

1. The *Bessel function* of order 0, $y = J(x)$ satisfies the differential equation $xy'' + y' + xy = 0$ for all values of x and its value at 0 is $J(0) = 1$.

(a) To find $J'(0)$, substitute $x = 0$ into the equation $xy'' + y' + xy = 0$ to get

$$(0)J''(0) + J'(0) + (0)J(0) = 0 \implies J'(0) = 0$$

(b) To find $J''(0)$, use implicit differentiation rules on the equation:

$$\frac{d}{dx}(xy'' + y' + xy) = y'' + xy''' + y'' + y + xy' = xy''' + 2y'' + xy' + y$$

Now, substitute $x = 0$ to get

$$(0)J'''(0) + 2J''(0) + (0)J'(0) + J(0) = 0 \implies 2J''(0) + J(0) = 0 \implies 2J''(0) + 1 = 0$$

so that $J''(0) = -1/2$.

2. Recall that $|x|$ can be written as $\sqrt{x^2}$.

(a) Using the chain rule, we have

$$\frac{d}{dx}|x| = \frac{d}{dx}\sqrt{x^2} = \frac{1}{2}(x^2)^{-1/2}(2x) = \frac{2x}{2\sqrt{x^2}} = \frac{x}{|x|}$$

(b) Using part (a) and the chain rule on $f(x) = |\sin(x)|$, we have

$$\frac{d}{dx}|\sin(x)| = \frac{\sin(x)}{|\sin(x)|} \cos(x)$$

which is undefined at $x = \pi k$, where k is any integer.

(c) Using part (a) and the chain rule on $g(x) = \sin|x|$, we have

$$\frac{d}{dx}\sin|x| = \cos|x| \frac{x}{|x|}$$

which is undefined at $x = 0$.

3. Let $f_n(x) = \left(1 + \frac{x}{n}\right)^n$. Show that $\lim_{n \rightarrow \infty} f_n(x) = e^x$ for any $x > 0$.

(a) We have

$$f'_n(x) = n \left(1 + \frac{x}{n}\right)^{n-1} \frac{1}{n} = \left(1 + \frac{x}{n}\right)^{n-1}$$

(b) We wish to show that $\lim_{n \rightarrow \infty} f'_n(x) = e^x$. We do this by showing that the difference between $f'_n(x)$ and $f_n(x)$ approaches zero. That is,

$$\begin{aligned} \lim_{n \rightarrow \infty} f'_n(x) - f_n(x) &= \lim_{n \rightarrow \infty} \left[\left(1 + \frac{x}{n}\right)^{n-1} - \left(1 + \frac{x}{n}\right)^n \right] \\ &= \lim_{n \rightarrow \infty} \left[\left(1 + \frac{x}{n}\right)^{n-1} \left(1 - \left(1 + \frac{x}{n}\right)\right) \right] \\ &= \lim_{n \rightarrow \infty} -\frac{x}{n} \left(1 + \frac{x}{n}\right)^{n-1} \\ &= 0 \end{aligned}$$

The limit is zero because the expression $(1 + x/n)^{n-1}$ remains bounded, while the expression x/n in front goes to zero as $n \rightarrow \infty$. This means that both $f_n(x)$ and $f'_n(x)$ converge to the same function. Using the special property of $f_n(x)$, we have

$$\frac{d}{dx} \lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} \left(\frac{d}{dx} f_n(x) \right) = \lim_{n \rightarrow \infty} f_n(x)$$

Thus, $\lim_{n \rightarrow \infty} f_n(x)$ is a function that equals its own derivative. This is the definition of e^x , so this function must be e^x , if the limit exists. Now, we're going to cheat a little bit and assume that the limit exists.

- (c) In summary, part (b) showed us that $\frac{d}{dx} \lim_{n \rightarrow \infty} f_n(x) = \lim_{n \rightarrow \infty} f'_n(x) = \lim_{n \rightarrow \infty} f_n(x)$, which meant that $\lim_{n \rightarrow \infty} f_n(x)$ must be the unique function that equals its own derivative, which is e^x .

4. Let f be a one-to-one differentiable function such that its inverse f^{-1} is also differentiable.

- (a) To find $(f^{-1})'(x)$, first notice that $f^{-1}(x) = y$ is the same thing as $x = f(y)$. Using implicit differentiation, we have

$$\frac{d}{dx} x = \frac{d}{dx} f(y) \implies 1 = f'(y) \frac{dy}{dx} \implies \frac{dy}{dx} = \frac{1}{f'(y)} = \frac{1}{f'(f^{-1}(x))}$$

- (b) If $f(4) = 5$, then we are at the point $(4, 5)$. Notice that this corresponds to $f^{-1}(5) = 4$ for the inverse function. Using part (a) and the fact that $f'(4) = 2/3$, we have

$$\frac{d}{dx} f'(5) = \frac{1}{f'(f^{-1}(5))} = \frac{1}{f'(4)} = \frac{1}{2/3} = \frac{3}{2}$$

5. Two sides of a triangle have lengths 12 m and 15 m. The angle between them is increasing at a rate of 2° per minute. How fast is the length of the third side increasing when the angle between the sides of fixed length is 60° ?

Since the angle is in between the two fixed sides, the length of the third side is given by the law of cosines. Let θ represent the angle, and let $\ell(\theta)$ be the length of the third side. Then, $\ell(\theta) = \sqrt{12^2 + 15^2 - 2 \cdot 12 \cdot 15 \cos \theta}$.

"How fast is the length of the third side increasing" means $\frac{d\ell}{dt}$, the derivative of ℓ with respect to time. Using the chain rule, we have

$$\frac{d\ell}{dt} = \frac{1}{2} (12^2 + 15^2 - 2 \cdot 12 \cdot 15 \cos(\theta))^{-1/2} (2 \cdot 12 \cdot 15 \sin(\theta)) \frac{d\theta}{dt}$$

The value $\frac{d\theta}{dt}$ is given in the problem where it says "The angle between them is increasing at a rate of 2° per minute." To avoid problems, convert all degrees to radians (what problems?). Thus, $\frac{d\theta}{dt} = 2 \frac{\pi}{180} = \frac{\pi}{90}$, and, at $\frac{\pi}{3}$ (60°), we have

$$\begin{aligned} \frac{d\ell}{dt} \left(\frac{\pi}{3} \right) &= \frac{1}{2} \left(12^2 + 15^2 - 2 \cdot 12 \cdot 15 \cos \left(\frac{\pi}{3} \right) \right)^{-1/2} \left(2 \cdot 12 \cdot 15 \sin \left(\frac{\pi}{3} \right) \right) \frac{\pi}{90} \\ &= \frac{1}{2} (12^2 + 15^2 - 2 \cdot 12 \cdot 15) \cdot \frac{1}{2} \left(12 \cdot 15 \cdot \sqrt{3} \right) \frac{\pi}{90} \\ &= \frac{1}{\sqrt{144 + 225 - 90}} \sqrt{3} \pi \\ &= \frac{\pi}{\sqrt{63}} \approx 0.3958 \end{aligned}$$

Therefore, the third side is increasing at a rate of $\pi/\sqrt{63}$ meters per minute.

6. Suppose \$3000 is invested at 5% interest.

- (a) The formula for compounding interest is $P(1 + \frac{r}{n})^{nt}$, where $P = 3000$ is the initial principal, $r = 0.05$ is the interest rate, n is the number of compoundings per time period (usually a year), and $t = 5$ is the number of time periods, since we are concerned with a five year period.

(i) Annually means $n = 1$, so we have

$$3000 \left(1 + \frac{0.05}{1}\right)^{1 \cdot 5} \approx 3828.84$$

(ii) Semiannually means $n = 2$, so we have

$$3000 \left(1 + \frac{0.05}{2}\right)^{2 \cdot 5} \approx 3840.25$$

(iii) Monthly means $n = 12$, so we have

$$3000 \left(1 + \frac{0.05}{12}\right)^{12 \cdot 5} \approx 3850.08$$

(iv) Weekly means $n = 52$, so we have

$$3000 \left(1 + \frac{0.05}{52}\right)^{52 \cdot 5} \approx 3851.61$$

(v) Daily means $n = 365$, so we have

$$3000 \left(1 + \frac{0.05}{365}\right)^{365 \cdot 5} \approx 3852.01$$

(vi) Continuously means we take the limit as $n \rightarrow \infty$. From exercise 3, we know that $e^x = \lim_{n \rightarrow \infty} (1 + x/n)^n$. Thus,

$$\lim_{n \rightarrow \infty} 3000 \left(1 + \frac{0.05}{n}\right)^{5n} = 3000 \left[\lim_{n \rightarrow \infty} \left(1 + \frac{0.05}{n}\right)^n \right]^5 = 3000e^{0.05 \cdot 5} \approx 3852.08$$

- (b) The initial condition is the initial principal $A(0) = 3000$. To find a differential equation for $A(t)$, we can take the derivative of $A(t) = 3000e^{0.05t}$, which is $A'(t) = 3000e^{0.05t} \cdot 0.05 = A(t) \cdot 0.05$. Thus, our differential equation is the system $A' = 0.05A$ with initial condition $A(0) = 3000$.

7. The gas law for an ideal gas at absolute temperature T (in kelvins), pressure P (in atmospheres), and volume V (in liters) is $PV = nRT$, where n is the number of moles of the gas, and $R = 0.0821$ is the gas constant. Suppose that, at a certain instant, $P = 8.0$ atm and is increasing at a rate of 0.10 atm/min and $V = 10$ L and is decreasing at a rate of 0.15 L/min. Find the rate of change of T with respect to time at that instant if $n = 10$ mol.

Notice that R and n are constants (since n does not change in this particular problem). We seek $\frac{dT}{dt}$, the rate of change of T with respect to time t . Differentiating, we have

$$\frac{d}{dt}(nRT) = \frac{d}{dt}(PV) \implies nR \frac{dT}{dt} = \frac{dP}{dt}V + P \frac{dV}{dt} \implies \frac{dT}{dt} = \frac{1}{nR} \left(\frac{dP}{dt}V + P \frac{dV}{dt} \right)$$

Now, the problem tells us that $n = 10$, $R = 0.0821$, $\frac{dP}{dt} = 0.10$ ("increasing at a rate of 0.10 atm/min"), $V = 10$, $P = 8.0$, and $\frac{dV}{dt} = -0.15$ ("decreasing at a rate of 0.15 L/min"). Plugging these values into our equation, at the moment under consideration we have

$$\frac{dT}{dt} = \frac{1}{(10)(0.0821)} ((0.10)(10) + (8.0)(-0.15)) \approx -0.24$$

Therefore, the rate of change of T with respect to time at the instant under consideration is approximately -0.24 K/min. In particular, our gas is cooling.

8. When a cold drink is taken from a refrigerator, its temperature is 5°C . After 25 minutes in a 20°C room, its temperature has increase to 10°C .

- (a) To model the temperature change, we will use Newton's law of cooling. Newton's law of cooling states, "For a body cooling in a draft, the rate of heat loss is proportional to the difference in temperatures between the body and its surroundings." To write this as an equation, let $T(t)$ be the temperature of the drink at time t , and let $T_s = 20$ be the constant temperature of the surroundings. Then, there is some constant of proportionality k such that

$$\frac{dT}{dt} = -k(T - T_s)$$

This is a differential equation with initial condition $T(0) = 5 = T_0$, the initial temperature of the drink. Using Theorem 2 in section 3.8 of the textbook, we can solve this differential equation to find that

$$T(t) = T_s + (T_0 - T_s)e^{-kt} = 20 + 15e^{-kt}$$

Now, we can use the facts in the problem to find k . We are given that $T(25) = 10$. Thus,

$$T(25) = 20 + (5 - 20)e^{-25k} = 10 \implies e^{-25k} = \frac{1}{3} \implies -25k = \ln\left(\frac{1}{3}\right)$$

Thus, $k = (\ln 1.5)/25 \approx 0.01622$. Knowing the value of k , we can solve for the temperature of the drink after 50 minutes.

$$T(50) = 20 - 15e^{-50(\ln 1.5)/25} = 20 - 15e^{-2 \ln 1.5} \approx 13.33$$

- (b) The temperature is 15°C at time t when $T(t) = 15$ or

$$\begin{aligned} 20 - 15e^{-t \ln(1.5)/25} &= 15 \implies -15e^{-t \ln(1.5)/25} = -5 \\ &\implies e^{-t \ln(1.5)/25} = \frac{1}{3} \\ &\implies -t \frac{\ln(1.5)}{25} = \ln\left(\frac{1}{3}\right) \\ &\implies t \frac{\ln(1.5)}{25} = \ln(3) \\ &\implies t = 25 \ln(3) / \ln(1.5) \\ &\implies t \approx 67.74 \end{aligned}$$

Therefore, when $t = 25 \ln(3) / \ln(1.5)$ minutes have passed, the temperature of the drink will be 15°C .

9. Two people start from the same point. One walks east at 3 mi/h, and the other walks northeast at 2 mi/h. How fast is the distance between the people changing after 15 minutes?

Let $d_1(t)$ be the distance the person headed east has traveled at time t , and let $d_2(t)$ be similarly defined for the other person. The angle between north and northeast is $\pi/4$. The distance between the two people $d(t)$ can be expressed by the law of cosines as

$$d(t) = \sqrt{d_1(t)^2 + d_2(t)^2 - d_1(t)d_2(t)\cos\left(\frac{\pi}{4}\right)}$$

We seek $\frac{dd}{dt}$. By repeated applications of the chain rule, we have

$$\frac{dd}{dt} = \frac{1}{2} \left(d_1^2 + d_2^2 - 2d_1d_2 \cos\left(\frac{\pi}{4}\right) \right)^{-1/2} \left(2d_1 \frac{dd_1}{dt} + 2d_2 \frac{dd_2}{dt} - \frac{dd_1}{dt} d_2 \cos\left(\frac{\pi}{4}\right) - d_1 \frac{dd_2}{dt} \cos\left(\frac{\pi}{4}\right) \right)$$

The values $\frac{dd_1}{dt} = 3$ and $\frac{dd_2}{dt} = 2$ are the speeds given in the problem statement. Convert 15 minutes into $1/4$ hours. Then, $d_1(0.25) = 3/4$, and $d_2(0.25) = 1/2$. Now, plug in these four values to evaluate $\frac{dd}{dt}(0.25)$, which is

$$\begin{aligned} \frac{dd}{dt} &= \frac{1}{2} \left(\left(\frac{3}{4}\right)^2 + \left(\frac{1}{2}\right)^2 - 2 \cdot \frac{3}{4} \cdot \frac{1}{2} \cos\left(\frac{\pi}{4}\right) \right)^{-1/2} \left(2 \cdot \frac{3}{4} \cdot 3 + 2 \cdot \frac{1}{2} \cdot 2 - 2\left(3 \cdot \frac{1}{2} - \frac{3}{4} \cdot 2\right) \cos\left(\frac{\pi}{4}\right) \right) \\ &= \frac{1}{2} \left(\frac{9}{16} + \frac{4}{16} - \frac{6\sqrt{2}}{16} \right)^{-1/2} \left(\frac{18}{4} + \frac{8}{4} - \frac{6\sqrt{2}}{4} - \frac{6\sqrt{2}}{4} \right) \\ &= \frac{\frac{13 - 6\sqrt{2}}{4}}{\frac{\sqrt{13 - 6\sqrt{2}}}{4}} \\ &= \sqrt{13 - 6\sqrt{2}} \\ &\approx 2.1248 \end{aligned}$$

These calculations can be made somewhat simpler by differentiating $d^2 = d_1^2 + d_2^2 - 2d_1d_2 \cos\left(\frac{\pi}{4}\right)$ implicitly. Try it.