

STEP 2013, P3, Q7 - Solution (3 pages; 1/7/20)**(i) 1st part**

$\frac{d}{dx}E(x) = 2 \frac{dy}{dx} \cdot \frac{d^2y}{dx^2} + 2y^3 \frac{dy}{dx} = 2 \frac{dy}{dx} \left(\frac{d^2y}{dx^2} + y^3 \right) = 0$, so that $E(x)$ is constant, as required.

2nd part

$E(0) = 0^2 + \frac{1}{2} \cdot 1^4 = \frac{1}{2}$, so that $E(x) = \frac{1}{2}$ for all x (as $E(x)$ is constant)

$$\text{Thus } \left(\frac{dy}{dx}\right)^2 + \frac{1}{2}y^4 = \frac{1}{2},$$

$$\text{and so } y^4 = 1 - 2\left(\frac{dy}{dx}\right)^2 \leq 1,$$

and hence $|y| \leq 1$, as required.

(ii) 1st part

$$\begin{aligned} \frac{d}{dx}E(x) &= 2 \frac{dv}{dx} \left(\frac{d^2v}{dx^2}\right) + 2\sinh x \cdot \frac{dv}{dx} \\ &= 2 \frac{dv}{dx} \left(\frac{d^2v}{dx^2} + \sinh x\right) \\ &= 2 \frac{dv}{dx} \left(-x \frac{dv}{dx}\right) \\ &= -2x \left(\frac{dv}{dx}\right)^2 \leq 0 \text{ for } x \geq 0, \text{ as required.} \end{aligned}$$

2nd part

$$2\cosh v = E(x) - \left(\frac{dv}{dx}\right)^2 \leq E(x) \leq E(0), \text{ for } x \geq 0, \text{ as } \frac{d}{dx}E(x) \leq 0$$

$$\text{And } E(0) = 0^2 + e^{\ln 3} + e^{-\ln 3} = 3 + \frac{1}{3} = \frac{10}{3}$$

So $2\cosh v \leq \frac{10}{3}$, and hence $\cosh v \leq \frac{5}{3}$ (for $x \geq 0$), as required.

(iii) Trying the approach in the 1st two parts,

$$\text{let } E(x) = \left(\frac{dw}{dx}\right)^2 + 2 \int w \cosh w + 2 \sinh w \, dw \quad (1)$$

(where the constant of integration is zero)

$$\begin{aligned} \text{Then } \frac{d}{dx} E(x) &= 2 \left(\frac{dw}{dx}\right) \cdot \frac{d^2w}{dx^2} + 2(w \cosh w + 2 \sinh w) \cdot \frac{dw}{dx} \\ &= 2 \frac{dw}{dx} \left(\frac{d^2w}{dx^2} + w \cosh w + 2 \sinh w\right) \\ &= -2 \frac{dw}{dx} (5 \cosh x - 4 \sinh x - 3) \left(\frac{dw}{dx}\right) \end{aligned}$$

Result to prove: $f(x) = 5 \cosh x - 4 \sinh x - 3 \geq 0$, for $x \geq 0$

$$f'(x) = 5 \sinh x - 4 \cosh x$$

and so $f'(x) = 0$ when $5 \sinh x = 4 \cosh x$

$$\Rightarrow 25 \sinh^2 x = 16 \cosh^2 x = 16(\sinh^2 x + 1)$$

$$\Rightarrow \sinh^2 x = \frac{16}{9} \Rightarrow \sinh x = \frac{4}{3} \text{ (for } x \geq 0 \text{)}$$

$$\text{And } f''(x) = 5 \cosh x - 4 \sinh x$$

$$= 4(\cosh x - \sinh x) + \cosh x > \cosh x > 0$$

(as $\cosh x > \sinh x$ for all x)

Hence $f(x)$ has a single (local) minimum when $\sinh x = \frac{4}{3}$

$$\text{Then } \cosh^2 x = \sinh^2 x + 1 = \frac{16}{9} + 1 = \frac{25}{9}, \text{ so that } \cosh x = \frac{5}{3},$$

$$\text{and the minimum value of } f(x) \text{ is } 5 \left(\frac{5}{3}\right) - 4 \left(\frac{4}{3}\right) - 3 = \frac{25-16-9}{3} = 0$$

So, as there is a single minimum, $f(x) \geq 0$, for $x \geq 0$, as required to be proved.

$$\text{[Alternatively, } f(x) = \frac{5}{2}(e^x + e^{-x}) - \frac{4}{2}(e^x - e^{-x}) - 3$$

$$= \frac{1}{2} e^{-x} (e^{2x} + 9 - 6e^x) = \frac{1}{2} e^{-x} (e^x - 3)^2 \geq 0]$$

Hence $\frac{d}{dx} E(x) \leq 0$ (for $x \geq 0$)

And from (1),

$$E(x) = \left(\frac{dw}{dx}\right)^2 + 2 \int w \cosh w + 2 \sinh w \, dw$$

$$= \left(\frac{dw}{dx}\right)^2 + 2w \sinh w - 2 \cosh w + 4 \cosh w$$

$$= \left(\frac{dw}{dx}\right)^2 + 2w \sinh w + 2 \cosh w$$

$$\text{Then } 2w \sinh w + 2 \cosh w = E(x) - \left(\frac{dw}{dx}\right)^2 \leq E(x)$$

$$\text{And } E(0) = \left(\frac{1}{\sqrt{2}}\right)^2 + 2 = \frac{5}{2}$$

$$\text{Thus } 2w \sinh w + 2 \cosh w \leq E(x) \leq E(0) = \frac{5}{2} \text{ (as } \frac{d}{dx} E(x) \leq 0)$$

$$\Rightarrow \cosh w \leq \frac{5}{4} - w \sinh w \leq \frac{5}{4} \text{ (for } x \geq 0),$$

as w & $\sinh w$ always have the same sign (unless both are zero),

as required.