

## Values

- 10 1. Find, in explicit form, the solution of the initial-value problem

$$\frac{dy}{dx} = \frac{1 + y^3}{xy^2 + y^2}, \quad y(0) = 1.$$

The differential equation can be separated

$$\frac{y^2 dy}{1 + y^3} = \frac{dx}{x + 1}, \quad (y \neq -1).$$

A one-parameter of solutions is defined implicitly by

$$\frac{1}{3} \ln |1 + y^3| = \ln |x + 1| + C.$$

For an explicit solution, we write

$$|1 + y^3| = e^{3C} |x + 1|^3 \quad \implies \quad 1 + y^3 = D|x + 1|^3, \quad D = \pm e^{3C}.$$

The initial condition requires  $2 = D$ , and therefore

$$1 + y^3 = 2|x + 1|^3 \quad \implies \quad y = (2|x + 1|^3 - 1)^{1/3}.$$

- 7 2. A tank originally contains 1000 litres of water in which 10 kilograms of salt has been dissolved. A mixture containing 2 kilograms of salt for each 100 litres of water is added to the tank at 10 millilitres per second. At the same time 15 millilitres of well-stirred mixture is removed from the tank. Set up, but do **NOT** solve, an initial-value problem for the number of grams of salt in the tank as a function of time. For how long is the differential equation valid?

If we let  $S(t)$  be the number of grams of salt in the tank as a function of time  $t$  in seconds, then

$$\frac{dS}{dt} = (\text{rate salt enters}) - (\text{rate salt leaves}) = \frac{1}{5} - \frac{15S}{10^6 - 5t}, \quad S(0) = 10\,000.$$

The differential equation is valid as long as there is water in the tank. This ends when  $10^6 - 5t = 0$ , and this gives  $t = 200,000$  seconds.

12 3. Find the sum of the series

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

Justify all steps in your solution.

If we set  $y = x^2$ , the series becomes  $\sum_{n=1}^{\infty} \frac{(-1)^n n}{(2n)!} y^n$ . The radius of convergence of this series is

$$R_y = \lim_{n \rightarrow \infty} \left| \frac{\frac{(-1)^n n}{(2n)!}}{\frac{(-1)^{n+1} (n+1)}{(2n+2)!}} \right| = \lim_{n \rightarrow \infty} \left[ \frac{n(2n+2)(2n+1)(2n)!}{(2n)!(n+1)} \right] = \infty.$$

Thus,  $R_x = \infty$  also. If we set  $S(x) = \sum_{n=1}^{\infty} \frac{(-1)^n n}{(2n)!} x^{2n}$ , then

$$\frac{S(x)}{x} = \sum_{n=1}^{\infty} \frac{(-1)^n n}{(2n)!} x^{2n-1}, \quad x \neq 0.$$

Because the radius of convergence is infinite, we can integrate this series term-by-term,

$$\int \frac{S(x)}{x} dx = \sum_{n=1}^{\infty} \frac{(-1)^n n}{(2n)!(2n)} x^{2n} + C = \frac{1}{2} \sum_{n=1}^{\infty} \frac{(-1)^n}{(2n)!} x^{2n} + C = \frac{1}{2}(\cos x - 1) + C.$$

Differentiation gives

$$\frac{S(x)}{x} = -\frac{1}{2} \sin x \quad \implies \quad S(x) = -\frac{x}{2} \sin x, \quad x \neq 0.$$

When  $x = 0$ ,  $S(0) = 0$ , and the sum of the series at  $x = 0$  is also 0. Hence, we can write that

$$S(x) = -\frac{x}{2} \sin x, \quad -\infty < x < \infty.$$

11 4. (a) Find, in sigma notation, a series representing

$$\int_0^x e^{-t^2} dt.$$

(b) Suppose your series in part (a) is truncated when  $n = N$ . Find an inequality that  $N$  must satisfy if the maximum error on the interval  $0 \leq x \leq 1$  must be less than  $10^{-8}$ . Do **NOT** solve the inequality. Justify all statements.

(a) Using the Maclaurin series for  $e^{-t^2}$ ,

$$\begin{aligned} \int_0^x e^{-t^2} dt &= \int_0^x \left( \sum_{n=0}^{\infty} \frac{(-t^2)^n}{n!} \right) dt = \int_0^x \left( \sum_{n=0}^{\infty} \frac{(-1)^n}{n!} t^{2n} \right) dt \\ &= \left\{ \sum_{n=0}^{\infty} \frac{(-1)^n}{n!(2n+1)} t^{2n+1} \right\}_0^x = \sum_{n=0}^{\infty} \frac{(-1)^n}{n!(2n+1)} x^{2n+1}. \end{aligned}$$

(b) The series is alternating when  $0 \leq x \leq 1$ . Since the sequence  $\left\{ \frac{x^{2n+1}}{n!(2n+1)} \right\}$  is decreasing and has limit 0 for any  $x$  in the interval  $0 \leq x \leq 1$ , the series converges by the alternating series test. If the series is truncated when  $n = N$ , the absolute value of the maximum error is

$$\frac{1}{(N+1)!(2N+3)} x^{2N+3} \leq \frac{1}{(N+1)!(2N+3)}.$$

For this to be less than  $10^{-8}$ , we require

$$\frac{1}{(N+1)!(2N+3)} < 10^{-8}.$$