# AE 5331: Analytic Methods Engineering Homework 1

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## Problem 1

### **Problem Statement**

Determine the following limits:

(a) 
$$\lim_{x \to 0} \frac{\sin x}{x}$$

(b) 
$$\lim_{x \to 0} \frac{\sin(2x)}{x}$$

(c) 
$$\lim_{x \to \infty} \left( 1 + \frac{1}{x} \right)^x$$

(d) 
$$\lim_{x \to \infty} \left(1 - \frac{1}{x}\right)^x$$

### Solution

### Part A

Applying the limit directly yields

$$\lim_{x \to 0} \frac{\sin(x)}{x} = \frac{0}{0}$$

which is indeterminate. Therefore, this problem is a candidate for l'Hopital's rule.

$$\lim_{x \to 0} \frac{\sin(x)}{x} = \lim_{x \to 0} \frac{\frac{d}{dx} (\sin(x))}{\frac{d}{dx} (x)} = \lim_{x \to 0} \cos(x)$$

Therefore,

$$\lim_{x \to 0} \frac{\sin(x)}{x} = 1$$

#### Part B

Applying the limit directly yields

$$\lim_{x \to 0} \frac{\sin(2x)}{x} = \frac{0}{0}$$

Therefore, this problem is a candidate for l'Hopital's rule.

$$\lim_{x \to 0} \frac{\sin(2x)}{x} = \lim_{x \to 0} 2\cos(2x)$$
$$\lim_{x \to 0} \frac{\sin(2x)}{x} = 2$$

Part C

$$\lim_{x \to \infty} \left( 1 + \frac{1}{x} \right)^x = \lim_{x \to \infty} e^{x \ln\left(1 + \frac{1}{x}\right)}$$

Because e is constant, we will look at the limit of the power first.

$$\lim_{x \to \infty} x \ln\left(1 + \frac{1}{x}\right) = \lim_{x \to \infty} \frac{\ln\left(1 + \frac{1}{x}\right)}{\frac{1}{x}} = \frac{\ln(1)}{0} = \frac{0}{0}$$

which is indeterminate. So, this problem is a candidate for l'Hopital's rule.

$$\lim_{x \to \infty} x \ln \left( 1 + \frac{1}{x} \right) = \lim_{x \to \infty} \frac{\frac{1}{1 + \frac{1}{x}} (-x^{-2})}{-x^{-2}} = \lim_{x \to \infty} \frac{1}{1 + \frac{1}{x}} = 1$$

Therefore,

$$\lim_{x \to \infty} \left( 1 + \frac{1}{x} \right)^x = e$$

### Part D

Using the same approach as before,

$$\lim_{x \to \infty} \left(1 - \frac{1}{x}\right)^x = e^{x \ln(1 - \frac{1}{x})}$$

Again, since e is a constant, we can apply the limit to the exponent.

$$\lim_{x \to \infty} x \ln\left(1 - \frac{1}{x}\right) = \lim_{x \to \infty} \frac{\ln\left(1 - \frac{1}{x}\right)}{\frac{1}{x}} = \frac{0}{0}$$

Therefore, this problem is a candidate for l'Hoptial's rule.

$$\lim_{x \to \infty} x \ln \left( 1 - \frac{1}{x} \right) = \lim_{x \to \infty} \frac{\frac{1}{1 - \frac{1}{x}} (x^{-2})}{-x^{-2}} = \lim_{x \to \infty} \frac{-1}{1 - \frac{1}{x}} = -1$$

So, the limit is

$$\lim_{x \to \infty} \left( 1 - \frac{1}{x} \right)^x = \frac{1}{e}$$

## Problem 2

### **Problem Statement**

Examine continuity and differentiability of the following functions at x = 0:

(a) 
$$f(x) = \begin{cases} \sin(x), & x < 0 \\ x, & x \geqslant 0 \end{cases}$$

(b) 
$$f(x) = |\sin(x)|$$

(c) 
$$f(x) = \begin{cases} x^2, & x \geqslant 0 \\ -x, & x < 0 \end{cases}$$

### Solution

### Part A

According to the definition of continuity, a function f(x) is continuous at  $x = x_0$  if

$$\lim_{x \to x_0} f(x) = f(x_0)$$

For differentiability, we must show that

$$\lim_{h \to 0} \frac{f(x_0 + h) - f(x_0)}{h}$$

exists. The value of  $f(x_0)$  is

$$f(x_0) = f(0) = 0$$

Applying the limit from the left,

$$\lim_{x \to 0^-} \sin(x) = 0$$

From the right,

$$\lim_{x \to 0^+} x = 0$$

Since the limits approach f(0), the function is continuous. Now, checking for differentiability from the left,

$$\lim_{h \to 0^{-}} \frac{f(h) - f(0)}{h} = \lim_{h \to 0^{-}} \frac{\sin(h)}{h} = \frac{0}{0}$$

Applying l'Hopital's rule,

$$\lim_{h\to 0^-}\frac{\sin(h)}{h}=\lim_{h\to 0^-}\cos(h)=1$$

From the right,

$$\lim_{h \to 0^+} \frac{f(h) - f(0)}{h} = \lim_{h \to 0^+} \frac{h}{h} = 1$$

Therefore, the function is both, continuous and differentiable about x=0.

#### Part B

The function is

$$f(x) = |\sin(x)|$$

Testing for continuity,

$$\lim_{x \to 0} |\sin(x)| = 0$$

This applies to the limit from either side. Both are equal to zero. Testing for differentiability from the left,

$$\lim_{h \to 0^{-}} \frac{f(h) - f(0)}{h} = \lim_{h \to 0^{-}} \frac{-\sin(h) + \sin(0)}{h} = \lim_{h \to 0} \frac{-\sin(h)}{h} = -1$$

From the right,

$$\lim_{h \to 0^+} \frac{f(h) - f(0)}{h} = \lim_{h \to 0^+} \frac{\sin(h) - \sin(0)}{h} = \lim_{h \to 0^+} \frac{\sin(h)}{h} = 1$$

Therefore, the function is continuous, but not differentiable.

#### Part C

$$f(x) = \begin{cases} x^2, & x \geqslant 0 \\ -x, & x < 0 \end{cases}$$

Testing for continuity from the left,

$$\lim_{x \to 0^-} (-x) = 0$$

From the right,

$$\lim_{x \to 0^+} x^2 = 0$$

Therefore, the function is continuous. Testing for differentiability from the right:

$$\lim_{h \to 0^{-}} \frac{f(h) - f(0)}{h} = \lim_{h \to 0^{-}} \frac{h^{2}}{h} = 0$$

Testing for differentiability from the left,

$$\lim_{h \to 0^+} \frac{f(h) - f(0)}{h} = \lim_{h \to 0^+} \frac{-h}{h} = -1$$

Therefore, the function is continuous, but not differentiable.

## Problem 3

### Problem Statement

Determine whether the series in "More examples" and "Exercise of infinite series" of Lecture 3 (whose notes are available on the course website) are convergent or divergent, and prove it. Note: if a problem appears twice, you only need to solve it once.

The series are:

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

(f) 
$$\sum_{n=1}^{\infty} \left( \frac{\cos(n)}{2n-1} \right)^2$$

(k) 
$$\sum_{n=1}^{\infty} \left( \frac{n^2 + 2n - 1}{n^4 + 3} \right)^{\frac{3}{2}}$$

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

(g) 
$$\sum_{n=1}^{\infty} \frac{(-1)^{n+1}}{n}$$

(l) 
$$\sum_{n=1}^{\infty} (-1)^n \ln \left( 1 + \frac{1}{\sqrt{n}} \right)$$

(c) 
$$\sum_{n=1}^{\infty} n^{-100}$$

(h) 
$$\sum_{n=1}^{\infty} \frac{n + (\cos(n))^2}{n^2 + 4}$$

(m) 
$$\sum_{n=1}^{\infty} \frac{1}{x^2 + n^2}$$

$$(d) \sum_{n=1}^{\infty} \left( 1 + \frac{1}{n^2} \right)$$

(i) 
$$\sum_{n=1}^{\infty} e^{-nx}$$

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

(e) 
$$\sum_{n=1}^{\infty} \left( \frac{1}{n} - \frac{1}{n+10} \right)$$

(j) 
$$\sum_{n=1}^{\infty} \ln \left( 2 + \frac{2}{n} \right)$$

(o) 
$$\sum_{n=1}^{\infty} \ln \left( \frac{n^2 - 1}{n^2 + 1} \right)$$

## Solution

#### Part A

The series is

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

Convergence of this series can be determined using the comparison test.

Comparison Test Let  $\sum a_n$  be a series with no negative terms.

- (a)  $\sum a_n$  converges if there is a convergent series  $\sum b_n$  with  $a_n \leq b_n$  for all n > N, for some integer N.
- (b)  $\sum a_n$  diverges if there is a divergent series of nonnegative terms  $\sum c_n$  with  $a_n \ge c_n$  for all n > N, for some integer N.

Letting

$$a_n = \frac{1}{(n+3)^{3/2}}$$
 and  $b_n = \frac{1}{n^{3/2}}$ 

The first sequence  $a_n$  is always less than  $b_n$  because of the added constant in the denominator. Therefore,

$$a_n \leqslant b_n$$

 $\sum b_n$  corresponds to a *p*-series with p > 1. Therefore,  $\sum b_n$  is convergent. Since  $\sum b_n$  is convergent, by the comparison test,  $a_n$  must also be a convergent series.

Part B

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

In this case, the limit comparison test will be used.

**Limit Comparison Test** Suppose that  $a_n > 0$  and  $b_n > 0$  for all  $n \ge N$  (where N is an integer).

1. If  $\lim_{n\to\infty} \frac{a_n}{b_n} = c > 0$ , then  $\sum a_n$  and  $\sum b_n$  both converge or both diverge.

2. If  $\lim_{n\to\infty} \frac{a_n}{b_n} = 0$  and  $\sum b_n$  converges, then  $\sum a_n$  converges.

3. If  $\lim_{n\to\infty} \frac{a_n}{b_n} = \infty$  and  $\sum b_n$  diverges, then  $\sum a_n$  diverges.

Let

$$a_n = \frac{n}{n^2 + 3\ln(n)}$$

and

$$b_n = \frac{1}{n}$$

Evaluating the limit yields

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{\frac{n}{n^2 + 3\ln(n)}}{\frac{1}{n}} = \lim_{n \to \infty} \frac{n^2}{n^2 + 3\ln(n)} = \lim_{n \to \infty} \frac{1}{1 + \frac{3\ln(n)}{n^2}}$$

Looking at the limit of the second term in the denominator more closely,

$$\lim_{n \to \infty} \frac{3\ln(n)}{n^2} = \frac{\infty}{\infty}$$

which is indeterminate. Therefore, this limit is a candidate for l'Hopital's rule.

$$\lim_{n \to \infty} \frac{3\ln(n)}{n^2} = \lim_{n \to \infty} \frac{3}{2n^2} = 0$$

Therefore,

$$\lim_{n \to \infty} \frac{a_n}{b_n} = 1 \tag{1}$$

Because the value of the limit in (1) is greater than zero and finite,  $\sum a_n$  and  $\sum b_n$  either both converge or both diverge. Because we already know that  $b_n$  diverges (it is a power series with p=1),  $\sum a_n$  must also diverge.

Part C

$$\sum_{n=1}^{\infty} n^{-100}$$

This series is a p-series with p = 100. Therefore, the series is convergent.

Part D

$$\sum_{n=1}^{\infty} \left( 1 + \frac{1}{n^2} \right)$$

Letting

$$a_n = 1 + \frac{1}{n^2}$$

and

$$b_n = \frac{1}{n^0}$$

where  $\sum b_n$  is a divergent *p*-series. The first series  $(\sum a_n)$  will always be greater than the second series  $(\sum b_n)$ . Therefore, by the comparison test, this series diverges.

Part E

$$\sum_{n=1}^{\infty} \left( \frac{1}{n} - \frac{1}{n+10} \right) = \sum_{n=1}^{\infty} \frac{10}{n^2 + 10n}$$

Letting

$$a_n = \frac{10}{n^2 + 10n}$$

and

$$b_n = \frac{1}{n^2}$$

where  $b_n$  is a convergent p-series. Using the limit comparison test,

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{\frac{10}{n^2 + 10n}}{\frac{1}{n^2}} = \lim_{n \to \infty} \frac{10}{1 + \frac{10}{n}} = 10$$

Since

$$\lim_{n \to \infty} \frac{a_n}{b_n} = c > 0$$

two situations are possible: (1)  $\sum a_n$  and  $\sum b_n$  both converge or (2)  $\sum a_n$  and  $\sum b_n$  both diverge. Since we know that  $\sum b_n$  is a convergent *p*-series,  $\sum a_n$  must also be convergent.

Part F

$$\sum_{n=1}^{\infty} \left( \frac{\cos(n)}{2n-1} \right)^2$$

Letting

$$a_n = \left(\frac{\cos(n)}{2n-1}\right)^2$$

and

$$b_n = \frac{1}{n^2}$$

where  $\sum b_n$  is a convergent p-series, and applying the limit comparison test,

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{\left(\frac{\cos(n)}{2n-1}\right)^2}{\frac{1}{n^2}} = \lim_{n \to \infty} \frac{n^2 \cos^2(n)}{4n^2 - 4n + 1} = \lim_{n \to \infty} \frac{\cos^2(n)}{4 - \frac{4}{n} + \frac{1}{n^2}}$$
(2)

The final limit in (2) could be anything from 0 to 1/4 (because of the  $\cos^2(n)$  term). Since  $\sum b_n$  is a convergent series, and since  $a_n$  is either equal to zero or greater than zero,  $a_n$  must also be a convergent series.

Part G

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

The convergence of this series can be determined using the alternating series test.

Alternating series Test The series

$$\sum_{n=1}^{\infty} (-1)^{n+1} u_n = u_1 - u_2 + u_3 - u_4 + \dots$$

converges if all three of the following conditions are satisfied:

- 1. The  $u_n$ 's are all positive.
- 2.  $u_n \geqslant u_{n+1}$  for all  $n \geqslant N$ , for some integer N.
- 3.  $u_n \to 0$ .

In this case,

$$u_n = \frac{1}{n}$$

So, the first condition is satisfied. Now, the second condition (with N=1):

$$u_n \stackrel{?}{\geqslant} u_{n+1} \ \forall \ n \geqslant N$$

$$\frac{1}{n} \not \geqslant \frac{1}{n+1}$$

Therefore, the second condition is also satisfied.

$$u_n \to 0 \text{ as } n \to \infty$$
?

$$\lim_{n \to \infty} \frac{1}{n} = 0$$

Therefore, all three conditions of the alternating series test are met and the series is convergent.

Part H

$$\sum_{n=1}^{\infty} \frac{n + \cos^2(n)}{n^2 + 4}$$

Letting

$$a_n = \frac{n + \cos^2(n)}{n^2 + 4}$$

and

$$b_n = \frac{1}{n}$$

where  $\sum b_n$  is a Harmonic series (divergent), and applying the limit comparison test,

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{\frac{n + \cos^2(n)}{n^2 + 4}}{\frac{1}{n}} = \lim_{n \to \infty} \frac{n^2 + n \cos^2(n)}{n^2 + 4} = \lim_{n \to \infty} \frac{1 + \frac{\cos^2(n)}{n}}{1 + \frac{4}{n^2}} = 1$$

Since

$$\lim_{n \to \infty} \frac{a_n}{b_n} = c > 0,$$

 $\sum a_n$  and  $\sum b_n$  either both converge or both diverge. Since  $\sum b_n$  is a divergent series,  $\sum a_n$  must also be a divergent series.

Part I

$$\sum_{n=1}^{\infty} e^{-nx}$$

This is a geometric series. In general, a geometric series can be written as

$$\sum_{n=0}^{\infty} ar^n = \frac{a}{1-r}, \quad |r| < 1 \tag{3}$$

If  $|e^{-x}| < 1$ , or equivalently,  $|e^x| > 1$ , the series converges to

$$\sum_{n=1}^{\infty} (e^{-x})^n = \frac{1}{1 - e^{-x}} - 1 \tag{4}$$

where the -1 was added to account for the different indices in (3) and (4).

Part J

$$\sum_{n=1}^{\infty} \ln \left( 2 + \frac{2}{n} \right)$$

This series diverges. Divergence can be proved using the n-th term test.

**nth-Term Test for Divergence**  $\sum_{n=1}^{\infty} a_n$  diverges if  $\lim_{n\to\infty} a_n$  fails to exist or is different from zero.

$$\lim_{n\to\infty} \ln\left(2 + \frac{2}{n}\right) = \ln(2) \neq 0$$

Therefore, this series diverges.

Part K

$$\sum_{n=1}^{\infty} \left( \frac{n^2 + 2n - 1}{n^4 + 3} \right)^{\frac{3}{2}}$$

Convergence can be determined using the limit comparison test. Letting

$$a_n = \left(\frac{n^2 + 2n - 1}{n^4 + 3}\right)^{\frac{3}{2}}$$

and

$$b_n = \frac{1}{n^3}$$

where  $\Sigma b_n$  is a convergent p-series, and applying the limit

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \lim_{n \to \infty} \frac{\left(\frac{n^2 + 2n - 1}{n^4 + 3}\right)^{\frac{3}{2}}}{\frac{1}{n^3}} = \lim_{n \to \infty} \frac{\left(\frac{n^2 + 2n - 1}{n^4 + 3}\right)^{\frac{3}{2}}}{\left(\left(\frac{1}{n^3}\right)^{\frac{2}{3}}\right)^{\frac{3}{2}}} = \lim_{n \to \infty} \left(\frac{n^4 + 2n^3 - n^2}{n^4 + 3}\right)^{\frac{3}{2}}$$

$$\lim_{n \to \infty} \left( \frac{n^4 + 2n^3 - n^2}{n^4 + 3} \right)^{\frac{3}{2}} = \lim_{n \to \infty} \left( \frac{1 + \frac{2}{n} - \frac{1}{n^2}}{1 + \frac{3}{n^4}} \right)^{\frac{3}{2}} = 1$$

Therefore,  $\Sigma a_n$  and  $\Sigma b_n$  either both converge or both diverge. Since we already know that  $\Sigma b_n$  is a convergent *p*-series, we can say that  $\Sigma a_n$  must also be a convergent series.

Part L

$$\sum_{n=1}^{\infty} (-1)^n \ln \left( 1 + \frac{1}{\sqrt{n}} \right)$$

The convergence of this series can be determined using the alternating series test. In this case,

$$u_n = \ln\left(1 + \frac{1}{\sqrt{n}}\right)$$

The first condition is that all of the  $u_n$ s are positive. This condition is satisfied because the argument of the natural log function is always greater than or equal to one.

The second condition is that

$$u_n \geqslant u_{n+1} \ \forall \ n \geqslant N$$

where N is just some integer. As n increases, the argument of the natural log decreases. Therefore,  $u_n$  decrease. Thus, the second condition is satisfied.

The third condition requires that

$$\lim_{n\to\infty}u_n\to 0$$

Applying this,

$$\lim_{n \to \infty} \ln\left(1 + \frac{1}{\sqrt{n}}\right) = 0$$

Because all three conditions are met, the series is convergent.

### Part M

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

The convergence of this series can be determined using the limit comparison test. Letting

$$a_n = \frac{1}{x^2 + n^2}$$

and

$$b_n = \frac{1}{n^2}$$

where  $\Sigma b_n$  is a convergent p-series, and applying the limit,

$$\lim_{n \to \infty} \frac{a_n}{b_n} = \frac{\frac{1}{x^2 + n^2}}{\frac{1}{n^2}} = \lim_{n \to \infty} \frac{1}{\frac{x^2}{n^2} + 1} = 1$$

Therefore, as long as x is finite, either both  $\Sigma a_n$  and  $\Sigma b_n$  converge or diverge. Since we know that  $\Sigma b_n$  is a convergent p-series,  $\Sigma a_n$  must also be a convergent series.

### Part N

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

The convergence of this series can be determined using the alternating series test with

$$u_n = \frac{1}{2^n}$$

The first condition requires that all values of  $u_n$  are positive. This condition is satisfied.

The second condition requires

$$u_n \geqslant u_{n+1} \ \forall n \geqslant N$$

where N is some integer. This condition is also satisfied.

$$\frac{1}{2^n} \geqslant \frac{1}{2^{n+1}} \Rightarrow 2 \geqslant 1$$

The third condition requires that  $u_n \to 0$ .

$$\lim_{n\to\infty}\frac{1}{2^n}=0$$

Therefore, the series is convergent.

Part O

$$\sum_{n=1}^{\infty} \ln \left( \frac{n^2 - 1}{n^2 + 1} \right) = \sum_{n=1}^{\infty} \left[ \ln \left( 1 - \frac{1}{n^2} \right) - \ln \left( 1 + \frac{1}{n^2} \right) \right] = \sum_{n=1}^{\infty} \ln \left( 1 - \frac{1}{n^2} \right) - \sum_{n=1}^{\infty} \ln \left( 1 + \frac{1}{n^2} \right) = \sum_{n=1}^{\infty} \ln \left( 1 - \frac{1}{n^2} \right) - \sum_{n=1}^{\infty} \ln \left( 1 - \frac{1}{n^2} \right) = \sum_{n=1}^{\infty} \ln \left( 1 - \frac{1}{n^$$

Simplifying further,

$$\sum_{n=1}^{\infty} \ln\left(1 - \frac{1}{n^2}\right) - \sum_{n=1}^{\infty} \ln\left(1 + \frac{1}{n^2}\right) = \sum_{n=1}^{\infty} \ln\left(1 - \frac{1}{n^2}\right) + \sum_{n=1}^{\infty} \ln\left(\frac{n^2}{n^2 + 1}\right)$$

Both of the series are convergent. The sum of two convergent series is a convergent series. Therefore, the series is convergent.

## Exercises 13.4

### Problem 1

Let  $f(x,y) = \sin(x^4 + 3y)$ , where x = 5t and  $y = t^2 + 1$ , and denote f(x(t), y(t)) = F(t). Evaluate dF/dt using the chain rule,

$$\frac{dF}{dt} = \frac{\partial f}{\partial x}\frac{dx}{dt} + \frac{\partial f}{\partial y}\frac{dy}{dt}$$

NOTE: Actually, the above equation is not the end of the "chain differentiation story," for in computing  $\partial f/\partial x$ , we set  $x^4 + 3y = u$ , so that, again applying chain differentiation,

$$\frac{\partial f}{\partial x} = \frac{d}{du}(\sin u)\frac{\partial u}{\partial x} = \text{etc.}$$

and similarly for  $\partial f/\partial y$ .

$$\frac{\partial f}{\partial x} = \cos(x^4 + 3y)(4x^3)$$
$$\frac{\partial f}{\partial y} = \cos(x^4 + 3y)(3)$$
$$\frac{dx}{dt} = 5$$
$$\frac{dy}{dt} = 2t$$

Therefore,

$$\frac{dF}{dt} = 20(5t)^3 \cos((5t)^4 + 3(t^2 + 1)) + 6t \cos((5t)^4 + 3(t^2 + 1))$$

Simplifying further,

$$\frac{dF}{dt} = (2500t^3 + 6t)\cos(625t^4 + 3t^2 + 3)$$

## Problem 2(b)

Let  $f(x,y) = e^{xy}$ , and denote f(x(t),y(t)) = F(t). Evaluate dF/dt in each case, using the chain rule.

$$x(t) = \sqrt{t+1}$$
$$y(t) = \cos(t)$$

The chain rule is

$$\frac{dF}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$$
$$\frac{\partial f}{\partial x} = ye^{xy}$$
$$\frac{\partial f}{\partial y} = xe^{xy}$$
$$\frac{dx}{dt} = \frac{1}{2}(t+1)^{-1/2}$$
$$\frac{dy}{dt} = -\sin(t)$$

Therefore,

$$\frac{dF}{dt} = \cos(t)e^{\sqrt{t+1}\cos(t)} \frac{1}{2\sqrt{t+1}} - \sqrt{t+1}e^{\sqrt{t+1}\cos(t)}\sin(t)$$
$$\frac{dF}{dt} = \left[\frac{\cos(t)}{2\sqrt{t+1}} - \sqrt{t+1}\sin(t)\right]e^{\sqrt{t+1}\cos(t)}$$

## Problem 2(d)

$$x(t) = \ln(t)$$
$$y(t) = t$$

Therefore,

$$\frac{dx}{dt} = \frac{1}{t}$$
$$\frac{dy}{dt} = 1$$

Now,

$$\frac{dF}{dt} = \frac{\partial f}{\partial x}\frac{dx}{dt} + \frac{\partial f}{\partial y}\frac{dy}{dt}$$

Thus,

$$\frac{dF}{dt} = e^{t \ln(t)} \left( 1 + \ln(t) \right)$$

However,

$$e^{t\ln(t)} = e^{\ln(t^t)} = t^t$$

Using this,

$$\frac{dF}{dt} = t^t \left( 1 + \ln(t) \right)$$

Problem 2(f)

$$x(t) = 3t - 1$$
$$y(t) = 2t + 5$$

$$\frac{dx}{dt} = 3$$

$$\frac{dy}{dt} = 2$$

$$\frac{dF}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$$

Inserting the derivatives into the chain rule and simplifying yields

$$\frac{dF}{dt} = (12t + 13)e^{6t^2 + 13t - 5}$$

## Exercises 13.5

### Problem 1

Expand the given function about the indicated point a, through third order terms. NOTE:  $(x-a)^n$  is of nth order.

The general equation for the Taylor series of a function of one variable is

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x - a)^n$$

Expanding through third order terms yields

$$f(x)|_{x=a} \approx f(a) + f'(a)(x-a) + \frac{f''(a)}{2}(x-a)^2 + \frac{f'''(a)}{6}(x-a)^3$$

0.0.1 Part a

$$f(x) = e^{-2x} \text{ about } a = 0$$

$$f'(x) = -2e^{-2x}$$

$$f''(x) = 4e^{-2x}$$

$$f'''(x) = -8e^{-2x}$$

Thus, the expansion about x = 0 is

$$e^{-2x}|_0 \approx 1 - 2x + 2x^2 - \frac{4}{3}x^3$$

Part b

$$f(x) = e^{-2x} \text{ about } a = 5$$

$$f'(x) = -2e^{-2x}$$

$$f''(x) = 4e^{-2x}$$

$$f'''(x) = -8e^{-2x}$$

Thus, the expansion about x = 5 is

$$e^{-2x}|_{5} \approx e^{-10} \left( 1 - 2(x-5) + 2(x-5)^{2} - \frac{4}{3}(x-5)^{3} \right)$$

Part c

$$f(x) = e^{-2x}$$
 about  $a = -3$   
 $f'(x) = -2e^{-2x}$   
 $f''(x) = 4e^{-2x}$   
 $f'''(x) = -8e^{-2x}$ 

Thus, the expansion about x = -3 is

$$e^{-2x}|_{-3} \approx e^{6} \left( 1 - 2(x+3) + 2(x+3)^{2} - \frac{4}{3}(x+3)^{3} \right)$$

Part d

$$f(x) = \ln(x)$$
 about  $a = 2$   

$$f'(x) = \frac{1}{x}$$

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

$$f'''(x) = \frac{2}{x^3}$$

Thus, the expansion about x = 2 is

$$\ln(x)|_2 \approx \ln(2) + \frac{1}{2}(x-2) - \frac{1}{8}(x-2)^2 + \frac{1}{24}(x-2)^3$$

Part e

$$f(x) = \frac{1}{1+x^2}$$
 about  $a = 1$ 

$$f'(x) = -2x(1+x^2)^{-2}$$
  

$$f''(x) = 8x^2(1+x^2)^{-3} - 2(1+x^2)^{-2}$$
  

$$f'''(x) = -48x^3(1+x^2)^{-4} + 24x(1+x^2)^{-3}$$

Thus, the expansion about x = 1 is

$$\left| \frac{1}{1+x^2} \right|_1 \approx \frac{1}{2} - \frac{x-1}{2} + \frac{(x-1)^2}{4}$$

The third order term is zero because f'''(1) = 0.

Part f

$$f(x) = \frac{1}{1+x^2} \text{ about } a = -1$$

$$f'(x) = -2x(1+x^2)^{-2}$$
  

$$f''(x) = 8x^2(1+x^2)^{-3} - 2(1+x^2)^{-2}$$
  

$$f'''(x) = -48x^3(1+x^2)^{-4} + 24x(1+x^2)^{-3}$$

Thus, the expansion about x = -1 is

$$\left[ \frac{1}{1+x^2} \right|_{-1} \approx \frac{1}{2} + \frac{x+1}{2} + \frac{(x+1)^2}{4}$$

The third order term is zero because f'''(1) = 0.

Part g

$$f(x) = \sin(x)$$
 about  $a = 2$ 

$$f'(x) = \cos(x)$$
$$f''(x) = -\sin(x)$$

$$f'''(x) = -\cos(x)$$

Thus, the expansion about x = 2 is

$$\sin(x)|_2 \approx \sin(2) + (x-2)\cos(2) - \frac{(x-2)^2}{2}\sin(2) - \frac{(x-2)^3}{6}\cos(2)$$

Part h

$$f(x) = \cos(2x) \text{ about } a = \pi$$

$$f'(x) = -2\sin(2x)$$

$$f''(x) = -4\cos(2x)$$

$$f'''(x) = 8\sin(2x)$$

Thus, the expansion about  $x = \pi$  is

$$\cos(2x)|_{\pi} \approx 1 - 2(x - \pi)^2$$

Part i

$$f(x) = x(x-1)^2 = x^3 - 2x^2 + x \text{ about } a = 1$$
$$f'(x) = 3x^2 - 4x + 1$$
$$f''(x) = 6x - 4$$
$$f'''(x) = 6$$

Thus, the expansion about x = 1 is

$$x(x-1)^2|_1 \approx (x-1)^2 + (x-1)^3$$

Simplifying this equation yields the original equation.

Part j

$$f(x) = x^{3}(x^{4} - 1) + 5 = x^{7} - x^{3} + 5 \text{ about } a = 0$$

$$f'(x) = 7x^{6} - 3x^{2}$$

$$f''(x) = 42x^{5} - 6x$$

$$f'''(x) = 210x^{4} - 6$$

Thus, the expansion about x = 0 is

$$x^3(x^4-1) + 5|_0 \approx 5 - x^3$$

## Problem 2(b)

Obtain the first four nonvanishing terms in the Taylor series of the given function about x=0.

$$f(x) = \frac{1}{2 + x^{10}}$$

The general equation for a Taylor series is

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x - a)^n$$

Solving this problem requires a lot of differentiation. The problem was solved with the help of a CAS, specifically, SymPy. The first derivative is

$$f'(x) = -\frac{10x^9}{(x^{10} + 2)^2}$$

However, f'(0) = 0 which means that the first order term vanishes. In fact, all the terms vanish until the 10th order term which is

$$f^{(10)}(0) = -907200$$

The symbolic expression was too large to fit on the page. The next derivative that is nonzero is the 20th order derivative which is

$$f^{(20)}(0) = 304112751022080000$$

and so on up until 30th order terms. Thus, the Taylor series expansion about x=0 is given by

$$\boxed{\frac{1}{2+x^{10}}\Big|_{0} = \frac{1}{2} - \frac{x^{10}}{4} + \frac{x^{20}}{8} - \frac{x^{30}}{16} + \mathcal{O}\left(x^{40}\right)}$$

## Problem 2(d)

The function given in this problem is

$$f(x) = \cos(x^{20})$$

$$f'(x) = -20x^{19} \sin(x^{20})$$

$$f''(x) = -20x^{18} \left(20x^{20} \cos(x^{20}) + 19\sin(x^{20})\right)$$

$$f'''(x) = 40x^{17} \left(200x^{40} \sin(x^{20}) - 570x^{20} \cos(x^{20}) - 171\sin(x^{20})\right)$$

$$\vdots \qquad \qquad \vdots$$

All of the derivatives evaluated at x = 0 are zero up until the  $40^{th}$  order term. Continuing the differentiation until four nonvanishing terms are found yields the following:

$$\cos(x^{20})|_{0} = 1 - \frac{x^{40}}{2} + \frac{x^{80}}{24} - \frac{x^{120}}{720} + \mathcal{O}\left(x^{138}\right)$$

### Exercises 13.6

## Problem 1(b)

Given f(x,y) = 0 and a point  $(x_0, y_0)$  such that  $f(x_0, y_0) = 0$ , see if the conditions of Theorem 13.6.1 are met. If so, develop the implicit function y(x) in a Taylor series about  $x_0$ , through second order terms, as we did in Example 4.

#### Theorem 13.6.1 Implicit Function Theorem

Let f(x,y) = 0 be satisfied by a pair of real numbers  $x_0$ ,  $y_0$  so that  $f(x_0, y_0) = 0$ , and suppose that f(x,y) is  $C^1$  in some neighborhood of  $(x_0, y_0)$  with

$$\frac{\partial f(x_0, y_0)}{\partial y} \neq 0$$

Then f(x,y) = 0 uniquely implies a function y(x) in some neighborhood N of  $x_0$  such that  $y(x_0) = y_0$ , where y(x) is differentiable in N. The function f(x,y) being  $C^1$  means that the first-order partial derivatives  $f_x$  and  $f_y$  are continuous. Also, the neighborhood N of  $x_0$  is an open interval on the x-axis, whereas the neighborhood of  $(x_0, y_0)$  is an open disk in the x, y plane.

For this problem,

$$f(x,y) = x^2 + 4y^2 - 4 = 0;$$
  $(x_0, y_0) = (0, 1)$ 

The implicit function y(x) exists if  $f_y(x_0, y_0) \neq 0$ . So,

$$f_y = 8y$$

and

$$f_y(0,1) = 8 \neq 0$$

Therefore, the implicit function exists.

To find the implict function using a Taylor series through second order terms, the first and second order derivatives of the implicit function must be determined. The first and second derivatives are given by

$$y'(x) = -\frac{f_x(x, y(x))}{f_y(x, y(x))}$$
$$y''(x) = \frac{2f_x f_y f_{xy} - f_x^2 f_{yy} - f_y^2 f_{xx}}{f_y^3}$$

The derivatives are

$$f_x = 2x$$

$$f_{xx} = 2$$

$$f_y = 8y$$

$$f_{yy} = 8$$

$$f_{xy} = 0$$

Thus,

$$y'(x) = -\frac{x}{4y}$$

and

$$y''(x) = -\frac{x^2 + 4y^2}{16y^3}$$

The Taylor series expansion of the implicit function about  $(x_0, y_0)$  is

$$y(x) = y(x_0) + y'(x_0)(x - x_0) + \frac{y''(x_0)}{2}(x - x_0)^2 + \dots$$

The value  $y(x_0)$  is determined by evaluating f(x, y) at  $x_0$ .

$$y(x_0) = 1$$

Evaluating  $y'(x_0)$  yields

$$y'(x_0) = 0$$

Next,  $y''(x_0)$ ,

$$y''(x_0) = -\frac{1}{8}$$

Therefore, the Taylor series expansion is

$$y(x) \approx 1 - \frac{1}{16}x^2$$

## Problem 1(e)

$$f(x,y) = x(\cos(\pi y) + 1) + (x^3 + 8)y = 0;$$
 (-2,1)

The implicit function exists if  $f_y(x_0, y_0) \neq 0$ .

$$f_y = x^3 - \pi x \sin(\pi y) + 8$$

and

$$f_y(-2,1) = 0$$

Therefore, the implicit function does not exist.

## Problem 1(g)

$$f(x,y) = x - y + \sin(y) = 0$$

The partial of f wrt y is

$$f_y = \cos(y) - 1$$

$$f_y(0,0) = \cos(0) - 1 = 0$$

Therefore, the implicit function does not exist.

## Problem 2(a)

In each case, find y'(x) and y''(x).

$$f(x,y) = xy - y^3 = 1$$

which can be rewritten as

$$f(x,y) = xy - y^3 - 1 = 0$$

The derivatives are

$$f_x = y$$

$$f_{xx} = 0$$

$$f_y = x - 3y^2$$

$$f_{yy} = -6y$$

$$f_{xy} = 1$$

Now, y'(x) and y''(x) are

$$y'(x) = -\frac{f_x}{f_y} \tag{5}$$

$$y''(x) = \frac{2f_x f_y f_{xy} - f_x^2 f_{yy} - f_y^2 f_{xx}}{f_y^3}$$
 (6)

Inserting the derivatives and simplifying yields

$$y'(x) = -\frac{y}{x - 3y^2}$$
$$y''(x) = \frac{2xy}{(x - 3y^2)^3}$$

Alternatively, this problem can be solved using direct implicit differentiation. For example, the first derivative is

$$xy' + y - 3y^2y' = 0$$

Solving for y' yields

$$y'(x) = -\frac{y}{x - 3y^2}$$

which is the same as the previous answer. The same holds for the second derivative.

## Problem 2(f)

$$f(x,y) = y\cos(y) - x^3 = 0$$

The derivatives are

$$f_x = -3x^2$$

$$f_{xx} = -6x$$

$$f_y = -y\sin(y) + \cos(y)$$

$$f_{yy} = -y\cos(y) + 2\sin(y)$$

$$f_{xy} = 0$$

Inserting these derivatives into (5) and (6),

$$y'(x) = -\frac{3x^2}{y\sin(y) - \cos(y)}$$
$$y''(x) = -\frac{3x}{(y\sin(y) - \cos(y))^3} \left(3x^3 (y\cos(y) + 2\sin(y)) + 2(y\sin(y) - \cos(y))^2\right)$$

## Exercises 13.7

## Problem 1(b)

The given function has a critical point at x = 1. Classify it as a local maximum, local minimum or horizontal inflection point.

$$f(x) = 3(x-1)^4 + 5$$

This problem can be solved using Theorem 13.7.2 from the text.

**Theorem 13.7.2** Maximum, Minimum Horizontal Inflection Point Suppose that

$$f'(x) = f''(x) = \dots = f^{(n-1)}(x) = 0,$$

but  $f^{(n)}(x) \neq 0$ , and that  $f^{(n)}(x)$  is continuous in some neighborhood of x, where  $n \geq 2$ . If n is even and  $f^{(n)}(x) < 0$ , then f has a local maximum at x. If n is even and  $f^{(n)}(x) > 0$ , then f has a local minimum at x. If n is odd, then f has a horizontal inflection point at x.

Differentiating f(x) and evaluating at x = 1 yields

$$f'(x) = 12x^{3} - 36x^{2} + 36x - 12$$

$$f'(1) = 0$$

$$f''(x) = 36x^{2} - 72x + 36$$

$$f''(1) = 36 - 72 + 36 = 0$$

$$f'''(x) = 72x - 72$$

$$f'''(1) = 0$$

$$f^{(4)}(x) = 72$$

$$f^{(4)}(1) = 72$$

Because n is even, and  $f^{(n)}(x) > 0$ , f(x) has a local minimum at x = 1.

## Problem 1(d)

$$f(x) = (x+1)(x-3)(1-x)^3$$

Taking derivatives and evaluating them at x = 1 yields

$$f'(x) = -5x^4 + 20x^3 - 18x^2 - 4x + 7$$

$$f'(1) = 0$$

$$f''(x) = -20x^3 + 60x^2 - 36x - 4$$

$$f''(1) = 0$$

$$f'''(x) = -60x^2 + 120x - 36$$

$$f'''(1) = 24$$

Because n is odd, f(x) has a horizontal inflection point at x = 1.

## Problem 1(f)

$$f(x) = \exp[8(x-1)^5]$$

Taking derivatives and evaluating them at x = 1 yields

$$f'(x) = 40 (x - 1)^4 e^{8(x - 1)^5}$$

$$f'(1) = 0$$

$$f''(x) = 160 (x - 1)^3 \left(10 (x - 1)^5 + 1\right) e^{8(x - 1)^5}$$

$$f''(1) = 0$$

$$f'''(x) = 160 (x - 1)^2 \left(400 (x - 1)^{10} + 120 (x - 1)^5 + 3\right) e^{8(x - 1)^5}$$

$$f'''(1) = 0$$

$$f^{(4)}(x) = 320 (x - 1) \left(8000 (x - 1)^{15} + 4800 (x - 1)^{10} + 480 (x - 1)^5 + 3\right) e^{8(x - 1)^5}$$

$$f^{(4)}(1) = 0$$

$$f^{(5)}(x) = 320 \left(320000 (x - 1)^{20} + 320000 (x - 1)^{15} + 72000 (x - 1)^{10} + 3000 (x - 1)^5 + 3\right) e^{8(x - 1)^5}$$

$$f^{(5)}(1) = 960$$

Since n is odd, f(x) has a horizontal inflection point at x = 1.

### Problem 1(g)

$$f(x) = (1 - x)\sin[(x^2 - 1)^3]$$

Taking derivatives and evaluating them at x = 1 yields

$$f'(x) = 6x (-x+1) (x^2-1)^2 \cos ((x^2-1)^3) - \sin ((x^2-1)^3)$$

$$f'(1) = 0$$

$$f''(x) = 36x^{11} \sin (x^6 - 3x^4 + 3x^2 - 1) - 36x^{10} \sin (x^6 - 3x^4 + 3x^2 - 1)$$

$$- 144x^9 \sin (x^6 - 3x^4 + 3x^2 - 1) + 144x^8 \sin (x^6 - 3x^4 + 3x^2 - 1)$$

$$+ 216x^7 \sin (x^6 - 3x^4 + 3x^2 - 1) - 216x^6 \sin (x^6 - 3x^4 + 3x^2 - 1)$$

$$- 144x^5 \sin (x^6 - 3x^4 + 3x^2 - 1) - 42x^5 \cos (x^6 - 3x^4 + 3x^2 - 1)$$

$$+ 144x^4 \sin (x^6 - 3x^4 + 3x^2 - 1) + 30x^4 \cos (x^6 - 3x^4 + 3x^2 - 1)$$

$$+ 36x^3 \sin (x^6 - 3x^4 + 3x^2 - 1) + 60x^3 \cos (x^6 - 3x^4 + 3x^2 - 1)$$

$$- 36x^2 \sin (x^6 - 3x^4 + 3x^2 - 1) - 36x^2 \cos (x^6 - 3x^4 + 3x^2 - 1)$$

$$- 18x \cos (x^6 - 3x^4 + 3x^2 - 1) + 6 \cos (x^6 - 3x^4 + 3x^2 - 1)$$

$$- 18x \cos (x^6 - 3x^4 + 3x^2 - 1) + 6 \cos (x^6 - 3x^4 + 3x^2 - 1)$$

$$- 192$$

Since n is even and  $f^{(n)}(x) < 0$ , f(x) has a local maximum at x = 1. NOTE: the higher order derivatives are too large to write so they aren't reported here. See code in appendix for all of the derivatives.

## Problem 2(b)

Find all critical points of the function and classify them as local maxima, local minima, or horizontal inflection points.

$$f(x) = \frac{1}{x^2 - 4x + 5}, \quad -\infty < x < \infty$$

The local maxima and minima can be found by finding f'(x), setting it equal to zero and solving for x. Doing so yields a critical point at x = 2. Using the test from the previous problem to determine the type of the critical point yields

$$f''(2) = -2$$

Therefore, this point is a local max.

The inflection points can be found by finding f''(x), setting it equal to zero and solving for x. Doing so yields inflection points at

$$x = -\frac{\sqrt{3}}{3} + 2, \ \frac{\sqrt{3}}{3} + 2$$

So, there are three critical points, one is a local max, and two inflection points.

### Problem 2(g)

$$f(x) = x^2 e^{-x}, \quad -\infty < x < \infty$$

Applying the same approach in this problem yields a local minimum at x=0, a local max found at x=2, a horizontal inflection point at  $x=-\sqrt{2}+2$ , and another horizontal inflection point at  $x=\sqrt{2}+2$ . So, four critical points were found for this problem.

## Exercises 13.8

## Problem 1(b)

Apply the Leibniz rule:

$$\frac{d}{dt} \int_3^t x^t \sin(x) dx$$

Leibniz Rule The order of differentiation and integration can be interchanged as follows:

$$\frac{d}{dt} \int_{a(t)}^{b(t)} f(x,t) \, dx = \int_{a(t)}^{b(t)} \frac{\partial}{\partial t} f(x,t) \, dx + b'(t) f(b(t),t) - a'(t) f(a(t),t) \tag{7}$$

In this problem

$$a(t) = 3$$

$$a'(t) = 0$$

$$b(t) = t$$

$$b'(t) = 1$$

Also,

$$\frac{\partial}{\partial t} \left( x^t \sin(x) \right) = \frac{\partial}{\partial t} \left( e^{\ln(x^t)} \sin(x) \right) = \sin(x) \frac{\partial}{\partial t} \left( e^{t \ln(x)} \right) = x^t \ln(x) \sin(x)$$

So, inserting everything into Leibniz rule and simplifying yields

$$\frac{d}{dt} \int_3^t x^t \sin(x) \, dx = \int_3^t x^t \ln(x) \sin(x) \, dx + t^t \sin(t)$$

Problem 1(d)

$$\frac{d}{d\alpha} \int_{-2\alpha^2}^{-\alpha} e^{\alpha x^3} \, dx$$

For this problem

$$a(\alpha) = -2\alpha^2$$

$$a'(\alpha) = -4\alpha$$

$$b(\alpha) = -\alpha$$

$$b'(\alpha) = -1$$

Also,

$$\frac{\partial f}{\partial \alpha} = x^3 e^{\alpha x^3}$$

Using the above derivatives in the definition of Leibniz rule and simplifying yields

$$\frac{d}{d\alpha} \int_{-2\alpha^2}^{-\alpha} e^{\alpha x^3} dx = \int_{-2\alpha^3}^{-\alpha} x^3 e^{\alpha x^3} dx - e^{-\alpha^4} + 4\alpha e^{-8\alpha^6}$$

## Problem 1(f)

$$\frac{d}{dy} \int_{y^2}^1 \frac{x}{x^3 + y^3} \, dx$$

For this problem

$$a(y) = y^{2}$$

$$a'(y) = 2y$$

$$b(y) = 1$$

$$b'(y) = 0$$

and

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

Inserting these into the definition of Leibniz rule

$$\frac{d}{dy} \int_{y^2}^{1} \frac{x}{x^3 + y^3} dx = \int_{y^2}^{1} \frac{-3xy^2}{x^3 + y^3} dx - \frac{2}{y^3 + 1}$$

## Problem 1(g)

$$\frac{d^2}{da^2} \int_{5a}^{a^2} \cos(v^2 + a^2) \, dv$$

This problem can be solved by using the Leibniz rule twice. That is,

$$\frac{d^2}{da^2} \int_{5a}^{a^2} \cos(v^2 + a^2) \, dv = \frac{d}{da} \left[ \frac{d}{da} \int_{5a}^{a^2} \cos(v^2 + a^2) \, dv \right]$$

Applying Leibniz rule to the part inside the square brackets yields

$$\frac{d^2}{da^2} \int_{5a}^{a^2} \cos(v^2 + a^2) \, dv = \frac{d}{da} \left[ -\int_{5a}^{a^2} 2a \sin(v^2 + a^2) \, dv + 2a \cos(a^4 + a^2) - 5\cos(26a^2) \right]$$

Which can be written as

$$\frac{d^2}{da^2} \int_{5a}^{a^2} \cos(v^2 + a^2) \, dv = -\frac{d}{da} \int_{5a}^{a^2} 2a \sin(v^2 + a^2) \, dv - 4a^2 \left(2a^2 + 1\right) \sin\left(a^4 + a^2\right) + 2\cos\left(a^4 + a^2\right) + 260a \sin\left(26a^2\right)$$

Applying Leibniz rule again,

$$\frac{d^2}{da^2} \int_{5a}^{a^2} \cos(v^2 + a^2) \, dv = -\int_{5a}^{a^2} \left( 4a^2 \cos(v^2 + a^2) + 2\sin(v^2 + a^2) \right) \, dv - 4a^2 \sin(a^4 + a^2) + 270a \sin(26a^2) - 4a^2 (2a^2 + 1) \sin(a^4 + a^2) + 2\cos(a^4 + a^2)$$

## Problem 2(b)

Derive the Taylor series of the given function f(x) about x = 0, up to and including terms of second order, using the Leibniz rule to obtain f'(x) and f''(x).

$$f(x) = \int_{-x}^{\cos(x)} \frac{1}{t^3 + 1} dt$$

Evaluating the integral at x = 0,

$$f(0) = \int_0^1 \frac{1}{t^3 + 1} dt = \frac{1}{3} \log(2) + \frac{\sqrt{3}\pi}{9}$$

The equation for a Taylor series is

$$f(x) = \sum_{n=0}^{\infty} \frac{f^{(n)}(a)}{n!} (x - a)^n$$

Through second order terms, about x = 0,

$$f(x)|_0 = f(0) + f'(0)x + \frac{f''(0)}{2}x^2 + \dots$$

Next, Leibniz rule is applied in the same way as it was in the preceding problems. Doing this and inserting the results into the equation for a Taylor series yields

$$\int_{-x}^{\cos(x)} \frac{1}{t^3 + 1} dt = \frac{\sqrt{3}\pi}{9} + \frac{1}{3}\log(2) + x - \frac{x^2}{4} + \mathcal{O}(x^3)$$

## Problem 2(d)

$$f(x) = \int_0^{1+2x} e^{-xt^2} dt$$

This problem is solved in the same manner as the preceding problem. Doing so yields

$$f(x) = \int_0^{1+2x} e^{-xt^2} dt = 1 + \frac{5x}{3} - \frac{19x^2}{10} + \mathcal{O}(x^3)$$

## Problem 2(f)

$$f(x) = \int_{-x}^{3\sin(x)} \cos(xt^2) dt$$

Applying the same process yields

$$f(x) = \int_{-x}^{3\sin(x)} \cos(xt^2) dt = \frac{x\Gamma(\frac{1}{4})}{\Gamma(\frac{5}{4})} + \mathcal{O}(x^3)$$

### Problem 3

Show, by repeated differentiation of the formula

$$\int_0^\infty e^{-ax} \, dx = \frac{1}{a}$$

that

$$\int_0^\infty x^n e^{-x} \, dx = n!$$

for  $n = 0, 1, 2, 3, \dots$ 

This problem can be solved using integration by parts.

$$\int u \, dv = uv - \int v \, du$$

Letting

$$\mathcal{I}(n) = \int_0^\infty x^n e^{-x} \, dx$$

Now,  $\mathcal{I}(0)$  is

$$\mathcal{I}(0) = \int_0^\infty e^{-x} dx = -e^{-x} \Big|_0^\infty = 1$$

And,

$$\mathcal{I}(1) = \int_0^\infty x e^{-x} \, dx$$

Letting u = x and  $dv = e^{-x}dx$ ,

$$du = dx$$
$$v = -e^{-x}$$

Thus,

$$\mathcal{I}(1) = \int_{0}^{\infty} x e^{-x} \, dx = -x e^{-x} \Big|_{0}^{\infty} + \int_{0}^{\infty} e^{-x} \, dx$$

Evaluating the above integral yields

$$\mathcal{I}(1) = 1\mathcal{I}(0)$$

Now

$$\mathcal{I}(2) = \int_0^\infty x^2 e^{-x} \, dx$$

Let  $u = x^2$  and  $dv = e^{-x}dx$ ,

$$du = 2x dx$$
$$v = -e^{-x}$$

Inserting these into integration by parts

$$\int_0^\infty x^2 e^{-x} \, dx = -2xe^{-x} \Big|_0^\infty + \int_0^\infty 2xe^{-x} \, dx = 2$$

So

$$\mathcal{I}(2) = 2\mathcal{I}(1)$$

Now evaluating  $\mathcal{I}(n-1)$ ,

$$\mathcal{I}(n-1) = \int_0^\infty x^{n-1} e^{-x} dx$$

Letting  $u = x^{n-1}$  and  $dv = e^{-x} dx$ ,

$$du = (n-1)x^{n-2} dx$$
$$v = -e^{-x}$$

Inserting these into integration by parts

$$\mathcal{I}(n-1) = \int_0^\infty x^{n-1} e^{-x} \, dx = -x^{n-1} e^{-x} \Big|_0^\infty + \int_0^\infty (n-1) x^{n-2} e^{-x} \, dx$$

Next,

$$\mathcal{I}(n) = \int_0^\infty x^n e^{-x} \, dx$$

Letting  $u = x^n$  and  $dv = e^{-x} dx$ ,

$$du = nx^{n-1} dx$$
$$v = -e^{-x}$$

Inserting these into integration by parts,

$$\mathcal{I}(n) = \int_0^\infty x^n e^{-x} \, dx = -x^n e^{-x} \Big|_0^\infty + \int_0^\infty n x^{n-1} e^{-x} \, dx$$
$$= n \int_0^\infty x^{n-1} e^{-x} \, dx = n \mathcal{I}(n-1)$$

This recursion implies the following

$$\mathcal{I}(n) = \int_0^\infty x^n e^{-x} dx = n! \, \mathcal{I}(0) = n!$$

IPython SymPy Code

### In [1]: %pylab inline

Populating the interactive namespace from numpy and matplotlib

In [2]: from sympy import \*

In [3]: init\_printing()

In [4]: from IPython.display import display

In [5]: x = Symbol('x')

In [6]: def f(x):

return 1/(2+x\*\*(10))

In [7]: diff(f(x),x,20).expand().subs(x,0)

Out[7]:

### 304112751022080000

In [8]: series(f(x), x0=0, n=40)

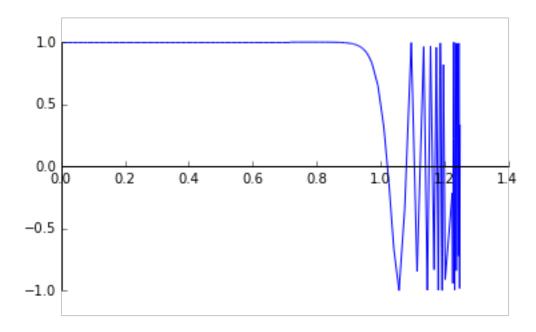
Out[8]:

$$\frac{1}{2} - \frac{x^{10}}{4} + \frac{x^{20}}{8} - \frac{x^{30}}{16} + \mathcal{O}\left(x^{40}\right)$$

In [9]: def f(x):

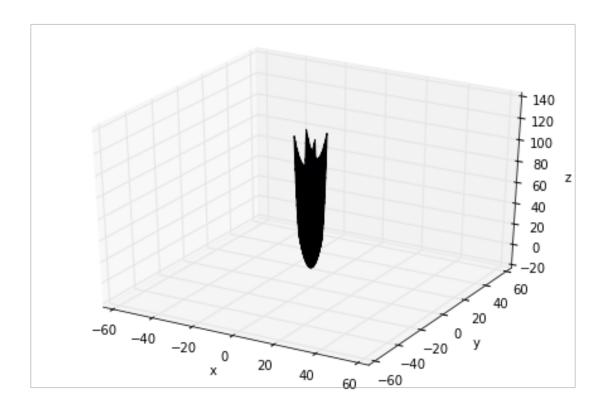
return cos(x\*\*(20))

In [10]: plot(f(x), (x,0,1.25), ylim=[-1.2,1.2])



Out[10]: <sympy.plotting.plot.Plot at 0x7f6b5a472dd8>

```
In [11]: for n in range(0,40):
             print("{} {} ".format(n+1, diff(f(x), x, n+1).subs(x, 0)))
1 0
2 0
3 0
4 0
5 0
6 0
7 0
8 0
9 0
10 0
11 0
12 0
13 0
14 0
15 0
16 0
17 0
18 0
19 0
20 0
21 0
22 0
23 0
24 0
25 0
26 0
27 0
28 0
29 0
30 0
31 0
32 0
33 0
34 0
35 0
36 0
37 0
38 0
40 \ \ -407957641623948867172805634798057947136000000000
    series(f(x), n=138)
1
    Exercises 13.6
In [12]: y = Symbol("y")
In [13]: def f(x, y):
             return x**2+4*y**2-4
In [14]: mpmath.splot(f,[-5,5],[-5,5])
```



```
In [20]: def f(x, y):
             return (x*(cos(pi*y)+1) + (x**3 + 8)*y)
In [21]: diff(f(x,y),y)
Out[21]:
                                      x^3 - \pi x \sin(\pi y) + 8
In [22]: _.subs(x,-2).subs(y,1)
Out[22]:
                                               0
In [23]: def f(x, y):
             return x - y + \sin(y)
In [24]: diff(f(x, y), y)
Out[24]:
                                           \cos(y) - 1
In [25]: _.subs(y,0)
Out [25]:
                                               0
In [26]: def f(x,y):
             return x*y - y**3 - 1
In [27]: fx = diff(f(x,y),x,1)
In [28]: fxx = diff(f(x,y),x,2)
In [29]: fy = diff(f(x,y),y,1)
In [30]: fyy = diff(f(x,y),y,2)
In [31]: fxy = diff(f(x,y),x,y)
In [32]: simplify(-fx/fy)
Out[32]:
                                           -\frac{y}{x-3y^2}
In [33]: simplify((2*fx*fy*fxy - fx**2*fyy - fy**2*fxx)/(fy**3))
Out [33]:
In [34]: pprint(fx)
у
```

```
In [35]: y = Function('y')(x)
In [36]: dydx = solve(diff(x*y - y**3-1, x, 1), diff(y,x,1))[0]
In [37]: simplify(solve(diff(x*y - y**3-1, x, 2), diff(y,x,2))[0].subs(diff(y,x,1),dydx))
Out[37]:
                                          \frac{2xy(x)}{\left(x - 3y^2(x)\right)^3}
In [38]: y = Symbol('y')
In [39]: def f(x,y):
              return y*cos(y) - x**3
In [40]: fx = diff(f(x,y),x,1)
In [41]: fx
Out[41]:
                                              -3x^2
In [42]: fxx = diff(f(x,y),x,2)
In [43]: fxx
Out[43]:
                                              -6x
In [44]: fy = diff(f(x,y),y,1)
In [45]: fy
Out[45]:
                                        -y\sin(y) + \cos(y)
In [46]: fyy = diff(f(x,y),y,2)
In [47]: fyy
Out [47]:
                                       -y\cos(y) + 2\sin(y)
In [48]: fxy = diff(f(x,y),x,y)
In [49]: fxy
Out[49]:
                                               0
In [50]: simplify(-fx/fy)
```

#### Out [50]:

$$-\frac{3x^2}{y\sin(y) - \cos(y)}$$

In [51]: simplify((2\*fx\*fy\*fxy - fx\*\*2\*fyy - fy\*\*2\*fxx)/(fy\*\*3))

### Out[51]:

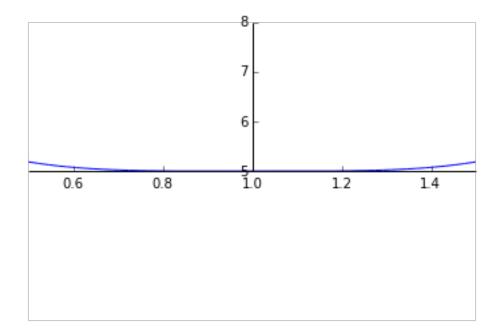
$$-\frac{3x}{\left(y\sin{(y)}-\cos{(y)}\right)^{3}}\left(3x^{3}\left(y\cos{(y)}+2\sin{(y)}\right)+2\left(y\sin{(y)}-\cos{(y)}\right)^{2}\right)$$

## 3 Exercises 13.7

In [52]: ff = Function('f')(x)

In [53]: ff = 3\*(x-1)\*\*4 + 5

In [54]: plot(ff, xlim=[0.5,1.5], ylim=[2,8])



Out[54]: <sympy.plotting.plot.Plot at 0x7f6b59168d68>

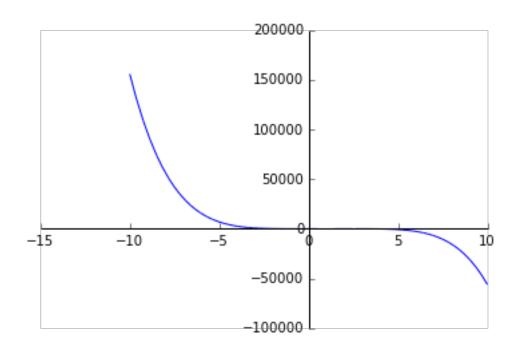
In [55]: diff(ff,x).expand()

Out[55]:

$$12x^3 - 36x^2 + 36x - 12$$

In [56]: ff = (x+1)\*(x-3)\*(1-x)\*\*3

In [57]: plot(ff)



```
Out[57]: <sympy.plotting.plot.Plot at 0x7f6b591686a0>
In [58]: simplify(diff(ff,x,1))
Out[58]:
                                  -5x^4 + 20x^3 - 18x^2 - 4x + 7
In [59]: _.subs(x,1)
Out[59]:
                                              0
In [60]: simplify(diff(ff,x,2))
Out[60]:
                                    -20x^3 + 60x^2 - 36x - 4
In [61]: _.subs(x,1)
Out[61]:
                                              0
In [62]: simplify(diff(ff,x,3))
Out[62]:
                                       -60x^2 + 120x - 36
```

```
In [63]: _.subs(x,1)
Out [63]:
                                          24
In [64]: ff = exp(8*(x-1)**5)
In [65]: diff(ff,x,1).simplify()
Out [65]:
                                   40(x-1)^4 e^{8(x-1)^5}
In [66]: def classify_pt(inp_func, x0, maxIter=10, exp_choice=False):
            c = 1
            status=False
            pt_type = None
            while c < maxIter:</pre>
                fpx = diff(ff,x,c)
                fpx0 = fpx.subs(x,x0).simplify()
                print("\n-----")
                if c == 1:
                    print("{}st order derivative:".format(c))
                elif c == 2:
                    print("{}nd order derivative:".format(c))
                elif c==3:
                    print("{}rd order derivative:".format(c))
                    print("{}th order derivative:".format(c))
                print("----")
                if exp_choice:
                    display(expand(fpx))
                else:
                    display(simplify(fpx))
                display(simplify(fpx0))
                if fpx0 != 0 and c >= 2:
                    if c\%2==0 and fpx0 < 0:
                        print("Local maximum found at x = {}".format(x0))
                        pt_type="Local max"
                    elif c\%2==0 and fpx0 > 0:
                        print("Local minimum found at x = {}".format(x0))
                        pt_type="Local min"
                    elif c\%2!=0:
                        print("Horizontal inflection point found at x = \{\}.".format(x0))
                        pt_type="Inflection point"
                    else:
                        print("Error: unable to classify.")
                    status=True
                    break
                c+=1
            return pt_type
In [67]: classify_pt(ff,1)
```

-----

1st order derivative:

-----

$$40(x-1)^4 e^{8(x-1)^5}$$

0

-----

2nd order derivative:

-----

$$(x-1)^3 \left(1600 (x-1)^5 + 160\right) e^{8(x-1)^5}$$

0

\_\_\_\_\_

3rd order derivative:

-----

$$(x-1)^2 \left(64000 (x-1)^{10} + 19200 (x-1)^5 + 480\right) e^{8(x-1)^5}$$

0

-----

4th order derivative:

-----

$$320(x-1)\left(8000(x-1)^{15}+4800(x-1)^{10}+480(x-1)^{5}+3\right)e^{8(x-1)^{5}}$$

0

-----

5th order derivative:

-----

$$\left(102400000\left(x-1\right)^{20}+102400000\left(x-1\right)^{15}+23040000\left(x-1\right)^{10}+960000\left(x-1\right)^{5}+960\right)e^{8\left(x-1\right)^{5}}$$

960

Horizontal inflection point found at x = 1.

Out[67]: 'Inflection point'

In [68]: ff = (1-x)\*sin((x\*\*2-1)\*\*3)

In [69]: classify\_pt(ff,1,exp\_choice=True)

-----

1st order derivative:

-----

$$-6x^{6}\cos\left(x^{6}-3x^{4}+3x^{2}-1\right)+6x^{5}\cos\left(x^{6}-3x^{4}+3x^{2}-1\right)+12x^{4}\cos\left(x^{6}-3x^{4}+3x^{2}-1\right)-12x^{3}\cos\left(x^{6}-3x^{4}+3x^{2}-1\right)+12x^{4}\cos\left(x^{6}-3x^{4}+3x^{2}-1\right)+12x^{$$

0

-----

2nd order derivative:

-----

$$36x^{11}\sin\left(x^{6} - 3x^{4} + 3x^{2} - 1\right) - 36x^{10}\sin\left(x^{6} - 3x^{4} + 3x^{2} - 1\right) - 144x^{9}\sin\left(x^{6} - 3x^{4} + 3x^{2} - 1\right) + 144x^{8}\sin\left(x^{6} - 3x^{4} + 3x^{2} - 1\right) + 14x^{6}\sin\left(x^{6} - 3x^{4} + 3x^{2} - 1\right) + 14x^{$$

0

-----

3rd order derivative:

-----

$$216x^{16}\cos\left(x^{6} - 3x^{4} + 3x^{2} - 1\right) - 216x^{15}\cos\left(x^{6} - 3x^{4} + 3x^{2} - 1\right) - 1296x^{14}\cos\left(x^{6} - 3x^{4} + 3x^{2} - 1\right) + 1296x^{13}\cos\left(x^{6} -$$

0

-----

4th order derivative:

-----

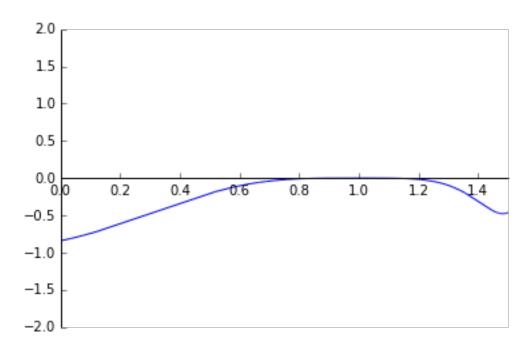
$$-1296x^{21}\sin\left(x^6 - 3x^4 + 3x^2 - 1\right) + 1296x^{20}\sin\left(x^6 - 3x^4 + 3x^2 - 1\right) + 10368x^{19}\sin\left(x^6 - 3x^4 + 3x^2 - 1\right) - 10368x^{18}\sin\left(x^6 - 3x^4 + 3x^2 - 1\right) + 10368x^{19}\sin\left(x^6 - 3x^4 + 3x^2 - 1\right) + 10368x^{19}\cos\left(x^6 - 3x^4 + 3x^2 - 1\right) + 10368x^{19}\cos\left(x^6 - 3x^4 + 3x^2 - 1\right) + 10368$$

-192

Local maximum found at x = 1

Out[69]: 'Local max'

In [70]: plot(ff,xlim=[0,1.5],ylim=[-2,2])



```
Out[70]: <sympy.plotting.plot.Plot at 0x7f6b590609e8>
In [71]: ff = 1/(x**2 - 4*x + 5)
In [72]: def find_crit_pts(input_function):
          crit_pts = solve(diff(input_function,x),x)
          infl_pts = solve(diff(input_function,x,2),x)
          cpt = []
          pt_type = []
          pt_counter = 1
          for pt in crit_pts:
             print("Point {} at x = {}".format(pt_counter, pt))
             print("======\n")
             cpt.append(pt)
             pt_type.append(classify_pt(input_function, pt.simplify()))
             pt_counter += 1
          for pt in infl_pts:
             print("\n====
             print("Point {} at x = {}".format(pt_counter, pt))
             print("=======\n")
             cpt.append(pt)
             pt_type.append(classify_pt(input_function, pt.simplify()))
             pt_counter += 1
          return (cpt, pt_type)
In [73]: find_crit_pts(ff)
Point 1 at x = 2
______
```

1st order derivative:  $\frac{-2x+4}{(x^2-4x+5)^2}$ 2nd order derivative:  $\frac{1}{\left(x^2 - 4x + 5\right)^3} \left(-2x^2 + 8x + 8\left(x - 2\right)^2 - 10\right)$ Local maximum found at x = 2\_\_\_\_\_ Point 2 at x = -sqrt(3)/3 + 21st order derivative:  $\frac{-2x+4}{(x^2-4x+5)^2}$ 2nd order derivative:  $\frac{1}{(x^2 - 4x + 5)^3} \left( -2x^2 + 8x + 8(x - 2)^2 - 10 \right)$ 3rd order derivative:  $\frac{24}{\left(x^2 - 4x + 5\right)^4} \left(x - 2\right) \left(x^2 - 4x - 2\left(x - 2\right)^2 + 5\right)$ 

 $-\frac{27\sqrt{3}}{16}$ 

Horizontal inflection point found at x = -sqrt(3)/3 + 2.

\_\_\_\_\_

Point 3 at x = sqrt(3)/3 + 2

\_\_\_\_\_

-----

1st order derivative:

\_\_\_\_\_

$$\frac{-2x+4}{(x^2-4x+5)^2} - \frac{3\sqrt{3}}{8}$$

\_\_\_\_\_

2nd order derivative:

-----

$$\frac{1}{(x^2 - 4x + 5)^3} \left( -2x^2 + 8x + 8(x - 2)^2 - 10 \right)$$

0

-----

3rd order derivative:

\_\_\_\_\_

$$\frac{24}{\left(x^2 - 4x + 5\right)^4} \left(x - 2\right) \left(x^2 - 4x - 2\left(x - 2\right)^2 + 5\right)$$

$$\frac{27\sqrt{3}}{16}$$

Horizontal inflection point found at x = sqrt(3)/3 + 2.

In [74]: ff = x\*\*2\*exp(-x)

In [75]: find\_crit\_pts(ff)

Point 1 at x = 0

\_\_\_\_\_

-----

1st order derivative:

-----

	$x\left(-x+2\right)e^{-x}$
	0
2nd order derivative:	
	$\left(x^2 - 4x + 2\right)e^{-x}$
	2
Local minimum found at $x = 0$	
Point 2 at x = 2	
1st order derivative:	
	$x\left(-x+2\right)e^{-x}$
	w ( w   2) c
	0
2nd order derivative:	
	$\left(x^2 - 4x + 2\right)e^{-x}$
	$-rac{2}{e^2}$
Local maximum found at $x = 2$	
Point 3 at x = -sqrt(2) + 2	
1st order derivative:	
	$x\left(-x+2\right)e^{-x}$
	$\frac{-2+2\sqrt{2}}{e^{-\sqrt{2}+2}}$

2nd order derivative:	
$(x^2)$	$-4x+2)e^{-x}$
	0
3rd order derivative:	
(-x)	$^2 + 6x - 6) e^{-x}$
	$-\frac{2\sqrt{2}}{e^{-\sqrt{2}+2}}$
	C
<pre>Horizontal inflection point found at x =</pre>	-sqrt(2) + 2.
Point 4 at x = sqrt(2) + 2	
1st order derivative:	
x	$(-x+2)e^{-x}$
	$2 + 2\sqrt{2}$
	$-\frac{2+2\sqrt{2}}{e^{\sqrt{2}+2}}$
2nd order derivative:	
$(x^2)$	$-4x+2)e^{-x}$
(**	
	0
3rd order derivative:	
(-x	$(x^2 + 6x - 6)e^{-x}$
	$\frac{2\sqrt{2}}{e^{\sqrt{2}+2}}$
Horizontal inflection point found at x =	ě
Out[75]: ([0, 2, -sqrt(2) + 2, sqrt(2) + ['Local min', 'Local max', 'In:	<pre>2], flection point', 'Inflection point'])</pre>

## 4 Exercises 13.8

```
In [76]: t = Symbol("t")
In [77]: alpha = Symbol("alpha")
In [78]: diff(x**t*sin(x),t)
Out[78]:
                                         x^t \log(x) \sin(x)
In [79]: exp((-2*alpha**2)**3).simplify()
Out[79]:
                                              e^{-8\alpha^6}
In [80]: diff(x/(x**3 + y**3),y)
Out[80]:
In [81]: simplify(-2*y*y**2/((y**2)**3+y**3))
Out[81]:
In [82]: a = Symbol("a")
In [83]: diff(-5*cos(26*a**2),a)
Out[83]:
                                          260a \sin(26a^2)
In [84]: part2b = integrate(1/(t**3+1),(t,-x,cos(x))).simplify()
In [85]: part2b.subs(x,0)
Out[85]:
                                         \frac{1}{3}\log(2) + \frac{\sqrt{3}\pi}{9}
In [86]: help(series)
Help on function series in module sympy.series.series:
series(expr, x=None, x0=0, n=6, dir='+')
    Series expansion of expr around point 'x = x0'.
    See the doctring of Expr.series() for complete details of this wrapper.
In [87]: series(part2b, n=3)
```

```
Out[87]:
```

$$\frac{\sqrt{3}\pi}{9} + \frac{1}{3}\log(2) + x - \frac{x^2}{4} + \mathcal{O}(x^3)$$

In [88]: part2d = integrate(exp(-x\*t\*\*2),(t,0,1+2\*x))

In [89]: part2d.simplify().subs(x,0)

Out[89]:

1

In [90]: series(part2d,n=3)

Out[90]:

$$1 + \frac{5x}{3} - \frac{19x^2}{10} + \mathcal{O}(x^3)$$

In [91]: part2f = integrate(cos(x\*t\*\*2),(t,-x,3\*sin(x))).simplify()

In [92]: part2f

Out [92]:

$$\frac{\sqrt{2}\sqrt{\pi}\Gamma\left(\frac{1}{4}\right)}{8\sqrt{x}\Gamma\left(\frac{5}{4}\right)}\left(C\left(\frac{\sqrt{2}x^{\frac{3}{2}}}{\sqrt{\pi}}\right) + C\left(\frac{3\sqrt{2}}{\sqrt{\pi}}\sqrt{x}\sin\left(x\right)\right)\right)$$

In [93]: series(part2f,n=3)

Out[93]:

$$\frac{x\Gamma\left(\frac{1}{4}\right)}{\Gamma\left(\frac{5}{4}\right)} + \mathcal{O}\left(x^3\right)$$

In [94]: integrate(x\*\*3\*exp(-x),(x,0,oo))

Out [94]:

6

In [107]: integrate(exp(-a\*x),x)

Out[107]:

$$\begin{cases} x & \text{for } a = 0 \\ -\frac{1}{a}e^{-ax} & \text{otherwise} \end{cases}$$

In [111]: diff(exp(-a\*x),x)

Out[111]:

 $-ae^{-ax}$ 

In [112]: diff(\_,a)

## Out[112]:

$$axe^{-ax} - e^{-ax}$$

In [113]: diff(\_,a)

Out[113]:

$$-ax^2e^{-ax} + 2xe^{-ax}$$

In [114]: diff(\_,a)

Out[114]:

$$ax^3e^{-ax} - 3x^2e^{-ax}$$

In []: