

1. Solve the following initial value problem:

$$(x^2 + 1)y' = 2xy - 3(x^2 + 1); \quad y(1) = -1.$$

$$y' + A(x) \cdot y = B(x)$$

$$y' = \frac{2x}{x^2+1} \cdot y - 3$$

$$y' + \frac{-2x}{x^2+1} \cdot y = -3$$

$$\text{Step 1: } A(x) = \frac{-2x}{x^2+1}; \quad B(x) = -3$$

$$\begin{aligned}\text{Step 2: } \alpha(x) &= e^{\int A(x) dx} \\ &= e^{\int \frac{-2x}{x^2+1} dx} \\ &= e^{-\ln|x^2+1|} \\ &= e^{\ln|1/(x^2+1)|^{-1}} \\ &= (x^2+1)^{-1} \\ &= \frac{1}{x^2+1}\end{aligned}$$

$$\begin{aligned}\text{Step 3: } y(x) &= \frac{1}{\alpha(x)} \left[\int \alpha(x) \cdot B(x) dx + C \right] \\ &= (x^2+1) \left[\int \frac{1}{x^2+1} \cdot (-3) dx + C \right]\end{aligned}$$

$$y(x) = (x^2+1) \left[-3 \arctan(x) + C \right]$$

$$\text{Step 4: } @ (1, -1)$$

$$y(1) = ((1^2+1))[-3 \arctan(1) + C]$$

$$-1 = 2[-3(\pi/4) + C]$$

$$-1 = -3\pi/2 + 2C$$

$$-1 + 3\pi/2 = 2C$$

$$\frac{-2 + 3\pi}{2} = 2C$$

$$-\frac{2 + 3\pi}{4} = C$$

$$y(x) = (x^2+1) \left[-3 \arctan(x) + \frac{3\pi - 2}{4} \right]$$

- 2a.** A function $f(x, y)$ is given by the selected points in the table. Using linear approximation at $(2.5, -1)$, estimate $f(2.6, -0.8)$.

(a, b) (x, y)

	1.5	2	2.5
1	3	1.5	-1
0	4	3.5	2
-1	3	2.5	0.5

$$\begin{aligned}
 f(x, y) &\approx f_x(a, b)(x-a) + f_y(a, b)(y-b) + f(a, b) \\
 &= -4(2.6-2.5) + \frac{3}{2}(-0.8-(-1)) + 0.5 \\
 &= -4(0.1) + \frac{3}{2}(0.2) + 0.5 \\
 &= -0.4 + 0.3 + 0.5 \\
 &= 0.4
 \end{aligned}$$

$$\begin{aligned}
 f_x &\approx \frac{0.5 - 2.5}{0.5} = \frac{-2}{1/2} = -4 \\
 &\quad \text{backwards} \\
 f_y &\approx \frac{2 - 0.5}{1} = \frac{3/2}{1} = \frac{3}{2} \\
 &\quad \text{forward}
 \end{aligned}$$

- 2b.** Using central difference formula, estimate the sensitivity of f relative to x at $(2, 1)$.

$$\begin{aligned}
 \text{central} &= \frac{f(2.5, 1) - f(1.5, 1)}{2.5 - 1.5} \\
 &= \frac{-1 - 3}{1} \\
 &= -4
 \end{aligned}$$

- 2c.** Estimate the elasticity of f relative to y at $(2, 1)$.

$$\frac{\Delta f}{f(a, b)} \cdot 100 \quad \Delta x = 0 \quad \Delta y = 1\% \text{ of } 1$$

$$f_y(2, 1) \approx \frac{3.5 - 1.5}{-1} = -2$$

$$\begin{aligned}
 \Delta f &= f_x(a, b)\Delta x + f_y(a, b)\Delta y \\
 &= 0 + (-2)\left(\frac{1}{100}\right) \\
 &= -\frac{1}{50}
 \end{aligned}$$

$$\begin{aligned}
 \text{elasticity} &= \frac{-1/50}{1.5} \cdot 100 \\
 &= \frac{-2}{3/2} \\
 &= -4/3
 \end{aligned}$$

- 3a.** A single dosage of 100mg of Drug A is given to a patient at 8:00am each day. 10% of the drug remains in the body after one full day period (8:00am next day). What is the amount of drug in the body **20 days** after the treatment started before the next dose is given at 8:00am?

$$S_1 = \underbrace{100 \cdot (0.1)}_{\text{dose 1}} = \text{amount of drug in body at } 7:59\text{am}$$

$$S_2 = \underbrace{100 \cdot (0.1)^2}_{\text{dose 1}} + \underbrace{100 \cdot (0.1)^1}_{\text{dose 2}}$$

$$\begin{aligned} S_{20} &= a_1 + \dots + a_{20} \\ &= 100 \cdot (0.1)^1 + \dots + 100 \cdot (0.1)^{20} \\ &= \sum_{n=1}^{20} \underbrace{100(0.1)}_a \cdot \underbrace{(0.1)^{n-1}}_r \\ S_{20} &= \frac{a(1-r^{20})}{1-r} \\ &= \frac{100(0.1)(1-(0.1)^{20})}{1-0.1} \\ &= \frac{100}{9}(1-(0.1)^{20}) \end{aligned}$$

- 3b.** Using geometric series, write the following repeated decimal as a fraction.

$$21.\overline{02} = 21 + 0.02 + 0.0002 + 0.000002 + \dots$$

$$\begin{aligned} &= 21 + \sum_{n=1}^{\infty} \underbrace{0.02}_a \cdot \underbrace{\left(\frac{1}{100}\right)^{n-1}}_r \\ &= 21 + \frac{0.02}{1 - 1/100} \\ &= 21 + \frac{2/100}{99/100} \\ &= 21 + \frac{2}{99} \\ &= \frac{2079+2}{99} \\ &= \frac{2081}{99} \end{aligned}$$

3c. Consider the geometric series $\sum_{n=2}^{\infty} 5 \left(\frac{2}{3}\right)^n$. Find the number of terms N we need to add so that the N th partial sum has value $\frac{20}{3} - 10 \left(\frac{2^{21}}{3^{21}}\right)$.

$$\sum_{n=2}^{\infty} 5 \left(\frac{2}{3}\right)^n = \sum_{n=1}^{\infty} 5 \left(\frac{2}{3}\right)^{n+1} = \sum_{n=1}^{\infty} 5 \left(\frac{2}{3}\right)^2 \cdot \left(\frac{2}{3}\right)^{n-1}$$

$$S_N = \frac{a(1-r^N)}{1-r} = \frac{20}{3} - 10 \left(\frac{2^{21}}{3^{21}}\right)$$

$$\frac{5 \left(\frac{2}{3}\right)^2 (1 - (\frac{2}{3})^N)}{1 - \frac{2}{3}} = \frac{20}{3} - 10 \left(\frac{2^{21}}{3^{21}}\right)$$

$$\frac{20/5 (1 - (\frac{2}{3})^N)}{1/3} = \frac{20}{3} - 10 \left(\frac{2^{21}}{3^{21}}\right)$$

$$\frac{20}{3} (1 - (\frac{2}{3})^N) = \frac{20}{3} - 10 \left(\frac{2^{21}}{3^{21}}\right)$$

$$\frac{20}{3} - \frac{20}{3} \left(\frac{2^N}{3^N}\right) = \frac{20}{3} - 10 \left(\frac{2^{21}}{3^{21}}\right)$$

$$-\frac{20}{3} \left(\frac{2^N}{3^N}\right) = -10 \left(\frac{2^{21}}{3^{21}}\right)$$

$$\frac{2}{3} \left(\frac{2^N}{3^N}\right) = \frac{2^{21}}{3^{21}}$$

$$\frac{2^N}{3^N} = \frac{2^{20}}{3^{20}}$$

$$N = 20$$

4. Consider a tank that contains 100 liters of brine with concentration 0.1 kg/L. Brine of concentration 0.5 kg/L is **pumped in** at a certain rate of R L/min syrup while mixture is continuously stirred. If the mixture is **pumped out** at the same rate and the concentration of the mixture is found to be 0.3 kg/L after 30 minutes, what is the value of the flow rate R in L/min.

$$y(t) = \text{amount of salt} \quad v(t) = \text{volume of tank}$$

$$\frac{dy}{dt} = \frac{\text{amount of salt in}}{dt} - \frac{\text{amount of salt out}}{dt} = 100 + R - R = 100$$

$$= (\text{rate in})(\text{concentration in}) - (\text{rate out})(\text{concentration out})$$

$$= (R)(0.5) - (R)\left(\frac{y(t)}{v(t)}\right)$$

$$\frac{dy}{dt} = 0.5R - \frac{R}{100} \cdot y$$

$$\frac{dy}{dt} = \frac{1}{2}R - \frac{R}{100}y$$

$$\frac{dy}{dt} = \frac{1}{100}R(50-y) \leftarrow \text{separable}$$

$$\frac{dy}{dt} = P(x) \cdot Q(y)$$

$$\int \frac{1}{50-y} dy = \int \frac{1}{100}R dt$$

$$-\ln|50-y| = \frac{1}{100}R \cdot t + C$$

$$@ y(0) = 10$$

$$-\ln|50-10| = \frac{1}{100}R \cdot (0) + C$$

$$-\ln|40| = C$$

$$@ y(30) = 30$$

$$-\ln|50-30| = \frac{1}{100}R(30) - \ln|40|$$

$$-\ln|20| = \frac{3}{10}R - \ln|40|$$

$$\ln|40| - \ln|20| = \frac{3}{10}R$$

$$\ln|\frac{40}{20}| = \frac{3}{10}R$$

$$\ln|2| = \frac{3}{10}R$$

$$\frac{10}{3} \ln|2| = R$$

$$\text{concentration} = 0.1 \text{ at } t=0$$

$$\text{concentration} = \frac{\text{salt}}{\text{volume}}$$

$$0.1 = \frac{y(0)}{100}$$

$$10 = y(0)$$

$$\text{concentration} = 0.3 \text{ at } t=30$$

$$\text{concentration} = \frac{\text{salt}}{\text{volume}}$$

$$0.3 = \frac{y(30)}{100}$$

$$30 = y(30)$$

5. Consider the initial value problem:

$$y' = y(y + t); \quad y(-2) = 1$$

Use Euler's method with two equal steps to estimate $y(-1)$.

$$x_0 = -2$$

$$x_1 = -2 + 0.5$$

$$= -1.5$$

$$x_2 = -1$$

$$y_0 = 1$$

$$y_1 = 1 + \frac{1}{2}((1)(1) + (-2))$$

$$= 1 + \frac{1}{2}(-1)$$

$$= 1 - \frac{1}{2}$$

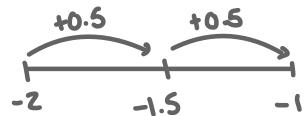
$$= \frac{1}{2}$$

$$y_2 = \frac{1}{2} + \frac{1}{2}((\frac{1}{2})(\frac{1}{2} + (-1.5)))$$

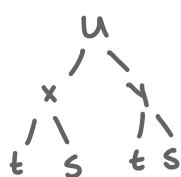
$$= \frac{1}{2} + \frac{1}{2}((\frac{1}{2})(-1))$$

$$= \frac{1}{2} + \frac{1}{2}(-\frac{1}{2})$$

$$= \frac{1}{2} - \frac{1}{4} = \frac{1}{4}$$



6. Find $\frac{\partial u}{\partial t}$ when $t = 1$ and $s = -1$ where $u = e^{x+2y}$; $x = t + 2s$, and $y = 3t - s$. Find also a formula for $\frac{\partial u}{\partial s}$ in terms of s and t .



$$\begin{aligned} \frac{\partial u}{\partial t} &= \frac{\partial u}{\partial x} \cdot \frac{\partial x}{\partial t} + \frac{\partial u}{\partial y} \cdot \frac{\partial y}{\partial t} \\ &= [e^{x+2y}][1] + [2e^{x+2y}][3] \\ &= e^{x+2y} + 6e^{x+2y} \\ &= 7e^{x+2y} \\ &= 7e^{(t+2s)+2(3t-s)} \\ &= 7e^{t+2s+6t-2s} \end{aligned}$$

$$\begin{aligned} @t=1: \frac{\partial u}{\partial t} &= 7e^{7(1)} = 7e^7 \\ s=-1 & \end{aligned}$$

$$\begin{aligned} \frac{\partial u}{\partial s} &= \frac{\partial u}{\partial x} \cdot \frac{\partial x}{\partial s} + \frac{\partial u}{\partial y} \cdot \frac{\partial y}{\partial s} \\ &= [e^{x+2y}][2] + [2e^{x+2y}][-1] \\ &= 2e^{x+2y} - 2e^{x+2y} \\ &= 0 \end{aligned}$$

7. Using implicit differentiation, find $\frac{\partial z}{\partial y}(-1, 0, 0)$ if $\cos(x^2yz) + 5e^z = \underline{yz^2} - \underline{3xy^2} + 6$.

$$-\sin(x^2yz) \left[(x^2)z + \frac{\partial z}{\partial y} \cdot x^2y \right] + 5e^z \cdot \frac{\partial z}{\partial y} = [(1)(z^2) + (2z \cdot \frac{\partial z}{\partial y})(y)] - 6xy + 0$$

$$-\sin(x^2yz) \left[x^2z + x^2y \cdot \frac{\partial z}{\partial y} \right] + 5e^z \cdot \frac{\partial z}{\partial y} = z^2 + 2yz \cdot \frac{\partial z}{\partial y} - 6xy$$

$$-x^2z \sin(x^2yz) - x^2y \cdot \sin(x^2yz) \cdot \frac{\partial z}{\partial y} + 5e^z \cdot \frac{\partial z}{\partial y} = z^2 + 2yz \cdot \frac{\partial z}{\partial y} - 6xy$$

$$-x^2y \sin(x^2yz) \cdot \frac{\partial z}{\partial y} + 5e^z \cdot \frac{\partial z}{\partial y} - 2yz \cdot \frac{\partial z}{\partial y} = z^2 - 6xy + x^2z \cdot \sin(x^2yz)$$

$$\frac{\partial z}{\partial y} \left[-x^2y \sin(x^2yz) + 5e^z - 2yz \right] = z^2 - 6xy + x^2z \cdot \sin(x^2yz)$$

$$\frac{\partial z}{\partial y} = \frac{z^2 - 6xy + x^2z \cdot \sin(x^2yz)}{5e^z - 2yz - x^2y \cdot \sin(x^2yz)}$$

@(-1, 0, 0)

$$\frac{\partial z}{\partial y} = \frac{(0)^2 - 6(-1)(0) - (-1)^2(0) \sin((-1)^2(0)(0))}{5e^0 - 2(0)(0) + (-1)^2(0) \sin((-1)^2(0)(0))}$$

$$= \frac{0 - 0 - 0}{5(1) - 0 + 0}$$

$$= 0$$

8. Consider the function $f(x, y) = \ln(x^2y) + 10$

8a. Use linear approximation to estimate the percentage change of f when (x, y) changes from $(-1, 1)$ to $(-0.9, 1.1)$ (a,b)

$$\text{percent change} = \frac{\Delta f}{f(a,b)} \cdot 100$$

$$\Delta f = f_x(a,b)(x-a) + f_y(a,b)(y-b)$$

$$f_x = \frac{1}{x^2y} \cdot 2x$$

$$f_x(-1,1) = \frac{2(-1)}{(-1)^2(1)} = -\frac{2}{1} = -2$$

$$f_y = \frac{1}{x^2y} \cdot 1$$

$$f_y(-1,1) = \frac{1}{(-1)^2(1)} = \frac{1}{1} = 1$$

$$\Delta f = -2(-0.9 - (-1)) + 1(1.1 - 1)$$

$$= -2(0.1) + 1(0.1)$$

$$= -0.2 + 0.1$$

$$= -0.1$$

8b. Use the linear approximation of $f(x, y)$ at $(-1, 1)$ to estimate the value of $f(-0.9, 1.1)$.

$$\Delta f = f(x,y) - f(a,b)$$

$$f(x,y) \approx \Delta f + f(a,b)$$

$$= -0.1 + 10$$

$$= 9.9$$

$$f(-1,1) = \ln((-1)^2(1)) + 10$$

$$= \ln(1) + 10$$

$$= 0 + 10$$

$$= 10$$

$$\text{percent change} = \frac{-0.1}{10} \cdot 100$$

$$= -1$$

9a. Find the 53rd partial sum of the series $\sum_{n=3}^{\infty} \frac{2}{4n^2 + 8n + 3}$. $S_{53} = a_3 + \dots + a_{N+2}$

$$\frac{2}{4n^2 + 8n + 3} = \frac{2}{(2n+1)(2n+3)} = \frac{A}{(2n+1)} + \frac{B}{(2n+3)}$$

$$2 = A(2n+3) + B(2n+1)$$

$$n = -1/2: 2 = A(2(-1/2)+3) + B(2(-1/2)+1)$$

$$2 = A(-1+3) + B(-1+1)$$

$$2 = A(2) + 0$$

$$1 = A$$

$$n = -3/2: 2 = A(2(-3/2)+3) + B(2(-3/2)+1)$$

$$2 = A(-3+3) + B(-3+1)$$

$$2 = 0 + B(-2)$$

$$-1 = B$$

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

$$S_{53} = \underbrace{\left[\frac{a_3}{7} - \frac{1}{9} \right]}_{\text{first term}} + \underbrace{\left[\frac{a_4}{9} - \frac{1}{11} \right]}_{\text{second term}} + \underbrace{\left[\frac{a_5}{11} - \frac{1}{13} \right]}_{\text{third term}} + \dots + \underbrace{\left[\frac{a_{54}}{109} - \frac{1}{111} \right]}_{\text{53rd term}} + \underbrace{\left[\frac{1}{111} - \frac{1}{113} \right]}_{\text{last term}}$$

$$= \frac{1}{7} - \frac{1}{113}$$

9b. Find the sum of the series $\sum_{n=3}^{\infty} \frac{2}{4n^2 + 8n + 3}$.

$\frac{1}{7}$ as all else eventually cancels