

Week 10 (solutions)

Wednesday, March 31, 2021 9:02 AM

4.9 Problems

Problem 1. Use Composite Simpson's rule and the given value of n to approximate the following improper integrals:

1. $\int_0^1 x^{-1/4} \sin(x) dx, n = 4$

2. $\int_0^1 \frac{e^{2x}}{x^{2/5}} dx, n = 6$

Problem 2. Use the transformation $t = x^{-1}$ and the composite Simpson's rule for $n = 4$ to compute:

$$\int_1^{\infty} \frac{1}{x^2 + 9} dx$$

Problem 1.
part.1

Fourth order polynomial for $\sin(x)$ is $x - \frac{x^3}{3!} := P_4(x)$

write integral as:

$$\int_0^1 \frac{\sin(x)}{x^{1/4}} dx = \int_0^1 \frac{\sin(x) - P_4(x)}{x^{1/4}} dx + \int_0^1 \frac{P_4(x)}{x^{1/4}} dx$$

second integral is:

$$\int_0^1 x^{3/4} - \frac{x^{11/4}}{6} dx = \frac{166}{315}$$

first integral we evaluate using Simpsons' rule:

let $G(x) = \frac{\sin(x) - P_4(x)}{x^{1/4}}$ when $x \neq 0$ and 0 otherwise.

$$G(.25) = 0.000005745893976556199$$

$$G(.5) = 0.00021768448428408974$$

$$G(.75) = 0.0018158520590864106$$

$$G(1) = 0.008137651474563162$$

Therefore

$$\int_0^1 G(x) dx \approx \frac{h}{3} (G(0) + 4G(.25) + 2G(.5) + 4G(.75) + G(1)) = 0.0013216176879486026$$

Therefore final approximation is: .528306

problem 1
part 2.

fourth order polynomial of $e^{2x} = 1 + 2x + \frac{4x^2}{2} + \frac{8x^3}{6} + \frac{16x^4}{24}$

$$\int_0^1 \frac{P_4(x)}{x^5} dx = \frac{135665}{32292} \approx 4.20119534249969$$

$$\text{Let } G(x) = \frac{(e^{2x} - P_4(x))}{x^5}$$

$$\left\{ \begin{array}{c} 0 \\ 0.00007431699515210394, \\ 0.0019118480508397207, \\ 0.013127118018662341, \\ 0.052566852736805385, \\ 0.15685989719537793, \\ 0.38905609893065085 \end{array} \right\}$$

Simpson's rule gives:
0.06545882385237276

final answer:
4.266654166352063

Problem 2

$$\text{let } t = \frac{1}{x}$$

$$dx = -\frac{1}{t^2} dt$$

$$\int_1^0 \frac{-1}{t^{(-2)} + 9t^2} \frac{1}{t^2} dt = \int_0^1 \frac{1}{1 + 9t^2} dt \approx 0.4112648691514671$$

Problem 3. Use Theorem 5.4 to show that the following initial-value problems have a unique solution, and find the solution:

1. $y' = y \cos(t)$, $0 \leq t \leq 1$, $y(0) = 1$
2. $y' = -\frac{2}{t}y + t^2 e^t$, $1 \leq t \leq 2$, $y(1) = \sqrt{2}e$

Problem 4. Show that the given equation implicitly defines a solution. Approximate $y(2)$ using Newton's method:

$$y' = -\frac{y^3 + y}{(3y^2 + 1)t}$$

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Problem 4. Show that the given equation implicitly defines a solution. Approximate $y(2)$ using Newton's method:

$$y' = -\frac{y^3 + y}{(3y^2 + 1)t}$$

for $1 \leq t \leq 2, y(1) = 1$. For the equation: $y^3 y + yt = 2$

Problem 3.

Part 1.

$$f(t, y) = y \cos(t)$$

for y_1, y_2

$$\frac{|f(t, y_1) - f(t, y_2)|}{|y_1 - y_2|} \leq |\partial_y f| = |\cos(t)| \leq 1$$

therefore f is Lipschitz, with Lipschitz constant 1, therefore there is a unique solution

(note it suffices to just establish an upperbound on the first derivative)

$$y(t) = e^{\sin(t)}$$

Problem 3.

part2.

$$f(t, y) = -\frac{2y}{t} + t^2 e^t$$

$$\partial_y f = -\frac{1}{t}$$

$$1 \leq t \leq 2$$

$$1 \geq \frac{1}{t} \geq \frac{1}{2}$$

$$\text{therefore } \left| \frac{1}{t} \right| \leq 1$$

therefore again f is Lipschitz, with Lipschitz constant 1.

$$y(t) = t^{-2}(\sqrt{2}e - 9e + e^t(24 + t(-25 + t(12 + (t - 4)t)))$$

Problem 4.

$$3y^2 y' t + y^3 + y' t + y = 0$$

solve for y'

$$y' = \frac{-y^3 - y}{3y^2t + t}$$

Newton's method: we know that $y'(1) = -\frac{1}{2}$ and $y(1) = 1$

t	y	y'
1	1	-0.5
1.1	0.95	-0.44317
1.2	0.905683	-0.39697
1.3	0.865986	-0.3587
1.4	0.830116	-0.32652
1.5	0.797464	-0.2991
1.6	0.767554	-0.27547
1.7	0.740006	-0.25491
1.8	0.714516	-0.23685
1.9	0.690831	-0.22088
2	0.668743	-0.20665