



- Answer all the following questions
- Illustrate your answers with sketches when necessary.
- The exam. Consists of one page
- No. of questions: 3
- Total Mark: 100 Marks

1-a) Test the following series for convergence: [15]

i) $\sum_{n=1}^{\infty} \left[\frac{5n^2 - 3n^3}{7n^3 + 2} \right]^{5n}$ ii) $\sum_{n=1}^{\infty} \frac{n^2}{(3n+1)!}$ iii) $\sum_{n=1}^{\infty} \frac{n^2}{\sqrt[5]{n^2 + 1}}$

1-b) Solve the following differential equations: [15]

i) $x \sec^2 y \, dx = e^{-x} dy$ ii) $\frac{dy}{dx} = \frac{x + y + 3}{x - y + 1}$ iii) $y' - y \tan x = y^2 \cos^3 x$

1-c) Find Envelope of $f(x, y, \alpha) = x \cos \alpha + y \sin \alpha = P$, α is the parameter [5]

2-a) Find the interval of convergence for the following series: [10]

i) $\sum_{n=1}^{\infty} \frac{3^n}{(n^2 + 1)(x - 2)^n}$ ii) $\sum_{n=1}^{\infty} \frac{(-1)^n (x - 1)^{2n}}{2n!}$

2-b) Find the dimensions of the rectangular box with the largest volume with faces parallel to the coordinate planes that can be inscribed in the ellipsoid $16x^2 + 4y^2 + 9z^2 = 144$. [10]

2-c) Solve the following differential equations: [15]

i) $(y + \ln(x))dx + (x + y^2) dy = 0$ ii) $y'' + y = 1 + \tan x$ iii) $y'' + 2y' + 2y = e^x \sin^2(2x)$

3-a) Expand the function $f(x, y) = \ln \left(\frac{x+y}{x-y} \right)$ using Taylor series about (0,1) [10]

3-b) Evaluate the following integrals [10]

i) $\int_{-3}^3 \int_0^{\sqrt{9-x^2}} \sqrt{x^2 + y^2} \, dy dx$ ii) $\int_c \sin(\pi y) \, dx + yx^2 \, dy$, c is line from (0,2) to (1,4)

3-c) Find the volume of the parallelepiped spanned by the vectors [10]

$$u = (1, 0, 2) \quad v = (0, 2, 3) \quad w = (0, 1, 3)$$

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Model answer

1a-i) $\lim_{n \rightarrow \infty} \sqrt[n]{\left[\frac{5n^2 - 3n^3}{7n^3 + 2}\right]^{5n}} = \lim_{n \rightarrow \infty} \left[\frac{5n^2 - 3n^3}{7n^3 + 2}\right]^5 = \left[-\frac{3}{7}\right]^5 < 1$, thus $\sum_{n=1}^{\infty} \left[\frac{5n^2 - 3n^3}{7n^3 + 2}\right]^{5n}$ is convergent.

1a-ii) Since $U_{n+1} = \frac{(n+1)^2}{(3n+4)!}$, hence $\frac{U_{n+1}}{U_n} = \frac{(n+1)^2}{(3n+4)!} \cdot \frac{(3n+1)!}{n^2} = \frac{(n+1)^2}{(3n+4)(3n+3)(3n+2)n^2}$, so

$\lim_{n \rightarrow \infty} \frac{U_{n+1}}{U_n} = 0 < 1$, therefore $\sum_{n=1}^{\infty} \frac{n^2}{(3n+1)!}$ is convergent,

1a-iii) The series $\sum_{n=1}^{\infty} v_n = \sum_{n=1}^{\infty} n^{8/5}$ is divergent, therefore $\sum_{n=1}^{\infty} \frac{n^2}{\sqrt[5]{n^2+1}}$ is convergent as $n^{8/5} > \frac{n^2}{\sqrt[5]{n^2+1}}$.

1b-i) By separation method, we get $x e^x dx = \cos^2 y dy$, therefore $x e^x - e^x = [y + (\sin 2y)/2]/2$

1b-ii) Since $\frac{dy}{dx} = \frac{x+y+3}{x-y+1}$ is non homogeneous equation. To solve this differential equation, we have to follow these steps

(1) We have to get the point of intersection between $x+y+3=0$, $x-y+1=0$ which is $(-2,-1)$,

(2) Put $x=X-2$, $y=Y-1$, $dx=dX$, $dy=dY$ in the above differential equation, then $\frac{dY}{dX} = \frac{X+Y}{X-Y}$, so it is a homogeneous equation,

(3) Put $Y=vX$, and $dY=v dX + X dv$, therefore $\frac{v dX + X dv}{dX} = \frac{X + vX}{X - vX} = \frac{1+v}{1-v}$

(4) Integrate $\frac{dX}{X} = \frac{(1-v)dv}{1+v^2}$, then put $X=x+2$, $v = \frac{Y}{X} = \frac{y+1}{x+2}$ so that the solution of the differential

equation is $\ln(x+2) = \tan^{-1}\left(\frac{y+1}{x+2}\right) - \frac{1}{2} \ln\left(\frac{(y+1)^2 + (x+2)^2}{(x+2)^2}\right) + C$

1b-iii) put $z = 1/y \Rightarrow z' + \tan x z = -\cos^3 x \Rightarrow z/\cos x = -[x + (\sin 2x)/2]/2 \Rightarrow 1/y \cos x = -[x + (\sin 2x)/2]/2$

1c) $\frac{\partial}{\partial \alpha} (x \cos \alpha + y \sin \alpha = P)$, therefore $-x \sin \alpha + y \cos \alpha = 0$, thus $\tan \alpha = y/x$, so $\cos \alpha = \frac{x}{\sqrt{x^2 + y^2}}$,

$\sin \alpha = \frac{y}{\sqrt{x^2 + y^2}}$, hence envelope is $x^2 + y^2 = P^2$.

2a-i) Since $U_n = \frac{3^n}{(n^2+1)(x-2)^n}$, and $U_{n+1} = \frac{3^{n+1}}{((n+1)^2+1)(x-2)^{n+1}}$, hence the

ratio $\left| \frac{U_{n+1}}{U_n} \right| = \left| \frac{3^{n+1} (n^2+1)(x-2)^n}{3^n ((n+1)^2+1)(x-2)^{n+1}} \right| = \left| \frac{3(n^2+1)}{((n+1)^2+1)(x-2)} \right|$, therefore

$\lim_{n \rightarrow \infty} \left| \frac{U_{n+1}}{U_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{3(n^2+1)}{((n+1)^2+1)(x-2)} \right| = \lim_{n \rightarrow \infty} \left| \frac{3}{(x-2)} \right| < 1$ to be convergent, hence $|x-2| > 3$, thus $x > 5$ or $x < -1$ is the interval of convergence.

2a-ii) Since $U_n = \frac{(-1)^n (x-1)^{2n}}{2n!}$, and $U_{n+1} = \frac{(-1)^{n+1} (x-1)^{2n+2}}{(2n+2)!}$, hence the ratio

$$\left| \frac{U_{n+1}}{U_n} \right| = \left| \frac{(-1)^{n+1} (x-1)^{2n+2} 2n!}{(-1)^n (x-1)^{2n} (2n+2)!} \right| = \left| \frac{(x-1)^2}{(2n+2)(2n+1)} \right|, \text{ thus } \lim_{n \rightarrow \infty} \left| \frac{U_{n+1}}{U_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{(x-1)^2}{(2n+2)(2n+1)} \right| = 0 \text{ hence}$$

series is convergent for all x.

2b) $f(x,y,z) = xyz$, $\phi(x,y,z) = 16x^2 + 4y^2 + 9z^2 = 144$ and $f_x = \lambda \phi_x$, $f_y = \lambda \phi_y$ and $f_z = \lambda \phi_z$, therefore $yz = \lambda(32x)$, $xz = \lambda(8y)$ and $xy = \lambda(18z)$, thus $y = 2x$, $z = 4/3 x$, thus $x = \sqrt{3}$, $y = 2\sqrt{3}$, $z = 4/3\sqrt{3}$, so the largest volume = $8\sqrt{3}$.

2c-i) $(y + \ln(x))dx + (x+y^2) dy = 0$ is exact D.E. since $\frac{\partial M}{\partial y} = \frac{\partial N}{\partial x} = 1$, thus $\frac{\partial f}{\partial x} = M(x,y) =$

$(y + \ln(x)) \Rightarrow f(x,y) = xy + x \ln x - x + \phi(y)$, thus $\frac{\partial f}{\partial y} = x + \phi'(y) = x+y^2$, hence $\phi(y) = y' + 2y' +$

2c-ii) $y'' + y = 1 + \tan x$ has homogeneous and particular solution so that the characteristic equation is $m^2 + 1 = 0 \Rightarrow m = -i, i$, thus $y_H = (c_1 \cos x + c_2 \sin x)$ and so the particular solution is: $y_p = u_1(x) \cos x +$

$u_2(x) \sin x$, and $y_1(x) = \cos x$, $y_2(x) = \sin x$ where $u_1(x) = -\int \frac{y_2 g(x)}{W(y_1, y_2)} dx$, $u_2(x) = \int \frac{y_1 g(x)}{W(y_1, y_2)} dx$,

where $W(y_1, y_2) = y_2' y_1 - y_1' y_2 = 1$, $g(x) = 1 + \tan x$, therefore:

$$u_1(x) = -\int \frac{\sin x (1 + \tan x)}{1} dx = -\cos x + \ln(\sec x + \tan x) - \sin x,$$

$$u_2(x) = \int \frac{\cos x (1 + \tan x)}{1} dx = \sin x - \cos x$$

2c-iii) $y'' + 2y' + 2y = e^x \sin^2(2x)$ has homogeneous and particular solution so that the characteristic equation is $m^2 + 2m + 2 = 0 \Rightarrow m = -1 \pm i$, thus $y_H = e^{-x} (c_1 \cos x + c_2 \sin x)$ and so the particular solution is

$$y_p = \frac{1}{D^2 + 2D + 2} e^x \sin^2 x = \frac{1}{D^2 + 2D + 2} \left(\frac{e^x}{2} (1 - \cos 2x) \right) = \frac{e^x}{2} \left[\frac{1}{5} - \frac{(8 \sin 2x + \cos 2x)}{65} \right]$$

1b-vi) Since $\frac{dy}{dx} = \frac{x+y+3}{x-y+1}$ is non homogeneous equation. To solve this differential equation, we have

to follow these steps

(1) We have to get the point of intersection between $x+y+3=0$, $x-y+1=0$ which is $(-2,-1)$,

(2) Put $x=X-2$, $y=Y-1$, $dx=dX$, $dy=dY$ in the above differential equation, then $\frac{dY}{dX} = \frac{X+Y}{X-Y}$, so it is a homogeneous equation,

(3) Put $Y=vX$, and $dY=v dX + X dv$, therefore $\frac{v dX + X dv}{dX} = \frac{X + vX}{X - vX} = \frac{1 + v}{1 - v}$

(4) Integrate $\frac{dX}{X} = \frac{(1-v)dv}{1+v^2}$, then put $X=x+2$, $v = \frac{Y}{X} = \frac{y+1}{x+2}$ so that the solution of the differential

equation is $\ln(x+2) = \tan^{-1} \left(\frac{y+1}{x+2} \right) - \frac{1}{2} \ln \left(\frac{(y+1)^2 + (x+2)^2}{(x+2)^2} \right) + C$

2a) Since $f(x, y) = \tan^{-1} \left(\frac{x+y}{x-y} \right)$, therefore $f_x = \frac{-y}{x^2 + y^2}$, $f_y = \frac{x}{x^2 + y^2}$, $f_{xx} = \frac{2xy}{(x^2 + y^2)^2}$, $f_{yy} = \frac{2xy}{(x^2 + y^2)^2}$,

$f_{yy} = \frac{-2xy}{(x^2 + y^2)^2}$, and $f_{xy} = \frac{y^2 - x^2}{(x^2 + y^2)^2}$. At $(0,1)$, therefore $f(0,1) = -\frac{\pi}{4}$, $f_x = -1$, $f_y = 0$, $f_{xx} = f_{yy}$

$= \frac{2xy}{(x^2 + y^2)^2} = 0$, $f_{xy} = 1$, then by substituting in Taylor formula, we get: $f(x, y) = -\frac{\pi}{4} - x + x(y-1)$

2b-i) Since $U_n = \frac{3^n}{(n^2+1)(x-2)^n}$, and $U_{n+1} = \frac{3^{n+1}}{((n+1)^2+1)(x-2)^{n+1}}$, hence the

$$\text{ratio } \left| \frac{U_{n+1}}{U_n} \right| = \left| \frac{3^{n+1} (n^2+1)(x-2)^n}{3^n ((n+1)^2+1)(x-2)^{n+1}} \right| = \left| \frac{3(n^2+1)}{((n+1)^2+1)(x-2)} \right|, \text{ therefore}$$

$\lim_{n \rightarrow \infty} \left| \frac{U_{n+1}}{U_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{3(n^2+1)}{((n+1)^2+1)(x-2)} \right| = \lim_{n \rightarrow \infty} \left| \frac{3}{(x-2)} \right| < 1$ to be convergent, hence $|x-2| > 3$, thus $x > 5$ or $x < -1$ is the interval of convergence.

2b-ii) Since $U_n = \frac{(-1)^n}{(2n+1)! x^{2n+1}}$, and $U_{n+1} = \frac{(-1)^{n+1}}{(2n+3)! x^{2n+3}}$, hence the

$$\text{ratio } \left| \frac{U_{n+1}}{U_n} \right| = \left| \frac{(2n+1)! x^{2n+1}}{(2n+3)! x^{2n+3}} \right| = \left| \frac{1}{(2n+3)(2n+2)x^2} \right|, \text{ therefore } \lim_{n \rightarrow \infty} \left| \frac{U_{n+1}}{U_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{1}{(2n+3)(2n+2)x^2} \right| = 0$$

is convergent for all x .

2b-iii) Since $U_n = \frac{(x-2)^n}{n^3+1}$, and $U_{n+1} = \frac{(x-2)^{n+1}}{(n+1)^3+1}$, hence the

$$\text{ratio } \left| \frac{U_{n+1}}{U_n} \right| = \left| \frac{[(n)^3+1](x-2)^{n+1}}{(x-2)^n [(n+1)^3+1]} \right| = \left| \frac{[(n)^3+1]}{[(n+1)^3+1](x-2)} \right|, \text{ and } \lim_{n \rightarrow \infty} \left| \frac{U_{n+1}}{U_n} \right| = \lim_{n \rightarrow \infty} \left| \frac{[(n)^3+1]}{[(n+1)^3+1](x-2)} \right| < 1,$$

Thus $|x-2| > 1$ so that $x > 3$, $x < 1$

3a) We have to get $f_x, f_y, f_{xx}, f_{xy}, f_{yy}$ such that $f_x = \frac{1}{x+y} - \frac{1}{x-y}$, $f_y = \frac{1}{x+y} + \frac{1}{x-y}$,

$$f_{xx} = \frac{-1}{(x+y)^2} + \frac{1}{(x-y)^2} \quad f_{yy} = \frac{-1}{(x+y)^2} + \frac{1}{(x-y)^2}, \quad f_{xy} = \frac{-1}{(x+y)^2} - \frac{1}{(x-y)^2}$$

Therefore: at $(0, 1)$, $f(0, 1) = 0$, $f_x = 2$, $f_y = 0$, $f_{xx} = 0$, $f_{yy} = 0$, $f_{xy} = -2$, therefore $f(x,y) = f(0, 0) + \frac{1}{1!}$ ($f_x(0,0)(x-0) + f_y(0,0)(y-0) + \frac{1}{2!}$ ($f_{xx}(0,1)(x-0)^2 + 2(x-0)(y-1)f_{xy}(0, 1) + f_{yy}(0, 1)(y-1)^2$), therefore

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

3b-i) Put $x = r \cos \theta$, $y = r \sin \theta$, therefore $\int_{-3}^3 \int_0^{\sqrt{9-x^2}} \sqrt{x^2+y^2} dy dx = \int_0^{\pi} \int_0^3 r^2 dr d\theta = 9\pi$

3b-ii) Since the contour integration is the line joining $(0,2)$ and $(1,4)$ such that $y = 2x + 2$, therefore

$$dy = 2dx, \text{ hence } \int_c \sin(\pi y) dx + yx^2 dy = \int_0^1 \sin(2\pi x) dx + (2x+2)x^2(2)dx$$

$$= \int_0^1 \sin(2\pi x) dx + 4(x^3 + x^2)dx = \frac{-\cos(2\pi x)}{2\pi} + (x^4 + \frac{4}{3}x^3) \Big|_0^1 = \frac{7}{3}$$

$$3c) \text{ Volume} = u \cdot (v \times w) = \begin{vmatrix} 1 & 0 & 2 \\ 0 & 2 & 3 \\ 0 & 1 & 3 \end{vmatrix} = 3.$$