

UNIVERSITY OF LONDON

[I(2)E 2001]

B.ENG. AND M.ENG. EXAMINATIONS 2001

For Internal Students of the Imperial College of Science, Technology and Medicine

This paper is also taken for the relevant examination for the Associateship.

PART I : MATHEMATICS 2 (ELECTRICAL ENGINEERING)

Thursday 7th June 2001 10.00 am - 1.00 pm

Answer EIGHT questions.

[Before starting, please make sure that the paper is complete; there should be 6 pages, with a total of 10 questions. Ask the invigilator for a replacement if your copy is faulty.]

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1. Sketch the contour $f(x, y) = 0$ for the function

$$f(x, y) = x(y^2 - [x^2 - 1]^2),$$

showing the coordinates of the points where the contour's components intersect. By considering the partial derivative of f with respect to y , show that at each of the stationary points of f , either $x = 0$ or $y = 0$.

Find the x - and y - coordinates of each of the six stationary points of f .

With the aid of your sketch, or otherwise, classify each stationary point as a saddle point, maximum or minimum.

2. (i) The polar coordinates r and θ are related to the Cartesian coordinates x and y via the relations

$$x = r \cos \theta, \quad y = r \sin \theta.$$

For a function $f(x, y)$, find $\frac{\partial f}{\partial r}$ and $\frac{\partial f}{\partial \theta}$ in terms of $\frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$ and hence show that

$$\frac{\partial f}{\partial x} = \cos \theta \frac{\partial f}{\partial r} - \frac{\sin \theta}{r} \frac{\partial f}{\partial \theta}$$

and

$$\frac{\partial f}{\partial y} = \sin \theta \frac{\partial f}{\partial r} + \frac{\cos \theta}{r} \frac{\partial f}{\partial \theta}.$$

- (ii) Find the value of the constant α such that the function $V(t, x) = t^\alpha e^{-x^2/4t}$ satisfies the equation

$$\frac{\partial V}{\partial t} = \frac{\partial^2 V}{\partial x^2}.$$

PLEASE TURN OVER

[I(2)E 2001]

3. (i) Find the two points at which the curves $y = x^3$ and $y^2 = 32x$ intersect.
- (ii) Use Simpson's rule to estimate the area enclosed by the two curves between their points of intersection, using function values at 3 values of x (including the points of intersection). Give your estimate correct to 4 significant figures.
- (iii) Repeat the application of Simpson's rule to obtain an improved estimate for the area (to the same precision), using function values at 5 values of x .
- (iv) Use Richardson's extrapolation to find a further improved estimate for the area.
- (v) Find the exact value of the area, and hence find the percentage error in your estimate from part (iv).

4. (i) Given the position vectors

$$\mathbf{a} = (1, 1, 2), \quad \mathbf{b} = (0, 2, 1),$$

find the lengths of \mathbf{a} and \mathbf{b} , and the angle between them. Evaluate $\mathbf{a} \times \mathbf{b}$ and hence find the area of the triangle with sides \mathbf{a} and \mathbf{b} .

- (ii) The vector \mathbf{r} satisfies the equation

$$\mathbf{r} + \mathbf{c} \times \mathbf{r} = \mathbf{d},$$

where \mathbf{c} and \mathbf{d} are given vectors. By taking the scalar product and the vector product of this equation with \mathbf{c} , or otherwise, solve for \mathbf{r} .

Verify your result for the special case where $\mathbf{c} = (2, 0, 1)$, $\mathbf{d} = (1, 2, 0)$.

5. The straight lines L_1 and L_2 are given by

$$L_1 : (x, y, z) = (-1, -2, 5) + s(1, 1, -2),$$

$$L_2 : (x, y, z) = (5, 4, 0) + t(3, 1, -3).$$

Let $\mathbf{x}_1(s)$ and $\mathbf{x}_2(t)$ denote points on L_1 and L_2 respectively. Find values of s and t so that $\mathbf{x}_1(s) - \mathbf{x}_2(t)$ is perpendicular to both L_1 and L_2 .

Hence, or otherwise, find the line L that passes through L_1 and L_2 and is perpendicular to each of them. Find the shortest distance p between the lines L_1 and L_2 .

Find the distance d of the line L from the origin.

6. A matrix A is given in terms of a constant a as

$$A = \begin{bmatrix} 3 & 3 & 4 \\ 6 & 7 & 9 \\ 3 & 4 & a \end{bmatrix}.$$

(i) Express A in the form $A = LU$ where L is a lower triangular matrix with 1's on the diagonal and U is upper triangular.

(ii) Hence find the conditions on a for which

$$A\mathbf{x} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

has

- (a) exactly one solution;
- (b) infinitely many solutions.

(iii) Find the solution to the simultaneous equations

$$\begin{aligned} 3x + 3y + 4z &= 1 \\ 6x + 7y + 9z &= 1 \\ 3x + 4y + 4z &= 1. \end{aligned}$$

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7. (i) Find the solution of the differential equation

$$2xy \frac{dy}{dx} = x^2 + y^2$$

which satisfies the condition $y = 1$ at $x = 6$.

- (ii) Show that the equation

$$\left[x - \frac{1}{1+x^2} \right] dx + 2y^2 dy = 0$$

is exact and hence, or otherwise, find its general solution.

8. (i) Find the general solution of the homogeneous equation

$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + y = 0.$$

- (ii) Find the solution of the equation

$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + y = xe^x$$

which satisfies the boundary conditions

$$y = 1 \text{ and } \frac{dy}{dx} = -1 \text{ at } x = 0.$$

9. The function $y(x)$ satisfies :

$$y = 1 \text{ and } \frac{dy}{dx} = 0 \text{ at } x = 0,$$

$$(1 - x^2) \frac{d^2y}{dx^2} - 2x \frac{dy}{dx} + 2y = 0.$$

Differentiate the above differential equation n times using the Leibniz formula. Hence show that

$$y^{(n+2)}(0) = (n^2 + n - 2) y^{(n)}(0).$$

Use this formula to write down the Maclaurin series expansion for y up to and including the term of order x^{10} . Write down the general term of the series and find the radius of convergence of the series using the ratio test.

10. Find the Fourier series for each of the following functions :

(i)
$$f(x) = |x|, \quad -\pi < x < \pi,$$

(ii)
$$f(x) = x, \quad -\pi < x < \pi.$$

From the series obtained for (i), deduce that

$$\sum_{n=0}^{\infty} \frac{1}{(2n+1)^2} = \frac{\pi^2}{8}.$$

By application of Parseval's Identity to the series obtained for (ii), deduce that

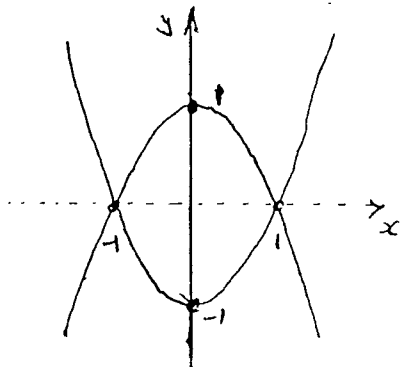
$$\sum_{n=1}^{\infty} \frac{1}{n^2} = \frac{\pi^2}{6}.$$

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$$f(x,y) = x(y - [x^2 - 1])(y + [x^2 - 1])$$

$$\therefore f(x,y) = 0 \iff x=0 \text{ or } y = x^2 - 1 \text{ or } y = 1 - x^2$$



$$f_y = 2xy \quad \therefore f_y = 0 \Rightarrow x=0 \text{ or } y=0$$

$$\text{Now, } f(x,y) = xy^2 - (x^5 - 2x^3 + x)$$

$$\text{and therefore } f_x = y^2 - (5x^4 - 6x^2 + 1)$$

$$\underline{x=0, f_x=0} \Rightarrow y^2 - 1 = 0 : \text{ sp's at } \underline{(0, \pm 1)}$$

$$\underline{y=0, f_x=0} \Rightarrow 5x^4 - 6x^2 + 1 = 0 \iff (5x^2 - 1)(x^2 - 1) = 0$$

$$\iff x = \pm \frac{1}{\sqrt{5}}, x = \pm 1$$

$$\text{sp's at } \underline{\left(\pm \frac{1}{\sqrt{5}}, 0\right)}, \underline{(\pm 1, 0)}$$

From sketch, it is clear that $(0, \pm 1)$ and $(\pm 1, 0)$ are saddles, and that $\left(\pm \frac{1}{\sqrt{5}}, 0\right)$ are extrema.

Now, if $y=0$ and $0 < x < 1$ then $f(x,y) = -x(1-x^2)^2 < 0$, and similarly if $y=0$ and $-1 < x < 0$ then $f(x,y) > 0$.

Since f is continuous, it follows that $\left(\frac{1}{\sqrt{5}}, 0\right)$ is a min and that $\left(-\frac{1}{\sqrt{5}}, 0\right)$ is a max.

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MATHEMATICS FOR ENGINEERING STUDENTS
 EXAMINATION QUESTION / SOLUTION
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 QUESTION

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SOLUTION
 2

$$(i) \frac{\partial f}{\partial r} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial r} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial r} = \cos \theta \frac{\partial f}{\partial x} + \sin \theta \frac{\partial f}{\partial y}$$

$$\frac{\partial f}{\partial \theta} = \frac{\partial f}{\partial x} \frac{\partial x}{\partial \theta} + \frac{\partial f}{\partial y} \frac{\partial y}{\partial \theta} = -r \sin \theta \frac{\partial f}{\partial x} + r \cos \theta \frac{\partial f}{\partial y}$$

$$\therefore \cos \theta \frac{\partial f}{\partial r} - \frac{\sin \theta}{r} \frac{\partial f}{\partial \theta} = \frac{\partial f}{\partial x} (\cos^2 \theta + \sin^2 \theta) + \frac{\partial f}{\partial y} (\sin \theta \cos \theta - \cos \theta \sin \theta) = \frac{\partial f}{\partial x}$$

$$\sin \theta \frac{\partial f}{\partial r} + \frac{\cos \theta}{r} \frac{\partial f}{\partial \theta} = \frac{\partial f}{\partial x} (\sin^2 \theta - \cos^2 \theta) + \frac{\partial f}{\partial y} (\cos^2 \theta + \sin^2 \theta) = \frac{\partial f}{\partial y}$$

$$(ii) V = t^\alpha e^{-\frac{x^2}{4t}}$$

$$\therefore V_t = t^\alpha \left(\frac{x^2}{4t^2} \right) e^{-\frac{x^2}{4t}} + \alpha t^{\alpha-1} e^{-\frac{x^2}{4t}}$$

$$V_x = t^\alpha \left(-\frac{x}{2t} \right) e^{-\frac{x^2}{4t}}$$

$$\therefore V_{xx} = -\frac{1}{2} t^{\alpha-1} e^{-\frac{x^2}{4t}} + t^\alpha \left(-\frac{x}{2t} \right)^2 e^{-\frac{x^2}{4t}}$$

$$\therefore V_t = V_{xx} \text{ if } \alpha = -\frac{1}{2}$$

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(i)
$$\left. \begin{aligned} y &= x^3 \\ y^2 &= 32x \end{aligned} \right\} \text{intersect at } x^6 = 32x$$

$$x(x^5 - 32) = 0$$

$$\underline{x = 0 \text{ or } 2}$$

 (the only real solutions)

(ii)
$$A_1 = \frac{1}{3} [0 + 4(\sqrt{32} - 1) + 0] = \underline{6.209}$$

(iii)
$$A_2 = \frac{1}{2 \times 3} \left[0 + 4\left(\sqrt{16} - \frac{1}{8}\right) + 2(\sqrt{32} - 1) + 4\left(\sqrt{48} - \frac{27}{8}\right) + 0 \right]$$

$$= \underline{6.504}$$

(iv)
$$A_3 = 6.504 + \frac{6.504 - 6.209}{15} = \underline{6.524}$$

(v)
$$A_4 = \int_0^2 (\sqrt{32} x^{1/2} - x^3) dx$$

$$= \left[\frac{2}{3} \sqrt{32} x^{3/2} - \frac{x^4}{4} \right]_0^2$$

$$= \frac{2}{3} \sqrt{32} 2^{3/2} - 4 = \underline{6.667}$$

Error in $A_3 = \frac{(6.667 - 6.524)}{6.667} \times 100 = \underline{\underline{2.1\%}}$

Setter : R.T. FENNER

Setter's signature :

Checker : D.T. PAPAGEORGIU

Checker's signature :

R.T. Fenner

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QUESTION

SOLUTION

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(a) $a^2 = 1+1+4 = 6$, $b^2 = 0+4+1 = 5$
 $\underline{a} \cdot \underline{b} = 0+2+2 = 4 = ab \cos \theta \Rightarrow \cos \theta = \frac{4}{\sqrt{30}}$
 $\theta = \cos^{-1} \frac{4}{\sqrt{30}}$

$\underline{a} \times \underline{b} = (-3, -1, 2) \Rightarrow |\underline{a} \times \underline{b}| = \sqrt{14}$

Now $|\underline{a} \times \underline{b}| = ab \sin \theta$ & Area = $\frac{1}{2} ab \sin \theta \therefore A = \frac{1}{2} \sqrt{14}$

(b) $\underline{c} \cdot \underline{r} = \underline{c} \cdot \underline{d}$ (noting $\underline{c} \cdot (\underline{c} \times \underline{r}) = 0$)

Also $\underline{c} \times \underline{r} + \underline{c} \times (\underline{c} \times \underline{r}) = \underline{c} \times \underline{d}$

$\Leftrightarrow \underline{c} \times \underline{r} + (\underline{c} \cdot \underline{r}) \underline{c} - c^2 \underline{r} = \underline{c} \times \underline{d}$

Subst. for $\underline{c} \times \underline{r}$ (in terms of \underline{r}) & $\underline{c} \cdot \underline{r} = \underline{c} \cdot \underline{d} \Rightarrow$

$-\underline{r} + \underline{d} + (\underline{c} \cdot \underline{d}) \underline{c} - c^2 \underline{r} = \underline{c} \times \underline{d} \Rightarrow$

$\underline{r} = \frac{1}{1+c^2} \{ \underline{d} + (\underline{c} \cdot \underline{d}) \underline{c} - \underline{c} \times \underline{d} \}$

Special case: $\underline{c} = (2, 0, 1)$, $\underline{d} = (1, 2, 0)$

$\Rightarrow \underline{c} \times \underline{d} = (-2, 1, 4)$, $\underline{c} \cdot \underline{d} = 2$, $c^2 = 5$

so solution is $\underline{r} = \frac{1}{6} (7, 1, -2)$

Check it satisfies original equation

$\underline{c} \times \underline{r} = \frac{1}{6} (-1, 11, 2)$ so

$\underline{r} + (\underline{c} \times \underline{r}) = \frac{1}{6} (6, 12, 0) = (1, 2, 0) = \underline{d}$ ✓

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Setter : FLEPPINGTON

Setter's signature :

F. Leppington

Checker : J.N. ELGIN

Checker's signature :

J. N. Elgin

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QUESTION

SOLUTION

6

$$\underline{x}_2 - \underline{x}_1 = (6 + 3t - s, 6 + t - s, -5 - 3t + 2s)$$

$$\underline{x}_2 - \underline{x}_1 \perp \text{to } L_1 \Leftrightarrow (\underline{x}_2 - \underline{x}_1) \cdot (1, 1, -2) = 0 \Rightarrow$$

$$22 + 10t - 6s = 0.$$

$$\underline{x}_2 - \underline{x}_1 \perp \text{to } L_2 \Leftrightarrow (\underline{x}_2 - \underline{x}_1) \cdot (3, 1, -3) = 0 \Rightarrow$$

$$39 + 19t - 10s = 0$$

Solution: $\underline{t} = -1, \underline{s} = 2$

Feet of perps. at $\underline{x}_1 (s=2) = (1, 0, 1)$

and $\underline{x}_2 (t=-1) = (2, 3, 3)$

Shortest dist. $p = |\underline{x}_2 - \underline{x}_1| = (1+9+4)^{\frac{1}{2}} = \underline{\underline{\sqrt{14}}}$

To find L: Direction is $\underline{x}_2 - \underline{x}_1 = (1, 3, 2)$
& passes through $\underline{x}_1 = (1, 0, 1)$ so

$$L: \underline{x} = (1, 0, 1) + \lambda (1, 3, 2)$$

If $q(\lambda)$ denotes dist of point $\underline{x}(\lambda)$ from origin, then

$$q^2 = (\lambda+1)^2 + 9\lambda^2 + (2\lambda+1)^2$$

Minimise w.r. to $\lambda \Rightarrow 2(\lambda+1) + 18\lambda + 4(2\lambda+1) = 0$

(or Fix λ so $\underline{x}(\lambda) \cdot (1, 3, 2) = 0 \Rightarrow (\lambda+1) + 9\lambda + 2(2\lambda+1) = 0$

so $\underline{\lambda} = -3/14$

$$d = q(\lambda = -3/14) = \frac{\sqrt{266}}{14}$$

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Setter : F. LEPPINGTON

Setter's signature : *F. Leppington*

Checker : J.N. ELGIN

Checker's signature : *J.N. Elgin*

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I(2)

QUESTION

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SOLUTION

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(i)

$$L = \begin{bmatrix} 1 & 0 & 0 \\ 2 & 1 & 0 \\ 1 & 1 & 1 \end{bmatrix}, \quad U = \begin{bmatrix} 3 & 3 & 4 \\ 0 & 1 & 1 \\ 0 & 0 & a-5 \end{bmatrix}$$

(ii) Hence (a) if $a \neq 5$ and (b) otherwise.

(iii) The equations have system matrix A with $a = 4$. Hence

$$L^{-1} = \begin{bmatrix} 1 & 0 & 0 \\ -2 & 1 & 0 \\ 1 & -1 & 1 \end{bmatrix}, \quad L^{-1} \begin{pmatrix} 1 \\ 1 \\ 1 \end{pmatrix} = \begin{pmatrix} 1 \\ -1 \\ 1 \end{pmatrix}$$

and

$$U^{-1} = \begin{bmatrix} 1/3 & -1 & 1/3 \\ 0 & 1 & 1 \\ 0 & 0 & -1 \end{bmatrix}, \quad \mathbf{x} = \begin{pmatrix} 5/3 \\ 0 \\ -1 \end{pmatrix}$$

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Setter : Reich

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Checker : Crowley

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1 (2)

QUESTION

SOLUTION

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$$2xy \frac{dy}{dx} = x^2 + y^2$$

$$\text{So } \frac{dy}{dx} = \frac{x^2 + y^2}{2xy}$$

Note this is homogeneous so put $y = vx$

$$\frac{dy}{dx} = x \frac{dv}{dx} + v = \frac{v}{2} + \frac{1}{2v}$$

$$\text{So } x \frac{dv}{dx} = \frac{1}{2v} - \frac{v}{2}$$

$$= \frac{1}{2} \left(\frac{1-v^2}{v} \right) \quad \text{i.e. } \frac{dx}{x} = \frac{2v dv}{1-v^2}$$

$$\ln|x| = -\ln|1-v^2| + C$$

$$x(1 - y^2/x^2) = A \Rightarrow x^2 - y^2 = Ax$$

$$\text{When } x=6, y=1 \Rightarrow 36 - 1 = 6A \Rightarrow A = 35/6$$

$$\text{So } x^2 - y^2 = 35x/6$$

Test for exactness $\Rightarrow \frac{\partial}{\partial y} \left[x - \frac{1}{1+x^2} \right] = \frac{\partial}{\partial x} 2y^2 \quad \checkmark$

$$\therefore \frac{\partial u}{\partial y} = 2y^2 \quad U = \frac{2}{3} y^3 + f(x)$$

$$\frac{\partial u}{\partial x} = f'(x) = x - \frac{1}{1+x^2}$$

$$\therefore f(x) = \frac{x^2}{2} - \tan^{-1} x$$

$$\therefore \text{General solution is } \frac{1}{2} x^2 - \tan^{-1} x + \frac{2}{3} y^3 = C$$

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Setter : J. R. CASH

Setter's signature : J.R. Cash

Checker : C. J. RIDLER-Rowe

Checker's signature : C.J. Ridler-Rowe

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2

QUESTION

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SOLUTION

11

i)
$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + y = 0$$

Aux eqn: $y = e^{mx} \Rightarrow m^2 - 2m + 1 = 0 \therefore m = 1, \text{ twice}$

Double root, \therefore soln has form

$$y = (Ax + B)e^{2x} \rightarrow A, B \text{ arb. const.}$$

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ii)
$$\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + y = xe^{2x}$$

C.F. $y_c = (Ax + B)e^{2x}$, as in i)

PI: Try $y_p(x) = p(x)e^{2x}$

$$\Rightarrow y_p' = (p' + p)e^{2x}$$

$$y_p'' = (p'' + 2p' + p)e^{2x}$$

Hence, ode becomes

$$(p'' + 2p' + p)e^{2x} - 2(p' + p)e^{2x} + pe^{2x} = xe^{2x}$$

which simplifies to

$$p'' = x$$

$$\therefore p' = \frac{x^2}{2}, \quad p = \frac{x^3}{6}$$

$$\therefore \text{Part. Sol. } y_p(x) = \frac{x^3}{6}e^{2x}$$

Gen. solⁿ is $y = y_c + y_p$
 $= \left(\frac{x^3}{6} + Ax + B\right)e^{2x}$

$$y(0) = 1 \Rightarrow B = 1$$

Also, $y'(x) = y(x) + \left(\frac{x^2}{2} + A\right)e^{2x} \therefore y'(0) = -1$

$$\Rightarrow y(0) + A = -1 \text{ or } A = -2$$

$$\therefore \text{Req'd Sol is } y(x) = \left(\frac{x^3}{6} - 2x + 1\right)e^{2x}$$

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Setter's signature: J Elgin

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F. LEPPINGTON Checker's signature: F. Leppington

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I (ii)

QUESTION

SOLUTION

Differentiate n times to give

$$(1-x^2) y^{(n+2)} + n(-2x) y^{(n+1)} + \frac{n(n-1)(-2)}{2} y^{(n)}$$

$$- 2x y^{(n+1)} - 2n y^{(n)} + 2 y^{(n)} = 0.$$

Now set $x=0$ to give

$$y^{(n+2)}(0) - n y^{(n)}(0) \cdot (n-1) - 2n y^{(n)}(0) + 2 y^{(n)}(0) = 0,$$

which we simplify to give

$$y^{(n+2)}(0) = (n^2 + n - 2) y^{(n)}(0) = (n+2)(n-1) y^{(n)}(0).$$

Now given that $y(0)=1, y'(0)=0, y^{(n)}(0)=0$ for n odd,

and $y^{(2)}(0)=2, y^{(4)}(0)=-8, y^{(6)}(0)=-144, y^{(8)}(0)=-5760,$

$y^{(10)}(0) = -70(5760), \dots$

$$\therefore y = 1 - x^2 - \frac{x^3}{3} - \frac{x^6}{5} - \frac{x^8}{7} - \frac{x^{10}}{9} + \dots$$

\therefore general term is $\frac{-x^{2n+1}}{2n-1}$. Ratio of $\left| \frac{(n+1)^{th} \text{ term}}{n^{th} \text{ term}} \right| \rightarrow |x|^2$

when $n \rightarrow \infty$ so converges $|x| < 1$, diverges $|x| > 1$.

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Setter : Hall

Setter's signature : Hall

Checker : WILSON

Checker's signature : J. Wilson

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QUESTION

SOLUTION

15

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i) f(x) = |x|, -pi < x < pi

Even fn; ∴ bn = 0

an = 1/pi ∫ -pi to pi f(x) cos nx dx = 2/pi ∫ 0 to pi x cos nx dx = 2/pi (x sin nx / n - 1/n ∫ sin nx dx) = -2/pi * 1/n (-cos nx) | 0 to pi = -2/pi^2 (1 - (-1)^n)

∴ an = { 4/pi^2, n odd; 0, n even.

a0 = 2/pi ∫ 0 to pi x dx = pi

∴ f(x) = pi/2 - 4/pi ∑ n=0 to ∞ cos((2n+1)x) / (2n+1)^2

0 < x < pi: x = pi/2 - 4/pi ∑ n=0 to ∞ cos((2n+1)x) / (2n+1)^2

Put x=0, ⇒ pi^2/8 = ∑ n=0 to ∞ 1/(2n+1)^2

ii) f(x) = x, -pi < x < pi.

Odd fn ∴ an = 0, a0 = 0

bn = 2/pi ∫ 0 to pi x sin nx dx = 2/pi (-x cos nx / n + ∫ cos nx dx) = -2(-1)^n / n + 0 ∴ bn = 2(-1)^(n+1) / n

∴ f(x) = ∑ n=1 to ∞ 2(-1)^(n+1) / n sin nx

Parseval: 1/pi ∫ -pi to pi f^2(x) dx = ∑ n=1 to ∞ bn^2 = 4 ∑ n=1 to ∞ 1/n^2

LHS = 2/pi ∫ 0 to pi x^2 dx = 2pi^2/3

∴ 2pi^2/3 = 4 ∑ n=1 to ∞ 1/n^2 ⇒ ∑ n=1 to ∞ 1/n^2 = pi^2/6

Setter : J ELGIN

Setter's signature: J Elgin

Checker: F LEPPINGTON

Checker's signature: F. Leppington