All questions are similar to homework problems.

$\begin{array}{c} {\rm MATH102~Solutions~September~2006} \\ {\rm Section~A} \end{array}$

1. The Taylor series of $f(x) = x^{-1} = (2 + (x - 2))^{-1} = 2^{-1}(1 + (x - 2)/2)^{-1}$ is

$$2^{-1} - 2^{-2}(x-2) + 2^{-3}(x-2)^2 - \dots = \sum_{n=0}^{\infty} (-1)^n 2^{-n-1} (x-2)^n.$$

This can also be worked out by computing all derivatives of f at x = 2.

- [3 marks]
- a) When x=3 the series is convergent and equal to $f(3)=\frac{1}{3}$.

[1 mark

b) When x = 4 the series is not convergent to $f(4) = \frac{1}{4}$. In fact, the series is not convergent.

[1 mark]

No explanation is required in a) or b).

5 = 3 + 1 + 1 marks

2(i) Separating the variables, we have

$$\int y dy = -\int e^x dx,$$
$$\frac{y^2}{2} = e^x + C,$$

or

$$y = \pm \sqrt{2C + 2e^x}.$$

Putting y(0) = 1 gives 2C = -1 and $y = +\sqrt{2e^x - 1}$.

2(ii) Using the integrating factor method, and the integrating factor is

$$\exp\left(\int dx\right) = e^x.$$

So the equation becomes

$$\frac{d}{dx}(ye^x) = e^{2x}.$$

Integrating gives

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

So the general solution is

$$y = \frac{1}{2}e^x + Ce^{-x}.$$

Putting y(0)=2 gives $C=\frac{3}{2}$ and $y=\frac{1}{2}e^x+\frac{3}{2}e^{-x}$. 3 marks for (i) 4 marks for (ii).

[7 marks]

3. Try $y = e^r x$. Then

$$r^2 + 4r + 3 = 0 \Rightarrow (r+1)(r+3) = 0 \Rightarrow r = -1 \text{ or } r = -3.$$

So the general solution is

$$y = Ae^{-x} + Be^{-3x}.$$

[2 marks]

So $y' = -Ae^{-x} - 3Be^{-3x}$ and the initial conditions y(0) = 1, y'(0) = 2 give

$$A + B = 1, \quad -A - 3B = 2 \rightarrow -2B = 3, \quad A = 1 - B \Rightarrow B = -\frac{3}{2}, \quad A = \frac{5}{2}.$$

So

$$y = \frac{5}{2}e^{-x} - \frac{3}{2}e^{-3x}.$$

[3 marks]

2 + 3 = 5 marks

4. We have

$$\lim_{\substack{(x,y)\to(0,0),y=0\\(x,y)\to(0,0),x=0}}\frac{x^4}{x^4+y^4}=\lim_{x\to0}\frac{x^4}{x^4}=1,$$

So the limits along two different lines as $(x,y) \to (0,0)$ are different, and the overall limit does not exist. [4 marks]

5.

$$\begin{split} \frac{\partial f}{\partial x} &= -\frac{2x}{(x^2 + y)^2}, \ \frac{\partial f}{\partial y} = -\frac{1}{(x^2 + y)^2}, \\ \frac{\partial^2 f}{\partial x^2} &= -\frac{2}{(x^2 + y)^2} + \frac{8x^2}{(x^2 + y)^3}, \\ \frac{\partial^2 f}{\partial y \partial x} &= \frac{4x}{(x^2 + y)^3}, \\ \frac{\partial^2 f}{\partial x \partial y} &= \frac{4x}{(x^2 + y)^3} \end{split}$$

so that these last two are equal, and

$$\frac{\partial^2 f}{\partial y^2} = \frac{2}{(x^2 + y)^3}.$$

[4 marks]

6. We have

$$\frac{\partial u}{\partial x} = 1, \ \frac{\partial u}{\partial y} = 1, \ \frac{\partial v}{\partial x} = 1, \ \frac{\partial v}{\partial y} = -1.$$

By the Chain Rule,

$$\begin{split} \frac{\partial g}{\partial x}(x,y) &= \frac{\partial f}{\partial u}(u,v)\frac{\partial u}{\partial x}(x,y) + \frac{\partial f}{\partial v}(u,v)\frac{\partial v}{\partial x}(x,y) \\ &= \frac{\partial f}{\partial u}(u,v) + \frac{\partial f}{\partial v}(u,v). \end{split}$$

Similarly,

$$\frac{\partial g}{\partial y}(x,y) = \frac{\partial f}{\partial u}(u,v) - \frac{\partial f}{\partial v}(u,v).$$

Similarly,

$$\begin{split} \frac{\partial^2 g}{\partial x^2}(x,y) &= \left(\frac{\partial^2 f}{\partial u^2}(u,v) + \frac{\partial^2 f}{\partial u \partial v}(u,v)\right) + \left(\frac{\partial^2 f}{\partial v \partial u}(u,v) + \frac{\partial^2 f}{\partial v^2}(u,v)\right) \\ &= \frac{\partial^2 f}{\partial u^2}(u,v) + \frac{\partial^2 f}{\partial v^2}(u,v) + 2\frac{\partial^2 f}{\partial v \partial u}(u,v). \end{split}$$

Similarly,

$$\begin{split} \frac{\partial^2 g}{\partial y^2}(x,y) &= \left(\frac{\partial^2 f}{\partial u^2}(u,v) - \frac{\partial^2 f}{\partial u \partial v}(u,v)\right) - \left(\frac{\partial^2 f}{\partial v \partial u}(u,v) - \frac{\partial^2 f}{\partial v^2}(u,v)\right) \\ &= \frac{\partial^2 f}{\partial u^2}(u,v) + \frac{\partial^2 f}{\partial v^2}(u,v) - 2\frac{\partial^2 f}{\partial u \partial v}(u,v). \end{split}$$

Adding, we obtain

$$\frac{\partial^2 g}{\partial x^2}(x,y) + \frac{\partial^2 g}{\partial y^2}(x,y) = 2\left(\frac{\partial^2 f}{\partial u^2}(u,v) + \frac{\partial^2 f}{\partial v^2}(u,v)\right).$$

[6 marks]

7. For

$$f(x, y, z) = x^2 y z$$

we have

$$\nabla f(x, y, z) = 2xyz\mathbf{i} + x^2z\mathbf{j} + x^2y\mathbf{k}.$$

So

$$\nabla f(2,1,1) = 4\mathbf{i} + 4\mathbf{j} + 4\mathbf{k}.$$

3 marks

The tangent plane at (2, 1, 1) is

$$\nabla f(2,1,1).((x-2)\mathbf{i} + (y-1)\mathbf{j} + (z-1)\mathbf{k} = 0,$$

or

$$4(x-2) + 4(y-1) + 4(z-1) = 0,$$

or

$$x + y + z - 4 = 0$$
.

[2 marks][3 + 2 = 5 marks.]

8. For

$$f(x,y) = x^2y - 2yx + 2y^2 - 3y,$$

we have

$$\frac{\partial f}{\partial x} = 2xy - 2y, \quad \frac{\partial f}{\partial y} = x^2 - 2x + 4y - 3.$$

[2 marks]

So at a stationary point,

$$y(x-1) = 0 = x^2 - 2x + 4y - 3 \Leftrightarrow y = 0 = (x+1)(x-3) \text{ or } (x-1) = 0 = 4(y-1)$$

$$\Leftrightarrow$$
 $(x,y) = (-1,0)$ or $(3,0)$ or $(1,1)$.

[2 marks]

$$A = \frac{\partial^2 f}{\partial x^2} = 2y, \ B = \frac{\partial^2 f}{\partial y \partial x} = 2x - 2, C = \frac{\partial^2 f}{\partial y^2} = 4.$$

For (x,y)=(-1,0) or (3,0) we have A=0 and $B\neq 0$. So $AC-B^2<0$ and these points are saddle points.

For (x,y)=(1,1), we have $A=2,\,B=0,\,C=4.$ So $A>0,\,AC-B^2>0$ and (1,-1) is a minimum

[4 marks]

$$[2 + 2 + 4 = 8 \text{ marks}]$$

9. For

$$f(x,y) = \frac{1}{x^2 - y^2},$$

we have

$$\frac{\partial f}{\partial x} = -\frac{2x}{(x^2-y^2)^2}, \quad \frac{\partial f}{\partial y} = \frac{2y}{(x^2-y^2)}.$$

So

$$f(2,1)=\frac{1}{3}, \quad \frac{\partial f}{\partial x}(2,1)=-\frac{4}{9}, \quad \frac{\partial f}{\partial y}(2,1)=\frac{2}{9}.$$

So the linear approximation is

$$\frac{1}{3} - \frac{4}{9}(x-2) + \frac{2}{9}(y-1).$$

It would be acceptable to realise that

$$f(x,y) = (3+4(x-2)+4(x-2)^2-2(y-1)-(y-1)^2)^{-1}$$
$$= \frac{1}{3}(1+\frac{4}{3}(x-1)-\frac{2}{3}(y-1)+\frac{4}{3}(x-2)^2-\frac{1}{3}(y-1)^2)^{-1}$$

and to expand out.] [4 marks]

10. In polar coordinates (r,θ) , D is the set where $r\leq 1$ and $0\leq \theta\leq 2\pi$ (by choice of argument). Also, $x^2+y^2=r^2$ and $dxdy=rdrd\theta$. So

$$\int \int_{D} (x^{2} + y^{2})^{3/2} dx dy = \int_{0}^{2\pi} \int_{0}^{1} r^{4} dr d\theta = \int_{0}^{2\pi} \left[\frac{1}{5} r^{5} \right]_{r=0}^{r=1} d\theta$$
$$= \int_{0}^{2\pi} \frac{1}{5} d\theta = \frac{2\pi}{5}.$$

[6 marks]

Section B

11.

(i)a)
$$f'(x) = -\sin x$$
, $f''(x) = -\cos x$, $f^{(3)}(x) = \sin x$, $f^{(4)}(x) = \cos x$. So $f(0) = 1$, $f'(0) = 0$, $f''(0) = -1$, $f^{(3)}(0) = 0$, and

$$P_3(x,0) = 1 - \frac{x^2}{2}, \quad R_3(x,0) = \frac{\cos c}{4!}x^4$$

for some c between 0 and x.

[3 marks.]

We have $|cosc| \leq 1$ for all c. So

$$|R_3(x,0)| \le \frac{x^4}{24}.$$

[3 marks.]

(i)b) For the same function $f(x) = \cos x$, we have $f(\pi) = -1$, $f'(\pi) = 0$, $f''(\pi) = 1$, $f^{(3)}(\pi) = 0$. So

$$P_3(x,\pi) = -1 + \frac{(x-\pi)^2}{2}, \quad R_3(x,\pi) = \frac{\cos c}{4!}(x-\pi)^4$$

for some c between π and x.

[3 marks.]

(i)c) We have
$$f(2\pi) = f(0) = 1$$
, $f'(2\pi) = 0$, $f''(2\pi) = -1$, $f^{(3)}(2\pi) = 0$, and

$$P_3(x, 2\pi) = 1 - \frac{(x - 2\pi)^2}{2}, \quad R_3(x, 2\pi) = \frac{\cos c}{4!} (x - 2\pi)^4$$

for some c between 2π and x.

[3 marks]

(ii)a)

$$y^2 = 0.001 + 2(\cos x - 1).$$

For $P_3(x,0)$ and $R_3(x,0)$ as in (i)a), we have

$$y^2 = 0.001 - 2 + 2(P_3(x,0) + R_3(x,0)) = 0.001 - x^2 + 2R_3(x,0)$$

So

$$|0.001 - x^2 - y^2| \le \frac{x^4}{12}.$$

[3 marks.]

[3+3+3+3+3=15 marks.]

12. For the complementary solution in both cases, if we try $y = e^{rx}$ we need

$$r^2 + 2r - 15 = (r+5)(r-3) = 0,$$

that is, r = 3 or -5. So the complementary solution is $Ae^{3x} + Be^{-5x}$. [3 marks]

(i) We try $y_p = Cx + D$. Then $y_p' = C$ and $y_p'' = 0$. So $y_p'' + 2y_p' - 15y_p = 2C - 15Cx - 15D$. So $C = -\frac{1}{5}$ and $-15D - \frac{2}{5} = 2$ and $D = -\frac{12}{75} = -\frac{4}{25}$. So the general solution is

$$y = Ae^{3x} + Be^{-5x} - \frac{1}{5}x - \frac{4}{25}.$$

[3 marks]

This gives

$$y' = 3Ae^{3x} - 5Be^{-5x} - \frac{1}{5}.$$

So putting x = 0, the boundary conditions give

$$A + B - \frac{4}{25} = 1$$
, $3A - 5B - \frac{1}{5} = 2 \implies 8A - \frac{4}{5} - \frac{1}{5} = 7$, $B = \frac{29}{25} - A \Rightarrow A = 1$, $B = \frac{4}{25}$.

So the solution is

$$y = e^{3x} + \frac{4}{25}e^{-5x} - \frac{1}{5}x - \frac{4}{25}.$$

[3 marks]

(ii) We try $y_p = C \sin x + D \cos x$. Then $y_p'(x) = C \cos x - D \sin x$ and $y_p'' = -C \sin x - D \cos x$. So

$$y_p'' + 2y_p' - 15y_p = (-16C - 2D)\sin x + (2C - 16D)\cos x = 5\sin x.$$

So C = 8D and -130D = 13 So the general solution is

$$y = Ae^{-x} + Be^{-3x} - \frac{4}{5}\sin x - \frac{1}{10}\cos x.$$

[3 marks] This gives

$$y'(x) = 3Ae^{3x} - 5Be^{-5x} - \frac{4}{5}\cos x + \frac{1}{10}\sin x$$

So putting x = 0, the boundary conditions give

$$A+B-\frac{1}{10}=1,\ 3A-5B-\frac{4}{5}=2\Rightarrow 8A-\frac{13}{10}=7,\ B=\frac{11}{10}-A\Rightarrow A=\frac{83}{80},\ B=\frac{1}{16}.$$

So

$$y = \frac{83}{80}e^{3x} + \frac{1}{16}e^{-5x} - \frac{4}{5}\sin x - \frac{1}{10}\cos x.$$

[3 marks]

 $[5\times 3=15~\mathrm{marks}]$

13a)

We have

$$\nabla f = 4x\mathbf{i} + 2y\mathbf{j}$$
$$\nabla q = (4 - 2x)\mathbf{i} - \mathbf{j}.$$

[2 marks]

The only stationary point of f is where 4x = 2y = 0, that is, (x, y) = (0, 0). This is on the boundary of the region, which we call R. So any maximum or minimum of f must be on the boundary [3 marks]

To find maxima and minima on the parabola part of the boundary $y = 4x - x^2$, apart from the endpoints, we can either use Lagrange multipliers or straight substitution. Both methods give similar calculations. Using Lagrange multipliers, we consider the equation

$$\nabla f = \lambda \nabla g$$

that is,

$$4x = \lambda(4 - 2x), \ 2y = -\lambda.$$

So

$$4x = -2y(4-2x) \Rightarrow x = -y(2-x) = x(x-4)(2-x)$$

So x = 0 or

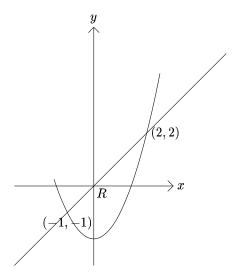
$$1 = -8 + 6x - x^2 \Rightarrow (x - 3)^2 = 0$$

So x = 3 and y = 12 - 9 = 3. Then f(3,3) = 27. [6 marks.]

On the straight part of the boundary, $f(x,y) = f(x,0) = 2x^2$, which is largest at the endpoint (4,0) and smallest at the endpoint (0,0). We have f(0,0) = 0 and f(4,0) = 32. So the maximum and minimum of f over the whole region are 32 at (4,0) and 0 at (0,0).

[4 marks]2+3+6+4=15 marks.

14a). The line y=x meets the parabola $y=x^2-2$ when $x^2-x-2=0$, that is, (x+1)(x-2)=0. When x=-1 then y=-1 and when x=2 y=2 The parabola is to the left of the line. The region R is as shown.



[3 marks]

The area A is

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

$$= \left[\frac{x^{2}}{2} + 2x - \frac{x^{3}}{3} \right]_{1}^{2} = 2 + 4 - \frac{8}{3} - \frac{1}{2} + 2 - \frac{1}{3} = \frac{9}{2}$$

[4 marks]

14b) Then

$$\overline{x} = \frac{1}{A} \int_{-1}^{2} \int_{x^{2}-2}^{x} x dy dx$$

$$= \frac{2}{9} \int_{-1}^{2} (x^{2} + 2x - x^{3}) dx = \frac{2}{9} \left[\frac{x^{3}}{3} + x^{2} - \frac{x^{4}}{4} \right]_{-1}^{2}$$

$$= \frac{2}{9} \left(\frac{8}{3} - 4 + 4 + \frac{1}{3} - 1 + \frac{1}{4} \right) = \frac{2}{9} \cdot \frac{9}{4} = \frac{1}{2}.$$

$$\overline{y} = \frac{1}{A} \int_{-1}^{2} \int_{x^{2}-2}^{x} y dy dx$$

$$= \frac{2}{9} \int_{-1}^{2} \left[\frac{y^2}{2} \right]_{x^2 - 2}^{x} dx = \frac{1}{9} \int_{-1}^{2} (x^2 + 4x^2 - 4 - x^4) dx$$

$$= \frac{1}{9} \left[\frac{5x^3}{3} - 4x - \frac{x^5}{5} \right]_{-1}^{2} = \frac{1}{9} \left(\frac{40}{3} - 8 - \frac{32}{5} + \frac{1}{3} - 4 + \frac{1}{5} \right)$$

$$= \frac{1}{9} \cdot \frac{-18}{5} = -\frac{2}{5}$$

So

$$(\overline{xy}) = \left(\frac{1}{2}, -\frac{2}{5}\right).$$

[3+4+3+5=15 marks.]