 \end{cases}$$

Nguyen Xuan Binh 887799 PNN

Thứ
Ngày

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$$\Rightarrow y_1 = -\frac{t}{8} \cos 4t$$

□ The form of $y(t) = y_0(t) + y_1(t)$

$$\Rightarrow y(t) = C_1 \cos(4t) + C_2 \sin(4t) - \frac{t}{8} \cos(4t)$$

We have $y(0) = 1$

$$\Rightarrow C_1 \cos(0) + C_2 \sin(0) - \frac{0}{8} \cos(0) = 1$$

$$\Rightarrow C_1 = 1$$

$$\Rightarrow y(t) = \cos(4t) + C_2 \sin(4t) - \frac{t}{8} \cos(4t)$$

Derivative of $y(t)$

$$y'(t) = -4 \sin(4t) + 4C_2 \cos(4t) - \frac{1}{8} \cos(4t) + \frac{1}{2} t \sin(4t)$$

We have $y'(0) = 0$

$$\Rightarrow 0 = 0 + 4C_2 \cdot 1 - \frac{1}{8} + 0$$

$$\Rightarrow 4C_2 - \frac{1}{8} = 0 \Rightarrow C_2 = \frac{1}{32}$$

The complete solution is

$$y(t) = \cos(4t) + \frac{1}{32} \sin(4t) - \frac{t}{8} \cos(4t)$$