

## Solutions

### Sample test #1.

1. Use substitution  $u = \sin x$

$$\int \frac{\cos x}{e^{\sin x} + 1} dx = \int \frac{du}{1 + e^u} = \int \frac{e^u du}{e^u + e^{2u}},$$

now use  $z = e^u$

$$\int \frac{e^u du}{e^u + e^{2u}} = \int \frac{dz}{z + z^2} = \int \frac{1}{z} - \frac{1}{z+1} dz = \ln \left| \frac{z}{z+1} \right| + C = \ln \frac{e^{\sin x}}{1 + e^{\sin x}} + C$$

2. On the interval  $[0, 1]$

$$\frac{1}{x\sqrt{x+1}} \geq \frac{1}{x\sqrt{2}}.$$

Therefore by comparison test

$$\int_0^1 \frac{dx}{x\sqrt{x+1}} \geq \int_0^1 \frac{dx}{x\sqrt{2}}$$

is divergent.

- 3.

$$\lim_{n \rightarrow \infty} \ln a_n = \lim_{n \rightarrow \infty} n \ln \left( 1 + \frac{1}{n^2} \right) = \lim_{x \rightarrow 0} \frac{\ln(1+x^2)}{x} = \lim_{x \rightarrow 0} \frac{x^2 + \dots}{x} = 0.$$

Hence

$$\lim_{n \rightarrow \infty} a_n = 1.$$

- 4.

$$k = \frac{3}{0.2} = 15.$$

$$W = \int_{0.2}^{0.5} 15x dx = \frac{15}{2} x^2 \Big|_{0.2}^{0.5} = \frac{15}{2} (0.25 - 0.04) = 1.575J.$$

- 5.

$$\lim_{n \rightarrow \infty} \frac{n^{1/3}}{n^2 + 1} \div \frac{1}{n^{5/3}} = 1.$$

Since  $\sum_{n=1}^{\infty} \frac{1}{n^{5/3}}$  converges

$$\sum_{n=1}^{\infty} \frac{n^{1/3}}{n^2 + 1}$$

converges by limit comparison test. Thus

$$\sum_{n=1}^{\infty} \frac{(-1)^n n^{1/3}}{n^2 + 1}$$

also converges.

6.

$$\lim_{n \rightarrow \infty} \frac{|x|^{n+1}}{3^{n+1}(n+1)^2} \div \frac{|x|^n}{3^n n^2} = \frac{|x|}{3}.$$

The radius of convergence is 3. If  $x = 3$  or  $x = -3$  we get convergent series

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

The interval of convergence is  $[-3, 3]$ .

7.

$$\begin{aligned} yy' &= x\sqrt{1+x^2}\sqrt{1+y^2}. \\ \int \frac{ydy}{\sqrt{1+y^2}} &= \int x\sqrt{1+x^2}dx \\ \sqrt{1+y^2} &= \frac{1}{3}(1+x^2)^{3/2} + C \end{aligned}$$

8. Solve the differential equation  $y'' - 2y = e^{2x}$ .

$$\begin{aligned} r^2 - 2 &= 0, \quad r_{1,2} = \pm\sqrt{2}, \\ y_c &= c_1 e^{\sqrt{2}x} + c_2 e^{-\sqrt{2}x}, \\ y_p &= Ae^{2x}, \quad 4Ae^{2x} - 2Ae^{2x} = e^{2x}, \quad A = \frac{1}{2}, \\ y &= \frac{1}{2}e^{2x} + c_1 e^{\sqrt{2}x} + c_2 e^{-\sqrt{2}x}. \end{aligned}$$

9.

$$y'' - xy = 0, \quad y(0) = 1, \quad y'(0) = 0, \quad y = \sum_{n=0}^{\infty} c_n x^n$$

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

$$(n+2)(n+1)c_{n+2} = c_{n-1}, \quad c_0 = 1, \quad c_1 = 0, \quad c_2 = 0, \quad c_{3k+1} = c_{3k+2} = 0,$$

$$c_{3k} = \frac{1}{3k \cdot (3k-1) \cdot (3k-3) \cdot (3k-4) \cdot \dots \cdot 3 \cdot 2},$$

$$y = 1 + \sum_{k=1}^{\infty} \frac{x^{3k}}{3k \cdot (3k-1) \cdot (3k-3) \cdot (3k-4) \cdot \dots \cdot 3 \cdot 2}.$$

10.  $m = 3, c = 11, k = \frac{3}{0.3} = 10$ .

$$3\frac{d^2x}{dt^2} + 11\frac{dx}{dt} + 10x = 0, \quad x(0) = 0.3, \quad x'(0) = 0$$

$$3r^2 + 11r + 10 = 0, \quad r_1 = -2, \quad r_2 = -\frac{5}{3}$$

$$y = c_1 e^{-2t} + c_2 e^{-\frac{5}{3}t}, \quad c_1 + c_2 = 0.3, \quad -2c_1 - \frac{5}{3}c_2 = 0, \quad c_1 = -\frac{5}{6}c_2, \quad c_2 = 1.8, \quad c_1 = -1.5$$

$$y = -1.5e^{-2t} + 1.8e^{-\frac{5}{3}t}$$

**Sample final #2.**

1. Comparison with  $\frac{1}{(x+1)^3}$  shows that the integral is convergent.

$$\frac{1}{(x+1)^2(x+2)} = \frac{Ax+B}{(x+1)^2} + \frac{C}{x+2}$$

$$A = -1, \quad B = 0, \quad C = 1, \quad \frac{1}{(x+1)^2(x+2)} = -\frac{x}{(x+1)^2} + \frac{1}{x+2}.$$

$$\int \frac{dx}{(x+1)^2(x+2)} = -\int \frac{x dx}{(x+1)^2} + \int \frac{dx}{x+2} = -\frac{1}{x+1} - \ln|x+1| + \ln|x+2| + C$$

$$\int_0^\infty \frac{dx}{(x+1)^2(x+2)} = \ln \frac{x+2}{x+1} - \frac{1}{x+1} \Big|_0^\infty = 1 - \ln 2.$$

2. Use l'Hospital's rule twice

$$\lim_{n \rightarrow \infty} \frac{\ln^2 n}{n} = \lim_{x \rightarrow \infty} \frac{\ln^2 x}{x} = \lim_{x \rightarrow \infty} \frac{2 \ln x}{x} = \lim_{x \rightarrow \infty} \frac{2}{x} = 0$$

3.  $\sum_{n=1}^\infty \frac{n^2-n}{n^4+n}$  is convergent by the limit comparison test with  $\sum_{n=1}^\infty \frac{1}{n^2}$ .

4. Let  $f(x) = x^2 e^{x^3}$ . Then

$$f(x) = \sum_{n=0}^\infty \frac{x^{3n+2}}{n!}, \quad c_{100} = 0, \quad f^{(100)}(0) = 0.$$

5. The equation

$$y' = 0.5 + 0.1 - 0.015y, \quad y(0) = 0.$$

$$\frac{y'}{0.6 - 0.015y} = 1,$$

$$\int \frac{dy}{0.6 - 0.015y} = \int dt, \quad -\frac{1}{0.015} \ln|0.6 - 0.015y| = t + C,$$

$$0.6 - 0.015y = Ae^{-0.015t}, \quad y = 40 - 40e^{-0.015t}, \quad y(60) = 40 - 40e^{-0.9}.$$

6.

$$\sum_{n=0}^\infty \frac{(n!)^2}{(2n)!} x^n.$$

$$\lim_{n \rightarrow \infty} \frac{((n+1)!)^2}{(2n+2)!} |x|^{n+1} \div \frac{(n!)^2}{(2n)!} |x|^n =$$

$$\lim_{n \rightarrow \infty} \frac{(n+1)^2 |x|}{(2n+2)(2n+1)} = \frac{|x|}{4}$$

The radius of convergence is 4. When  $|x| = 4$ , the series

$$\sum_{n=0}^{\infty} \frac{(n!)^2}{(2n)!} 4^n$$

satisfies the condition

$$\frac{a_{n+1}}{a_n} = \frac{4(n+1)^2}{(2n+2)(2n+1)} = \frac{4n^2 + 8n + 4}{4n^2 + 6n + 2} > 1.$$

Therefore  $a_{n+1} > a_n$ . The series is divergent by divergence test. The interval of convergence is  $(-4, 4)$ .

7. Substitute into equation  $y'' - xy' - 2y = 0$  a power series.

$$y = \sum_{n=0}^{\infty} c_n x^n, \quad \sum_{n=0}^{\infty} c_{n+2} (n+2)(n+1) x^n - \sum_{n=0}^{\infty} n c_n x^n - 2 \sum_{n=0}^{\infty} c_n x^n = 0,$$

$$(n+2)(n+1)c_{n+2} - (n+2)c_n = 0, \quad c_{n+2} = \frac{c_n}{n+1},$$

$$y = A \sum_{n=0}^{\infty} \frac{x^{2n}}{(2n-1)(2n-3)\dots 1} + B \sum_{n=0}^{\infty} \frac{x^{2n+1}}{(2n)(2n-2)\dots 2}$$

8.

$$y'' - 2y' - 3y = e^x \cos 4x, \quad y(0) = y'(0) = 0.$$

$$r^2 - 2r - 3 = 0, \quad (r-3)(r+1) = 0, \quad r_1 = 3, \quad r_2 = -1$$

$$y_c = c_1 e^{3x} + c_2 e^{-x}, \quad y_p = A e^x \cos 4x + B e^x \sin 4x$$

$$y'_p = A e^x \cos 4x - 4A e^x \sin 4x + B e^x \sin 4x + 4B e^x \cos 4x = (A + 4B) e^x \cos 4x + (B - 4A) e^x \sin 4x,$$

$$y''_p = (A + 4B) e^x \cos 4x - 4(A + 4B) e^x \sin 4x + (B - 4A) e^x \sin 4x + 4(B - 4A) B e^x \cos 4x =$$

$$= (8B - 15A) e^x \cos 4x + (-8A - 15B) e^x \sin 4x,$$

substitute into equation

$$8B - 15A - 2(A + 4B) - 3A = 1, \quad (-8A - 15B) - 2(B - 4A) - 3B = 0$$

$$A = \frac{-1}{20}, \quad B = 0$$

$$y_p = \frac{-1}{20} e^x \cos 4x,$$

$$y = -\frac{1}{20} e^x \cos 4x + c_1 e^{3x} + c_2 e^{-x}$$

$$y(0) = -\frac{1}{20} + c_1 + c_2 = 0, \quad y'(0) = -\frac{1}{20} + 3c_1 - c_2 = 0.$$

$$c_1 = c_2 = \frac{1}{40}$$

$$y = -\frac{1}{20} e^x \cos 4x + \frac{1}{40} e^{3x} + \frac{1}{40} e^{-x}.$$

9.  $y'' - y = \frac{1}{\cosh x}$ .

$$y_c = c_1 e^x + c_2 e^{-x}, \quad y_p = u_1(x) e^x + u_2(x) e^{-x},$$

$$e^x u_1' + e^{-x} u_2' = 0, \quad e^x u_1' - e^{-x} u_2' = \frac{2}{e^x + e^{-x}}$$

$$u_1' = \frac{e^{-x}}{e^x + e^{-x}}, \quad u_2' = \frac{-e^x}{e^x + e^{-x}}$$

$$u_1 = \int \frac{e^{-x}}{e^x + e^{-x}} dx = -\frac{1}{2} \ln(1 + e^{-2x}),$$

$$u_2 = \int \frac{-e^x}{e^x + e^{-x}} dx = -\frac{1}{2} \ln(1 + e^{2x}),$$

$$y = -\frac{1}{2} \ln(1 + e^{-2x}) e^x - \frac{1}{2} \ln(1 + e^{2x}) e^{-x} + c_1 e^x + c_2 e^{-x}.$$

10.

$$R_1(0.2) = \frac{\ln''(z)}{2} (0.2)^2$$

for some  $1 < z < 1.2$ .

$$R_1(0.2) = \frac{-1}{2z^2} (0.2)^2, \quad |R_1(0.2)| < \frac{1}{2} (0.2)^2 = 0.02.$$