

## Review for Exam 2.

- ▶ 5 problems.
- ▶ No multiple choice questions.
- ▶ No notes, no books, no calculators.
- ▶ Problems similar to homeworks.
- ▶ Exam covers:
  - ▶ Regular-singular points (5.5).
  - ▶ Euler differential equation (5.4).
  - ▶ Power series solutions (5.2).
  - ▶ Variation of parameters (3.6).
  - ▶ Undetermined coefficients (3.5)
  - ▶ Constant coefficients, homogeneous, (3.1)-(3.4).

## Regular-singular points (5.5).

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- ▶ Look for solutions  $y(x) = \sum_{n=0}^{\infty} a_n(x - x_0)^{(n+r)}$ .

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(a) If  $(r_+ - r_-)$  is **not** an integer, then each  $r_+$  and  $r_-$  define linearly independent solutions.

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▶ Find the indicial equation for  $r$ , the recurrence relation for  $a_n$ .

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(a) If  $(r_+ - r_-)$  is **not** an integer, then each  $r_+$  and  $r_-$  define linearly independent solutions.

(b) If  $(r_+ - r_-)$  is an integer, then both  $r_+$  and  $r_-$  define proportional solutions.



## Regular-singular points (5.5).

### Example

Consider the equation  $x^2 y'' + \left(x^2 + \frac{1}{4}\right) y = 0$ . Use a power series centered at the regular-singular point  $x_0 = 0$  to find the three first terms of the solution corresponding to the larger root of the indicial polynomial.

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**Solution:** 
$$y = \sum_{n=0}^{\infty} a_n x^{(n+r)},$$

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

We also need to compute

$$\left(x^2 + \frac{1}{4}\right) y = \sum_{n=0}^{\infty} a_n x^{(n+r+2)} + \sum_{n=0}^{\infty} \frac{1}{4} a_n x^{(n+r)},$$

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Re-label  $m = n + 2$  in the first term and then switch back to  $n$ ,

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Re-label  $m = n + 2$  in the first term and then switch back to  $n$ ,

$$\left(x^2 + \frac{1}{4}\right) y = \sum_{n=2}^{\infty} a_{(n-2)} x^{(n+r)} + \sum_{n=0}^{\infty} \frac{1}{4} a_n x^{(n+r)},$$



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Re-label  $m = n + 2$  in the first term and then switch back to  $n$ ,

$$\left(x^2 + \frac{1}{4}\right) y = \sum_{n=2}^{\infty} a_{(n-2)} x^{(n+r)} + \sum_{n=0}^{\infty} \frac{1}{4} a_n x^{(n+r)},$$

The equation is

$$\sum_{n=0}^{\infty} (n+r)(n+r-1) a_n x^{(n+r)} + \sum_{n=2}^{\infty} a_{(n-2)} x^{(n+r)} + \sum_{n=0}^{\infty} \frac{1}{4} a_n x^{(n+r)} = 0.$$

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Solution:

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$$\left[ r(r-1) + \frac{1}{4} \right] a_0 x^r + \left[ (r+1)r + \frac{1}{4} \right] a_1 x^{(r+1)} +$$

$$\sum_{n=2}^{\infty} \left[ (n+r)(n+r-1) a_n + a_{(n-2)} + \frac{1}{4} a_n \right] x^{(n+r)} = 0.$$

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$$\text{Solution: } \left[r(r-1) + \frac{1}{4}\right] a_0 = 0, \quad \left[(r+1)r + \frac{1}{4}\right] a_1 = 0,$$

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The indicial equation  $r^2 - r + \frac{1}{4} = 0$  implies  $r_{\pm} = \frac{1}{2}$ .

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$$n^2 a_n = -a_{(n-2)} \Rightarrow a_n = -\frac{a_{(n-2)}}{n^2} \Rightarrow \begin{cases} a_2 = -\frac{a_0}{4}, \\ a_4 = -\frac{a_2}{16} \end{cases}$$

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Solution:  $r = \frac{1}{2}$ ,  $a_1 = 0$ ,  $a_2 = -\frac{a_0}{4}$ , and  $a_4 = \frac{a_0}{64}$ . Then,

$$y(x) = x^r (a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + \cdots).$$

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Recall:  $a_1 = 0$  and the recurrence relation imply  $a_n = 0$  for  $n$  odd.

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Solution:  $r = \frac{1}{2}$ ,  $a_1 = 0$ ,  $a_2 = -\frac{a_0}{4}$ , and  $a_4 = \frac{a_0}{64}$ . Then,

$$y(x) = x^r (a_0 + a_1 x + a_2 x^2 + a_3 x^3 + a_4 x^4 + \dots).$$

Recall:  $a_1 = 0$  and the recurrence relation imply  $a_n = 0$  for  $n$  odd. Therefore,

$$y(x) = a_0 x^{1/2} \left(1 - \frac{1}{4} x^2 + \frac{1}{64} x^4 + \dots\right). \quad \triangleleft$$

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  - ▶ Regular-singular points (5.5).
  - ▶ **Euler differential equation (5.4).**
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# Euler differential equation (5.4).

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Summary:

- ▶  $(x - x_0)^2 y'' + (x - x_0)p_0 y' + q_0 y = 0.$
- ▶ Find  $r_{\pm}$  solutions of  $r(r - 1) + p_0 r + q_0 = 0.$



## Euler differential equation (5.4).

### Summary:

- ▶  $(x - x_0)^2 y'' + (x - x_0)p_0 y' + q_0 y = 0$ .
- ▶ Find  $r_{\pm}$  solutions of  $r(r - 1) + p_0 r + q_0 = 0$ .
- ▶ If  $r_+ \neq r_-$  and both are real, then fundamental solutions are

$$y_+ = |x - x_0|^{r_+}, \quad y_- = |x - x_0|^{r_-}.$$

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## Review for Exam 2.

- ▶ 5 problems.
- ▶ No multiple choice questions.
- ▶ No notes, no books, no calculators.
- ▶ Problems similar to homeworks.
- ▶ Exam covers:
  - ▶ Regular-singular points (5.5).
  - ▶ Euler differential equation (5.4).
  - ▶ Power series solutions (5.2).
  - ▶ Variation of parameters (3.6).
  - ▶ **Undetermined coefficients (3.5)**
  - ▶ Constant coefficients, homogeneous, (3.1)-(3.4).

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Therefore,  $y_p = -\frac{3}{4}x \cos(2x)$ . The general solution is

$$y(x) = c_1 \sin(2x) + \left(c_2 - \frac{3}{4}x\right) \cos(2x).$$

# The Laplace Transform of step functions (Sect. 6.3).

- ▶ Overview and notation.
- ▶ The definition of a step function.
- ▶ Piecewise discontinuous functions.
- ▶ The Laplace Transform of discontinuous functions.
- ▶ Properties of the Laplace Transform.

## Overview and notation.

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# The Laplace Transform of step functions (Sect. 6.3).

- ▶ Overview and notation.
- ▶ **The definition of a step function.**
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# The definition of a step function.

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A function  $u$  is called a *step function* at  $t = 0$  iff holds

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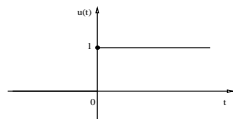
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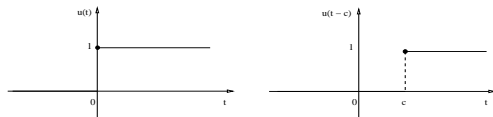
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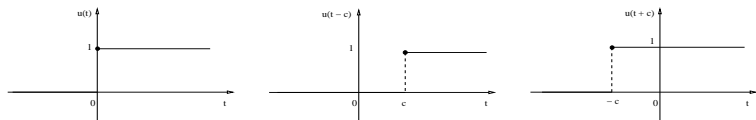
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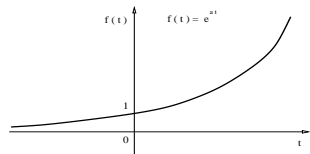
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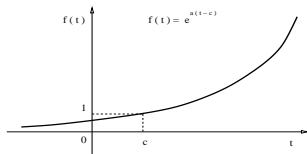
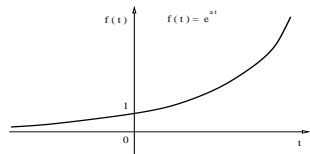
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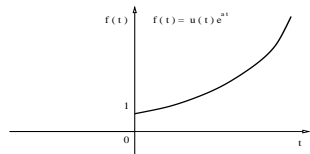
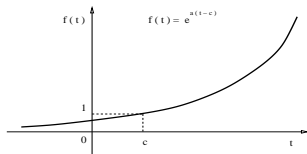
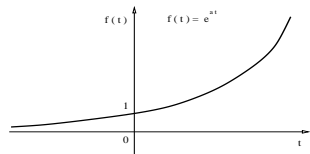
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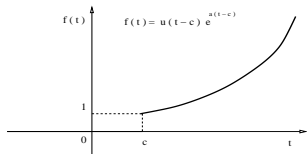
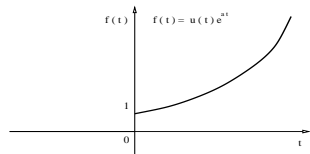
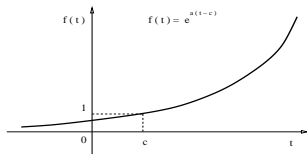
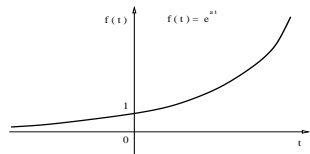
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# The Laplace Transform of step functions (Sect. 6.3).

- ▶ Overview and notation.
- ▶ The definition of a step function.
- ▶ **Piecewise discontinuous functions.**
- ▶ The Laplace Transform of discontinuous functions.
- ▶ Properties of the Laplace Transform.



# Piecewise discontinuous functions.

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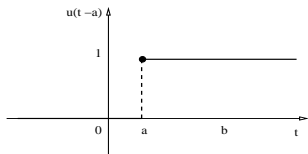
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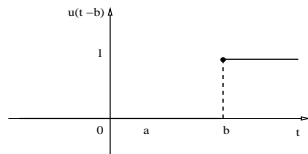
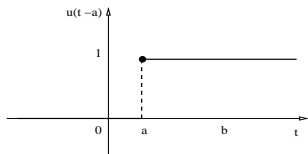


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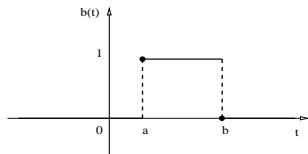
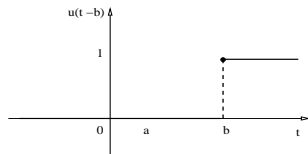
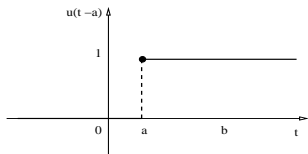


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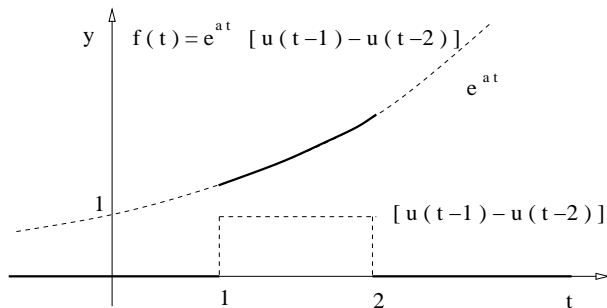
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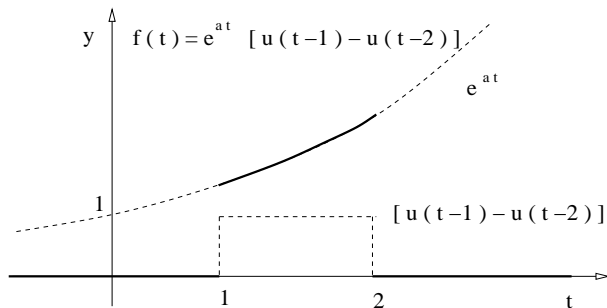


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**Notation:** The function values  $u(t-c)$  are denoted in the textbook as  $u_c(t)$ .

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If  $F(s) = \mathcal{L}[f(t)]$  exists for  $s > a \geq 0$  and  $c > 0$ , then holds

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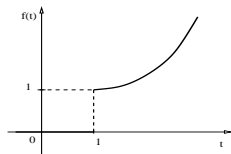
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This is equivalent to

$$f(t) = u(t - 1) (t - 1)^2 + u(t - 1).$$

Since  $\mathcal{L}[t^2] = 2/s^3$ , and  $\mathcal{L}[u(t - c)g(t - c)] = e^{-cs} \mathcal{L}[g(t)]$ , then

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We conclude:  $\mathcal{L}[f(t)] = \frac{e^{-s}}{s^3} (2 + s^2)$ . ◁

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## Equations with discontinuous sources (Sect. 6.4).

- ▶ Differential equations with discontinuous sources.
- ▶ We solve the IVPs:
  - (a) Example 1:

$$y' + 2y = u(t - 4), \quad y(0) = 3.$$

- (b) Example 2:

$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{aligned} y(0) &= 0, \\ y'(0) &= 0, \end{aligned} \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

- (c) Example 3:

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{aligned} y(0) &= 0, \\ y'(0) &= 0, \end{aligned} \quad g(t) = \begin{cases} \sin(t), & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

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Use the Laplace transform to find the solution of the IVP

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Introduce the initial condition,

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Use the table:  $\mathcal{L}[y] = 3\mathcal{L}[e^{-2t}] + e^{-4s} \frac{1}{s(s+2)}.$

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We need to invert the Laplace transform on the last term.

# Differential equations with discontinuous sources.

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# Differential equations with discontinuous sources.

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$$\frac{1}{s(s+2)} = \frac{1}{2} \left[ \frac{1}{s} - \frac{1}{(s+2)} \right].$$

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The algebraic equation for  $\mathcal{L}[y]$  has the form,

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

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

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

We conclude that

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



## Equations with discontinuous sources (Sect. 6.4).

- ▶ Differential equations with discontinuous sources.
- ▶ We solve the IVPs:
  - (a) Example 1:

$$y' + 2y = u(t - 4), \quad y(0) = 3.$$

- (b) **Example 2:**

$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{aligned} y(0) &= 0, \\ y'(0) &= 0, \end{aligned} \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

- (c) Example 3:

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{aligned} y(0) &= 0, \\ y'(0) &= 0, \end{aligned} \quad g(t) = \begin{cases} \sin(t), & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

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Solution:

Rewrite the source function using step functions.

# Differential equations with discontinuous sources.

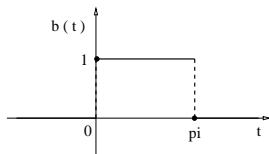
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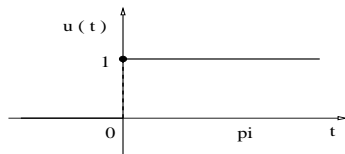
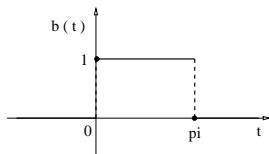
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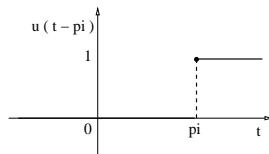
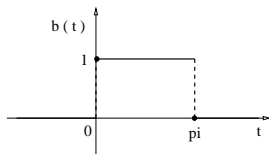
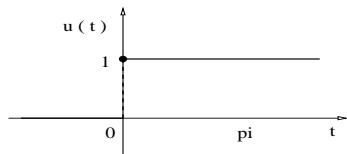
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So, the source is  $\mathcal{L}[b(t)] = (1 - e^{-\pi s}) \frac{1}{s}$ ,

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So, the source is  $\mathcal{L}[b(t)] = (1 - e^{-\pi s}) \frac{1}{s}$ , and the equation is

$$\mathcal{L}[y''] + \mathcal{L}[y'] + \frac{5}{4}\mathcal{L}[y] = (1 - e^{-\pi s}) \frac{1}{s}.$$

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The initial conditions imply:  $\mathcal{L}[y''] = s^2 \mathcal{L}[y]$  and  $\mathcal{L}[y'] = s \mathcal{L}[y]$ .

Therefore,  $(s^2 + s + \frac{5}{4})\mathcal{L}[y] = (1 - e^{-\pi s})\frac{1}{s}$ .

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Therefore,  $(s^2 + s + \frac{5}{4})\mathcal{L}[y] = (1 - e^{-\pi s})\frac{1}{s}$ .

We arrive at the expression:  $\mathcal{L}[y] = (1 - e^{-\pi s})\frac{1}{s(s^2 + s + \frac{5}{4})}$ .

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Solution: Recall:  $\mathcal{L}[y] = (1 - e^{-\pi s}) \frac{1}{s \left( s^2 + s + \frac{5}{4} \right)}$ .

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Solution: Recall:  $\mathcal{L}[y] = (1 - e^{-\pi s}) \frac{1}{s \left( s^2 + s + \frac{5}{4} \right)}$ .

Denoting:  $H(s) = \frac{1}{s \left( s^2 + s + \frac{5}{4} \right)}$ ,

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$$y'(0) = 0,$$

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Denoting:  $H(s) = \frac{1}{s \left( s^2 + s + \frac{5}{4} \right)}$ ,

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we obtain,  $\mathcal{L}[y] = (1 - e^{-\pi s}) H(s)$ .

In other words:  $y(t) = \mathcal{L}^{-1}[H(s)] - \mathcal{L}^{-1}[e^{-\pi s} H(s)]$ .

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Denoting:  $h(t) = \mathcal{L}^{-1}[H(s)]$ , the  $\mathcal{L}[\ ]$  properties imply

$$\mathcal{L}^{-1}[e^{-\pi s} H(s)] = u(t - \pi) h(t - \pi).$$

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## Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = b(t), \quad y(0) = 0, \quad y'(0) = 0, \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

**Solution:** Recall:  $y(t) = \mathcal{L}^{-1}[H(s)] - \mathcal{L}^{-1}[e^{-\pi s} H(s)]$ .

Denoting:  $h(t) = \mathcal{L}^{-1}[H(s)]$ , the  $\mathcal{L}[\ ]$  properties imply

$$\mathcal{L}^{-1}[e^{-\pi s} H(s)] = u(t - \pi) h(t - \pi).$$

Therefore, the solution has the form

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# Differential equations with discontinuous sources.

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We only need to find  $h(t) = \mathcal{L}^{-1}\left[\frac{1}{s\left(s^2 + s + \frac{5}{4}\right)}\right]$ .

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This equation implies that  $a$ ,  $b$ , and  $c$ , are solutions of

$$a + b = 0, \quad a + c = 0, \quad \frac{5}{4}a = 1.$$

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So:  $h(t) = \frac{4}{5} \mathcal{L}^{-1} \left[ \frac{1}{s} - \frac{(s+1)}{\left[ \left( s + \frac{1}{2} \right)^2 + 1 \right]} \right]$ .

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That is,  $h(t) = \frac{4}{5} \mathcal{L}^{-1} \left[ \frac{1}{s} \right] - \frac{4}{5} \mathcal{L}^{-1} \left[ \frac{\left( s + \frac{1}{2} \right) + \frac{1}{2}}{\left[ \left( s + \frac{1}{2} \right)^2 + 1 \right]} \right].$

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Recall:  $\mathcal{L}^{-1}[F(s - c)] = e^{ct} f(t).$

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Recall:  $\mathcal{L}^{-1}[F(s - c)] = e^{ct} f(t)$ . Hence,

$$h(t) = \frac{4}{5} \left[ 1 - e^{-t/2} \cos(t) - \frac{1}{2} e^{-t/2} \sin(t) \right].$$

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We conclude:  $y(t) = h(t) + u(t - \pi)h(t - \pi).$

◀

## Equations with discontinuous sources (Sect. 6.4).

- ▶ Differential equations with discontinuous sources.
- ▶ We solve the IVPs:
  - (a) Example 1:

$$y' + 2y = u(t - 4), \quad y(0) = 3.$$

- (b) Example 2:

$$y'' + y' + \frac{5}{4}y = b(t), \quad y(0) = 0, \quad y'(0) = 0, \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

- (c) **Example 3:**

$$y'' + y' + \frac{5}{4}y = g(t), \quad y(0) = 0, \quad y'(0) = 0, \quad g(t) = \begin{cases} \sin(t), & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

# Differential equations with discontinuous sources.

## Example

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**Solution:**

Rewrite the source function using step functions.

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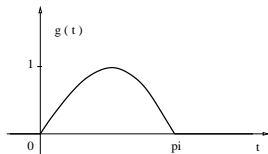
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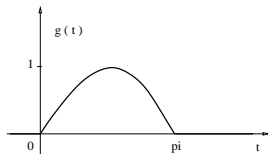
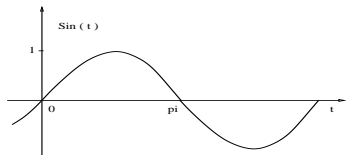
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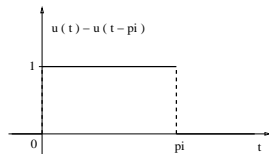
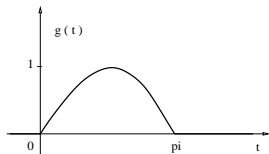
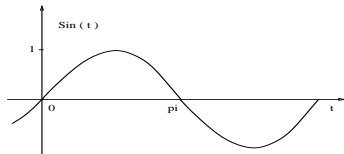
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This equation implies that  $a$ ,  $b$ ,  $c$ , and  $d$ , are solutions of

$$a + c = 0, \quad b + c + d = 0, \quad a + \frac{5}{4}c + d = 0, \quad b + \frac{5}{4}d = 1.$$

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We conclude:  $y(t) = h(t) + u(t - \pi)h(t - \pi)$ . ◁