

2011 Mathematics (1)

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Section A

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Section B

11S

(a) Write down the first four terms of the Taylor expansion of a function $f(x)$ about $x = a$. [4]

(b) Find, by any method, the Taylor expansion about $x = 0$, up to and including the term in x^3 , of the following functions:

(i)
$$\frac{1}{(x^2 + 9)^{1/2}},$$
 [6]

(ii)
$$\ln[(2 + x)^3],$$
 [4]

(iii)
$$e^{\sin x}.$$
 [6]

Solution(s):

From user: lester

$$(a) \quad f(x) = f(a) + (x-a)f'(a) + \frac{(x-a)^2}{2!}f''(a) + \frac{(x-a)^3}{3!}f'''(a) + O((x-a)^4).$$

$$(b) \quad (i) \quad \frac{1}{(x^2+9)^{\frac{1}{2}}} = \frac{1}{3} \left(1 + \left(\frac{x}{3} \right)^2 \right)^{-\frac{1}{2}} \\ = \frac{1}{3} \left(1 - \frac{1}{2} \left(\frac{x}{3} \right)^2 + O(x^4) \right) \\ = \frac{1}{3} - \frac{1}{54}x^2 + O(x^4).$$

$$(ii) \quad \ln((2+x)^3) = 3 \ln(2+x) = 3 \ln 2 + 3 \ln \left(1 + \frac{x}{2} \right) \\ = 3 \ln 2 + 3 \left\{ \frac{x}{2} - \frac{\left(\frac{x}{2} \right)^2}{2} + \frac{\left(\frac{x}{2} \right)^3}{3} + O(x^4) \right\} \\ = 3 \ln 2 + \frac{3}{2}x - \frac{3}{8}x^2 + \frac{1}{8}x^3 + O(x^4).$$

$$(iii) \quad \frac{\sin x}{e} = e^{x - \frac{x^3}{3!} + O(x^5)}$$

$$= 1 + \left(x - \frac{x^3}{3!} + O(x^5) \right) + \frac{1}{2} \left(x^2 + O(x^4) \right) + \frac{1}{3!} \left(x^3 + O(x^5) \right) + O(x^4) \\ = 1 + x + \frac{1}{2}x^2 - \frac{1}{6}x^3 + O(x^4).$$

12X

The Dean of Porterhouse (the oldest and most famous of the colleges of the University of Cambridge) leads a service in Chapel every Sunday. The length s of each service, in minutes, is exponentially distributed with a mean of \bar{s} minutes.

- (a) Write down the probability density function for s .

Unfortunately, some of the Dean's services are being interrupted as a result of an electrical fault in the chapel organ. This fault causes one of the organ's pipes to spontaneously emit a loud sound t minutes after the beginning of the service. It is found that t is exponentially distributed with mean \bar{t} minutes and is independent of s .

- (b) Draw a pair of axes at right-angles to each other labelling one s and one t . Indicate on this diagram the region of the (s, t) -plane in which the service is **not** interrupted by the organ.
- (c) The probability of being in some region of this plane is the double integral of the product of the density functions for s and t integrated over the region. Explain in words why this is so.
- (d) Calculate the *probability* (as a function of \bar{s} and \bar{t}) that the service is **not** interrupted by the organ.

Define the random variable r to be equal to “-1” if the organ does not interrupt the service, and equal to “the number of minutes of the service which are remaining, at the moment the organ makes a noise” if the organ interrupts the service.

- (e) On the same diagram as before, indicate the region of the (s, t) -plane in which $r > r_0$, where r_0 is a positive constant.
- (f) Calculate the *probability* (as a function of r_0 , \bar{s} and \bar{t}) that r is greater than r_0 minutes, again assuming that r_0 is a positive constant.
- (g) Consider the answer for $P(r > r_0)$ that you have found in (f), and comment on whether it seems sensible in each of the following limits:
- (i) $r_0 \rightarrow \infty$, (ii) $r_0 \rightarrow 0$ in the case $\bar{s} = \bar{t}$.

Suppose that it is 6:54pm, that the service was interrupted by the organ at 6:22pm, and that the Dean is *still* talking. The Fellows are getting hungry, and are wondering how many *more* minutes, m , they are going to have to stay sitting in Chapel until the service ends.

- (h) State (or calculate) the expected value of m .

Solution(s):

From user: ar857

This question involves solving the differential equation

$$\sqrt{3}\frac{dy}{dx} + y = 4\sin x$$

by Fourier methods.

- (a) Write down a Fourier series expansion of an arbitrary periodic function which has period 2π . [3]
- (b) Suppose that $y(x)$ has such an expansion. Substitute the Fourier series expansion into the differential equation in order to obtain a constraint on its coefficients. [2]
- (c) Why may we equate the coefficients of $\sin(mx)$ in this constraint (for each integer m)? You may also equate the coefficients of $\cos(mx)$. [2]
- (d) By equating coefficients as described in (c), find all of the coefficients of the Fourier series expansion of $y(x)$. [5]
- (e) Thus, write down the explicit form of the periodic solution $y(x)$ in only one term. [1]
- (f) Sketch $y(x)$ for $0 \leq x \leq 2\pi$, clearly displaying maxima and minima. [3]
- (g) Use Parseval's theorem to evaluate $\int_0^{2\pi} \{y(x)\}^2 dx$. [2]
- (h) Check your answer to (g) by performing the integral explicitly. [2]

Solution(s):

From user: lester

2011 Paper 1

14R $\sqrt{3} \frac{dy}{dx} + y = 4 \sin x$ (*)

(a) $y(x) = a_0 + \sum_{n=1}^{\infty} (a_n \cos(nx) + b_n \sin(nx))$ is periodic with period 2π .
 \uparrow I don't use $a_{0/2}$ preferred by some others.

(b) substituting (a) into (*) gives

$$4 \sin x = \sum_{n=1}^{\infty} (\sqrt{3} b_n \cos(nx) - \sqrt{3} a_n \sin(nx)) + a_0 + \sum_{n=1}^{\infty} (a_n \cos(nx) + b_n \sin(nx))$$

This tells us (equating coefficients) that:

① $a_0 = 0$

② $4 = -\sqrt{3} a_1 + b_1$

③ $0 = \sqrt{3} b_1 + a_1$

④ $0 = \sqrt{3} b_n + a_n$

⑤ $0 = -\sqrt{3} a_n + b_n$

④ & ⑤ $\Rightarrow a_n = b_n = 0$ for $n \geq 2$ (since $\begin{vmatrix} 1 & \sqrt{3} \\ -\sqrt{3} & 1 \end{vmatrix} = 1 + 3 \neq 0$)

② & ③ $\Rightarrow a_1 = -\sqrt{3} b_1 \Rightarrow 4 = +3b_1 + b_1 = 4b_1 \Rightarrow b_1 = 1 \Rightarrow a_1 = -\sqrt{3}$

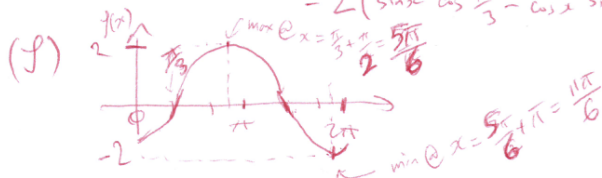
So: $b_1 = 1, a_1 = -\sqrt{3}$, all other coeff = 0

$\Rightarrow y(x) = \sin x - \sqrt{3} \cos x$ which can be confirmed (check) to satisfy (*)

(c) Coefficient comparison above was possible as $\cos nx$ & $\sin nx$ & 1 are orthogonal on a 2π range ($\int_0^{2\pi} f(x)g(x)dx = 0$ if $f(x) \neq g(x)$)

(d) See (b)

(e) From (b) $y(x) = \sin x - \sqrt{3} \cos x = 2 \left(\sin x \cdot \frac{1}{2} - \cos x \cdot \frac{\sqrt{3}}{2} \right)$
 $= 2 \left(\sin x \cos \frac{\pi}{3} - \cos x \sin \frac{\pi}{3} \right) = 2 \sin \left(x - \frac{\pi}{3} \right)$



(h) $\int_0^{2\pi} (2 \sin(x - \frac{\pi}{3}))^2 dx = \int_0^{2\pi} (2 \sin x)^2 dx$ (using periodicity)
 $= 4 \int_0^{2\pi} \sin^2 x dx = 4\pi$ \square

15S

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Solution(s):

From user: ar857

15) a) $a \wedge (b \wedge c) = (a \cdot c)b - (a \cdot b)c$

b) $(a \wedge b) \wedge (c \wedge d) = c((a \wedge b) \cdot d) - ((a \wedge b) \cdot c)d$
 $= ((c \wedge d) \cdot a)b - ((c \wedge d) \cdot b)a$
 $-a[b, c, d] + b[a, c, d] = c[a, b, d] - d[a, b, c]$
 $a[b, c, d] - b[a, c, d] + c[a, b, d] - d[a, b, c] = 0$

c) $r = a + sm + n$ these lines intersect
 all 3 vectors a, b and $(a-b)$ are coplanar.
 must lie in the same plane $n = m$
 therefore
 $(a-b) \cdot (m \times n) = 0 = |a-b| |m \times n| \cos \theta = 0 = [(a-b), m, n]$
 $a-b$ is \perp to $m \times n$ so $\cos \theta = \cos 90^\circ = 0$

d) $a + sm = b + tn \quad / \cdot (n \times a)$ $a \cdot m \times n = n \cdot a \times m = m \cdot n \times a$
 $a \cdot (n \times a) + s m \cdot (n \times a) = b \cdot (n \times a) + t n \cdot (n \times a)$
 $s = \frac{[b, n, a]}{[m, n, a]} = \frac{[b, n, a]}{[a, m, n]}$
 $a + sm = b + tn \quad / \cdot (a \times m)$
 $0 + 0 = b \cdot a \times m + t n \cdot a \times m$
 $t = \frac{[b, m, a]}{[n, a, m]} = \frac{[b, m, a]}{[a, m, n]}$
 $h = \frac{dy}{dx} \quad \frac{dh}{dx} = \frac{d^2y}{dx^2}$

16T

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Solution(s):

From user: ar857

20011 16 T

a) $xy'' + y' = 0 \quad u = \frac{dy}{dx} \Rightarrow \frac{d}{dx}(u) = \frac{du}{dx}$

$x \frac{du}{dx} + u = 0$

$-\frac{1}{u} du = \frac{1}{x} dx$

$\frac{1}{u} = \ln x + K$

$\frac{1}{y} = \ln x + K \Rightarrow y = B \ln x + C$

$C = -1$

$y = 2 \ln x - 1$

c) $y'' + 4y = \sin x + \cos x$

$y_c = D_1 \sin 2x + D_2 \cos 2x$

$y_p = a \sin x + b \cos x \Rightarrow a, b = \frac{1}{5}$

$y(0) = D_2 + \frac{1}{5} = 3 \Rightarrow D_2 = \frac{14}{5}$

$y'(0) = D_1 + \frac{\sqrt{2}}{5} = 0 \Rightarrow D_1 = -\frac{\sqrt{2}}{5}$

$y = \frac{1}{5} \sin x - \frac{\sqrt{2}}{5} \cos 2x + \frac{14}{5} (\sin x + \cos x)$

b) $y' + 2xy = 2xe^{-x^2}$

$e^{x^2} = e^{x^2}$

$y = x^2 + C \Rightarrow y = (x^2 - 1)e^{-x^2}$

From user: ip343

$$(c) \quad \frac{d^2y}{dx^2} + 4y = \sin x + \cos x$$

$$\underbrace{\left(\frac{d^2}{dx^2} + 4\right)}_L y = \sin x + \cos x$$

$$\text{Auxiliary eq'n: } \lambda^2 + 4 = 0$$

$$\lambda = \pm 2i$$

$$\text{So, complementary eq'n: } y_c = \tilde{A}e^{2ix} + \tilde{B}e^{-2ix} = A \cos 2x + B \sin 2x$$

$$\text{Try particular integral } y_{PI} = p \sin x + q \cos x$$

$$\frac{dy_{PI}}{dx} = p \cos x - q \sin x$$

$$\frac{d^2y_{PI}}{dx^2} = -p \sin x - q \cos x$$

$$\text{So, } L y_{PI} = -p \sin x - q \cos x + 4(p \sin x + q \cos x) = \sin x + \cos x.$$

Comparing coefficients of $\sin x$:

$$-p + 4p = 1$$

$$p = \frac{1}{3}$$

$\cos x$:

$$-q + 4q = 1$$

$$q = \frac{1}{3}$$

$$\text{So, } y = \frac{1}{3} A \cos 2x + B \sin 2x + \frac{1}{3} (\sin x + \cos x)$$

Impose boundary conditions:

$$(i) \quad y|_{x=0} = 3 = A + \frac{1}{3} \Rightarrow A = \frac{8}{3}$$

$$y|_{x=\frac{\pi}{4}} = 0 = B + \frac{1}{3} \left(\frac{\sqrt{2}}{2} + \frac{\sqrt{2}}{2} \right) \Rightarrow B = -\frac{\sqrt{2}}{3}$$

$$\therefore y = \frac{8}{3} \cos 2x - \frac{\sqrt{2}}{3} \sin 2x + \frac{1}{3} (\sin x + \cos x)$$

Solution(s):

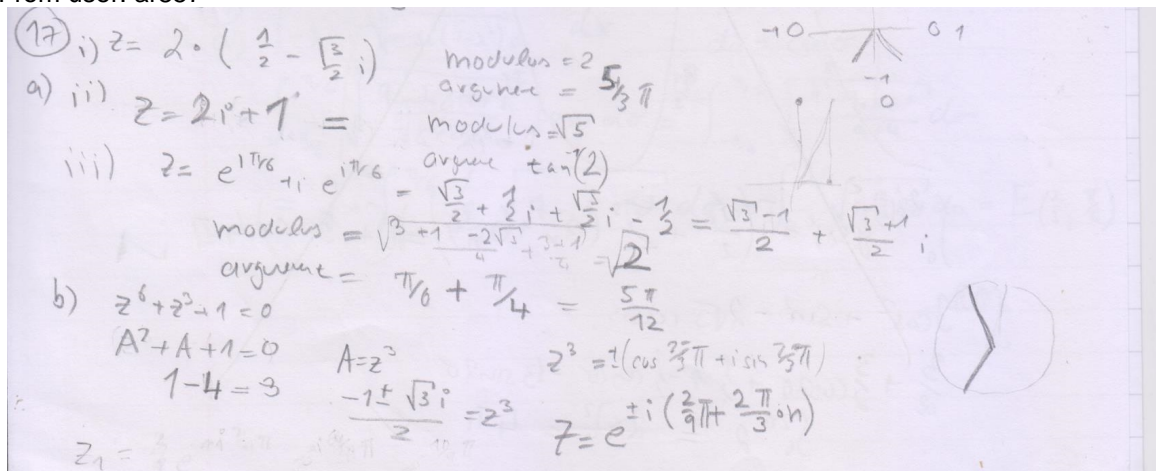
From user: ar857

(17) i) $z = 2 \cdot \left(\frac{1}{2} - \frac{\sqrt{3}}{2}i \right)$ modulus = 2
 argument = $\frac{5}{3}\pi$

a) ii) $z = 2i + 1 =$ modulus = $\sqrt{5}$
 argument = $\tan^{-1}(2)$

iii) $z = e^{i\pi/6} + i e^{i\pi/6} = \frac{\sqrt{3}}{2} + \frac{1}{2}i + \frac{\sqrt{3}}{2}i - \frac{1}{2} = \frac{\sqrt{3}-1}{2} + \frac{\sqrt{3}+1}{2}i$
 modulus = $\sqrt{\frac{3-1}{4} + \frac{3+1}{4}} = \sqrt{2}$
 argument = $\pi/6 + \pi/4 = \frac{5\pi}{12}$

b) $z^6 + z^3 + 1 = 0$
 $A^2 + A + 1 = 0$ $A = z^3$
 $1 - 4 = 3$ $\frac{-1 \pm \sqrt{3}i}{2} = z^3$
 $z^3 = 1(\cos \frac{2\pi}{3} + i \sin \frac{2\pi}{3})$
 $z = e^{\pm i(\frac{2\pi}{9} + \frac{2\pi}{3}n)}$



18Z

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Solution(s):

From user: ar857

DOM I B18

a) to be exact $\frac{\partial}{\partial y}(p(x,y)) = \frac{\partial}{\partial x}(q(x,y))$

b) i) $2 \sin x \cosh y dx + \sin x \sinh y dy$ not exact

ii) $\sinh(x+iy) dx - \sin(y-ix) dy$

$A = \int \cosh(x+iy) = i \cosh x \cos y + i \sinh x \sin y$

$B = \int \cos(y-ix) = i \cos y \cos x + i \sin y \sin x$

$= i \cos y \cosh x \sinh y \sinh x$

$A=B \Rightarrow \text{ii) is exact}$

c) $(\cos x + y \sin x) dx + x \sin x dy = 0$

$\frac{\sin x - x \cos x - \sin x}{x \sin x} = \frac{1}{x} \frac{dx}{dx}$

$- \cot x dx = \frac{1}{x} dx$

$\ln x = - \ln |\sin x|$

$x = \frac{1}{\sin x}$

$(\frac{\cos x}{\sin x} + y) dx + x dy = 0$

$\ln |\sin x| + yx = D$

$y = \frac{D}{x} - \frac{\ln |\sin x|}{x}$

d)

$\left(\frac{\partial a}{\partial b} \right)_c \left(\frac{\partial b}{\partial d} \right)_e + \left(\frac{\partial a}{\partial c} \right)_b \left(\frac{\partial c}{\partial d} \right)_e = \left(\frac{\partial a}{\partial d} \right)_e$

$a(b,c) = a(b(d,e), c(d,e)) = a(d,e)$

$db = \left(\frac{\partial b}{\partial a} \right)_e da + \left(\frac{\partial b}{\partial c} \right)_e dc$

$dc = \left(\frac{\partial c}{\partial a} \right)_e da + \left(\frac{\partial c}{\partial b} \right)_e db$

$da = \left(\frac{\partial a}{\partial b} \right)_c db + \left(\frac{\partial a}{\partial c} \right)_b dc$

$da = \left(\left(\frac{\partial a}{\partial b} \right)_c \left(\frac{\partial b}{\partial a} \right)_e + \left(\frac{\partial a}{\partial c} \right)_b \left(\frac{\partial c}{\partial a} \right)_e \right) da + \left(\left(\frac{\partial a}{\partial b} \right)_c \left(\frac{\partial b}{\partial c} \right)_e + \left(\frac{\partial a}{\partial c} \right)_b \left(\frac{\partial c}{\partial b} \right)_e \right) dc = \left(\frac{\partial a}{\partial a} \right)_e da + \left(\frac{\partial a}{\partial c} \right)_e dc$

19R*

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Solution(s):

From user: ip343

Three Questions

$$T1. (a) \int_S \mathbf{F} \cdot d\mathbf{S} = \int_V (\nabla \cdot \mathbf{F}) dV$$

Divergence theorem.

$$= \int_V \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) \cdot (y^2, e^{xz}, e^{xy}) dV$$

$$= \int_V (0 + 0 + 0) dV = 0 \quad \checkmark$$

$$(b) \int_S \mathbf{F} \cdot d\mathbf{S} = \int_S \mathbf{F} \cdot \mathbf{n} dS$$

$$= \int_S \mathbf{F} \cdot (0, 1, 0) dS$$

$$= \int_S (y+1) e^{-(x^2 + \sin^2 y + z^2)} dS \quad |_{y=0}$$

$$\otimes = \int_S e^{-x^2 - z^2} dS$$

$$= \int_{x=-\infty}^{\infty} \int_{z=-\infty}^{\infty} e^{-x^2 - z^2} dx dz$$

$$= \int_{x=-\infty}^{\infty} \int_{z=-\infty}^{\infty} e^{-x^2} \cdot e^{-z^2} dx dz$$

$$= \int_{x=-\infty}^{\infty} \sqrt{\pi} e^{-x^2} dx$$

$$= \sqrt{\pi} \times \sqrt{\pi} = \pi \quad \checkmark$$

OR, in polar: $x = r \cos \theta$
 $z = r \sin \theta$
could do

$$\otimes = \iint e^{-r^2} r dr d\theta \quad (\text{over plane})$$

$$= 2\pi \left[-\frac{1}{2} e^{-r^2} \right]_0^{\infty}$$

$$\int_{-\infty}^{\infty} e^{-x^2} dx = \sqrt{\pi}$$

$$= 2\pi (0 - (-\frac{1}{2}))$$

$$= \pi$$

$$(c) \text{Equation of sphere: } (x-\pi)^2 + (y-\sqrt{2})^2 + (z-e)^2 = r^2$$

~~Equation of sphere: $(x-\pi)^2 + (y-\sqrt{2})^2 + (z-e)^2 = r^2$~~

$$\int_S \mathbf{F} \cdot d\mathbf{S} = \int_V (\nabla \cdot \mathbf{F}) dV$$

Divergence theorem

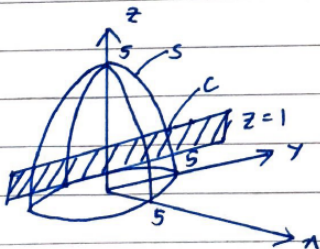
$$= \int_V \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) \cdot (kx, ky, kz) dV$$

$$= 3k \int_V dV$$

$$= 3k \left(\frac{4}{3} \pi r^3 \right) \quad \text{volume of a sphere}$$

$$= 4k\pi r^3 \quad \checkmark \text{ super.}$$

$$(d) z = 5 - x^2 - y^2$$



$$\int_S \mathbf{F} \cdot d\mathbf{S} = \int_S (\mathbf{F} \times \mathbf{n}) \cdot d\mathbf{S}$$

$$= \int_S \left(\frac{\partial}{\partial x} + \frac{\partial}{\partial y} + \frac{\partial}{\partial z} \right) \times (x^2, -3xy, x^2y^3) \cdot d\mathbf{S}$$

$$= \int_S (3x^2y^2, 2xy^2 - 3x^2y^3, -3y - 3z) \cdot d\mathbf{S}$$

$$\int_S \mathbf{F} \cdot d\mathbf{S} = \int_S (\mathbf{F} \times \mathbf{n}) \cdot d\mathbf{S}$$

$$= \int_C \mathbf{n} \cdot d\mathbf{r}$$

Stokes' theorem

$$= \oint_C \mathbf{n} \cdot \frac{d\mathbf{r}}{d\theta} d\theta$$

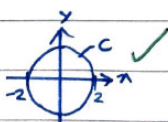
$$= \int_C (x^2, -3xy, x^2y^3) \cdot (2\sin\theta, 2\cos\theta, 0) d\theta$$

$$= \int_{\theta=0}^{2\pi} (2\sin\theta \cdot 1, -3\cos\theta \sin\theta, 2\sin^2\theta \cos^3\theta) \cdot (2\sin\theta, 2\cos\theta, 0) d\theta$$

$$= (-\sin\theta, \cos\theta, 0) d\theta$$

$$\text{At } z=1, \quad 1 = 5 - x^2 - y^2$$

$$x^2 + y^2 = 4 \quad \checkmark$$



$$\text{Param } \mathbf{r} = (2\cos\theta, 2\sin\theta, 0)$$

$$\frac{d\mathbf{r}}{d\theta} = (-2\sin\theta, 2\cos\theta, 0)$$

$$\begin{aligned}
\int_S \mathbf{F} \cdot d\mathbf{\hat{s}} &= \int_S (\nabla \times \mathbf{A}) \cdot d\mathbf{\hat{s}} & \mathbf{r} &= (2\cos\theta, 2\sin\theta, 1) \\
&= \int_C \mathbf{A} \cdot d\mathbf{\hat{x}} & \frac{d\mathbf{r}}{d\theta} &= (-2\sin\theta, 2\cos\theta, 0) \\
&= \int_C \mathbf{A} \cdot \frac{d\mathbf{r}}{d\theta} d\theta \\
&= \int_0^{2\pi} (ye^z, -3\pi y, \pi^3 y^3) \cdot (-2\sin\theta, 2\cos\theta, 0) d\theta \\
&= \int_0^{2\pi} (-4\sin^2\theta - 24\sin\theta \cos^2\theta) d\theta \\
&= \int_0^{2\pi} -4\sin^2\theta d\theta + \int_0^{2\pi} -24\sin\theta \cos^2\theta d\theta & \cos 2\theta &= 1 - 2\sin^2\theta \\
&= \int_0^{2\pi} (2\cos 2\theta - 2) d\theta - 24 \left[-\frac{1}{3} \cos^3\theta \right]_0^{2\pi} & \sin^2\theta &= \frac{1 - \cos 2\theta}{2} \\
&= \left[\sin 2\theta - 2\theta \right]_0^{2\pi} + 8 (\cos^3 2\pi - \cos^3 0) \\
&= (\sin 4\pi - 4\pi) - 0 \\
&= -4\pi
\end{aligned}$$

20X*

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