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HW # 4

Math 121A

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UCB extension

ch 4  
1.6

for  $u = e^x \cos y$

(a) verify that  $\frac{\partial^2 u}{\partial x \partial y} = \frac{\partial^2 u}{\partial y \partial x}$

(b) verify that  $\frac{\partial^2 u}{\partial x^2} + \frac{\partial^2 u}{\partial y^2} = 0$

$$(a) \frac{\partial^2 u}{\partial x \partial y} = \frac{\partial}{\partial x} \left( \frac{\partial u}{\partial y} \right) = \frac{\partial}{\partial x} (-\sin y e^x) = -\sin y e^x$$

$$\frac{\partial^2 u}{\partial y \partial x} = \frac{\partial}{\partial y} \left( \frac{\partial u}{\partial x} \right) = \frac{\partial}{\partial y} (e^x \cos y) = -\sin y e^x$$

hence the same.

$$(b) \frac{\partial^2 u}{\partial x^2} = \frac{\partial}{\partial x} \left( \frac{\partial u}{\partial x} \right) = \frac{\partial}{\partial x} (e^x \cos y) = e^x \cos y$$

$$\frac{\partial^2 u}{\partial y^2} = \frac{\partial}{\partial y} \left( \frac{\partial u}{\partial y} \right) = \frac{\partial}{\partial y} (-e^x \sin y) = -e^x \cos y$$

so add to give  $e^x \cos y - e^x \cos y = 0$ .

1.7 if  $z = x^2 + 2y^2$ ,  $x = r \cos \theta$ ,  $y = r \sin \theta$ , find

$$\left( \frac{\partial z}{\partial x} \right)_y$$

$$\frac{\partial z}{\partial x} = \frac{\partial}{\partial x} (x^2 + 2y^2) = 2x$$

1.23 find  $\frac{\partial^2 z}{\partial r \partial \theta} = \frac{\partial}{\partial r} \left( \frac{\partial z}{\partial \theta} \right) = \frac{\partial}{\partial r} \left( \frac{\partial}{\partial \theta} (x^2 + 2y^2) \right)$

$$= \frac{\partial}{\partial r} \left( \frac{\partial}{\partial \theta} (r^2 \cos^2 \theta + 2r^2 \sin^2 \theta) \right)$$

$$= \frac{\partial}{\partial r} \left( r^2 (2 \cos \theta \sin \theta) + 2r^2 (2 \sin \theta \cos \theta) \right)$$

$$= \frac{\partial}{\partial r} \left( -2r^2 \cos \theta \sin \theta + 4r^2 \sin \theta \cos \theta \right)$$

$$= -4r \cos \theta \sin \theta + 8r \sin \theta \cos \theta$$

$$= \boxed{4r \cos \theta \sin \theta}$$

**2.6** Find Maclaurin series for  $e^{x+y}$ .

$$e^{x+y} = e^x e^y$$

so can find expansion for exp function for each independent variable  $x, y$  and multiply both series.

or I can let  $x+y = z$ , expand in  $z$ , then substitute back for  $z = x+y$ .

$$e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \dots$$

$$= 1 + (x+y) + \frac{(x+y)^2}{2!} + \frac{(x+y)^3}{3!} + \frac{(x+y)^4}{4!} + \dots$$

expand  $(x+y)^a$  using binomial:

$$(x+y)^a = x^a + x^{a-1} \binom{a}{1} y + x^{a-2} \binom{a}{2} y^2 + \dots + y^a$$

$$\text{so } (x+y)^3 = x^3 + \binom{3}{1} x^2 y + \binom{3}{2} x y^2 + \binom{3}{3} x^0 y^3$$

$$= x^3 + \frac{3!}{2!} x^2 y + \frac{3!}{2!} x y^2 + y^3 = x^3 + 3x^2 y + 3x y^2 + y^3$$

$$(x+y)^4 = x^4 + \binom{4}{1} x^3 y + \binom{4}{2} x^2 y^2 + \binom{4}{3} x y^3 + \binom{4}{4} y^4$$

$$= x^4 + \frac{4!}{3!} x^3 y + \frac{4!}{2! 2!} x^2 y^2 + \frac{4!}{1! 3!} x y^3 + y^4$$

$$= x^4 + 4x^3 y + 6x^2 y^2 + 4x y^3 + y^4$$

$$\text{so } e^z = 1 + (x+y) + \frac{1}{2} (x^2 + 2xy + y^2) + \frac{1}{6} (x^3 + 3x^2 y + 3x y^2 + y^3)$$

$$+ \frac{1}{12} (x^4 + 4x^3 y + 6x^2 y^2 + 4x y^3 + y^4) + \dots$$

$$= 1 + (x+y) + \frac{x^2}{2} + x y + \frac{y^2}{2} + \frac{x^3}{6} + \frac{1}{2} x^2 y + \frac{1}{2} x y^2 + \frac{1}{6} y^3$$

$$+ \frac{1}{12} x^4 + \frac{1}{3} x^3 y + \frac{1}{2} x^2 y^2 + \frac{1}{3} x y^3 + \frac{1}{12} y^4 + \dots \rightarrow$$

$$= 1 + (x+y) + \left(x^2y + \frac{x^2}{2} + \frac{y^2}{2}\right) + \left(\frac{x^3}{6} + \frac{1}{2}x^2y + \frac{1}{2}xy^2 + \frac{1}{6}y^3\right) \\ + \left(\frac{1}{12}x^4 + \frac{1}{3}x^3y + \frac{1}{2}x^2y^2 + \frac{1}{3}xy^3 + \frac{1}{12}y^4\right) + \dots$$

ch 4  
1.24

Find  $\frac{\partial^2 z}{\partial x \partial y}$  where  $z = x^2 + 2y^2$

$$= \frac{\partial}{\partial x} \left( \frac{\partial z}{\partial y} \right) = \frac{\partial}{\partial x} (4y) = 0$$

2.3 Find a two-variable Maclaurian series for

$$\frac{\ln(1+x)}{1+y}$$

this is a function in 2 variables  $x, y$ .

expanding in Maclaurian series of  $f(x, y)$  is (about  $z=0$ ):

$$\text{expand } \ln(1+x) : x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots \quad -1 < x \leq 1$$

$$\text{expand } (1+y)^{-1} : 1 + (-1)y + \frac{(-1)(-1-1)}{2!} y^2 + \frac{(-1)(-2)(-3)}{3!} y^3$$

$$|y| < 1$$

so we have.

$$= \left( x - \frac{x^2}{2} + \frac{x^3}{3} - \frac{x^4}{4} + \dots \right) (1 - y + y^2 - y^3 + y^4 - \dots)$$

multiply each term in the  $x$  series by the  $y$  series:

$$= (x - xy + xy^2 - xy^3 + \dots) + \left( -\frac{x^2}{2} + \frac{x^2 y}{2} - \frac{x^2 y^2}{2} + \frac{x^2 y^3}{2} - \dots \right) + \left( \frac{x^3}{3} - \frac{x^3 y}{3} + \frac{x^3 y^2}{3} - \dots \right)$$

This can be rearranged as an increasing powers of  $x$  or  $y$  or by increasing powers of  $xy$  together. book did not say. I assume the third option:

$$\left[ x - \underbrace{\left( xy + \frac{x^2}{2} \right)}_{\substack{\text{exponents} \\ \text{add to 2}}} + \underbrace{\left( xy^2 + \frac{x^3}{3} \right)}_{\substack{\text{exponents} \\ \text{add to 3}}} + \underbrace{\left( -xy^3 - \frac{x^2 y^2}{2} - \frac{x^3 y}{3} \right)}_{\substack{\text{exponents add} \\ \text{to 4}}} + \dots \right]$$

ch 4

2.8

Find a 2 variable maclaurin series for  $e^x \cos y$  and  $e^x \sin y$  by finding series for  $e^z = e^{x+iy}$  and taking real and imaginary parts.

need to expand  $e^z = e^{x+iy}$ .

$e^z = 1 + z + \frac{z^2}{2!} + \frac{z^3}{3!} + \frac{z^4}{4!} + \dots$  From Table Page 24

$= 1 + (x+iy) + \frac{(x+iy)^2}{2} + \frac{(x+iy)^3}{3!} + \dots$

$= 1 + (x+iy) + \frac{1}{2}(x^2 + 2ixy - y^2) + \frac{1}{2 \cdot 3}(x^3 + 3ix^2y - 3xy^2 - iy^3) + \dots$

Collect real part and imaginary part :

$= (1 + x + \frac{1}{2}x^2 - \frac{1}{2}y^2 + \frac{1}{2 \cdot 3}x^3 - \frac{3}{2 \cdot 3}xy^2 + \dots)$   
 $+ i (y + xy + \frac{3}{2 \cdot 3}x^2y - \frac{1}{2 \cdot 3}y^3 - \dots)$

$= (1 + x + \frac{1}{2}(x^2 - y^2) + \frac{1}{2 \cdot 3}(x^3 - 3xy^2) + \dots)$   
 $+ i (y + xy + \frac{1}{2 \cdot 3}(3x^2y - y^3) + \dots)$

Since  $e^{x+iy} = e^x e^{iy} = e^x (\cos y + i \sin y)$   
 $= e^x \cos y + i (e^x \sin y)$

Then  $e^x \cos y = (1 + x + \frac{1}{2}(x^2 - y^2) + \frac{1}{6}(x^3 - 3xy^2) + \dots)$   
and  $e^x \sin y = (y + xy + \frac{1}{6}(3x^2y - y^3) + \dots)$

ch 4

14.2

use differentials to show that for large  $n$  and small  $a$

$$\sqrt{n+a} - \sqrt{n} \cong \frac{a}{2\sqrt{n}}$$

Consider  $n=x$ , so we have  $\sqrt{x+dx} - \sqrt{x}$

This is a differential of  $\sqrt{x}$  ✓

$$\text{i.e. } d(\sqrt{x}) = d(x^{1/2}) = \frac{1}{2} x^{-1/2} dx$$

replace back  $x$  by ' $n$ ', and  $dx$  by ' $a$ ' we get

$$= \boxed{\frac{1}{2} \frac{a}{\sqrt{n}}} \checkmark$$

Find approx value of  $\sqrt{10^{12} + 15} - \sqrt{10^{12}}$

here  $a=15$ ,  $n=10^{12}$

$$\text{So result} = \frac{1}{2} \frac{a}{\sqrt{n}} = \frac{1}{2} \frac{15}{(10^{12})^{1/2}} = \frac{1}{2} \frac{15}{10^6}$$

$$= \boxed{7.5 \times 10^{-6}}$$

✓

ch 4

4.8

About how much (in percent) does an error of 1%

in  $a$  and  $b$  affect  $a^2 b^3$ ?

let  $R = a^2 b^3$

so we want to find  $\frac{dR}{R}$

but  $dR = \frac{\partial R}{\partial a} da + \frac{\partial R}{\partial b} db$  since  $R$  is function of  $(a, b)$ .

so  $dR = 2ab^3 da + 3b^2 a^2 db$

$\frac{dR}{R} = \frac{2ab^3}{a^2 b^3} da + \frac{3b^2 a^2}{a^2 b^3} db = \frac{2ab^3}{a^2 b^3} da + \frac{3b^2 a^2}{a^2 b^3} db$

$= \frac{2}{a} da + \frac{3}{b} db = 2 \left( \frac{da}{a} \right) + 3 \left( \frac{db}{b} \right)$

1%                      1%

$= 2(0.01) + 3(0.01) = 0.05$

so  $R$  is affected 5%



**4.9** Show that the approximate error  $\frac{df}{f}$  of a product  $f = gh$  is the sum of the approximate relative errors of the factors.

$$df = \frac{\partial f}{\partial g} dg + \frac{\partial f}{\partial h} dh$$

$$\frac{df}{f} = \frac{\frac{\partial f}{\partial g} dg}{f} + \frac{\frac{\partial f}{\partial h} dh}{f} = \frac{\frac{\partial f}{\partial g} dg}{gh} + \frac{\frac{\partial f}{\partial h} dh}{gh}$$

$$\frac{df}{f} = \frac{\partial f}{\partial g} \frac{dg}{g} \frac{1}{h} + \frac{\partial f}{\partial h} \frac{dh}{h} \frac{1}{g} \quad (1)$$

$$\text{but } \frac{\partial f}{\partial g} = h$$

$$\text{and } \frac{\partial f}{\partial h} = g$$

So (1) becomes

$$\frac{df}{f} = h \frac{dg}{g} \frac{1}{h} + g \frac{dh}{h} \frac{1}{g}$$

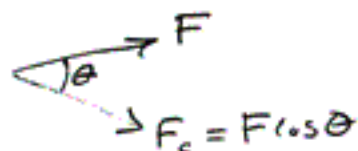
$$\boxed{\frac{df}{f} = \frac{dg}{g} + \frac{dh}{h}}$$

which means the result required.

4.10

a force of 500 nt is measured with possible error of 1 nt. Its component in direction  $60^\circ$  away from its line of action is required, where the angle is subject to an error of  $0.5^\circ$ . What is approx the largest possible error in the component?

$$F_c = \text{Component} = F \cos \theta$$



$$\text{so } dF_c = \frac{\partial F_c}{\partial F} dF + \frac{\partial F_c}{\partial \theta} d\theta$$

$$dF_c = \cos \theta dF - F \sin \theta d\theta$$

$$\text{For } \theta = 60, d\theta = 0.5^\circ$$

$$\text{and for } F = 500, \text{ error} = 1 \text{ i.e. } dF = 1$$

$$\text{so } dF_c = (\cos 60^\circ)(\pm 1) - (500) \sin(60^\circ) (\pm 0.5^\circ)$$

$$dF_c = \underbrace{\frac{1}{2}}_A (\pm 1) - \underbrace{500 \frac{\sqrt{3}}{2}}_B (\pm 0.5^\circ)$$

convert to radian  
 $\frac{180^\circ}{0.5^\circ} = \frac{\pi}{r}$   
 $\Rightarrow r = \frac{0.5 \pi}{180} = 8.726 \times 10^{-3}$

There are 4 possible values: (all +ve, all -ve, A +ve B -ve, A -ve B +ve)

$$(1) dF_c = \frac{1}{2} - 500 \frac{\sqrt{3}}{2} (+r) = -3.2787 \text{ nt}$$

$$(2) dF_c = -\frac{1}{2} + 500 \frac{\sqrt{3}}{2} (-r) = +3.2787 \text{ nt}$$

$$(3) dF_c = \frac{1}{2} + 500 \frac{\sqrt{3}}{2} (-r) = +4.2784 \text{ nt}$$

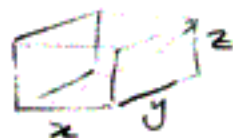
$$(4) dF_c = -\frac{1}{2} - 500 \frac{\sqrt{3}}{2} (+r) = -4.2784 \text{ nt}$$

so largest +ve error is  $\boxed{4.278}$  nt, and largest

-ve error is  $\boxed{-4.278}$  nt, so error range is  $2 \times 4.278$   
or 8.556 nt

4.13

without using calculator, estimate the change in length of space diagonal of a box whose dimensions are changed from  $200 \times 200 \times 100$  to  $201 \times 202 \times 99$



$$L = \text{length of space diagonal} = \sqrt{x^2 + y^2 + z^2}$$

$$\text{so } dL = \frac{\partial L}{\partial x} dx + \frac{\partial L}{\partial y} dy + \frac{\partial L}{\partial z} dz$$

$$\frac{\partial L}{\partial x} = \frac{1}{2} \frac{2x}{\sqrt{x^2 + y^2 + z^2}} = \frac{x}{\sqrt{x^2 + y^2 + z^2}} \quad ; \quad \text{Same for } y, z.$$

$$\text{so } dL = \frac{x}{\sqrt{x^2 + y^2 + z^2}} dx + \frac{y}{\sqrt{x^2 + y^2 + z^2}} dy + \frac{z}{\sqrt{x^2 + y^2 + z^2}} dz$$

$$\text{now } dx = 201 - 200 = 1$$

$$dy = 202 - 200 = 2$$

$$dz = 99 - 100 = -1$$

$$\text{but } \sqrt{x^2 + y^2 + z^2} = \sqrt{200^2 + 200^2 + 100^2} = \sqrt{4 \times 10^4 + 4 \times 10^4 + 10^4} = 100\sqrt{9} = 300$$

$$\text{so } dL = \frac{200}{300} (1) + \frac{200}{300} (2) + \frac{100}{300} (-1)$$

$$dL = \frac{2}{3} + \frac{4}{3} - \frac{1}{3} = \boxed{\frac{5}{3}} \quad \text{so space diagonal has increased by } \frac{5}{3} \text{ or } \boxed{1.666}$$

$$\text{So new length} = 300 + \frac{5}{3} = 301.666$$