

Circle your TA's name from the following list.

Carolyn Abbott      Tejas Bhojraj      Zachary Carter      Mohamed Abou Dbai      Ed Dewey

Jale Dinler      Di Fang      Bingyang Hu      Canberk Irimagzi      Chris Janjigian

Tao Ju      Ahmet Kabakulak      Dima Kuzmenko      Ethan McCarthy      Tung Nguyen

Jaeun Park      Adrian Tovar Lopez      Polly Yu

Please inform your TA if you find any errors in the solutions.

	Problem 1	Problem 2	Problem 3	Problem 4	Problem 5	Problem 6	Problem 7
Score							

### Instructions

- Write neatly on this exam. If you need extra paper, let us know.
- On Problems 1, 2, and 3 only the answer will be graded.
- On Problems 4, 5, 6, and 7 you must show your work and we will grade the work and your justification, and not just the final answer. Limited partial credit will be available.
- Problem 3 is worth 10points. All other problems worth 15 points.
- No calculators, books, or notes (except for those notes on your 3 inch by 5 inch notecard.)
- Please simplify any formula involving a trigonometric function and an inverse trigonometric function. For example, please write  $\cos(\arcsin x) = \sqrt{1 - x^2}$ . Note that we have provided some formulas on the next page to help with this.

## Formulas

- $T_{\infty} e^x = \sum_{k=0}^{\infty} \frac{x^k}{k!}$
- $T_{\infty} \sin x = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k+1}}{(2k+1)!}$
- $T_{\infty} \cos x = \sum_{k=0}^{\infty} (-1)^k \frac{x^{2k}}{(2k)!}$
- $T_{\infty} \frac{1}{1-x} = \sum_{k=0}^{\infty} x^k$
- $T_{\infty} \frac{1}{1+x} = \sum_{k=0}^{\infty} (-1)^k x^k$
- $T_{\infty} (1+x)^b = \sum_{k=0}^{\infty} \binom{b}{k} x^k$  where  $\binom{b}{k} = \frac{b(b-1)(b-2)\cdots(b-k+1)}{k!}$

1. On this page are three True/False statements. On the following page you will be asked to match direction fields to their defining equations. CIRCLE the correct answers below.

(a)		(b)		(c)		(d)			(e)		
True	False	True	False	True	False	I	II	III	I	II	III

True or false:

(a) The function  $(x^2 + x^3)^2$  is  $o(x^3)$ .

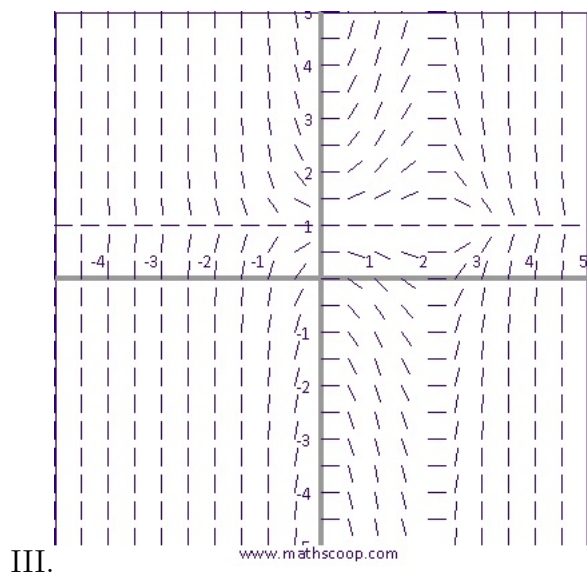
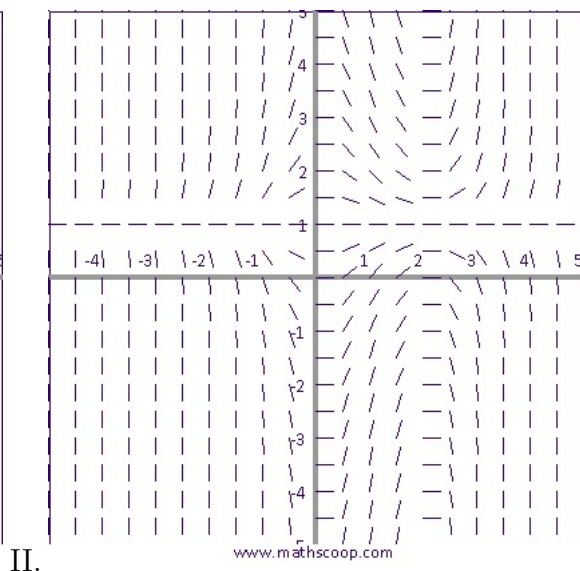
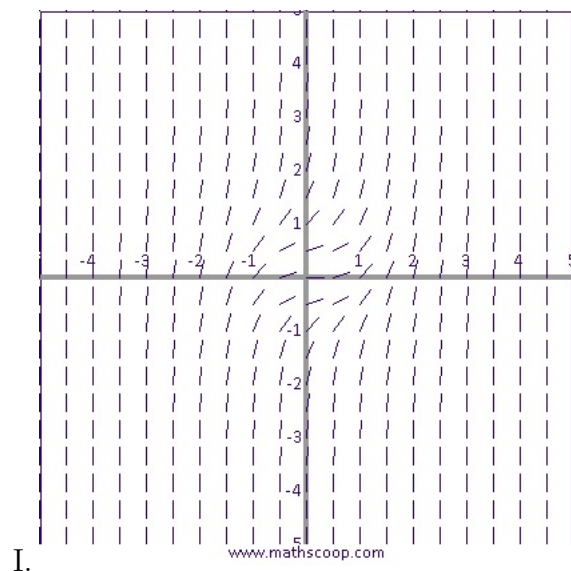
(b)  $R_4 e^x = e^x - (1 + x + x^2 + x^3 + x^4)$

(c) Let  $f(x)$  and  $g(x)$  be functions whose Taylor series exist. Then for any  $n$  we have  $T_n(f(x)g(x)) = (T_n f(x))(T_n g(x))$ .

Below are three direction fields. The equations for *two* of those fields are given below. Match the equation to the appropriate direction field and record your answer on the previous page.

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

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



**Solution:**

- (a) True.
- (b) False.
- (c) False.
- (d) III
- (e) I

2. (a) Use Euler's method with step size  $h = 0.1$  to approximate  $y(1.1)$  where  $y(x)$  is the solution of

$$\frac{dy}{dx} = -2y + 3x \text{ and } y(1.0) = 0.$$

**Solution:**

$x_k$	$y_k$	$m_k = -2y_k + 3x_k$	$y_{k+1} = y_k + m_k h$
$x_0 = 1$	$y_0 = 0$	$-2 \cdot (0) + 3 \cdot (1)$	$0 + 3(0.1) = 0.3$
$x_1 = 1.1$	$y_1 = 0.3$		

So we have that  $y(1.1) \approx 0.3$ .

- (b) Find  $T_1^2(\arctan x)$ . You may find it helpful to recall that  $\frac{d}{dx}(\arctan x) = \frac{1}{1+x^2}$ . You do not need to simplify any values of  $\arctan$  in your answer.

**Solution:** We compute:

- $f(x) = \arctan x$
- $f'(x) = \frac{1}{1+x^2} = (1+x^2)^{-1}$

Thus:

- $f(2) = \arctan 2$
- $f'(2) = \frac{1}{1+2^2} = \frac{1}{5}$

This yields:

$$\begin{aligned} T_2^2(\arctan x) &= f(2) + f'(2)(x-2) \\ &= \arctan(2) + \frac{1}{5}(x-2) \end{aligned}$$

- (c) Find  $T_2$  of  $\sqrt{1+2x}$  (your final answer must not contain any binomial expression  $\binom{a}{b}$ ).

**Solution:** We have  $T_2\sqrt{1+u} = T_2(1+u)^{1/2} = 1 + \binom{1/2}{1}u + \binom{1/2}{2}u^2$ . Substituting  $u = 2x$  yields

$$T_2\sqrt{1+2x} = 1 + \binom{1/2}{1}(2x) + \binom{1/2}{2}(2x)^2.$$

Lastly we need to rewrite the binomial expressions. We have  $\binom{1/2}{1} = \frac{(1/2)}{1} = (1/2)$  and  $\binom{1/2}{2} = \frac{(\frac{1}{2}) \cdot (\frac{1}{2}-1)}{2!} = \frac{-\frac{1}{4}}{2} = -\frac{1}{8}$ . Thus:

$$T_2\sqrt{1+2x} = 1 + (1/2)(2x) + (-1/8)4x^2 = 1 + x - \frac{1}{2}x^2.$$

3. In the problem below: 1. Clearly define variables (including units!); 2. Set up the appropriate differential equation; and 3. Write down the appropriate initial condition. DO NOT SOLVE THE DIFFERENTIAL EQUATION.

Start with a full 50 quart vat containing a 8% (by volume) solution of vinegar, at 10:00am. A solution of 5% vinegar flows in at a rate of 2 quarts per minute. The solution is kept thoroughly mixed and drawn off at a rate of 3 quarts per minute. We are interested in a function describing the **total amount of vinegar in the vat at a given time**.

- **Variables (2pts):**
- **Differential equation (5pts)**
- **Initial condition (3pts):**

**Solution:**

- **Variables:**  $t$  = time in minutes from 10:00am and  $A(t)$  = amount of vinegar in the vat at time  $t$ , in quarts.
- **Differential equation:**  $\frac{dA}{dt} = .1 - \frac{3A}{50-t}$
- **Initial condition:**  $A(0) = 4$

4. Find a solution to each initial value problem.

(a)

$$\frac{dy}{dx} - e^x y^2 = e^x \text{ and } y(0) = 0.$$

**Solution:** Rewriting, we get the separable differential equation:

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

After separating variables we get:

$$\begin{aligned}\int \frac{dy}{1 + y^2} &= \int e^x dx \\ \arctan(y) &= e^x + C \\ y &= \tan(e^x + C)\end{aligned}$$

Plugging in  $y(0) = 0$  gives:

$$0 = \tan(e^0 + C)$$

and thus  $C = -1$  yielding  $y = \tan(e^x - 1)$ .

(b)

$$(1 + x^2) \frac{dy}{dx} + 2xy = 3(1 + x^2) \text{ and } y(1) = \frac{5}{2}.$$

**Solution:** Dividing through by  $(1 + x^2)$  yields  $\frac{dy}{dx} + y \frac{2x}{1+x^2} = 3$ . This is then a linear differential equation with  $a(x) = \frac{2x}{1+x^2}$  and  $k(x) = 3$ . Since  $\int \frac{2x}{1+x^2} = \ln|1 + x^2| + C$  we get  $m(x) = e^{\ln|1+x^2|} = |1 + x^2| = 1 + x^2$ . We then get:

$$\begin{aligned}y &= \frac{1}{1 + x^2} \int (1 + x^2)(3) dx \\ &= \frac{1}{1 + x^2} \int 3 + 3x^2 dx \\ &= \frac{1}{1 + x^2} [3x + x^3 + C].\end{aligned}$$

Plugging in  $y(1) = \frac{5}{2}$  gives:

$$\frac{5}{2} = \frac{1}{2} [3 + 1 + C]$$

and thus  $C = 1$  yielding  $y = \frac{1}{1+x^2} [3x + x^3 + 1]$ .



5. We have a vat containing a mixture of acid and water. Let:

- $t$  stand for time in minutes from 12:00pm
- $A(t)$  denote the total amount of acid in the vat at time  $t$
- $V(t)$  denote the total volume of liquid in the vat at time  $t$ .

Assume that

$$\frac{dA}{dt} = 3 - \frac{2A}{20-t} \quad \text{and} \quad A(0) = 0 \quad \text{and} \quad V(t) = 1000 - 50t.$$

What is the concentration (%) of acid in the vat after 10 minutes?

**Solution:** We want to know  $A(10)/V(10)$ . The differential equation  $\frac{dA}{dt} + \frac{2A}{20-t} = 3$  is linear with  $a(t) = \frac{2}{20-t}$  and  $k(t) = 3$ . The integrating factor is

$$m(t) = e^{\int a(t)dt} = e^{-2 \ln |20-t|} = |20-t|^{-2}$$

Note that the initial value is at  $t = 0$  and  $20 - 0$  is positive, so we can replace  $|20 - t|^{-2}$  by  $(20 - t)^{-2}$  near  $t = 0$ .

We check that this is the right integrating factor by checking whether  $\frac{dm}{dt} = m(t)a(t)$ . So we check:

- $\frac{dm}{dt} = -2(20-t)^{-3} \cdot (-1) = 2(20-t)^{-3}$  and
- $m(t)a(t) = (20-t)^{-2} \cdot \frac{2}{20-t} = 2(20-t)^{-3}$ .

We then get

$$\begin{aligned} A &= \frac{1}{m(t)} \int m(t)k(t)dt \\ &= (20-t)^2 \int (20-t)^{-2} \cdot 3 \\ &= (20-t)^2 \cdot [3(20-t)^{-1} + C] \\ &= 3(20-t) + C(20-t)^2. \end{aligned}$$

We use the initial condition at  $t = 0$  to get:

$$0 = 3(20-0) + C(20-0)^2 = 60 + 400C \text{ and thus } C = -\frac{60}{400} = -\frac{3}{20}$$

Our equation is:

$$A(t) = 3(20-t) - \frac{3}{20}(20-t)^2$$

We compute

$$\frac{A(10)}{V(10)} = \frac{3(20-10) - \frac{3}{20}(20-10)^2}{1000 - 50(10)} = \frac{30 - \frac{300}{20}}{500} = \frac{15}{500} = \frac{3}{100}$$

After ten-minutes, the concentration of acid in the vat is 3% or  $\frac{3}{100}$ .

6. Let  $f(x) = e^{5-2x}$ . Find a number  $B$  such that  $|f(x) - T_4f(x)| \leq B$  for all  $x$  in the range  $-1 \leq x \leq 1$ . You must justify your answer.

**Solution:** We want to use the error-bound formula for  $|R_4f(x)|$ . We have  $f(x) = e^{5-2x}$  and  $c = 1$  and  $n = 4$ . But we need to find  $M$  which requires bounding  $f^{(5)}(x)$ . So we compute:

- $f'(x) = -2e^{5-2x}$
- $f^{(2)}(x) = 2^2e^{5-2x}$
- $f^{(3)}(x) = -2^3e^{5-2x}$
- $f^{(4)}(x) = 2^4e^{5-2x}$
- $f^{(5)}(x) = -2^5e^{5-2x}$

We want to maximize  $|f^{(5)}(x)| = 2^5|e^{5-2x}|$  on the range  $-1 \leq x \leq 1$ . This will be largest when the exponent  $5 - 2x$  is largest, which will happen when  $x = -1$  and  $5 - 2x = 7$ . Thus

$$|f^{(5)}(x)| \leq 2^5 \cdot e^7 \text{ for all } -1 \leq x \leq 1.$$

We choose  $M = 2^5e^7$ . We then apply the error bound formula to obtain:

$$|R_4f(x)| = |f(x) - T_4f(x)| \leq \frac{Mc^{n+1}}{n!} = \frac{(2^5e^7) \cdot 1^{n+1}}{5!} \text{ for all } -1 \leq x \leq 1.$$

Thus  $B = \frac{2^5e^7}{5!}$  is our answer.

7. Let  $f(x)$  be a function satisfying the differential equation

$$f''(x) + \sin(2x^2) - f(x) = 0$$

and also satisfying the initial conditions  $f(0) = 2$  and  $f'(0) = 0$ . Compute  $T_4f(x)$ .

*Note: it is essential that you use notation correctly in your answer, as part of what we are testing is whether you understand what the notation means.*

**Solution:** We write  $f(x) = a_0 + a_1x + a_2x^2 + a_3x^3 + a_4x^4 + o(x^4)$ . By definition of the Taylor series of  $f(x)$ , we have that  $a_0 = f(0)$  and  $a_1 = f'(0)$ . Thus  $a_0 = 2$  and  $a_1 = 0$ . Thus

$$f(x) = 2 + a_2x^2 + a_3x^3 + a_4x^4 + o(x^4).$$

We then compute:

$$f'(x) = 2a_2x + 3a_3x^2 + 4a_4x^3 + o(x^3),$$

and also

$$f''(x) = 2a_2 + 6a_3x + 12a_4x^2 + o(x^2).$$

Note that

$$T_\infty \sin(u) = u - \frac{u^3}{3!} + \frac{u^5}{5!} - \frac{u^7}{7!} + \dots$$

By the substitution method with  $u = 2x^2$  (which is a polynomial), we then get:

$$T_\infty \sin(2x^2) = (2x^2) - \frac{(2x^2)^3}{3!} + \dots = 2x^2 + o(x^4)$$

(NB: we only track terms of degree at most 4 because we are interested in computing  $T_4f(x)$ .)

We then compute

$$\begin{aligned} 0 &= f''(x) + \sin(2x^2) - f(x) \\ &= (2a_2 + 6a_3x + 12a_4x^2 + o(x^2)) + (2x^2 - \frac{8x^6}{3!} + o(x^5)) - (2 + a_2x^2 + a_3x^3 + a_4x^4 + o(x^4)) \\ &= (2a_2 - 2) + (6a_3)x + (12a_4 + 2 - a_2)x^2 + o(x^2) \end{aligned}$$

By equating coefficients we see that  $0 = 2a_2 - 2$  and thus  $a_2 = 1$ . Also  $a_3 = 0$ . And  $12a_4 + 2 - a_2 = 0$ , but  $a_2 = 1$  and so  $12a_4 = -1$  and thus  $a_4 = -\frac{1}{12}$ .

We conclude that  $T_3f(x) = 2 + x^2 - \frac{1}{12}x^4$ .