

5.1 ♣ Notations for derivatives (complete the blanks). (Section 1.6.1).

Symbol for 1 st , 2 nd , 3 rd derivative	Idea	Date	Name of mathematician
\dot{y} <input type="text"/> \ddot{y}	Geometry/slope	1675	<input type="text"/>
$\frac{dy}{dt}$ $\frac{d^2y}{dt^2}$ <input type="text"/>	Differentials	1675	<input type="text"/> (taught Bernoullis who tutored Euler)
y' <input type="text"/> <input type="text"/>	Functions	1797	Euler and <input type="text"/> (who was trained by Euler)
$\lim_{h \rightarrow 0} \frac{y(t+h) - y(t)}{h}$ <input type="text"/> <input type="text"/>	Limits delta-epsilon	1850 1872	Cauchy (trained by Lagrange) Weierstrass
$\frac{\partial y}{\partial x}$ $\frac{\partial^2 y}{\partial x^2}$ $\frac{\partial^3 y}{\partial x^3}$		1786 1841	Legendre (introduced partials, abandoned them) Jacobi (re-introduced partials again)

There was bitter rivalry between Newton and Leibniz about the concepts and notation for a derivative.

5.2 ♣ (1675 AD) Leibniz's shorthand notation for 3rd derivatives. (Section 1.6.1).

Write the explicit expression for Leibniz's 3rd derivative show right (so it contains three 1st derivatives).

$$\underbrace{\frac{d^3 y}{dt^3}}_{\text{shorthand}} \triangleq \underbrace{\frac{d}{dt} \left(\underbrace{\quad}_{\text{Leibniz}} \left(\underbrace{\quad}_{\text{Newton}} \right) \right)}_{\text{explicit}}$$

Write Leibniz's and Newton's shorthand expression for the 9th derivative of y with respect to t .

$$\underbrace{\quad}_{\text{Leibniz}} = \underbrace{\quad}_{\text{Newton}}$$

5.3 ♣ (1675 AD) Newton's idea: Derivative as geometry (slope and curvature). (Section 1.6.1).

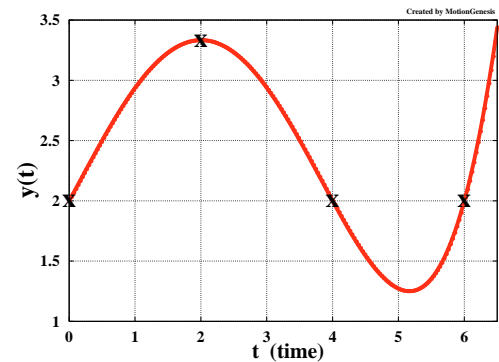
Newton related derivatives to geometry (1st-derivative as slope and 2nd-derivative as curvature). Estimate the slope of the function $y(t)$ shown right at $t = 0, 2, 4, 6$.

Result: Pick your answers from: **-1, 0, 1, 2**.

Slope
(1st derivative)

$$\left. \frac{dy}{dt} \right|_{t=0} \approx \quad \quad \quad \left. \frac{dy}{dt} \right|_{t=2} \approx \quad$$

$$\left. \frac{dy}{dt} \right|_{t=4} \approx \quad \quad \quad \left. \frac{dy}{dt} \right|_{t=6} \approx \quad$$



Estimate the **sign** of the curvature [2nd-derivative of $y(t)$].

Result: Pick your answers from: **<, ≈, >**. Select **≈** when the curvature ≈ 0 (i.e., $|\frac{d^2y}{dx^2}| < 0.01$).

Curvature
(2nd derivative)

$$\left. \frac{d^2y}{dt^2} \right|_{t=0} \quad \left. \frac{d^2y}{dt^2} \right|_{t=2} \quad \left. \frac{d^2y}{dt^2} \right|_{t=4} \quad \left. \frac{d^2y}{dt^2} \right|_{t=6}$$

5.4 ♣ (1755 AD) Euler's idea: Derivative of a function is a function. (Section 1.6.5).

Differentiate the following functions that depend on t (time). Express results in terms of x , \dot{x} , t so the results are valid when x is constant or depends on time (e.g., when $x = 9$ or $x = t^3$ or $x = t^5$ or ...).

Result:

$$\begin{aligned} \frac{d}{dt} t^2 &= \quad & \frac{d}{dt} t^3 &= \quad & \frac{d}{dt} t^{-7} &= \quad \\ \frac{d}{dt} \sin(t) &= \quad & \frac{d}{dt} \cos(t) &= \quad & \frac{d}{dt} \cos(x) &= \quad * \quad \\ \frac{d}{dt} e^t &= \quad & \frac{d}{dt} \ln(t) &= \quad & \frac{d}{dt} \ln(x) &= \frac{1}{\quad} * \quad \end{aligned}$$

5.5 ♣ Good product rule for differentiation – for scalars, \vec{v} ectors, [matrices], ... (Section 1.6.7).

Circle the **good product rule** that works when u and v are scalars or \vec{v} ectors, or u is a 2×3 matrix and v is a 3×5 matrix (if you did not learn the **good product rule**, update your calculus teacher).

$$\frac{d(u * v)}{dt} = \frac{du}{dt} * v + u * \frac{dv}{dt} \quad \frac{d(u * v)}{dt} = u * \frac{dv}{dt} + v * \frac{du}{dt} \quad \frac{d(u * v)}{dt} = v * \frac{du}{dt} + u * \frac{dv}{dt}$$

Knowing u, v, w are scalars or matrices that depend on time t , use the **good product rule for differentiation** to form the derivative of $y(t) = u * v * w$.

Good product rule: $\frac{dy}{dt} = \frac{d(u * v * w)}{dt} = \boxed{} \boxed{} w + \boxed{} \boxed{} w + u v \frac{dw}{dt}$

5.6 ♣ Example of the “good product rule” for differentiation (if done right, takes ≈ 2 minutes).

Differentiate the function $f(t)$ with the easy-to-use **good product rule for differentiation**.

Function: $f(t) = \sin(t) * \cos(t) * t^2 * e^t * \ln(t)$

Derivative: $\frac{df}{dt} = \cos(t) * \cos(t) * t^2 * e^t * \ln(t) + \sin(t) * -\sin(t) * t^2 * e^t * \ln(t) + \sin(t) * \cos(t) * 2t * e^t * \ln(t) + \sin(t) * \cos(t) * t^2 * e^t * \frac{1}{t} + \sin(t) * \cos(t) * t^2 * e^t * \ln(t)$

Hint: The “**good product rule**” is an **efficient** way to differentiate expressions with many factors.

5.7 ♣ Alternative to quotient rule: combine product/exponent rules. (Section 1.6.8).

Although the **quotient rule** can be used to differentiate the ratio of functions $f(t)$ and $g(t)$, it can be easier to remember $\frac{f(t)}{g(t)} = f(t) * g(t)^{-1}$ and then use the **product rule** as shown below.

Given example:	$\frac{\sin(t)}{t} = \sin(t) * t^{-1}$	$\frac{d}{dt} [\sin(t) * t^{-1}] = \cos(t) t^{-1} - \sin(t) t^{-2}$
Complete this:	$\frac{\sin(t)}{t^2} = \sin(t) * t^{\boxed{}}$	$\frac{d}{dt} [\sin(t) * t^{\boxed{}}] = \boxed{} - \boxed{}$

5.8 ♣ Chain rule for differentiation. $\frac{df[x(t)]}{dt} = \frac{df}{dx} \frac{dx}{dt}$ $\frac{df[x, y]}{dt} = \frac{\partial f}{\partial x} \frac{dx}{dt} + \frac{\partial f}{\partial y} \frac{dy}{dt}$ (Sections 1.6.9, 1.6.4).

Differentiate the function $f(t)$ with the **chain rule** [$x(t)$ and $y(t)$ depend on the independent variable t (time)].

Function: $f(t) = \sin(x) + y^2 + (\dot{x})^2 + e^x + \ln(y) + \frac{1}{x} + \cos(x + y)$

Derivative: $\frac{df}{dt} = \cos(x) \dot{x} + 2y \dot{y} + 2\dot{x} \ddot{x} + e^x \dot{x} + \frac{1}{y} \dot{y} - \frac{1}{x^2} \dot{x} - \sin(x + y) (\dot{x} + \dot{y})$

5.9 ♣ Ordinary derivative of the function $f(t) = \sin(t) * \cos(x y z)$. (Sections 1.6.7 and 1.6.9).

Differentiate the function $f(t)$ with respect to t [$x(t), y(t), z(t)$ depend on the independent variable t (time)].

Result: $\frac{d[\sin(t) \cos(x y z)]}{dt} = \cos(t) \cos(x y z) - \sin(t) \sin(x y z) (\dot{x} y z + x \dot{y} z + x y \dot{z})$

5.10 ♣ **Differentiation concepts.** (Section 1.6.10 – implicit differentiation).

The equation to the right relates the dependent variable $y(t)$ to the independent variable t . Find two real roots to this equation when $t = 0$.

Form a general expression for $\frac{dy}{dt}$ in terms of y and t and calculate $\frac{dy}{dt}$ when $t = 0$ and $y = 2$.

Result:

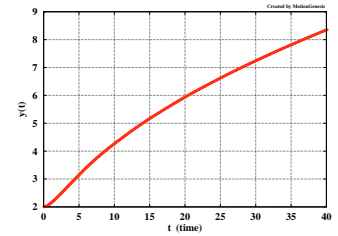
In terms of t and y : $\frac{dy}{dt} = \frac{\text{[]}}{\text{[]}}$ Numerical value: $\left. \frac{dy}{dt} \right|_{t=0, y=2} = \frac{1}{\text{[]}}$

†**Optional: Continuous solution of nonlinear algebraic equation.**

Starting with $y = 2$, continuously solve for $y(t)$ for $0 \leq t \leq 40$ and plot your results as shown right. Stumped: See hint in Homework 5.32.

$$y^4 - 8y = 3t^2 + \sin(t)$$

Roots: $y = \text{[]}$, $y = \text{[]}$,
 $y \approx -1 \pm 1.732i$

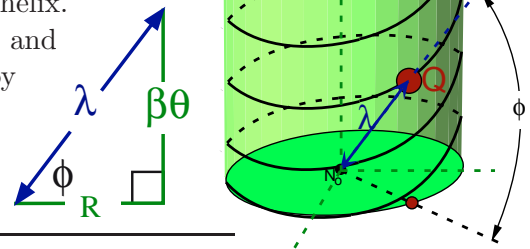


5.11 ♣ **Review of explicit and implicit differentiation.** (Section 1.6.10).

The figure to the right shows a point Q on a cylindrical helix. Two geometrically significant quantities are a distance λ and an angle ϕ that are related to two **constants** R and β by

$$\lambda^2 = R^2 + (\beta\theta)^2 \quad \tan(\phi) = \frac{\beta\theta}{R}$$

Form $\dot{\lambda}$ and $\dot{\phi}$ using the two methods described below.



Explicit differentiation

1. Solve explicitly for λ and ϕ .
2. Then differentiate the resulting expressions.

Result:

In terms of $R, \beta, \theta, \dot{\theta}$.

$$\lambda = \sqrt{R^2 + (\beta\theta)^2} \quad \phi = \text{atan}\left(\frac{\beta\theta}{R}\right) \quad \text{Hint: } \frac{\partial \text{atan}(x)}{\partial x} = \frac{1}{1+x^2}$$

$$\dot{\lambda} = \frac{\text{[]}}{\text{[]}} \dot{\theta} \quad \dot{\phi} = \frac{\text{[]}}{\text{[]}} \dot{\theta}$$

Implicit differentiation

1. Differentiate the equations for λ^2 and $\tan(\phi)$.
2. Then solve for $\dot{\lambda}$ and $\dot{\phi}$.

Result:

In terms of $R, \beta, \theta, \dot{\theta}, \lambda$.

$$\dot{\lambda} = \frac{\text{[]}}{\text{[]}} \dot{\theta} \quad \dot{\phi} = \frac{\text{[]}}{\text{[]}} \dot{\theta} = \frac{\beta R}{\lambda^2} \dot{\theta}$$

Forming $\dot{\lambda}$ is easier and computationally more efficient with **explicit/implicit** differentiation.

5.12 ♣ **Review of partial and ordinary differentiation.** (Section 1.6.2).

The kinetic energy K of a bridge-crane (shown right) can be written in terms of constants M, m, L and variables $x, \dot{x}, \theta, \dot{\theta}$, as

$$K = \frac{1}{2} M \dot{x}^2 + \frac{1}{2} m [L^2 \dot{\theta}^2 + 2L \cos(\theta) \dot{x} \dot{\theta}]$$

- First, regard $x, \dot{x}, \theta, \dot{\theta}$ as independent variables [so K depends on each separately, i.e., $K(x, \dot{x}, \theta, \dot{\theta})$], form the **partial derivatives** below (left).
- Next, regard $x, \dot{x}, \theta, \dot{\theta}$ as time-dependent variables and form the **ordinary derivatives** below (right).



The mathematical process below is used in **Lagrange's equations of motion**.

$\frac{\partial K}{\partial \theta} = \text{[]}$	$\frac{\partial K}{\partial \dot{\theta}} = \text{[]}$	$\frac{d}{dt} \left(\frac{\partial K}{\partial \dot{\theta}} \right) = \text{[]}$
$\frac{\partial K}{\partial x} = \text{[]}$	$\frac{\partial K}{\partial \dot{x}} = \text{[]}$	$\frac{d}{dt} \left(\frac{\partial K}{\partial \dot{x}} \right) = \text{[]}$

5.13 ♣ **Differentiation concepts – what is wrong?** (Section 1.6.3 and previous problem).

The scalar v measures a baseball's upward-velocity. Knowing $v = 0$ only when the ball reaches maximum height, explain what is wrong with the following statement about v 's time derivative.

$$\frac{dv}{dt} = \frac{d(0)}{dt} = 0 \text{ is } \underline{\text{wrong}}. \quad \text{We know the correct answer is: } \frac{dv}{dt} = -g \approx -9.8 \frac{\text{m}}{\text{s}^2}.$$

Explain what is wrong: It is incorrect to time-differentiate as shown above because:



5.14 ♣ **Leibniz's idea and differentiation concepts: What is dt ?** (Section 1.6.1).

A continuous function $z(t)$ depends on $x(t)$, $y(t)$, and time t as:	$z = x + y^2 \sin(t)$
At a certain instant of time, $y = 1$ and z simplifies to:	$z = x + \sin(t)$

Determine the time-derivative of z at the instant when $y = 1$.

Result: $\left. \frac{dz}{dt} \right|_{y=1} =$

5.15 ♣ **Euler's idea: Integral of a function is a function.** (Section 1.7).

Calculate the following indefinite integrals in terms of an indefinite constant C (regard t as positive).

Result:

$\int t^2 dt =$ $+ C$	$\int t^3 dt =$ $+ C$	$\int t^8 dt =$ $+ $
$\int t^{-3} dt =$ $+ C$	$\int t^{-2} dt =$ 	$\int t^{-1} dt =$
$\int \sin(t) dt =$ 	$\int \cos(t) dt =$ 	$\int e^t dt =$
$\int 5 dt =$ 	$\int 5/t dt =$ 	$\int (5 + \frac{1}{t}) dt =$ $+ $ $+ C$

5.16 **Solve a 1st-order ODE: Separate variables, integrate, initial value.** (Section 1.7).

Solve $\frac{dv}{dt} = -9.8 \frac{\text{m}}{\text{s}^2}$ with the initial value $v(t=0) = 33 \frac{\text{m}}{\text{s}}$.

Result: $v(t) =$ $+$ **Show work**



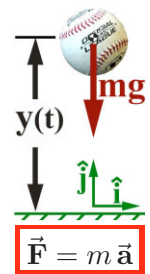
5.17 **Solve a 2nd-order ODE: Separate variables, integrate, initial value (twice).** (Section 1.7).

Solve $\frac{d^2 y}{dt^2} = -9.8 \frac{\text{m}}{\text{s}^2}$ with initial values $\dot{y}(t=0) = 33 \frac{\text{m}}{\text{s}}$, $y(t=0) = 5 \text{ m}$. **Show work**

Result: $y(t) =$ $+$ $+$ Hint: $\frac{d^2 y}{dt^2} \triangleq \frac{d}{dt} \left(\frac{dy}{dt} \right)$. Separate variables and integrate twice. Use both initial values.

Physics: Show $\frac{d^2 y}{dt^2} = -9.8 \frac{\text{m}}{\text{s}^2}$ results from using $\vec{F} = m \vec{a}$ for the baseball and simplifying.

Result: $\underbrace{\hspace{2cm}}_{\vec{F}} = \underbrace{\hspace{2cm}}_{m \vec{a}} \Rightarrow$.



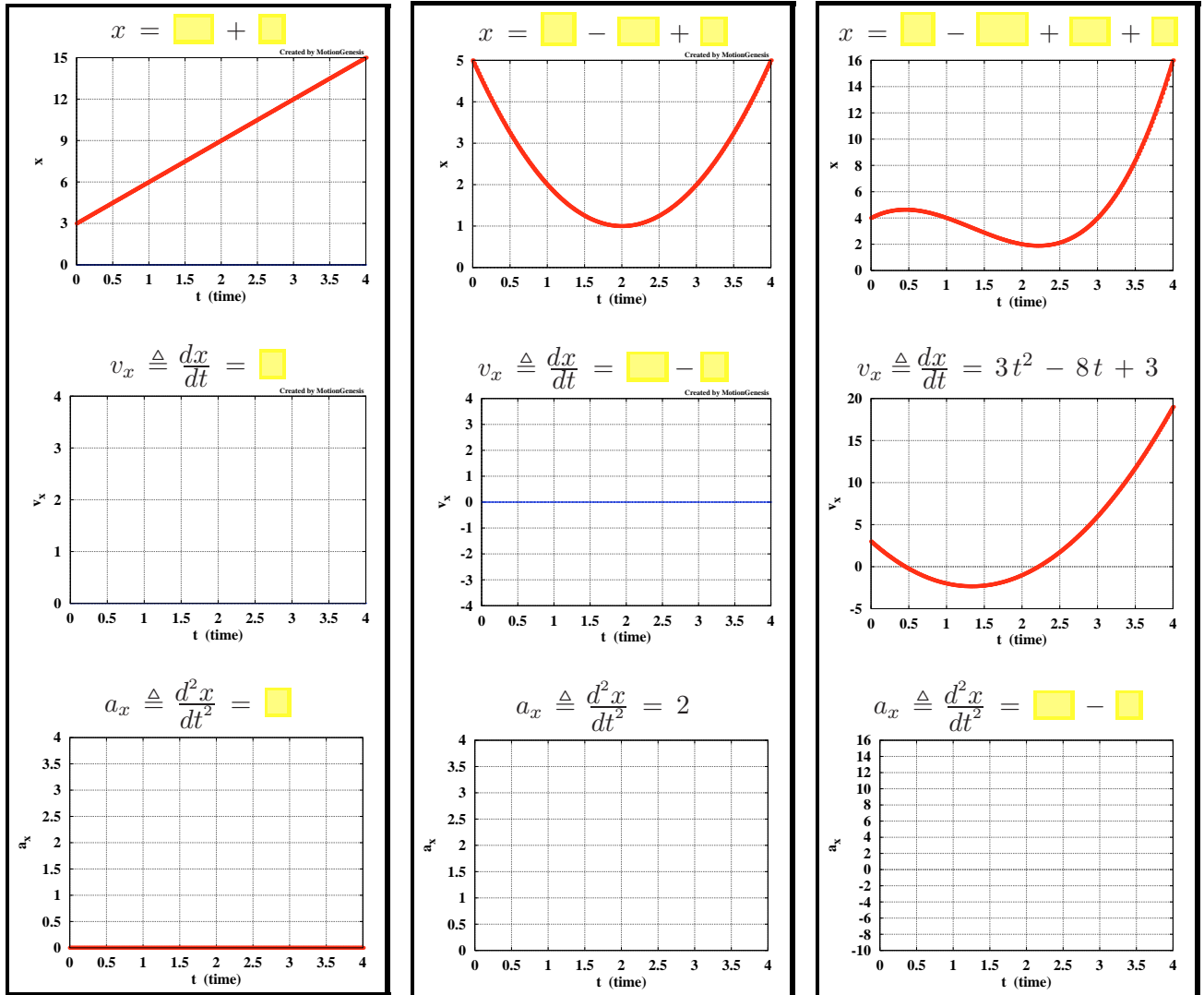
5.18 ♣ **Solve a 3rd-order ODE with mixed initial/boundary values.** (Section 1.7).

Solve $\frac{d^3 y}{dt^3} = 6$ with initial/boundary values $y(t=0) = 5$, $\dot{y}(t=0) = 0$, $y(t=3) = 50$.

Result: $y(t) =$ Hint: $\frac{d^3 y}{dt^3} \triangleq \frac{d}{dt} \left(\frac{d}{dt} \left(\frac{dy}{dt} \right) \right)$. Then integrate three times.

5.19 ♣ Geometric interpretations of integrals and derivatives. (Section 1.7).

- Complete the blanks and graph the missing functions. **Blanks should not have undetermined constants.**
Hint: Synthesize information from each vertical column below. Constants of integration can be deduced from graphs.
For example, for the 2nd column, start at the bottom with $\frac{d^2x}{dt^2} = 0$ and work upward to determine $\frac{dx}{dt}$ and then $x(t)$.



$$\vec{F} = m \vec{a}$$



- A rocket-sled/rider is modeled as a particle of mass m whose motion is affected by thrust, normal, and gravity forces. **Draw** its **free-body diagram** and write the net force \vec{F}_{Net} in terms of scalars F_T , F_n , $m g$ (associated with thrust, normal force, gravity force) and the unit vectors \hat{i} and \hat{j} .

Result: $\vec{F}_{\text{Net}} = \square \hat{i} + (\square) \hat{j}$

- Set $\vec{F}_{\text{Net}} = m \vec{a}$, form scalar equations, solve for \ddot{x} , F_n .

Result:

$$\underbrace{\square \hat{i} + (\square) \hat{j}}_{\vec{F}_{\text{Net}}} = \underbrace{m \ddot{x} \hat{i}}_{m \vec{a}} \Rightarrow \ddot{x} = \frac{F_T}{\square} \quad F_n = m \square$$



Thrust $\vec{F}_T = \square \hat{i}$
 Normal $\vec{F}_n = \square \hat{j}$
 Gravity $\vec{F}_g = \square \hat{j}$

$$\vec{F}_{\text{Net}} = \vec{F}_T + \vec{F}_n + \vec{F}_g$$

- Given $m = 100 \text{ kg}$, $F_T = 800 \text{ Newton}$, $x(t=0) = 7 \text{ m}$, $\dot{x}(t=0) = 0 \frac{\text{m}}{\text{s}}$, show $x(t) = 4t^2 + 7$.

5.20 ♣ **FE/EIT: $\vec{F} = m\vec{a}$ for a sky-diver and rocket-sled.** (complete the blanks, graphs, etc).

A sky-diver (modeled as a particle Q of mass m) free-falls for 4 seconds after leaving a stationary helicopter from a height $y(0) = 200$ m above Earth (y is positive-upward).



FBD: Draw Q 's **free-body diagram** and write the net force on the sky-diver (assume gravity is the only relevant force).

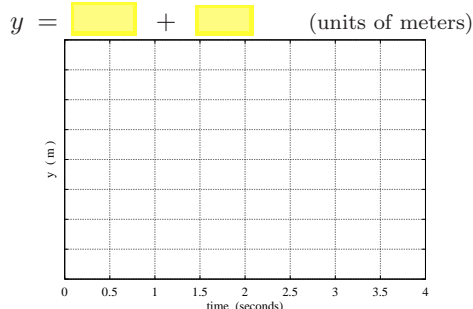
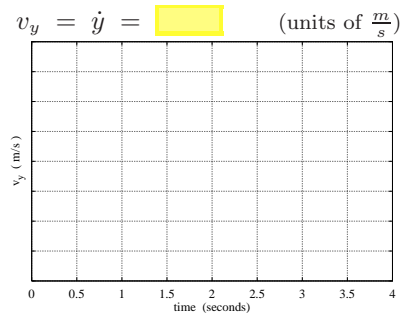
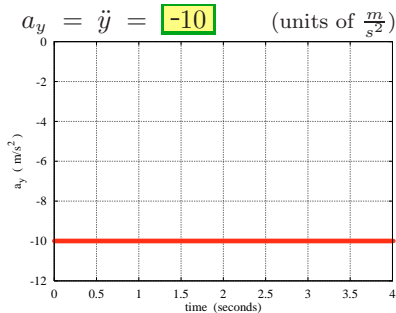
Result: $\vec{F}_{\text{Net}} = \boxed{} \hat{j}$

Sketch particle Q , Earth's surface N , a point N_o on N , $y(t)$, $y(0)$, and the helicopter. Form \vec{r} , the position vector from N_o to Q . Differentiate \vec{r} to form Q 's velocity \vec{v} and acceleration \vec{a} .

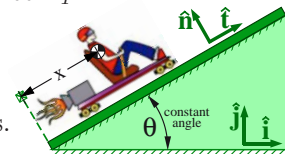
Result: $\vec{r} = \boxed{} \hat{j}$ $\vec{v} = \boxed{} \hat{j}$ $\vec{a} = \boxed{} \hat{j}$ in terms of y, \dot{y}, \ddot{y}

Set $\vec{F}_{\text{Net}} = m\vec{a}$, form scalar equation, solve for \ddot{y} .

$\underbrace{\vec{F}_{\text{Net}}}_{\boxed{} \hat{j}} = \underbrace{m\vec{a}}_{\boxed{} \hat{j}} \Rightarrow \ddot{y} = \boxed{} \quad (g \approx 10 \frac{m}{s^2})$



A rocket-sled/rider (modeled as a particle Q of mass m) is thrust along smooth rails with a force F_T . The variable x measures the sled's position along the inclined rails. Initially, $x = 5$ m and $\dot{x} = 0 \frac{m}{s}$.



Unit vector \hat{t} is tangent to the rails. Unit vector \hat{n} is normal to the rails.

FBD: Draw the forces and write the net force on the rocket-sled/rider.

Result: $\vec{F}_{\text{Net}} = \boxed{} \hat{t} + \boxed{} \hat{n} - \boxed{} \hat{j}$

Form Q 's position vector, velocity, and acceleration (in terms of x, \dot{x}, \ddot{x}).

Result: $\vec{r} = \boxed{} \hat{t}$ $\vec{v} = \boxed{} \hat{t}$ $\vec{a} = \boxed{} \hat{t}$

Set $\vec{F}_{\text{Net}} = m\vec{a}$, form scalar equations, solve for \ddot{x} , F_n .

$\underbrace{[\boxed{} - mg \boxed{}] \hat{t} + [F_n - mg \boxed{}] \hat{n}}_{\vec{F}_{\text{Net}}} = \underbrace{m \ddot{x} \hat{t}}_{m\vec{a}}$

$\ddot{x} = \boxed{} - \boxed{} \sin(\theta) \quad F_n = \boxed{} \cos(\theta) \quad F_n \text{ measures normal force.}$

