

- [7] 1. Find the radius of convergence and the open interval of convergence for the series

$$\sum_{n=0}^{\infty} \frac{(-1)^n 3^{2n+1} \sqrt{(2n)!}}{4^{2n} (n+2)!} (x+2)^{2n}.$$

Let $X = (x+2)^2$, then the series becomes $\sum_{n=0}^{\infty} \frac{(-1)^n 3^{2n+1} \sqrt{(2n)!}}{4^{2n} (n+2)!} X^n$

Let $a_n = \frac{(-1)^n 3^{2n+1} \sqrt{(2n)!}}{4^{2n} (n+2)!}$, then $a_{n+1} = \frac{(-1)^{n+1} 3^{2n+3} \sqrt{(2n+2)!}}{4^{2n+2} (n+3)!}$

$$\begin{aligned} R_X &= \lim_{n \rightarrow \infty} \left| \frac{a_n}{a_{n+1}} \right| = \lim_{n \rightarrow \infty} \left| \frac{(-1)^n 3^{2n+1} \sqrt{(2n)!}}{4^{2n} (n+2)!} \cdot \frac{4^{2n+2} (n+3)!}{(-1)^{n+1} 3^{2n+3} \sqrt{(2n+2)!}} \right| \\ &= \lim_{n \rightarrow \infty} \frac{4^2 (n+3)}{3^2 \sqrt{(2n+1)(2n+2)}} = \lim_{n \rightarrow \infty} \frac{16n}{9\sqrt{4n^2}} = \lim_{n \rightarrow \infty} \frac{16n}{18n} = \frac{8}{9} \end{aligned}$$

Since $|X| < R_X$, then $|X| < \frac{8}{9}$ and $|x+2|^2 < \frac{8}{9}$

It follows that $|x+2| < \frac{\sqrt{8}}{3} = R_{x+2}$ which is the radius of convergence. The open interval is

$$-\frac{\sqrt{8}}{3} < x+2 < \frac{\sqrt{8}}{3}$$

$$-\frac{\sqrt{8}}{3} - 2 < x < \frac{\sqrt{8}}{3} - 2$$

$$-\frac{\sqrt{8}-6}{3} < x < \frac{\sqrt{8}-6}{3}$$

$$-\frac{2\sqrt{2}-6}{3} < x < \frac{2\sqrt{2}-6}{3}$$

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FINAL EXAMINATION

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EXAMINATION: Engineering Mathematical Analysis 2

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[10] 2. Let $f(x) = \frac{2x+2}{-15x^2+2x+1}$; given the partial decomposition

$$\frac{2x+2}{-15x^2+2x+1} = \frac{1}{1-3x} + \frac{1}{1+5x},$$

find the Taylor series of $f(x)$ about $x = -1$. Give the open interval of convergence.

Express your final answer in sigma notation $\sum_n a_n(x+1)^n$.

$$\begin{aligned} \therefore \frac{1}{1-3x} &= \frac{1}{1-3(x+1-1)} = \frac{1}{4-3(x+1)} = \frac{1}{4(1-\frac{3(x+1)}{4})} \\ &= \frac{1}{4} \sum_{n=0}^{\infty} \frac{3^n}{4^n} (x+1)^n = \sum_{n=0}^{\infty} \frac{3^n}{4^{n+1}} (x+1)^n \end{aligned}$$

$$\text{for } \left| \frac{3(x+1)}{4} \right| < 1 \quad \text{or} \quad -\frac{7}{3} < x < \frac{1}{3}$$

$$\begin{aligned} \therefore \frac{1}{1+5x} &= \frac{1}{1+5(x+1-1)} = \frac{1}{-4+5(x+1)} = -\frac{1}{4} \frac{1}{(1-\frac{5(x+1)}{4})} \\ &= -\frac{1}{4} \sum_{n=0}^{\infty} \frac{5^n}{4^n} (x+1)^n = \sum_{n=0}^{\infty} -\frac{5^n}{4^{n+1}} (x+1)^n \end{aligned}$$

$$\begin{aligned} f(x) &= \sum_{n=0}^{\infty} \frac{3^n}{4^{n+1}} (x+1)^n + \sum_{n=0}^{\infty} -\frac{5^n}{4^{n+1}} (x+1)^n \quad \left[\text{for } \left| \frac{5(x+1)}{4} \right| < 1 \right. \\ &= \sum_{n=0}^{\infty} \left[\frac{3^n - 5^n}{4^{n+1}} \right] (x+1)^n \quad \left. \text{or } -\frac{9}{5} < x < -\frac{1}{5} \right] \end{aligned}$$

The open interval of convergence is the intersection between $(-\frac{7}{3}, \frac{1}{3})$ and $(-\frac{9}{5}, -\frac{1}{5})$ which is $(-\frac{9}{5}, -\frac{1}{5})$.

[10] 3. Find the MacLaurin series for the function

$$f(x) = x^2 \ln(1 - 3x).$$

Give the open interval of convergence. Express your final answer in sigma notation

$$\sum_n a_n x^n.$$

Consider $g(x) = \ln(1 - 3x)$, $g'(x) = \frac{-3}{1 - 3x}$.

Then $-3 \cdot \frac{1}{1 - 3x} = -3 \sum_{n=0}^{\infty} 3^n x^n = - \sum_{n=0}^{\infty} 3^{n+1} x^n$

for $|3x| < 1$ or $-\frac{1}{3} < x < \frac{1}{3}$.

$$\begin{aligned} \ln|1 - 3x| &= \int \frac{-3}{1 - 3x} dx = \int - \sum_{n=0}^{\infty} 3^{n+1} x^n \\ &= - \sum_{n=0}^{\infty} \frac{3^{n+1}}{n+1} x^{n+1} + C \end{aligned}$$

let $x=0$, we have $\ln 1 = C = 0$ and therefore

$$\ln|1 - 3x| = - \sum_{n=0}^{\infty} \frac{3^{n+1}}{n+1} x^{n+1}.$$

since $1 - 3x > 0$ when $-\frac{1}{3} < x < \frac{1}{3}$, we can write

$$\ln(1 - 3x) = - \sum_{n=0}^{\infty} \frac{3^{n+1}}{n+1} x^{n+1} \text{ and}$$

$$\begin{aligned} x^2 \ln(1 - 3x) &= - \sum_{n=0}^{\infty} \frac{3^{n+1}}{n+1} x^{n+3} \\ &= - \sum_{n=3}^{\infty} \frac{3^{n-2}}{n-2} x^n \quad \text{for } -\frac{1}{3} < x < \frac{1}{3}. \end{aligned}$$

- [7] 4. Find the value of x for which the fourth term of the binomial expansion of

$f(x) = \frac{1}{(1+x)^2}$ is equal to $-\frac{27}{2}$. Show your work.

$$\begin{aligned} \frac{1}{(1+x)^2} &= (1+x)^{-2} = 1 + (-2)x + \frac{(-2)(-3)}{2!}x^2 + \frac{(-2)(-3)(-4)}{3!}x^3 \\ &\quad + \frac{(-2)(-3)(-4)(-5)}{4!}x^4 + \dots \\ &= 1 - 2x + \frac{3!}{2!}x^2 - \frac{4!}{3!}x^3 + \frac{5!}{4!}x^4 + \dots \\ &= 1 - 2x + 3x^2 - 4x^3 + 5x^4 + \dots \end{aligned}$$

The fourth term is $-4x^3$. So $-4x^3 = -\frac{27}{2}$
 when $x^3 = \frac{27}{8}$ or $x = \frac{3}{2}$.

- [9] 5. Find a one parameter family of solutions for the differential equation

$$\frac{dy}{dx} = \frac{xy + 4y - 2x - 8}{xy - y + 3x - 3}$$

$$\frac{dy}{dx} = \frac{y(x+4) - 2(x+4)}{y(x-1) + 3(x-1)} = \frac{(x+4)(y-2)}{(x-1)(y+3)} \Leftrightarrow$$

$$\frac{y+3}{y-2} dy = \frac{x+4}{x-1} dx$$

$$\frac{y-2+5}{y-2} dy = \frac{x-1+5}{x-1} dx$$

$$\left(1 + \frac{5}{y-2}\right) dy = \left(1 + \frac{5}{x-1}\right) dx$$

Integrating both sides, we have

$$y + 5 \ln|y-2| = x + 5 \ln|x-1| + C.$$

- [9] 6. Find, in explicit form, a one parameter family of solutions for the differential equation

$$x^2 \frac{dy}{dx} + x(x+2)y = e^x, \quad x > 0.$$

The standard form is

$$\frac{dy}{dx} + \left(1 + \frac{2}{x}\right)y = \frac{e^x}{x^2}. \quad \text{Thus, } P(x) = 1 + \frac{2}{x} \text{ so an}$$

integrating factor is

$$e^{\int P(x) dx} = e^{\int \left(1 + \frac{2}{x}\right) dx} = e^{(x + 2 \ln|x|)} = e^{(x + \ln x^2)} \\ = x^2 e^x.$$

Multiplying the standard form by $x^2 e^x$ gives us

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

$$\frac{d}{dx} [x^2 e^x y] = e^{2x}$$

By integrating both sides,

$$x^2 e^x y = \int e^{2x} dx$$

$$x^2 e^x y = \frac{1}{2} e^{2x} + C$$

$$y = \frac{e^{2x}}{2x^2 e^x} + \frac{C}{x^2 e^x}$$

$$\text{or } y = \frac{e^x}{2x^2} + \frac{C e^{-x}}{x^2}$$

[10] 7. Find the solution of the initial-value problem

$$2y'' = 3y^2, \quad y(0) = 1, \quad y'(0) = 1.$$

let $v = y'$ so that $y'' = v \frac{dv}{dy}$. The equation becomes

$$2v \frac{dv}{dy} = 3y^2. \quad \text{Separating variables we obtain}$$

$$2v dv = 3y^2 dy \Rightarrow v^2 = y^3 + C_1$$

When $x=0$, $y=1$ and $y' = v = 1$ so $1 = 1 + C_1$ and $C_1 = 0$. Then

$$v^2 = y^3 \Rightarrow \left(\frac{dy}{dx} \right)^2 = y^3 \Rightarrow \frac{dy}{dx} = y^{3/2} \Rightarrow$$

$$y^{-3/2} dy = dx \Rightarrow -2y^{-1/2} = x + C_2 \Rightarrow y = \frac{4}{(x+C_2)^2}$$

When $x=0$, $y=1$, so $1 = \frac{4}{C_2^2} \Rightarrow C_2 = \pm 2$. Thus

$$y = \frac{4}{(x+2)^2} \text{ and } y = \frac{4}{(x-2)^2}.$$

Note however that when $y = \frac{4}{(x+2)^2}$, $y' = -\frac{8}{(x+2)^3}$

and $y'(0) = -1 \neq 1$. Thus, the solution of the IVP

$$\text{is } y = \frac{4}{(x-2)^2}.$$

- [8] 8. Given that $(m-1)^2(m+3)^3(m^2+4)^2 = 0$ is the auxiliary equation associated with the linear differential equation

$$\phi(D)y = 2x + \sin 2x + xe^x + x^2e^{-3x},$$

what is the form of the particular solution $y_p(x)$?

DO NOT EVALUATE THE COEFFICIENTS IN $y_p(x)$.

The roots are $m=1$ (multiplicity 2), $m=-3$ (multiplicity 3),
 $m = \pm 2i$ (multiplicity 2). So,

$$y_h(x) = (C_1 + C_2 x)e^x + (C_3 + C_4 x + C_5 x^2)e^{-3x} \\ + (C_6 + C_7 x)\cos 2x + (C_8 + C_9 x)\sin 2x$$

Assume

$$y_p(x) = Ax + B + \underbrace{C\cos 2x + E\sin 2x}_{\text{multiply by } x^2} + \underbrace{(Fx + G)e^x}_{\text{multiply by } x^2} + \underbrace{(Hx^2 + Ix + J)e^{-3x}}_{\text{multiply by } x^3}$$

Finally,

$$y_p(x) = Ax + B + (x^2\cos 2x + Ex^2\sin 2x + (Fx^3 + Gx^2)e^x \\ + (Hx^5 + Ix^4 + Jx^3)e^{-3x}.$$

[10] 9. Find the Laplace transform of the function

$$f(t) = \begin{cases} t^2 & \text{if } 0 \leq t < 3 \\ e^{-3t} & \text{if } 3 \leq t < 5 \\ (t-5)^3 & \text{if } t \geq 5. \end{cases}$$

$$f(t) = t^2 - t^2 u(t-3) + e^{-3t} u(t-3) - e^{-3t} u(t-5) + (t-5)^3 u(t-5)$$

$$\begin{aligned} \Rightarrow \mathcal{L}\{t^2\} &= \frac{2}{s^3} & \Rightarrow \mathcal{L}\{t^2 u(t-3)\} &= e^{-3s} \mathcal{L}\{(t+3)^2\} \\ & & &= e^{-3s} (\mathcal{L}\{t^2\} + 6\mathcal{L}\{t\} + 9\mathcal{L}\{1\}) \\ & & &= e^{-3s} \left(\frac{2}{s^3} + \frac{6}{s^2} + \frac{9}{s} \right) \end{aligned}$$

$$\begin{aligned} \Rightarrow \mathcal{L}\{e^{-3t} u(t-3)\} &= e^{-3s} \mathcal{L}\{e^{-3(t+3)}\} = e^{-3s} e^{-9} \mathcal{L}\{e^{-3t}\} \\ &= \frac{e^{-(3s+9)}}{s+3} \end{aligned}$$

$$\begin{aligned} \Rightarrow \mathcal{L}\{e^{-3t} u(t-5)\} &= e^{-5s} \mathcal{L}\{e^{-3(t+5)}\} = e^{-5s} e^{-15} \mathcal{L}\{e^{-3t}\} \\ &= \frac{e^{-(5s+15)}}{s+3} \end{aligned}$$

$$\begin{aligned} \Rightarrow \mathcal{L}\{(t-5)^3 u(t-5)\} &= e^{-5s} F(s) \text{ with } F(s) = \mathcal{L}\{t^3\} = \frac{3!}{s^4} \\ &= e^{-5s} \frac{3!}{s^4} = \frac{6e^{-5s}}{s^4} \end{aligned}$$

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \frac{2}{s^3} - e^{-3s} \left(\frac{2}{s^3} + \frac{6}{s^2} + \frac{9}{s} \right) + \frac{e^{-(3s+9)}}{s+3} - \frac{e^{-(5s+15)}}{s+3} \\ &\quad + \frac{6e^{-5s}}{s^4} \end{aligned}$$

[10] 10. Find $\mathcal{L}^{-1} \left\{ \frac{2s^2 + 10s}{(s^2 - 2s + 5)(s + 1)} \right\}$.

$$\frac{2s^2 + 10s}{(s^2 - 2s + 5)(s + 1)} = \frac{3s + 5}{s^2 - 2s + 5} - \frac{1}{s + 1}$$

By completing the square, $s^2 - 2s + 5 = (s - 1)^2 + 4$

$$\frac{2s^2 + 10s}{(s^2 - 2s + 5)(s + 1)} = \frac{3s + 5}{(s - 1)^2 + 4} - \frac{1}{s + 1}$$

$$= \frac{3(s - 1) + 5 + 3}{(s - 1)^2 + 4} - \frac{1}{s + 1}$$

$$= \frac{3(s - 1) + 8}{(s - 1)^2 + 4} - \frac{1}{s + 1}$$

$$= \frac{3(s - 1)}{(s - 1)^2 + 2^2} + \frac{8}{(s - 1)^2 + 2^2} - \frac{1}{s + 1}$$

$$\mathcal{L}^{-1} \left\{ \frac{2s^2 + 10s}{(s^2 - 2s + 5)(s + 1)} \right\} = 3 \mathcal{L}^{-1} \left\{ \frac{s - 1}{(s - 1)^2 + 2^2} \right\} + 4 \mathcal{L}^{-1} \left\{ \frac{2}{(s - 1)^2 + 2^2} \right\}$$

$$- \mathcal{L}^{-1} \left\{ \frac{1}{s + 1} \right\}$$

$$= 3e^+ \cos 2t + 4e^+ \sin 2t - e^{-t}$$

[10] 11. Use Laplace transforms to solve the initial-value problem

$$\frac{d^2 y}{dt^2} - 2 \frac{dy}{dt} = 1 + \delta(t-2), \quad y(0) = 0, \quad y'(0) = 1.$$

$$s^2 Y(s) - sy(0) - y'(0) - 2[sY(s) - y(0)] = \mathcal{L}\{1\} + \mathcal{L}\{\delta(t-2)\}$$

$$s^2 Y(s) - 1 - 2s Y(s) = \frac{1}{s} + e^{-2s}$$

$$(s^2 - 2s) Y(s) = \frac{1}{s} + 1 + e^{-2s}$$

$$Y(s) = \frac{1}{s(s^2 - 2s)} + \frac{1}{s^2 - 2s} + \frac{e^{-2s}}{s^2 - 2s}$$

$$= \frac{s+1}{s^2(s-2)} + \frac{e^{-2s}}{s(s-2)}$$

Using partial fraction decomposition,

$$Y(s) = \frac{3}{4} \frac{1}{s-2} - \frac{3}{4} \frac{1}{s} - \frac{1}{2} \frac{1}{s^2} + \left[\frac{1}{2} \frac{1}{s-2} - \frac{1}{2} \frac{1}{s} \right] e^{-2s}$$

Therefore,

$$y(t) = \mathcal{L}^{-1}\{Y(s)\} = \frac{3}{4} e^{2t} - \frac{3}{4} - \frac{1}{2} t + \left[\frac{1}{2} e^{2(t-2)} - \frac{1}{2} \right] u(t-2)$$