Calculus III Exercises



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9 Introduction to Differential Equations



9.1 Edfinity: Solving Differential Equations

9.1.5

• Solve $y' = x^5y^2$, using separation of variables, given the initial condition y(0) = 9

$$\frac{\frac{dy}{dx}}{y^2} = x^5$$

$$\int \frac{\frac{dy}{dx}}{y(x)^2} = \int x^5 dx$$

$$-\frac{1}{y(x)} = \frac{x^6}{6} + c_1$$

$$y(x) = -\frac{6}{x^6 + c_1}$$

$$9 = -\frac{6}{c}, \quad c = -\frac{6}{9}$$

$$y(x) = -\frac{18}{2x^6 - 2}$$

9.1.6

• Solve the initial value problem $\frac{dy}{dx} + 3y = 0$, $y(\ln 4) = 3$.

$$\frac{dy}{dx} = -3y$$

$$\int \frac{dy}{dx} y^{-1} dx = \int -3dx$$

$$\ln|y| = -3x + \lambda$$

$$y = e^{-3x} \lambda$$

$$3 = e^{3(\ln 4)} \lambda \Longrightarrow \lambda = 192$$

$$y = 192e^{-3x}$$

• Solve $(t^2 + 36)\frac{dx}{dt} = (x^2 + 9)$, using separation of variables, given the initial condition x(0) = 3.

$$\frac{dx}{dt} = (t^2 + 36)^{-1}$$

$$\frac{dx}{dt} (x^2 + 9)^{-1} = (t^2 + 36)^{-1}$$

$$\int \frac{dx}{dt} (x^2 + 9)^{-1} = \int (t^2 + 36)^{-1} dt$$

$$\frac{1}{9} \int \left(\frac{x^2}{9} + 1\right)^{-1} dx = \frac{1}{36} \int \left(\frac{t^2}{36} + 1\right)^{-1} dt$$

$$\frac{1}{3} \tan^{-1} \left(\frac{x}{3}\right) = \frac{1}{6} \tan^{-1} \left(\frac{t}{6}\right) + \lambda$$

$$\tan^{-1} \left(\frac{x}{3}\right) = \frac{1}{2} \tan^{-1} \left(\frac{t}{6}\right) + \lambda$$

$$\tan^{-1} \left(\frac{3}{3}\right) = \frac{1}{2} \tan^{-1} \left(\frac{0}{6}\right) + \lambda$$

$$\frac{\pi}{4} = \lambda$$

$$x = 3 \tan \left(\frac{1}{2} \tan^{-1} \left(\frac{t}{6}\right) + \frac{\pi}{4}\right)$$

9.1.8

• Solve the initial value problem $\frac{dy}{dx} = (x-7)(y-8)$, y(0) = 4

$$\frac{dy}{dx}(y-8)^{-1} = (x-7)$$

$$\int dy (y-8)^{-1} = \int (x-7) dx$$

$$\ln y - 8 = x^{-2} - 7x + \lambda$$

$$y = e^{\frac{x^2}{2} - 7x} \lambda + 8$$

$$-4 = \lambda$$

$$y = -4e^{\frac{x^2}{2} - 7x} + 8$$

 \circ Solve the initial value problem $t^2 rac{dy}{dt} - t = 1 + y + ty$, y(1) = 7

$$\int (y+1) \, dy = \int \frac{1+t}{t^2} dt$$

$$\ln|1+y| = -t^{-1} + \ln t + \lambda$$

$$y = \lambda e^{-t^{-1} + \ln t} - 1 = \lambda \frac{t}{e^{t^{-1}}} - 1$$

$$7 = \lambda e^{-1} - 1$$

$$\lambda = 8e$$

$$y = 8te^{1-t^{-1}} - 1$$

9.1.10

• Solve the initial value problem $y' = 2y^2 \sin x$, y(0) = 6

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

$$\int \frac{dy}{dx} y^{-2} dx = \int 2\sin x dx$$

$$-y^{-1} = -2\cos x + \lambda$$

$$y = (2\cos x + \lambda)^{-1}$$

$$6 = (2\cos 0 + \lambda)^{-1}$$

$$-\frac{11}{6} = \lambda$$

$$y = \left(2\cos x - \frac{11}{6}\right)^{-1}$$

9.2 Edfinity: Models Involving y'=k(y-b)

9.2.2

• Find the general solution of y' = 5(y - 16).

$$y(t) = b + Ce^{kt}$$
 $y' = k(y - b)$

$$y(t) = 16 + Ce^{5t}$$

$$30 = 16 + C$$

$$C = 14$$

$$y(t) = 16 + 14e^{5t}$$

$$1 = 16 + C$$

$$C = -15$$

$$y(t) = 16 + -15e^{5t}$$

9.2.3

o A 62 kg skydiver jumps out of an airplane. What is her terminal velocity in miles per hour, assuming that $k=10\frac{kg}{s}$ for free fall?

$$-\frac{gm}{k} = -\frac{9.8(62)}{10} = -60.76\frac{m}{s} = 199.343\frac{ft}{s} = -134.916 \text{ mph}$$

9.2.4

- \circ A continuous annuity with withdrawal rate N=\$600 y and interest rate r=5% is funded by an initial deposit P_0
- \circ When will the annuity run out of funds if $P_0 = \$10,000$?

$$P(t) = Nr^{-1} + Ce^{rt} = 600(0.05)^{-1} + Ce^{0.05t} = 12,000 + Ce^{0.05t}$$

$$10,000 = 12,000 + C$$

$$C = -2,000$$

$$t = 0.05^{-1} \ln \frac{12,000}{2,000} = 35.83 \approx 38 \text{ years}$$

 \circ Which initial deposit P_0 yields a constant balance?

$$P(t) = 12,000 + Ce^{0.05^t}, \quad C = 0$$

 $P_0 = 12,000$

- A cup of coffee, cooling off in a room temperature 20 °C, has cooling constant $k=0.085\,\mathrm{min}^{-1}$.
- \circ How fast is the coffee cooling when its temperature is $T=70\,^{\circ}\text{C}$?

$$k(T - T_0)$$

0.085(70 - 20) = 4.25 °C min⁻¹

 \circ Use the Linear Approximation to estimate the change in temperature over the next 4 seconds when $T=70\,^{\circ}\text{C}$

$$4.25\,^{\circ}\text{C min}^{-1}(4\text{s})60\,\text{s min}^{-1} = 0.283\,^{\circ}\text{C}$$

 \circ The coffee is served at a temperature of 86 °C. How long should you wait before drinking it if the optimal temperature is 65 °C?

$$65 = 20 + 66e^{-0.085t}$$

$$t = -(0.085)^{-1} \ln\left(\frac{45}{66}\right)$$

$$t \approx 4.5 \, \text{min}$$

9.3 Edfinity: Graphical and Numerical Methods

4. 9.3.4

• User Euler's method with step size 0.2 to estimate y(1), where y(x) is the solution of the initial-value problem.

$$y' = 4x + y^{2}, \quad y(0) = 1$$

$$y_{k} = y_{k-1} + hF(t_{k-1}, y_{k-1}), \quad F = 4x + y^{2}, \quad h = 0.2$$

$$y(0.2) \approx 1 + 0.2(4(0) + 1^{2}) = 1.2$$

$$y(0.4) \approx 1.2 + 0.2(4(0.2) + 1.2^{2}) \approx 1.648$$

$$y(0.6) \approx 1.648 + 0.2(4(0.4) + 1.648^{2}) \approx 2.511$$

$$y(0.8) \approx 2.511 + 0.2(4(0.6) + 2.511^{2}) \approx 4.092$$

$$y(1) \approx 4.092 + 0.2(4(0.8) + 4.092^{2}) \approx 8.578$$

9.3.5

 \circ User Euler's method with $\Delta x = 0.1$ to estimate y(1.4).

$$y' = -x - y$$
, $y(1) = 1$

$$y(1) \approx 1 + 0.1(-1 - 1) = 0.8$$

 $y(1.1) \approx 0.8 + 0.1(-1.1 - 0.8) = 0.61$
 $y(1.2) \approx 0.61 + 0.1(-1.2 - 0.61) = 0.429$
 $y(1.3) \approx 0.429 + 0.1(-1.3 - 0.429) = 0.2561$
 $y(1.4) \approx 0.2561$

9.4 Edfinity: The Logistic Equation

• The logistic equation and general non-equilibrium solution (k>0 and A>0)

$$\frac{dy}{dt} = ky\left(1 - \frac{y}{A}\right), \quad y = \frac{A}{1 - e^{-kt}/B} \quad \Leftrightarrow \quad \frac{y}{y - A} = Be^{kt}$$

- $y = 0 \rightarrow$ unstable equilibrium
- $y = A \rightarrow \text{stable equilibrium}$
- If the initial value $y_0=y(0)$ satisfies $y_0>0$, then y(t) approach the stable equilibrium y=A, i.e., $\lim_{t\to\infty}y(t)=A$

9.4.1

 \circ A population P obeys the logistic model. It satisfies the equation

$$\frac{dP}{dt} = \frac{7}{1100}P(11 - P) \text{ for } P > 0$$

$$\frac{dP}{dt} = \frac{7}{1100}P(1 - \frac{P}{11}) \text{ for } P > 0$$

c. Assume that P(0) = 4. Find P(87)

$$\frac{y}{y - A} = Be^{kt}$$

$$\frac{4}{4 - 11} = Be^{\frac{7}{1110}0}$$

$$-0.571 \approx B$$

$$\implies P(87) = \frac{11}{1 - e^{-0.06 \cdot 87} / -0.571} \approx -10.9$$

9.4.2

 $\circ\,$ Assuming $P\geq 0$, suppose that a population develops according to the logistic equation

$$\frac{dP}{dt} = 0.01P - 5 \times 10^{-5}P^2$$

where t is measured in weeks.

$$\frac{dP}{dt} = 0.01P - 5 \times 10^{-5}P^{2}$$

$$= 0.01P \left(1 - \frac{5 \times 10^{-5}}{0.01}P \right)$$

$$= 0.01P \left(1 - \frac{P}{200} \right)$$

Carrying capacity
$$=A=200$$
 $k=0.01$
increasing $=(0,200)$
decreasing $=(200,\infty)$

- A population of squirrels lives in a forest with a carrying capacity of 1600. Assume logistic growth with growth constant $k=1\,\mathrm{yr}^{-1}$
- \circ Find a formula for the squirrel population P(t), assuming an initial population of 400 squirrels.

$$\frac{dP}{dt} = 1P\left(1 - \frac{P}{1600}\right)$$

$$B = \frac{400}{400 - 1600} = -\frac{1}{3}$$

$$P(t) = 1600/1 - \frac{e^{-t}}{-\frac{1}{3}} = \frac{1600}{1 + 3e^{-t}}$$

$$800 = \frac{1600}{1 + 3e^{-t}}$$

$$1 + 3e^{-t} = 2$$

$$e^{-t} = \frac{1}{3}$$

$$t = -\ln\frac{1}{3} = 1.098 \,\text{yr}$$

9.4.4

 \circ Sunset Lake is stocked with 2700 rainbow trout and after 1 year the population has grown to 7050. Assuming logistic growth with a carrying capacity of 27,000, find the growth constant k, and determine when the population will increase to 13600.

$$\frac{dP}{dt} = kP\left(1 - \frac{P}{27000}\right)P(0) = 2700, \quad P(t) = 13600$$

$$B = \frac{2700}{2700 - 27000} = -\frac{1}{9}$$

$$7050 = \frac{27000}{1 + 9e^{-k \cdot 1}}$$

$$1 + 9e^{-k} = \frac{27000}{7050}$$

$$k = -\ln \frac{\frac{27000}{7050} - 1}{9} = 1.157$$

$$13600 = \frac{27000}{1 + 9e^{1.157t}}$$

$$e^{1.157t} = \frac{\frac{27000}{13600} - 1}{9}$$

$$t = \ln \left(\frac{\frac{27000}{13600} - 1}{9}\right) (1.157)^{-1}$$

$$t \approx 1.911 \text{ yr}$$

• Suppose that a population develops according to the logistic equation

$$\frac{dP}{dt} = 0.05P - 6.667 \times 10^{-5}P^2$$

where t is measure in weeks.

$$\frac{dP}{dt} = 0.05P \left(1 - \frac{6.667 \times 10^{-5}}{0.05} P \right) = 0.05P \left(1 - \frac{P}{750} \right)$$

9.5 Edfinity: First-Order Linear Equations

• Hammers:

$$y' + P(x)y = Q(x)$$

$$\alpha(x) = e^{\int P(x)dx}$$

$$y = \alpha(x)^{-1} \left(\int \alpha(x)Q(x)dx + C \right)$$

9.5.1

• Solve
$$y' + 3x^{-1}y = x^2$$
, $y(1) = -9$

• Idetify the integrating factor, $\alpha(x)$

$$\alpha(x) = e^{\int 3x^{-1}dx}$$

$$\alpha(x) = e^{3\ln x}$$

$$\alpha(x) = x^3$$

• Find the general solution, y(x)

$$y = x^{-3} \left(\int x^3 x^2 dx + C \right)$$
$$y = x^{-3} \left(\frac{x^6}{6} + C \right)$$
$$y = \frac{x^3}{6} + Cx^{-3}$$

• Solve the innitla value problem, y(1) = -9

$$-9 = \frac{1^{3}}{6} + C^{-3}$$

$$1.5 = C^{-3}$$

$$C = -\left(\frac{55}{6}\right)^{3^{-1}}$$

$$\implies y = \frac{x^{3}}{6} - \frac{55^{\frac{1}{3}}}{6}x^{-3}$$

$$y = \frac{x^{3}}{6} - 9.167x^{-3}$$

$$\circ$$
 Solve $4xy'-8y=x^{-1}$, $y(1)=6$
$$\implies y'-2x^{-1}y=\frac{1}{4}x^{-2}$$

• Idetify the integrating factor, $\alpha(x)$

$$\alpha(x) = e^{\int -2x^{-1}dx}$$

$$\alpha(x) = e^{-2\ln x}$$

$$\alpha(x) = x^{-2}$$

• Find the general solution, y(x)

$$y = x^{2} \left(\int x^{-2} \frac{1}{4} x^{-2} dx + C \right)$$
$$y = x^{2} \left(-\frac{1}{12} x^{-3} + C \right)$$
$$y = -\frac{1}{12} x^{-1} + C x^{2}$$

• Solve the innitla value problem, y(1) = 6

$$6 = -\frac{1}{12}1^{-1} + C$$

$$C = 6 + \frac{1}{12} = 6.083$$

$$\implies y = \frac{1}{12}x^{-1} + 6.083x^{2}$$

9.5.3

• Solve
$$xy' = 2y - 9x$$
, $y(1) = -2$
$$\implies y' - 2x^{-1}y = -9$$

• Idetify the integrating factor, $\alpha(x)$

$$\alpha(x) = e^{\int -2x^{-1}dx}$$

$$\alpha(x) = e^{-2\ln x}$$

$$\alpha(x) = x^{-2}$$

• Find the general solution, y(x)

$$y = x^{2} \left(\int -9x^{-2} dx + C \right)$$
$$y = x^{2} (9x^{-1} + C)$$
$$y = 9x + Cx^{2}$$

• Solve the innitla value problem, y(1) = -2

$$-2 = 9 + C$$

$$C = -11$$

$$\implies y = 9x - 11x^{2}$$

9.5.4

Find the general solution of the first-order linear differetial equation

$$\alpha(x) = e^{\int -\ln x dx}$$

$$\alpha(x) = e^{x-x \ln x}$$

$$\alpha(x) = e^{x} x^{-x}$$

$$y = e^{-x} x^{x} \left(\int e^{x} x^{-x} 2x^{x} dx + C \right)$$

$$y = e^{-x} x^{x} (2e^{x} + C)$$

$$y = 2x^{x} + Ce^{-x} x^{x}$$

 $v' - (\ln x)v = 2x^x$

9.5.5

• Solve the initial value problem $y' + 4y = e^{8x}$, y(0) = -7

$$\alpha(x) = e^{4x}$$

$$y = e^{-4x} \left(\int e^{4x} e^{8x} dx + C \right)$$

$$y = e^{-4x} \left(\frac{e^{12x}}{12} + C \right)$$

$$y = \frac{e^{8x}}{12} + Ce^{-4x}$$

$$-7 = \frac{1}{12} + C$$

$$C = -\frac{85}{12}$$

$$y = \frac{e^{8x}}{12} + -\frac{85}{12}e^{-4x}$$

9 Rogawski: Review

Chapter 9 Toolbox

• Separable first-order: a differential equation in the form

$$\frac{dy}{dx} = f(x)g(y)$$

• General solution: when $\frac{dy}{dt} = ky$, then $y(t) = De^{kt}$

$$y^{-1}dy = kdt$$

$$\int y^{-1}dy = \int kdt$$

$$\ln |y| = kt + C$$

$$|y| = e^{kt}$$

$$y = De^{kt}$$

- Exponential decay: k < 0; half-life: $(\ln 0.5)k^{-1}$
- Exponential growth: k > 0; doubling: $(\ln 2)k^{-1}$
- **First-order linear constant coefficient**: when a quantity y whose rate of change is proportional to the difference y-b, i.e.,

$$\frac{dy}{dt} = k(y - b)$$

• General solution: using separation of variables,

$$y(t) = b + Ce^{kt} \quad \leftrightarrow \quad \frac{d}{dt}(y - b) = k(y - b)$$

• **Newton's law of Cooling**: where k is the cooling constant (dependent on object) and \mathcal{T}_0 is the ambient temperature.

$$\frac{dy}{dt} = -k(y - T_0) \implies y(t) = T_0 + Ce^{-kt}$$

• Newton's Second Law of Motion: $F=ma=mv^{\prime}=-mg-kv$, i.e.,

$$\frac{dv}{dt} = -\frac{k}{m}\left(v + \frac{mg}{k}\right) \implies v(t) = -\frac{mg}{k} + Ce^{-\frac{k}{m}t}$$

 Annuity/Compound interest: modeling balance in annuity by the differential equation

$$\frac{dP}{dt} = rP - N = r(P - \frac{N}{r}) \implies P(t) = \frac{N}{r} + C^{rt}$$

- **Slope filed**: when a first-order differential equation $\frac{dy}{dt} = F(t, y)$ is obtained by drawing small segments of slope F(t, y) at points t, y.
 - Test points particular points, often two easy tests are enough to match an
 equation to graph via elimination of potential options.
- **Euler's Method**: an approximate solution to $\frac{dy}{dt} = F(t, y)$ when given an initial condition $y(t_0) = y_0$ and time step h.
 - Setting $t_k = t_0 + kh$ yields y_1, y_2, \ldots, y_n through recursive application of

$$y_k = y_{k-1} + hF(t_{k-1}, y_{k-1})$$

• l.e.,

$$y_1 = y_0 + hF(t_0, y_0)$$

 $y_2 = y_1 + hF(t_{0+1h}, y_1)$
 $y_3 = y_2 + hF(t_{0+2h}, y_2)$
 \vdots

where each y_k is an approximate of $y(t_n)$

- **Logistic differential equation**: where y(t) is the population at time t and A denotes the carrying capacity, yielding a representation of room for growth A y(t).
 - The assumption is that the $\frac{dy}{dt}$ is proportional to the amount of y(t) present and amount of A-y(t) of room for growth, i.e.,

$$\frac{dy}{dt} = Ky(A - y), \qquad K = \text{ proportionality constant}$$

· Which an be written as

$$\frac{dy}{dt} = ky(1 - \frac{y}{A}), \qquad k = KA$$

• General non-equilibrium solution: when $k > 0 \land A > 0$:

$$y = \frac{A}{1 - \frac{e^{-kt}}{B}} \leftrightarrow \frac{y}{y - A} = Be^{kt}$$

- Two equilibrium constant solutions:
 - y = 0; unstable equilibrium.
 - v = A; a stable equilibrium.
- \circ If the initial value $y_0=y(0)$ satisfies $y_0>0$, then $\lim_{t\to\infty}y(t)=A$

• **First-Order Linear Equations**: method of solving all first-order linear differential equations, separable or not, as long as the equation can be put in the form:

$$\frac{dy}{dx} + P(x)y = Q(x)$$

Integrating factor:

$$\alpha(x) = e^{\int P(x)dx}$$

General solution:

$$y = \alpha(x)^{-1} \left(\int \alpha(x) Q(x) dx + C \right)$$

- Approach to the problems:
 - 1. Arrange equation in first-order linear form.
 - 2. Find the Integrating factor.
 - 3. Solve general solution.
 - 4. Solve initial value by finding C in solved general solution, if given y(t).

9.4.9 Spread of Rumor

• One model for the spread of a rumor is that the rate of change of the percent of the population that has heard the rumor is proportional to the product of the percent of the population that has heard the rumor and the percent that has not heard the rumor. Suppose a small town has a population of 1,000 people. At 9 AM, 60 people had heard a rumor. By noon, half of the town had heard it. Set up an initial value problem to model this situation.

$$\frac{y}{y - A} = Be^{kt}, \quad y(0) = 60, A = 1000$$

$$\frac{60}{60 - 1000} = Be^{kt}$$

$$B = -\frac{3}{47}$$

$$y = \frac{1000}{1 - \frac{e^{-kt}}{-\frac{3}{47}}} = \frac{3000}{3 + 47e^{-kt}}$$

$$500 = \frac{3000}{3 + 47e^{-3k}}, \qquad y(3) = 500$$

$$1500 + 23500e^{-3k} = 3000$$

$$e^{-3k} = \frac{1500}{23500}$$

$$-3k = \ln\left(\frac{3}{47}\right)$$

$$k = -\frac{1}{3}\ln\left(\frac{3}{47}\right) \approx 0.917$$

10 Infinite Series



10.2 Edfinity: Summing Infinite Series

• Partial sum:

$$\frac{c(1-r^{N+1})}{1-r}$$

• Geometric series, assuming |r| < 1, $c \neq 0$

$$\sum_{n=0}^{\infty} cr^n = \frac{c}{1-r}$$

10.2.5

5. Use the formula for the sum of geometric series to find the sum or state that the series diverges.

$$\sum_{n=2}^{\infty} e^{3-2n} = \sum_{n=2}^{\infty} e^3 e^{-2n}, \qquad c = e^{-1}, r = e^{-2}$$
$$= e^{-1} \frac{1}{1 - e^{-2}} = e^{-1} \frac{e^2}{e^2 - 1}$$
$$= \frac{e}{e^2 - 1}$$

10.2.6

6. Use the formula for the sum of geometric series to find the sum or state that the series diverges.

$$\frac{81}{64} + \frac{9}{8} + 1 + \frac{8}{9} + \frac{64}{81} + \frac{512}{729} + \cdots$$

$$c = \frac{81}{64}, r = \frac{8}{9}$$
$$\sum_{n=0}^{\infty} \frac{81}{49} \left(\frac{8}{9}\right)^n = \frac{81}{64} \left(\frac{1}{1 - \frac{8}{9}}\right) = \frac{81(9)}{64(9 - 8)}$$

 \circ Calculate S_3 , S_4 and S_5 , then find the sum for the telescoping series

$$S = \sum_{n=4}^{\infty} \left(\frac{1}{n+1} - \frac{1}{n+2} \right)$$

where S_k is the partial sum using the first k values of the series.

$$S_{3} = \left(\frac{1}{5} - \frac{1}{6}\right) + \left(\frac{1}{6} - \frac{1}{7}\right) + \left(\frac{1}{7} - \frac{1}{8}\right) = \frac{1}{5} - \frac{1}{8} = \frac{3}{40}$$

$$S_{4} = S_{3} + \left(\frac{1}{8} - \frac{1}{9}\right) = \frac{1}{5} - \frac{1}{9} = \frac{4}{45}$$

$$S_{5} = \frac{1}{5} - \frac{1}{10} = \frac{1}{10}$$

$$S = \lim_{n \to \infty} S_{N} = \lim_{n \to \infty} \left(\frac{1}{5} - \frac{1}{5 + N}\right) = \frac{1}{5}$$

10.2.8

• Write $S = \sum_{n=9}^{\infty} \frac{1}{n(n-1)}$ as a telescoping series and find its sum.

$$S_n = \frac{1}{n(n-1)} = \frac{1}{n-1} - \frac{1}{n}$$
 $S_n = \frac{1}{8} - \frac{1}{N}$
 $S = \frac{1}{8}$

10.2.9

• A ball dropped from a height of 15 feet begins to bounce. Each time it strikes the round, it returns $\frac{4}{5}$ of its previous height. What is the total distance traveled by the ball if it bounces infinitely many times?

$$c = 15 + 30 \left(\frac{4}{5}\right), r = \frac{4}{5}$$

$$\sum_{n=0}^{\infty} 15 + 30 \left(\frac{4}{5}\right) \left(\frac{1}{1 - \frac{4}{5}}\right) = 15 + 30 \left(\frac{4}{5}\right) \frac{1}{5}$$

$$= 15 + 30(4) \text{ ft}$$

7.7 Edfinity: Improper Integrals

• Improper integral: defined as the limit of definite integrals:

$$\int_{a}^{\infty} f(x)dx = \lim_{R \to \infty} \int_{a}^{R} f(x)dx$$

The improper integral converges if this limit exists, and it diverges otherwise.

• **p-integral**: an improper integral of x^{-p} for a > 0.

$$p>1$$
: $\int_a^\infty x^{-p} dx$ converges and $\int_0^a x^{-p} dx$ diverges $p<1$: $\int_a^\infty x^{-p} dx$ diverges and $\int_0^a x^{-p} dx$ converges $p=1$: $\int_a^\infty x^{-p} dx$ and $\int_0^a x^{-p} dx$ diverge

ullet Integral comparison test: given f and g are continuous functions, and

$$f(x) \ge g(x) \ge 0 \quad \forall x \ge a \Longrightarrow$$

If
$$\int_{a}^{\infty} f(x)dx$$
 converges $\implies \int_{a}^{\infty} g(x)dx$ converges

If $\int_{a}^{\infty} g(x)dx$ diverges $\implies \int_{a}^{\infty} f(x)dx$ diverges

- The compassion test provides no information if the integral of the larger functions diverges, or if the integral of the smaller function converges.
- The test is also valid for improper integrals of functions with in infinite discontinuities at an endpoint of the integral.

7.7.1

Compute the value of the following improper integral.

$$\int_{-\infty}^{\infty} x^7 e^{-x^8} dx$$

 $-(e^{-x^8}x^7) = e^{x^8} - x^7$ and the interval is $(-\infty, \infty)$ is symmetric about 0, then the integral over the infinite domain is zero.

7.7.2

o Compute the value of the following improper integral.

$$\int_{-\infty}^{-1} e^{8t} dt$$

$$\int_{-\infty}^{-1} e^{8t} dt = \lim_{n \to -\infty} \int_{n}^{-1} e^{8t} dt = \lim_{n \to -\infty} \frac{e^{8t}}{8} \Big|_{n}^{-1}$$

$$= \lim_{n \to -\infty} \left(\frac{e^{-8}}{8} - \frac{e^{8n}}{8} \right) = \frac{e^{-8}}{8}$$

o Compute the value of the following improper integral.

$$\int_{-\infty}^{\infty} (2 - v^5) dv$$

$$= \int 2dv - \int v^5 dv$$

$$= 2v - \frac{v^6}{6} + C$$

$$\lim_{v \to \infty} = 2v - \frac{v^6}{6} + C = -\infty = \text{diverges}$$

7.7.4

o Compute the value of the following improper integral.

$$\int_{1}^{\infty} (2x+1)^{-2} dx$$

$$\implies \lim_{n \to \infty} \int_{1}^{\infty} (2x+1)^{-2} dx$$

$$\implies \lim_{n \to \infty} -2(2x+1)^{-1} \Big|_{1}^{\infty}$$

$$= 0 - \frac{1}{6} = \frac{1}{6}$$

10.3 Edfinity: Convergence of Series with Positive Terms

- Partial sum theorem for positive series: a positive series converges if its partial sums S_N are bounded. Otherwise, it diverges.
- Integral test: f is positive, decreasing, and continuous for x > M, set $a_n = f(n)$.
 - \circ If $\int_M^\infty f(x) dx$ converges/diverges, then $\sum a_n$ converges/diverges.
- **p-Series**: the series $\sum_{n=1}^{\infty} n^{-1}$ converges if p > 1 and diverges if $p \le 1$.
- Direct compassion test: $\exists M > 0 : 0 \le a_n \le b_n$, $\forall n \ge M$
 - If $\sum b_n$ converges, then $\sum a_n$ converges.
 - If $\sum a_n$ diverges, then $\sum b_n$ diverges
- Limit compassion test: $a_n \wedge b_n > 0$ and $\exists L = \lim_{n \to \infty} a_n b_n^{-1}$
 - If L > 0, then $\sum a_n$ converges $\iff \sum b_n$ converges.
 - \circ If $L=\infty$ and $\sum a_n$ converges, then $\sum b_n$ converges.
 - if L=0 and $\sum b_n$ converges, then $\sum a_n$ converges.

10.3.2

• Use the Integral Test to determine whether the infinite series is convergent.

$$\sum_{n=11}^{\infty} \frac{n^2}{(n^3+3)^{\frac{9}{2}}}$$

$$p > 1 \implies \text{converges}, \quad u = n^3 + 3, \, du = 3n^2 dn$$

$$\int \frac{n^2}{(n^3 + 3)^{\frac{9}{2}}} \implies \frac{1}{3} \int_4^\infty u^{-\frac{9}{2}} du$$

$$\implies \frac{1}{3} \frac{2}{7} u^{-\frac{7}{2}} = -\frac{2}{21} u^{-\frac{7}{2}}$$

$$\implies \lim_{b \to \infty} -\frac{2}{21} u^{-\frac{7}{2}} \Big|_4^b = 0 - -\frac{2}{21 \cdot 4^{\frac{7}{2}}} = \frac{1}{1344}$$

10.3.3

• Use the Integral Test to determine whether the infinite series is convergent.

$$\sum_{n=7}^{\infty} \frac{1}{n+49}, \qquad p \le 1, \text{ diverges}$$

10.3.4

• Use the Integral Test to determine whether the infinite series is convergent.

$$\sum_{n=1}^{\infty} 18ne^{-n^2}$$

10.3.5

• Use the Integral Test to determine whether the infinite series is convergent.

$$\sum_{n=1}^{\infty} \frac{2}{7^{\ln n}}$$

10.3.7

• Use the Comparison Test to determine whether the infinite series is convergent.

$$\sum_{n=1}^{\infty} \cos^2 n \cdot n^{-3}$$

10.3.10

• Use the limit compassion test to determine whether

$$\sum_{n=14}^{\infty} a_n = \sum_{n=14}^{\infty} \frac{9n^3 - 4n^2 + 14}{2 + 4n^4}$$

10.5 Edfinity: The Ratio and Root Test

- The ratio test: assume $ho = \lim_{n \to \infty} \left| \frac{a_{n+1}}{a_n} \right|$ exists, then:
 - $\sum a_n$ converges absolutely if $\rho < 1$.
 - $\circ \sum$ diverges if ho > 1.
 - \circ Inconclusive if $\rho=1$.
- Root test: assume that $L = \lim_{n \to \infty} |a_n|^{\frac{1}{n}}$ exists, then
 - $\circ \sum a_n$ converges absolutely if L < 1.
 - $\circ \sum$ diverges if L > 1.
 - Inconclusive if L=1.
- 1. Apply the Ratio test:

$$\sum_{n=1}^{\infty} 6^{-n}$$

$$a_{n+1} = 6^{-n-1}, \quad a_n = 6^{-1}$$

$$\implies \rho = \lim_{n \to \infty} \left| 6^{-n-1} \cdot 6^n \right| = 6^{-1}$$

2. Apply the Ratio test:

$$\sum_{n=1}^{\infty} \frac{1}{n \ln n}$$

$$\Rightarrow \rho = \lim_{n \to \infty} \left| \frac{n \ln n}{(n+1) \ln(n+1)} \right|$$

$$\Rightarrow \lim_{n \to \infty} \frac{\ln n + 1}{\ln(n+1) + 1}$$

$$\Rightarrow \lim_{i \to \infty} \frac{n}{n+1}$$

$$\Rightarrow \lim_{n \to \infty} 1$$

3. Apply the Ratio test:

$$\sum_{n=1}^{\infty} \left| \frac{(-5)^k}{k!} \right|$$

$$\lim_{n \to \infty} = \frac{(5)^k + 1}{(k+1)k!} \cdot \frac{k!}{(5)^k} = \frac{5}{k+1} = 0$$

4. Apply the Root test:

$$\sum_{n=1}^{\infty} n^{-8n}$$

$$\implies \lim_{n \to \infty} (n^{-8n})^{n^{-1}}$$

$$\implies \lim_{n \to \infty} n^{-8} = 0$$

5. Apply the Root test:

$$\sum_{n=1}^{\infty} \left(\frac{n+9}{3n+14} \right)^n$$

$$\implies \lim_{n \to \infty} \frac{n+9}{3n+14} = \frac{1}{3}$$

6. Apply the Root test:

$$\sum_{n=1}^{\infty} \left(1 + (5n)^{-1}\right)^{-n^2}$$

$$\implies \lim_{n \to \infty} \left| \left(1 + (5n)^{-1}\right)^{-n^2} \right|^{n^{-1}}$$

$$\implies \lim_{n \to \infty} \left(1 + (5n)^{-1}\right)^{-n} = e^{-\frac{1}{5}}$$

• Determine convergence:

$$\sum_{n=1}^{\infty} \frac{n^2 + 9n + 6}{9n^4 + 4n^3 + 4n^2 + 4}$$

$$a_n = \frac{n^2 + 9n + 6}{9n^4 + 4n^3 + 4n^2 + 4}, \quad b_n = \frac{n^2 + 9n + 6}{9n^4}$$

$$\implies \lim_{n \to \infty} \frac{n^2 + 9n + 6}{9n^4 + 4n^3 + 4n^2 + 4} \cdot \frac{9n^4}{n^2 + 9n + 6}$$

$$\implies \lim_{n \to \infty} \frac{1}{4n^3 + 4n^2 + 4} = 0$$

Determine convergence:

$$\sum_{n=1}^{\infty} \sin(n^{-2})$$

$$a_n = \sin(n^{-2}), \quad b_n = n^{-2}$$

$$\sin n^{-2} \le n^{-2}$$

$$\sum_{n=1}^{\infty} \sin n^{-2} \le \sum_{n=i}^{\infty} n^{-2}$$

$$b_n \text{ converges by p-series}$$

$$\implies a_n \text{ converges}$$

$$\implies 25 \iff$$

• Determine convergence:

$$\sum_{n=1}^{\infty} \left(\frac{n}{n+13} \right)^n$$

$$\implies \lim_{n \to \infty} \left(\frac{n}{n+13} \right)^n = e^{-13}$$

10.6 Edfinity: Power Series

• Power series: infinite series of the form

$$F(x) = \sum_{n=0}^{\infty} a_n (x - c)^n$$

- Radius of convergence, R:
 - \circ F(x) converges absolutely for |x-c| < R and diverges for |x-c| > R
 - $\circ F(x)$ may converge of diverge at the endpoints c-R and c+R
 - $\circ R = 0 \iff F(x)$ converges for $x = c \land R = \infty \iff F(x)$ converges $\forall x$
- Interval of convergence: the open interval (c R, c + R) of F(x), possibly including one or both endpoints.
- The Ratio Test can be used to find the R. Endpoints must be checked separately.
- If R > 0, then F is differential and has antiderivatives on the interval of convergence. Obtained via differentiating/antidifferentiating the respective power series for F:

$$F'(x) = \sum_{n=1}^{\infty} na_n(x-c)^{n-1}, \qquad \int F(x)dx = A + \sum_{n=0}^{\infty} \frac{a_n}{n+1}(x-c)^{n+1}$$

- A is any constant.
- \circ Both power series have the same R.
- The expansion $\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$ is valid for |x| < 1. Used to derive expansions of other relations functions.
- 1. Use the Ratio Test to determine the radius of convergence of the following series:

$$\sum_{n=0}^{\infty} \frac{x^n}{16^n}$$

$$\implies \lim_{n \to \infty} \frac{x^{n+1}}{16^{n+1}} \cdot \frac{16^n}{x^n} = \frac{x}{16}$$

$$\implies R = 16$$

2. Find the radius of convergence of the power series

$$\sum_{n=1}^{\infty} \frac{x^n}{n^{\frac{1}{6}}}$$

$$\implies \lim_{n \to \infty} \frac{x^{n+1}}{(n+1)^{\frac{1}{6}}} \cdot \frac{n^{\frac{1}{6}}}{x^n}$$

$$\implies \lim_{n \to \infty} \frac{x}{1^{\frac{1}{6}}}$$

$$\implies R = 1^{\frac{1}{6}}$$

3. Find the radius of convergence, and what is the interval?

$$\sum_{n=1}^{\infty} \frac{7^n x^n}{n!}$$

$$\implies \lim_{n \to \infty} \frac{7^n 7^1 x^n x^1}{(n+1)n!} \cdot \frac{n!}{7^n x^n}$$

$$\implies \lim_{n \to \infty} \frac{7x}{n+1} = 0$$

$$\implies R = \infty, \quad \mathcal{I} = -\infty < x < \infty$$

10.7 Edfinity: Taylor Polynomials

• Taylor polynomial: catered at x = a for the function f is

$$T_n(x) = f(a) + \frac{df}{dx}(x-a) + \frac{d^2f}{d^2x}(x-a)^2 + \ldots + \frac{d^nf}{d^nx}(x-a)^n$$

- $\circ n^{th}$ Maclaurin polynomial : when a=0
- Error bound: if $f^{(n+1)}$ exists and is continuous, i.e.,

$$|T_n(x) - f(x)| \le K \frac{|x - a|^{n+1}}{(n+1)!}$$

- \circ Where K is a number such that $\left|f^{(n+1)}(u)\right| \leq K \left| \forall u \ a \ (x \in X) \right|$
- 2. Calculate the Taylor polynomials $T_2(x)$, $T_3(x)$ centered at x=5 for $f(x)=\dfrac{1}{1+x}$

$$f(x) = \frac{1}{1+x}, \quad f(5) = \frac{1}{6}$$

$$f'(x) = \frac{-1}{(1+x)^2}, \quad f'(5) = \frac{-1}{6^2}$$

$$f''(x) = \frac{2}{(1+x)^3}, \quad f''(5) = \frac{2}{6^3(2!)}$$

$$f'''(x) = \frac{-6}{(1+x)^4}, \quad f'''(5) = \frac{-6}{6^4(3!)}$$

10.8 Edfinity: Taylor Series

• Taylor series: of f(x) centered at x = c:

$$T(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}c}{n!} (x-c)^n$$

- \circ The partial sum $T_k(x)$ is the $k^{(th)}$ Taylor polynomial.
- Maclaurin series: when c=0:

$$T(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(0)}{n!} x^n$$

11 Parametric Equations, Polar Coordinates, and Conic Sections

