

Show all your work clearly. No Work, No Credit.

1. Using power series $y = \sum_{n=0}^{\infty} a_n x^n$ to solve the DE: $y'' - x^2 y' - 2y = 0$ up to x^5 . (5 pts)

$$\begin{aligned} & -2 \left[y = \sum_{n=0}^{\infty} a_n x^n \right] \\ & (-x^2) \left[y' = \sum_{n=1}^{\infty} a_n n x^{n-1} \right] \\ & 1 \left[y'' = \sum_{n=2}^{\infty} a_n (n)(n-1) x^{n-2} \right] \end{aligned} \Rightarrow \begin{aligned} & -2 \sum_{n=0}^{\infty} a_n x^n \quad (k=n) \\ & - \sum_{n=1}^{\infty} a_n n x^{n+1} \quad (k=n+1, n=k-1) \\ & + \sum_{n=2}^{\infty} a_n n(n-1) x^{n-2} \quad (k=n-2, n=k+2) \end{aligned} = 0$$

$$\Rightarrow -2 \sum_{k=0}^{\infty} a_k x^k - \sum_{k=2}^{\infty} a_{k-1} (k-1) x^k + \sum_{k=0}^{\infty} a_{k+2} (k+2)(k+1) x^k = 0$$

$$k=0 \Rightarrow -2a_0 + 2a_2 = 0 \Rightarrow a_2 = a_0$$

$$k=1 \Rightarrow -2a_1 + 6a_3 = 0 \Rightarrow a_3 = \frac{1}{3}a_1$$

$$\Rightarrow \sum_{k=2}^{\infty} \left[-2a_k - a_{k-1}(k-1) + a_{k+2}(k+2)(k+1) \right] x^k = 0$$

$$\Rightarrow \text{for } k \geq 2 \Rightarrow -2a_k - a_{k-1}(k-1) + a_{k+2}(k+2)(k+1) = 0$$

$$\Rightarrow a_{k+2} = \frac{2a_k + (k-1)a_{k-1}}{(k+2)(k+1)}$$

k	a_k
0	$a_2 = a_0$
1	$a_3 = \frac{1}{3}a_1$
2	$a_4 = \frac{2a_2 + a_1}{(4)(3)} = \frac{1}{12} [2a_0 + a_1]$
3	$a_5 = \frac{2a_3 + 2a_2}{5(4)} = \frac{1}{10} (a_3 + a_2) = \frac{1}{10} \left(\frac{1}{3}a_1 + a_0 \right)$

$$\begin{aligned} y &= \sum_{n=0}^{\infty} a_n x^n = a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + a_5 x^5 + \dots \\ &= a_0 + a_1 x + a_0 x^2 + \frac{1}{3} a_1 x^3 + \frac{1}{12} [2a_0 + a_1] x^4 + \frac{1}{10} \left(\frac{1}{3} a_1 + a_0 \right) x^5 + \dots \\ &= a_0 \left[1 + x^2 + \frac{1}{6} x^4 + \frac{1}{10} x^5 + \dots \right] + a_1 \left[x + \frac{1}{3} x^3 + \frac{1}{12} x^4 + \frac{1}{30} x^5 + \dots \right] \end{aligned}$$

2. Determine the Laplace transform of the following functions: (10 pts)

a) $f(t) = e^{3t} \cos(3t) + (t^2 - 5t + 3)$

$$\begin{aligned}\mathcal{L}(f(t)) &= \mathcal{L}(e^{3t} \cos(3t)) + \mathcal{L}(t^2) - 5\mathcal{L}(t) + 3\mathcal{L}(1) \\ &= \frac{s-3}{(s-3)^2 + 9} + \frac{2!}{s^3} - 5\left(\frac{1}{s^2}\right) + 3\left(\frac{1}{s}\right).\end{aligned}$$

b) $f(t) = \begin{cases} 2 & \text{if } 0 \leq t < 1 \\ 2e^{t-1} & \text{if } t > 1 \end{cases} \Rightarrow f(t) = 2[1 - u_1(t)] + 2e^{t-1}u_1(t)$

$$\begin{aligned}f(t) &= [2e^{t-1} - 2]u_1(t) + 2. \\ \Rightarrow \mathcal{L}(f(t)) &= 2\mathcal{L}((e^{t-1} - 1)u_1(t)) + 2\mathcal{L}(1) \\ &= 2e^{-s} \left[\frac{1}{s-1} - \frac{1}{s} \right] + \frac{2}{s}.\end{aligned}$$

c) $f(t) = u_{\pi/2}(t) \cos(3t) - 3u_3(t) e^{2t+1}$

$$\begin{aligned}\mathcal{L}(f(t)) &= \mathcal{L}(u_{\pi/2}(t) \cos(3t)) - 3\mathcal{L}(u_3(t) \cdot e^{2t+1}) \\ &= e^{-\frac{\pi}{2}s} \mathcal{L}(\cos(3(t + \frac{\pi}{2}))) - 3e^{-3s} \mathcal{L}(e^{2(t+3)+1}) \\ &= e^{-\frac{\pi}{2}s} \mathcal{L}\left[\underbrace{\cos(3t)}_0 \underbrace{\cos(\frac{3\pi}{2})}_{-1} - \underbrace{\sin(3t)}_{-1} \underbrace{\sin(\frac{3\pi}{2})}_0\right] - 3e^{-3s} \mathcal{L}(e^{2t} \cdot e^7) \\ &= e^{-\frac{\pi}{2}s} \mathcal{L}(\sin(3t)) - 3e^7 \mathcal{L}(e^{2t}) \\ &= e^{-\frac{\pi}{2}s} \cdot \frac{3}{s^2 + 9} - 3e^7 \cdot \frac{1}{s-2}.\end{aligned}$$

3. Determine the inverse Laplace transform of the following: (10 pts)

a) $F(s) = \frac{48 + s - 11s^2}{(2s+3)(s^2+6s+14)} = \frac{A}{2s+3} + \frac{Bs+C}{s^2+6s+14}$

$$48 + s - 11s^2 = A(s^2 + 6s + 14) + (2s+3)(Bs+C)$$

$$= (A+2B)s^2 + (6A+3B+2C)s + (14A+3C)$$

$$A+2B = -11 \Rightarrow 3+2B = -11 \Rightarrow B = -7; \quad 14A+3C = 48$$

$$42+3C = 48 \Rightarrow C = 2$$

$$\Rightarrow F(s) = \frac{3}{2s+3} + \frac{-7s+2}{s^2+6s+14} = \frac{3}{2} \cdot \frac{1}{s+\frac{3}{2}} + \frac{-7(s+3)+21+2}{(s^2+6s+9)+5}$$

$$= \frac{3}{2} \cdot \frac{1}{s+\frac{3}{2}} - 7 \cdot \frac{s+3}{(s+3)^2+5} + \frac{23}{\sqrt{5}} \cdot \frac{1}{(s+3)^2+5}$$

$$\mathcal{L}^{-1}(F(s)) = \frac{3}{2} \mathcal{L}^{-1}\left(\frac{1}{s+\frac{3}{2}}\right) - 7 \mathcal{L}^{-1}\left(\frac{s+3}{(s+3)^2+5}\right) + \frac{23}{\sqrt{5}} \mathcal{L}^{-1}\left(\frac{1}{(s+3)^2+5}\right)$$

$$= \frac{3}{2} e^{-\frac{3}{2}t} - 7 e^{-3t} \cos(\sqrt{5}t) + \frac{23}{\sqrt{5}} e^{-3t} \sin(\sqrt{5}t)$$

b) $F(s) = \frac{e^{-2s}(23-15s)}{(s+3)(s^2-4s+13)}$

$$F(s) = e^{-2s} \left[\frac{A}{s+3} + \frac{Bs+C}{s^2-4s+13} \right] \Rightarrow A(s^2-4s+13) + (Bs+C)(s+3) = 23-15s$$

$$(A+B)s^2 + (-4A+3B+C)s + 13A+3C = 23-15s$$

$$A+B=0 \Rightarrow B=-2, \quad 13A+3C=23 \Rightarrow 26+3C=23 \Rightarrow C=-1$$

$$F(s) = e^{-2s} \left[\frac{2}{s+3} + \frac{-2s-1}{s^2-4s+13} \right] = e^{-2s} \left[\frac{2}{s+3} - \frac{2(s-2)+4+1}{(s-2)^2+9} \right]$$

$$= e^{-2s} \left[\frac{2}{s+3} - 2 \cdot \frac{s-2}{(s-2)^2+9} + \frac{5}{3} \cdot \frac{1}{(s-2)^2+9} \right]$$

$$\mathcal{L}^{-1}(F(s)) = y(t) = u_2(t) \left[2e^{-3(t-2)} - 2e^{2(t-2)} \cos(3(t-2)) + \frac{5}{3} e^{2(t-2)} \sin(3(t-2)) \right]$$

$$\left\{ \begin{aligned} A &= \frac{48 - \frac{3}{2} - \frac{21}{4}}{9 - 9 + 14} = 3 \\ \left. \begin{aligned} s &= -\frac{3}{2} \\ \frac{9}{4} - 9 + 14 \end{aligned} \right\} \end{aligned} \right.$$

$$\left. \begin{aligned} A &= \frac{23+45}{9+12+13} = 2 \\ s &= -3 \end{aligned} \right\}$$

4. Express $L^{-1}(F(s)G(s))$ in terms of a convolution integral (Do not solve the integrals) (5 pts)

$$F(s) = \frac{2}{s^2 + 6s + 10} \text{ and } G(s) = \frac{2}{s-4}$$

$$\begin{aligned} F(s) &= \frac{2}{s^2 + 6s + 10} = \frac{2}{(s+3)^2 + 1} \\ \mathcal{L}^{-1}(F(s) \cdot G(s)) &= \mathcal{L}^{-1}\left[\frac{2}{(s+3)^2 + 1} \cdot \frac{2}{s-4}\right] = 4 \mathcal{L}^{-1}\left(\frac{1}{(s+3)^2 + 1}\right) * \mathcal{L}^{-1}\left(\frac{1}{s-4}\right) \\ &= 4 \cdot \left(e^{-3t} \sin t\right) * \left(e^{4t}\right) = 4 \int_0^t e^{-3(t-\tau)} \sin(t-\tau) \cdot e^{4\tau} d\tau \end{aligned}$$

5. Using Laplace transform to solve the following: (20 pts)

a) $y'' - y = 8 \sin t - 6 \cos t$; $y(0) = 2$; $y'(0) = -1$

$$\begin{aligned} \mathcal{L}(y'') - \mathcal{L}(y) &= 8 \mathcal{L}(\sin t) - 6 \mathcal{L}(\cos t) \\ s^2 \mathcal{L}(y) - 2s + 1 - \mathcal{L}(y) &= \frac{8}{s^2 + 1} - \frac{6s}{s^2 + 1} \\ (s^2 - 1) \mathcal{L}(y) &= \frac{8 - 6s}{s^2 + 1} + 2s - 1 = \frac{8 - 6s + 2s^3 + 2s - s^2 - 1}{s^2 + 1} \\ \Rightarrow \mathcal{L}(y) &= \frac{2s^3 - s^2 - 4s + 7}{(s-1)(s+1)(s^2+1)} = \frac{A}{s-1} + \frac{B}{s+1} + \frac{Cs+D}{s^2+1} \\ 2s^3 - s^2 - 4s + 7 &= A(s+1)(s^2+1) + B(s-1)(s^2+1) + (Cs+D)(s^2-1) \\ &= (A+B+C)s^3 + (A-B+D)s^2 + (A+B-C)s + A+B-D \\ \begin{cases} A+B+C=2 \\ A-B+D=-1 \\ A+B-C=-4 \\ A+B-D=7 \end{cases} \quad \begin{cases} 3+B+C=2 \\ 3-B-C=-4 \end{cases} \quad \begin{cases} 2A=6 \\ A=3 \end{cases} \quad \begin{cases} 6+2B=-2 \\ B=-4, C=3 \end{cases} \\ \begin{cases} 3+4+D=-1 \\ D=-8 \end{cases} \end{aligned}$$

$$\begin{aligned} \mathcal{L}(y) &= \frac{3}{s-1} - \frac{4}{s+1} + \frac{3s-8}{s^2+1} \\ y &= 3\mathcal{L}^{-1}\left(\frac{1}{s-1}\right) - 4\mathcal{L}^{-1}\left(\frac{1}{s+1}\right) \\ &\quad + 3\mathcal{L}^{-1}\left(\frac{s}{s^2+1}\right) - 8\mathcal{L}^{-1}\left(\frac{1}{s^2+1}\right) \end{aligned}$$

$$\Rightarrow \text{Soln}; y(t) = 3e^t - 4e^{-t} + 3\cos t - 8\sin t$$

b) $y'' - 4y = 2te^t$; $y(0) = 0$; $y'(0) = 0$

$$\mathcal{L}(y'') - 4\mathcal{L}(y) = \mathcal{L}(2te^t)$$

$$s^2 \mathcal{L}(y) - 4\mathcal{L}(y) = 2 \cdot \frac{1}{(s-1)^2}$$

$$(s^2 - 4)\mathcal{L}(y) = \frac{2}{(s-1)^2}$$

$$\mathcal{L}(y) = \frac{2}{(s-2)(s+2)(s-1)^2}$$

$$\rightarrow \mathcal{L}(y) = \frac{A}{s-2} + \frac{B}{s+2} + \frac{C}{s-1} + \frac{D}{(s-1)^2}$$

$$A|_{s=2} = \frac{1}{4} = \frac{1}{2}, B|_{s=-2} = \frac{2}{-4(-3)^2} = -\frac{1}{18}$$

$$D|_{s=1} = \frac{2}{-3} = -\frac{2}{3}$$

$$s=0 \Rightarrow \frac{2}{-4} = -\frac{1}{4} = -\frac{1}{4} - \frac{1}{36} - C - \frac{2}{3}$$

$$-18 = -9 - 1 - 36C - 24$$

$$36C = -34 + 18 = -16 \Rightarrow C = -\frac{4}{9}$$

$$\mathcal{L}(y) = \frac{1}{2} \left(\frac{1}{s-2} \right) - \frac{1}{18} \left(\frac{1}{s+2} \right) - \frac{4}{9} \cdot \frac{1}{s-1} - \frac{2}{3} \cdot \frac{1}{(s-1)^2}$$

$$y(t) = \frac{1}{2} \mathcal{L}^{-1} \left(\frac{1}{s-2} \right) - \frac{1}{18} \mathcal{L}^{-1} \left(\frac{1}{s+2} \right) - \frac{4}{9} \mathcal{L}^{-1} \left(\frac{1}{s-1} \right) - \frac{2}{3} \mathcal{L}^{-1} \left(\frac{1}{(s-1)^2} \right)$$

Sol: $y(t) = \frac{1}{2} e^{2t} - \frac{1}{18} e^{-2t} - \frac{4}{9} e^t - \frac{2}{3} t e^t$

c) $y' + 2y = u_\pi(t) \sin(2t); y(0) = 3$

$$\mathcal{L}(y') + 2\mathcal{L}(y) = \mathcal{L}(u_\pi(t) \sin(2t))$$

$$s\mathcal{L}(y) - 3 + 2\mathcal{L}(y) = e^{-\pi s} \mathcal{L}(\sin(2(t+\pi)))$$

$$(s+2)\mathcal{L}(y) - 3 = e^{-\pi s} \mathcal{L}(\sin(2t)\cos(2\pi) + \cos(2t)\sin(2\pi))$$

$$(s+2)\mathcal{L}(y) = e^{-\pi s} \mathcal{L}(\sin(2t)) + 3 = e^{-\pi s} \cdot \frac{2}{s^2+4} + 3.$$

$$\mathcal{L}(y) = e^{-\pi s} \cdot \frac{2}{(s+2)(s^2+4)} + \frac{3}{s+2}.$$

$$= e^{-\pi s} \left[\frac{A}{s+2} + \frac{Bs+C}{s^2+4} \right] + \frac{3}{s+2}.$$

$$\Rightarrow 2 = A(s^2+4) + (Bs+C)(s+2) \quad \left\{ \begin{array}{l} A|_{s=-2} = \frac{2}{8} = \frac{1}{4} \\ A+B=0 \Rightarrow B = -\frac{1}{4} \end{array} \right. \quad \left| \begin{array}{l} 4A+2C=2 \\ 1+2C=2 \\ C=\frac{1}{2} \end{array} \right.$$

$$= (A+B)s^2 + (2B+C)s + 4A+2C$$

$$\mathcal{L}(y) = e^{-\pi s} \left[\frac{1}{4} \cdot \frac{1}{s+2} + \frac{-\frac{1}{4}s + \frac{1}{2}}{s^2+4} \right] + \frac{3}{s+2}.$$

$$\Rightarrow y(t) = \mathcal{L}^{-1} \left[e^{-\pi s} \cdot \frac{1}{4} \cdot \frac{1}{s+2} - \frac{1}{4} \cdot \frac{s}{s^2+4} + \frac{1}{4} \cdot \frac{2}{s^2+4} \right] + 3 \cdot \frac{1}{s+2}$$

$$= u_\pi(t) \cdot \left[\frac{1}{4} e^{-2(t-\pi)} - \frac{1}{4} \cos(2(t-\pi)) + \frac{1}{4} \sin(2(t-\pi)) \right] + 3e^{-2t}.$$