





- (b) (3.6) The general solution of the homogeneous equation  $x^2y'' - 3xy' + 4y = 0$ ,  $x > 0$ , is given by  $y_c(x) = c_1x^2 + c_2x^2\ln x$ . Find the general solution of the nonhomogeneous equation  $x^2y'' - 3xy' + 4y = x^2\ln x$ ,  $x > 0$ .

\* method of variation of parameters \*

$$y(x) = y_c(x) + y_p(x) = c_1x^2 + c_2x^2\ln x + y_p(x), \text{ where } y_p(x) = u_1y_1 + u_2y_2$$

$$y_1(x) = x^2, \quad y_2(x) = x^2\ln x, \quad u_1 = \int \frac{-y_2(x)r(x)}{W[y_1, y_2]} dx, \quad u_2 = \int \frac{y_1(x)r(x)}{W[y_1, y_2]} dx$$

$$r(x) = \frac{x^2\ln x}{x^2} = \ln x \text{ (right hand side)}$$

in standard form!  $y'' + p(x)y' + q(x)y = r(x)$

$$W[y_1, y_2] = \begin{vmatrix} x^2 & x^2\ln x \\ 2x & 2x\ln x + x \end{vmatrix} = \cancel{2x^3\ln x} + x^3 - \cancel{2x^3\ln x} = x^3$$

$$\rightarrow u = \ln x \Rightarrow du = \frac{1}{x} dx$$

$$u_1 = \int \frac{-x^2\ln x \cdot \ln x}{x^3} dx = \int -\frac{(\ln x)^2}{x} dx = \int -u^2 du = -\frac{u^3}{3} = -\frac{(\ln x)^3}{3}$$

$$u_2 = \int \frac{x^2\ln x}{x^3} dx = \int \frac{\ln x}{x} dx = \int u du = \frac{u^2}{2} = \frac{(\ln x)^2}{2}$$

$$y_p(x) = -\frac{x^2(\ln x)^3}{3} + \frac{x^2(\ln x)^2}{2} = \frac{x^2(\ln x)^3}{6}$$

$$y(x) = c_1x^2 + c_2x^2\ln x + \frac{x^2(\ln x)^3}{6}$$

homogeneous

particular



2. (3.7, 3.8) A string is stretched 10 cm by a force of 0.3 N. A mass of 0.25 kg is hung from the spring, and also attached to a viscous damper that exerts a force of 3 N when the velocity of the mass is 6 m/s. The mass is pulled down 5 cm below its equilibrium position and given an initial velocity of 10 cm/s downward.

- Determine the position  $u$  as a function of time  $t$
- Find the quasifrequency of the motion.
- If this system is also subjected to an external force  $F(t) = 2 \cos(4t)$ , find  $u(t)$ , and the amplitude, period, and phase of the steady state motion.

$$m u'' + c u' + k u = F_{\text{ext}}$$

$F_{\text{ext}} = \text{external force} = 0$   
 $* m = \text{mass} = 0.25 \text{ kg} = \frac{1}{4} \text{ kg}$   
 $* c = \text{damping coeff} = \frac{F}{v} = \frac{3 \text{ N}}{6 \text{ m/s}} = \frac{1}{2} \text{ Ns/m}$   
 $* k = \text{spring const} = \frac{F}{\Delta u} = \frac{0.3 \text{ N}}{0.1 \text{ m}} = 3 \text{ N/m}$

$$\begin{cases} \frac{1}{4} u'' + \frac{1}{2} u' + 3u = 0 \\ u(0) = 0.05 \text{ m}, u'(0) = 0.1 \text{ m/s} \end{cases} \Leftrightarrow u'' + 2u' + 12u = 0$$

$$(a) \lambda^2 + 2\lambda + 12 = 0 \Rightarrow \lambda = \frac{-2 \pm \sqrt{2^2 - 4 \cdot 12}}{2} = \frac{-2 \pm \sqrt{-44}}{2} = -1 \pm \sqrt{11}$$

$$u(t) = c_1 e^{-t} \cos(\sqrt{11} t) + c_2 e^{-t} \sin(\sqrt{11} t), \quad u(0) = c_1 = 0.05 \text{ m}$$

$$u'(t) = -c_1 e^{-t} \cos(\sqrt{11} t) - \sqrt{11} c_1 e^{-t} \sin(\sqrt{11} t) - c_2 e^{-t} \sin(\sqrt{11} t) + \sqrt{11} c_2 e^{-t} \cos(\sqrt{11} t)$$

$$u'(0) = -c_1 + \sqrt{11} c_2 = -0.05 + \sqrt{11} c_2 = 0.1 \Rightarrow \sqrt{11} c_2 = 0.15$$

$$c_2 = \frac{0.15}{\sqrt{11}}$$

(b) Quasifrequency  
 $\sqrt{11}$  radians/second

$$u(t) = 0.05 e^{-t} \cos(\sqrt{11} t) + \frac{0.15}{\sqrt{11}} e^{-t} \sin(\sqrt{11} t)$$

$$(c) \frac{1}{4} u'' + \frac{1}{2} u' + 3u = 2 \cos(4t) \Rightarrow u'' + 2u' + 12u = 8 \cos(4t)$$

$u = u_c + u_p \rightarrow$  steady state  
 tends to zero as  $t \rightarrow \infty$  (transient)

$$u_p(t) = A \cos(4t) + B \sin(4t)$$

$$u_p'(t) = -4A \sin(4t) + 4B \cos(4t)$$

$$u_p''(t) = -16A \cos(4t) - 16B \sin(4t)$$

$$R = \sqrt{A^2 + B^2} \rightarrow \text{amplitude}$$

$$\tan \delta = \frac{B}{A} \rightarrow \text{phase}$$

$$u_p'' + 2u_p' + 12u_p = 8 \cos(2t)$$

$$\begin{cases} \cos(2t): -16A + 8B + 12A = 8 & 8B - 4A = 8 \\ \sin(2t): -16B - 8A + 12B = 0 & -4B - 8A = 0 \end{cases}$$

$$B = -2A, \quad A = -\frac{2}{5}, \quad B = \frac{4}{5}$$

$$u_p(t) = -\frac{2}{5} \cos(4t) + \frac{4}{5} \sin(4t)$$

$$\text{Amplitude: } R = \sqrt{A^2 + B^2} = \sqrt{\left(\frac{2}{5}\right)^2 + \left(\frac{4}{5}\right)^2} = \frac{\sqrt{20}}{5} = \frac{2\sqrt{5}}{5} = \frac{2}{\sqrt{5}}$$

$$\text{Phase: } \tan \varphi = B/A = \frac{4/5}{-2/5} = -2$$

$$\varphi = \arctan(-2) + \pi = \pi - \arctan(2) \text{ (rad)}$$

$$\omega = 4 \text{ rad/sec}, \quad T = \frac{2\pi}{\omega} = \frac{\pi}{2} \text{ sec}$$

$$u(t) = u_c(t) + u_p(t) = e^{-t} \left( c_1 \cos(\sqrt{11}t) + c_2 \sin(\sqrt{11}t) \right)$$

↑  
transient solution

+

$$- \frac{2}{5} \cos(4t) + \frac{4}{5} \sin(4t)$$

↑  
steady-state



3. (6.1) Find the Laplace transform of the following function using the definition of Laplace transform

$$(a) f(t) = \begin{cases} t, & 0 \leq t < 1, \\ 2-t, & 1 \leq t < 2, \\ 0, & t \geq 2 \end{cases}$$

\* definition \*

$$\mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt$$

$$\mathcal{L}\{f(t)\} = \int_0^1 e^{-st} t dt + \int_1^2 2e^{-st} dt - \int_1^2 t e^{-st} dt$$

$$= -\frac{t}{s} e^{-st} \Big|_0^1 - \frac{1}{s^2} e^{-st} \Big|_0^1 - \frac{2}{s} e^{-st} \Big|_1^2 + \frac{t}{s} e^{-st} \Big|_1^2 + \frac{1}{s^2} e^{-st} \Big|_1^2$$

$$= -\frac{1}{s} e^{-s} - \frac{1}{s^2} e^{-s} + \frac{1}{s^2} - \frac{2}{s} e^{-2s} + \frac{2}{s} e^{-s} + \frac{2}{s} e^{-2s} - \frac{1}{s} e^{-s} + \frac{1}{s^2} e^{-s} - \frac{1}{s^2} e^{-2s}$$

$$= -\frac{2}{s^2} e^{-s} + \frac{1}{s^2} + \frac{1}{s^2} e^{-2s}$$

$$\begin{array}{r|l} t & e^{-st} \\ + & 1 \\ - & 0 \end{array} \begin{array}{l} -st \\ -s \\ \frac{1}{s^2} e^{-st} \end{array}$$

(b) Find the Laplace transform of the above function using Heaviside unit step functions.

$$f(t) = t(u_0 - u_1) + (2-t)(u_1 - u_2) = tu_0 - tu_1 + 2u_1 - tu_1 + u_2(t-2)$$

$$= tu_0 - 2u_1(t-1) + u_2(t-2)$$

$$* \mathcal{L}\{u_c(t)\} = \frac{e^{-cs}}{s} *$$

$$\mathcal{L}\{u_c(t) f(t-c)\} = e^{-cs} \mathcal{L}\{f(t)\}$$

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



4. (6.2, 6.3) Find the inverse Laplace transform of the function

\* partial fractions decomposition \*

$$s^2 + s + 1 = A(s-3)(s^2+4) + B(s+3)(s^2+4) + (Cs+D)(s+3)(s-3)$$

$$F(s) = \frac{s^2 + s + 1}{(s^2 + 4)(s^2 - 9)} = \frac{s^2 + s + 1}{(s^2 + 4)(s + 3)(s - 3)} = \frac{A}{s + 3} + \frac{B}{s - 3} + \frac{Cs + D}{s^2 + 4}$$

$$s = 3; \quad 13 = B(6)(13) \Rightarrow B = \frac{1}{6}$$

$$s = -3; \quad 7 = A(-6)(13) \Rightarrow A = -\frac{7}{78}$$

$$s = 2i; \quad -4 + 2i + 1 = -3 + 2i = (2iC + D)(-4 - 9) \Rightarrow -3 + 2i = -26iC - 13D$$

\* real component:  $-3 = -13D \Rightarrow D = \frac{3}{13}$

\* imaginary component:  $2i = -26iC \Rightarrow C = -\frac{1}{13}$

$$F(s) = \frac{-7}{78(s+3)} + \frac{1}{6(s-3)} - \frac{s-3}{13(s^2+4)}$$

$$\mathcal{L}^{-1} \left\{ \frac{-7}{78(s+3)} \right\} = \frac{-7}{78} e^{-3t}, \quad \mathcal{L}^{-1} \left\{ \frac{1}{6(s-3)} \right\} = \frac{1}{6} e^{3t}$$

$$\frac{s-3}{13(s^2+4)} = \frac{s}{13(s^2+4)} - \frac{3}{13} \cdot \frac{2}{(s^2+4)} \cdot \frac{1}{2} = \frac{s}{13(s^2+4)} - \frac{3}{26} \frac{2}{s^2+4}$$

$$\mathcal{L}^{-1} \left\{ \frac{s}{13(s^2+4)} \right\} = \frac{1}{13} \cos(2t), \quad \mathcal{L}^{-1} \left\{ \frac{3}{26} \frac{2}{s^2+4} \right\} = \frac{3}{26} \sin(2t)$$

$$f(t) = \frac{-7}{78} e^{-3t} + \frac{1}{6} e^{3t} - \frac{1}{13} \cos(2t) + \frac{3}{26} \sin(2t)$$



5. (6.2, 6.3) Find the inverse Laplace transform of the function

$$F(s) = \frac{e^{-2s}(s^2 + s + 1)}{s(s+2)^2}$$

$$\frac{s^2 + s + 1}{s(s+2)^2} = \frac{A}{s} + \frac{B}{s+2} + \frac{C}{(s+2)^2}$$

$$s^2 + s + 1 = A(s+2)^2 + Bs(s+2) + Cs$$

$$s=0: 1 = 4A \Rightarrow A = \frac{1}{4}$$

$$s=-2: 3 = -2C \Rightarrow C = -\frac{3}{2}$$

$$s=1: 3 = \frac{9}{4} + 3B - \frac{3}{2} \Rightarrow 3B = \frac{12}{4} - \frac{9}{4} + \frac{6}{4}$$

$$= \frac{9}{4}$$

$$B = \frac{3}{4}$$

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

$$= \frac{e^{-2s}}{4s} + \frac{3e^{-2s}}{4(s+2)} - \frac{3e^{-2s}}{2(s+2)^2}$$

$$* \mathcal{L}\{u_c(t)f(t-c)\} = e^{-cs} \mathcal{L}\{f(t)\} *$$

$$f(t) = \frac{1}{4} u_2(t) + \frac{3}{4} u_2(t) e^{-2(t-2)} - \frac{3}{2} u_2(t) e^{-(t-2)} [t-2]$$



6. (6.3, 6.4) Find the solution of the initial value problem

$$(a) \ y'' + 2y' + y = \begin{cases} \sin 2(t - \pi/2), & 0 \leq t < \pi/2, \\ 0, & \pi/2 \leq t < \infty \end{cases}, \quad y(0) = 1, \quad y'(0) = 0.$$

$$f(t) = \sin\left[2\left(t - \frac{\pi}{2}\right)\right] [u_0 - u_{\pi/2}] = \sin\left(2\left(t - \frac{\pi}{2}\right)\right) - u_{\frac{\pi}{2}} \sin\left[2\left(t - \frac{\pi}{2}\right)\right]$$

$$= \sin[2t - \pi] - u_{\frac{\pi}{2}} \sin\left[2\left(t - \frac{\pi}{2}\right)\right]$$

$$s^2 \mathcal{L}\{y\} - sy(0) - y'(0) + 2s \mathcal{L}\{y\} - 2y(0) + \mathcal{L}\{y\} = -\frac{2}{s^2+4} - \frac{2e^{-\pi/2 s}}{s^2+4}$$

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

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

$$\frac{s+2}{(s+1)^2} = \frac{s+1+1}{(s+1)^2} = \frac{1}{s+1} + \frac{1}{(s+1)^2} \xrightarrow{\mathcal{L}^{-1}} e^{-t} + te^{-t}$$

$$\frac{-2}{(s+1)^2(s^2+4)} = -\frac{1}{(s+1)^2} \cdot \frac{2}{s^2+4} \xrightarrow{\mathcal{L}^{-1}} -(te^{-t}) * \sin(2t)$$

$$\frac{-2e^{-\pi/2 s}}{(s+1)^2(s^2+4)} = -\frac{1}{(s+1)^2} \cdot \frac{2e^{-\pi/2 s}}{s^2+4} \xrightarrow{\mathcal{L}^{-1}} -(te^{-t}) * u_{\frac{\pi}{2}} \sin\left[2\left(t - \frac{\pi}{2}\right)\right]$$

$$= (te^{-t}) * u_{\pi/2}(t) \sin(2t)$$

$$y(t) = e^{-t} + te^{-t} - \int_0^t x e^{-x} \sin(2(t-x)) dx + \int_0^t x e^{-x} \cdot u_{\pi/2}(t-x) \sin(2(t-x)) dx$$





(b) (6.5)  $y'' + 2y' + y = e^{-t} + \delta(t-3)$ ,  $y(0) = 0$ ,  $y'(0) = 3$ .

$$s^2 \mathcal{L}\{y\} - sy(0) - y'(0) + 2s \mathcal{L}\{y\} - 2y'(0) + \mathcal{L}\{y\} = \frac{1}{s+1} + e^{-3s}$$

$$\mathcal{L}\{y\} (s^2 + 2s + 1) = 3 + \frac{1}{s+1} + e^{-3s}$$

$$\mathcal{L}\{y\} = \frac{3}{(s+1)^2} + \frac{1}{(s+1)^3} + \frac{e^{-3s}}{(s+1)^2}$$

$$y(t) = 3te^{-t} + \frac{1}{2}t^2e^{-t} + u_3(t)e^{-(t-3)} [t-3]$$

where we used  $\mathcal{L}\{e^{at}f(t)\} = F(s-a)$

and  $\mathcal{L}\{u_c(t)f(t-c)\} = e^{-cs}\mathcal{L}\{f(t)\}$



7. (6.6)

(a) Use the definition of convolution to compute  $(t * \sin t)$ .

$$\begin{aligned}
 (t * \sin t) &= \int_0^t (t-x) \sin(x) dx \\
 &= \int_0^t t \sin(x) dx - \int_0^t x \sin x dx \\
 &= -t \cos(x) \Big|_0^t + x \cos x \Big|_0^t - \sin x \Big|_0^t \\
 &= -t \cos t + t + t \cos t - \sin t \\
 &= t - \sin t
 \end{aligned}$$

$$\begin{array}{r}
 x \quad | \quad \sin x \\
 + \quad | \quad -\cos x \\
 \hline
 - \quad | \quad -\sin x \\
 \hline
 \end{array}$$

(b) Use the Convolution Theorem to find the inverse Laplace transform of

$$F(s) = \frac{s}{(s+1)(s^2+4)}$$

$$\begin{aligned}
 F(s) &= \frac{1}{s+1} \cdot \frac{s}{s^2+4} \\
 &= \mathcal{L}\{e^{-t}\} \mathcal{L}\{\cos(2t)\}
 \end{aligned}$$

$$\begin{aligned}
 \mathcal{L}^{-1}\{F(s)\} &= e^{-t} * \cos(2t) = \int_0^t e^{-(t-x)} \cos(2x) dx \\
 &= e^{-t} \int_0^t e^x \cos(2x) dx \\
 &= e^{-t} \left[ \frac{2}{5} e^x \sin(2x) + \frac{e^x \cos(2x)}{5} \right]_0^t \\
 &= e^{-t} \left[ \frac{2}{5} e^t \sin(2t) + \frac{1}{5} e^t \cos(2t) - \frac{1}{5} \right] \\
 &= \frac{2}{5} \sin(2t) + \frac{1}{5} \cos(2t) - \frac{1}{5} e^{-t}
 \end{aligned}$$



8. Find the radius and interval of convergence of the series

$$\sum_{n=0}^{\infty} (-1)^n \frac{2^n n!}{3 \cdot 5 \cdots (2n+1)} x^{2n+1}$$

\* by the ratio test \*

$$\left| \frac{(-1)^{n+1} 2^{n+1} (n+1)! x^{2n+3}}{3 \cdot 5 \cdots (2n+3)} \cdot \frac{3 \cdot 5 \cdots (2n+1)}{(-1)^n 2^n n! x^{2n+1}} \right|$$

$$= |x^2| \lim_{n \rightarrow \infty} \frac{2(n+1)}{(2n+3)}$$

$$= |x^2| < 1 \Rightarrow |x| < 1$$

\* radius of convergence \*  $R = 1$

\* interval of convergence \*  $-1 < x < 1$



9. (5.2) Consider the initial value problem

$$y'' + x^2 y' + 2xy = 0, \quad y(0) = 1, \quad y'(0) = 0.$$

- (a) Solve the initial value problem using a series of the form  $y(x) = \sum_{n=0}^{\infty} a_n x^n$ . Find the recurrence relation.
- (b) Find the first 6 terms of the series solution.
- (c) Write down the solution using summation notation.

(a)  $y = \sum_{n=0}^{\infty} a_n x^n, \quad y' = \sum_{n=0}^{\infty} n a_n x^{n-1}, \quad y'' = \sum_{n=0}^{\infty} n(n-1) a_n x^{n-2}$

$$\sum_{n=0}^{\infty} n(n-1) a_n x^{n-2} + \sum_{n=0}^{\infty} n a_n x^{n+1} + \sum_{n=0}^{\infty} 2 a_n x^{n+1} = 0$$

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

$$2a_2 + \sum_{n=1}^{\infty} [(n+2)(n+1)a_{n+2} + (n-1)a_{n-1} + 2a_{n-1}] x^n = 0$$

$$a_2 = 0, \quad a_0 = 1, \quad a_4 = 0$$

$$a_{n+2} = -\frac{2 + (n-1)}{(n+2)(n+1)} a_{n-1} = -\frac{1}{n+2} a_{n-1}, \quad n \geq 1$$

$$a_3 = -\frac{1}{3} a_0 = -\frac{1}{3}, \quad a_4 = 0, \quad a_5 = 0, \quad a_6 = -\frac{1}{6} a_3 = \frac{1}{3 \cdot 6}$$

$$a_7 = 0, \quad a_8 = 0, \quad a_9 = -\frac{1}{9} a_6 = -\frac{1}{3 \cdot 6 \cdot 9}$$

$$= -\frac{1}{3 \cdot 6 \cdot 9} \dots \quad a_{3n} = (-1)^n \frac{1}{3 \cdot 6 \cdot 9 \dots (3n)}$$

(b)  $y(x) = 1 - \frac{1}{3} x^3 + \frac{1}{3 \cdot 6} x^6 - \frac{1}{3 \cdot 6 \cdot 9} x^9 + \frac{1}{3 \cdot 6 \cdot 9 \cdot 12} x^{12} - \dots$

(c)  $= \sum_{n=0}^{\infty} (-1)^n \frac{x^{3n}}{3 \cdot 6 \dots (3n)} = \sum_{n=0}^{\infty} (-1)^n \frac{x^{3n}}{3^n n!} = \sum_{n=0}^{\infty} \left(-\frac{x^3}{3}\right)^n \frac{1}{n!} = e^{-x^3/3}$