

THE UNIVERSITY OF MANITOBA

DATE: June 18, 2011

FINAL EXAMINATION

DEPARTMENT & COURSE NO: MATH2132

TIME: 3 hours

EXAMINATION: Engineering Mathematical Analysis 2 EXAMINER: D. Trim

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- 10 1. Find the interval of convergence for the power series

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

$$R = \lim_{n \rightarrow \infty} \left| \frac{\frac{(-1)^n}{n 2^n}}{\frac{(-1)^{n+1}}{(n+1) 2^{n+1}}} \right| = 2$$

The open interval of convergence is $|x-1| < 2 \Rightarrow -1 < x < 3$.

At $x = -1$, the series becomes

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

This is the harmonic series, which diverges.

At $x = 3$, the series becomes

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

This is the negative of the alternating harmonic series, which converges.

The interval of convergence is therefore $-1 < x \leq 3$.

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- 8 2. Find the Taylor series about $x = 4$ for the function

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

Use a method that guarantees that the series converges to $f(x)$. Express your answer in sigma notation, simplified as much as possible. Determine the open interval of convergence for the series.

$$\begin{aligned} \frac{1}{x+1} &= \frac{1}{(x-4)+5} = \frac{1}{5 \left(1 + \frac{x-4}{5}\right)} \sim \frac{1}{5} \sum_{n=0}^{\infty} \frac{(-1)^n (x-4)^n}{5^n} \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n}{5^{n+1}} (x-4)^n, \text{ valid for } \left| -\frac{x-4}{5} \right| < 1 \\ &\Rightarrow |x-4| < 5 \Rightarrow -5 < x-4 < 5 \\ &\Rightarrow -1 < x < 9. \end{aligned}$$

If we differentiate,

$$\begin{aligned} -\frac{1}{(x+1)^2} &= \sum_{n=0}^{\infty} \frac{(-1)^n}{5^{n+1}} n (x-4)^{n-1} \\ \therefore \frac{1}{(x+1)^2} &= \sum_{n=0}^{\infty} \frac{(-1)^{n+1} n}{5^{n+1}} (x-4)^{n-1} \\ &= \sum_{n=-1}^{\infty} \frac{(-1)^n (n+1)}{5^{n+2}} (x-4)^n \\ &= \sum_{n=0}^{\infty} \frac{(-1)^n (n+1)}{5^{n+2}} (x-4)^n \end{aligned}$$

Since differentiation preserves open intervals of convergence,
 $-1 < x < 9.$

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- 12 3. (a) Find the Maclaurin series for the function

$$f(x) = x^4 \ln(x+2).$$

Express your answer in sigma notation simplified as much as possible. Include its radius of convergence.

- (b) Use the series in part (a) to find $f^{(10)}(0)$.

$$14) \frac{1}{x+2} = \frac{1}{2(1+\frac{x}{2})} = \frac{1}{2} \sum_{n=0}^{\infty} \frac{(-1)^n}{2^n} x^n = \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{n+1}} x^n, \text{ valid for } |-\frac{x}{2}| < 1 \Rightarrow |x| < 2.$$

Integration gives

$$\ln|x+2| = \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{n+1}(n+1)} x^{n+1} + C$$

If we set $x=0$, then $\ln 2 = C$. Since $|x| < 2$, we may drop absolute values and write

$$\ln(x+2) = \ln 2 + \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{n+1}(n+1)} x^{n+1}$$

$$\therefore x^4 \ln(x+2) = (\ln 2)x^4 + \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{n+1}(n+1)} x^{n+5}$$

$$= (\ln 2)x^4 + \sum_{n=5}^{\infty} \frac{(-1)^{n-4}}{2^{n-4}(n-4)} x^n$$

Since $|x| < 2$, $R = 2$.

(b) The coefficient of x^{10} in the series is $\frac{f^{(10)}(0)}{10!}$. Thus,

$$\frac{f^{(10)}(0)}{10!} = \frac{(-1)^{11}}{2^6(6)} \Rightarrow f^{(10)}(0) = \frac{-10!}{2^6(6)}$$

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- 12 4. Find a general solution for the differential equation

$$y'''' + 4y'' + 4y = x - 3\sin 3x.$$

The auxiliary equation is

$$0 = m^4 + 4m^2 + 4 = (m^2 + 2)^2 \Rightarrow m = \pm\sqrt{2}i, \pm\sqrt{2}i. \quad \sim 2$$

Thus, $y_h(x) = (C_1 + C_2x)\cos\sqrt{2}x + (C_3 + C_4x)\sin\sqrt{2}x. \quad \sim 2$

A particular solution is of the form

$$y_p(x) = Ax + B + C\sin 3x + D\cos 3x. \quad \sim 1$$

Substitution into the DE gives

$$(81C\sin 3x + 81D\cos 3x) + 4(-9C\sin 3x - 9D\cos 3x) + 4(Ax + B + C\sin 3x + D\cos 3x) = x - 3\sin 3x \quad \sim 2$$

when we equate coefficients:

$$x: 4A = 1 \Rightarrow A = 1/4$$

$$1: 4B = 0$$

$$\sin 3x: 81C - 36C + 4C = -3 \Rightarrow C = -3/49$$

$$\cos 3x: 81D - 36D + 4D = 0 \Rightarrow D = 0.$$

Thus, $y_p(x) = \frac{x}{4} - \frac{3}{49}\sin 3x. \quad \sim 2$

$$y(x) = (C_1 + C_2x)\cos\sqrt{2}x + (C_3 + C_4x)\sin\sqrt{2}x + \frac{x}{4} - \frac{3}{49}\sin 3x. \quad \sim 1$$

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- 6 5. You are given that the roots of the auxiliary equation associated with the linear, differential equation

$$\phi(D)y = x^3 - x + 2\sin 5x + e^{3x}$$

are $m = 0, 0, \pm 5i, 3 \pm 4i, 6$. Write down the form of a particular solution of the differential equation as predicted by the method of undetermined coefficients. Do NOT find the coefficients, just the form of the particular solution.

$$y_h(x) = C_1 + C_2 x + C_3 \cos 5x + C_4 \sin 5x + e^{3x} (C_5 \cos 4x + C_6 \sin 4x) + C_7 e^{6x}$$

$$y_p(x) = \underbrace{Ax^5 + Bx^4 + Cx^3 + Dx^2}_{\sim 2} + \underbrace{Ex \sin 5x + Fx \cos 5x}_{\sim 2} + Ge^{3x} \quad \sim 1$$

- 5 6. Find an integrating factor for the differential equation

$$(x+1) \frac{dy}{dx} + xy = \cos 2x, \quad x > 0.$$

$$\frac{dy}{dx} + \frac{x}{x+1} y = \frac{\cos 2x}{x+1} \quad \sim 1$$

Simplify your result as much as possible. Do NOT solve the differential equation.

$$e^{\int \frac{x}{x+1} dx} = e^{\int (1 - \frac{1}{x+1}) dx} = e^{x - \ln|x+1|} = e^x e^{\ln(x+1)^{-1}} = \frac{e^x}{x+1} \quad \sim 1$$

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7. Two substances A and B react to form a third substance C in such a way that 2 grams of A react with 3 grams of B to produce 5 grams of C. The rate at which C is formed is proportional to the product of the amounts of A and B still present in the mixture. Set up an initial-value problem (differential equation plus initial condition) for the amount $C(t)$ of C present in the mixture as a function of time t when the original amounts of A and B brought together at time $t = 0$ are 20 grams and 10 grams, respectively.

$$\frac{dC}{dt} = k \left(20 - 2\frac{C}{5} \right) \left(10 - 3\frac{C}{5} \right), \quad C(0) = 0.$$

$\times 2$ $\times 3$ $\times 6$

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8. Find the Laplace transform for the function

$$e^{-3t} \sin 2t h(t - \pi).$$

$$\begin{aligned} F(s) &= e^{-\pi s} \mathcal{L} \{ e^{-3(t+\pi)} \sin 2(t+\pi) \}_{t=\pi}^{\infty} \\ &= e^{-\pi s} e^{-3\pi} \mathcal{L} \{ e^{-3t} \sin 2t \}_{t=\pi}^{\infty} \\ &= e^{-\pi(s+3)} \mathcal{L} \{ \sin 2t \}_{t=\pi}^{\infty} \\ &= e^{-\pi(s+3)} \left[\frac{2}{(s+3)^2 + 4} \right] \end{aligned}$$

9. Can the function

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

be the Laplace transform of a piecewise continuous function of exponential order? Explain.

Not since $\lim_{s \rightarrow \infty} F(s) = 1$, which is not 0.

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8 10. Find the inverse Laplace transform for the function

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

$$\frac{1}{s^3 + 2s} = \frac{1}{s(s^2 + 2)} = \frac{1/2}{s} + \frac{-s/2}{s^2 + 2} \quad \sim 3$$

$$\mathcal{L}^{-1} \left\{ \frac{1}{s^3 + 2s} \right\} = \frac{1}{2} - \frac{1}{2} \cos \sqrt{2} t \quad \sim 2$$

$$\mathcal{L}^{-1} \{ F(s) \} = \mathcal{L}^{-1} \left\{ \frac{e^{-2s} - e^{-s}}{s^3 + 2s} \right\} \quad \sim 1$$

$$= \left[\frac{1}{2} - \frac{1}{2} \cos \sqrt{2} (t-2) \right] h(t-2) \quad \sim 1$$

$$- \left[\frac{1}{2} - \frac{1}{2} \cos \sqrt{2} (t-1) \right] h(t-1) \quad \sim 1$$

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- 8 11. A mass of 1 kilogram is suspended from a spring with constant 50 newtons per metre. At time $t = 0$, it is at its equilibrium position and is given velocity 2 metres per second downward. During its subsequent motion, it is also subjected to air resistance that (in newtons) is equal to $3/2$ times its velocity (in metres per second). Use Laplace transforms to find the position of the mass as a function of time.

$$1 \frac{d^2x}{dt^2} + \frac{3}{2} \frac{dx}{dt} + 50x = 0, \quad x(0) = 0, \quad x'(0) = -2.$$

When we take Laplace transforms

$$(s^2X + 2) + \frac{3}{2}(sX) + 50X = 0.$$

$$X(s) = \frac{-2}{s^2 + \frac{3}{2}s + 50} = \frac{-2}{(s + \frac{3}{4})^2 + \frac{191}{16}}$$

$$x(t) = -2 e^{-3t/4} \mathcal{L}^{-1} \left\{ \frac{1}{s^2 + \frac{191}{16}} \right\}$$

$$= -2 e^{-3t/4} \left(\frac{4}{\sqrt{191}} \right) \sin \frac{\sqrt{191} t}{4} \text{ m.}$$

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- 12 12. Find an integral representation for the solution of the initial-value problem

$$y'' - 2y' - 3y = f(t), \quad y(0) = 1, \quad y'(0) = 0,$$

where $f(t)$ is some unspecified function.

when we take Laplace transforms,

$$(s^2 Y - s) - 2(sY - 1) - 3Y = F(s) \quad \sim 2$$

$$\therefore Y(s) = \frac{F(s)}{s^2 - 2s - 3} + \frac{s - 2}{s^2 - 2s - 3} \quad \sim 1$$

$$= \left(\frac{1/4}{s-3} + \frac{-1/4}{s+1} \right) F(s) + \frac{1/4}{s-3} + \frac{3/4}{s+1} \quad \sim 2$$

Using convolutions,

$$y(t) = \int_0^t \left[\frac{1}{4} e^{3(t-u)} - \frac{1}{4} e^{-(t-u)} \right] f(u) du \quad \sim 3$$

$$+ \frac{1}{4} e^{3t} + \frac{3}{4} e^{-t} \quad \sim 1$$