

Review Exam 3.

- ▶ Sections 4.1-4.5 in Lecture Notes.
- ▶ 60 minutes.
- ▶ 7 problems.
- ▶ 70 grade attempts. (10 attempts per problem.)
- ▶ No partial grading. (Exceptions allowed, ask you TA.)
- ▶ Integration table included.
- ▶ Complete Laplace Transform table included.

Computing inverse Laplace Transforms.

Example

Find the inverse Laplace Transform of $F(s) = \frac{e^{-2s}s}{(s-3)^2 + 25}$.

Solution: We start rewriting function F ,

$$F(s) = e^{-2s} \frac{s}{(s-3)^2 + 5^2} = e^{-2s} \frac{[(s-3) + 3]}{(s-3)^2 + 5^2}$$

$$F(s) = e^{-2s} \frac{(s-3)}{(s-3)^2 + 5^2} + e^{-2s} \frac{1}{5} \frac{5(3)}{(s-3)^2 + 5^2}$$

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

Recall (14): $\mathcal{L}[f(t)](s-c) = \mathcal{L}[e^{ct} f(t)]$.

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

Computing inverse Laplace Transforms.

Example

Find the inverse Laplace Transform of $F(s) = \frac{e^{-2s}s}{(s-3)^2 + 25}$.

Solution:

Recall: $F(s) = e^{-2s} \mathcal{L}[e^{3t} \cos(5t)] + \frac{3}{5} e^{-2s} \mathcal{L}[e^{3t} \sin(5t)]$.

Recall (13): $e^{-cs} \mathcal{L}[f(t)] = \mathcal{L}[u(t-c) f(t-c)]$.

$$F(s) = \mathcal{L}[u(t-2) e^{3(t-2)} \cos(5(t-2))] \\ + \frac{3}{5} \mathcal{L}[u(t-2) e^{3(t-2)} \sin(5(t-2))].$$

$$f(t) = u(t-2) e^{3(t-2)} \left[\cos(5(t-2)) + \frac{3}{5} \sin(5(t-2)) \right]. \triangleleft$$

Computing Laplace Transforms of discontinuous functions.

Example

Find the LT of $f(t) = \begin{cases} \frac{t}{2} & 0 \leq t \leq 6, \\ 3 & t \geq 6. \end{cases}$.

Solution: We need to rewrite the function f in terms of functions that appear in the LT table. We need a box function for the first part, and a step function for the second part.

$$f(t) = \frac{t}{2} [u(t) - u(t-6)] + 3u(t-6).$$

$$f(t) = \frac{t}{2} u(t) + \left(-\frac{t}{2} + 3\right) u(t-6) = \frac{t}{2} u(t) + \frac{1}{2}(-t+6) u(t-6).$$

$$f(t) = \frac{1}{2} [t u(t) - (t-6) u(t-6)].$$

Computing Laplace Transforms of discontinuous functions.

Example

Find the LT of $f(t) = \begin{cases} \frac{t}{2} & 0 \leq t \leq 6, \\ 3 & t \geq 6. \end{cases}$.

Solution: Recall: $f(t) = \frac{1}{2}[t u(t) - (t - 6) u(t - 6)]$.

$$\mathcal{L}[f(t)] = \frac{1}{2}(\mathcal{L}[t u(t)] - \mathcal{L}[(t - 6) u(t - 6)]),$$

$$\mathcal{L}[f(t)] = \frac{1}{2}(\mathcal{L}[t] - e^{-6s} \mathcal{L}[t]),$$

$$\mathcal{L}[f(t)] = \frac{1}{2}\left(\frac{1}{s^2} - e^{-6s} \frac{1}{s^2}\right),$$

We conclude that $\mathcal{L}[f(t)] = \frac{1}{2s^2}(1 - e^{-6s})$.

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Solving IVP with generalized sources.

Example

Use Laplace Transform to find y solution of

$$y'' - 2y' + 2y = \delta(t - 2), \quad y(0) = 1, \quad y'(0) = 3.$$

Solution: Compute the LT of the equation,

$$\mathcal{L}[y''] - 2\mathcal{L}[y'] + 2\mathcal{L}[y] = \mathcal{L}[\delta(t - 2)] = e^{-2s}$$

$$\mathcal{L}[y''] = s^2 \mathcal{L}[y] - s y(0) - y'(0), \quad \mathcal{L}[y'] = s \mathcal{L}[y] - y(0).$$

$$(s^2 - 2s + 2) \mathcal{L}[y] - s y(0) - y'(0) + 2 y(0) = e^{-2s}$$

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

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

Solving IVP with generalized sources.

Example

Use Laplace Transform to find y solution of

$$y'' - 2y' + 2y = \delta(t - 2), \quad y(0) = 1, \quad y'(0) = 3.$$

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

$$s^2 - 2s + 2 = 0 \Rightarrow s_{\pm} = \frac{1}{2}[2 \pm \sqrt{4 - 8}], \quad \text{complex roots.}$$

$$s^2 - 2s + 2 = (s^2 - 2s + 1) - 1 + 2 = (s - 1)^2 + 1.$$

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

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

Solving IVP with generalized sources.

Example

Use Laplace Transform to find y solution of

$$y'' - 2y' + 2y = \delta(t - 2), \quad y(0) = 1, \quad y'(0) = 3.$$

Solution: Recall: $\mathcal{L}[y] = \frac{(s-1)+2}{(s-1)^2 + 1} + \frac{1}{(s-1)^2 + 1} e^{-2s}$,

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

$$\mathcal{L}[\cos(at)] = \frac{s}{s^2 + a^2}, \quad \mathcal{L}[\sin(at)] = \frac{a}{s^2 + a^2},$$

$$\mathcal{L}[y] = \mathcal{L}[\cos(t)]|_{(s-1)} + 2 \mathcal{L}[\sin(t)]|_{(s-1)} + e^{-2s} \mathcal{L}[\sin(t)]|_{(s-1)}.$$

Solving IVP with generalized sources.

Example

Use Laplace Transform to find y solution of

$$y'' - 2y' + 2y = \delta(t - 2), \quad y(0) = 1, \quad y'(0) = 3.$$

Solution: Recall:

$$\mathcal{L}[y] = \mathcal{L}[\cos(t)]\Big|_{(s-1)} + 2 \mathcal{L}[\sin(t)]\Big|_{(s-1)} + e^{-2s} \mathcal{L}[\sin(t)]\Big|_{(s-1)}$$

and $\mathcal{L}[f(t)]\Big|_{(s-c)} = \mathcal{L}[e^{ct} f(t)]$. Therefore,

$$\mathcal{L}[y] = \mathcal{L}[e^t \cos(t)] + 2 \mathcal{L}[e^t \sin(t)] + e^{-2s} \mathcal{L}[e^t \sin(t)].$$

Also recall: $e^{-cs} \mathcal{L}[f(t)] = \mathcal{L}[u_c(t) f(t - c)]$. Therefore,

$$\mathcal{L}[y] = \mathcal{L}[e^t \cos(t)] + 2 \mathcal{L}[e^t \sin(t)] + \mathcal{L}[u_2(t) e^{(t-2)} \sin(t - 2)].$$

$$y(t) = [\cos(t) + 2 \sin(t)] e^t + u_2(t) \sin(t - 2) e^{(t-2)}. \quad \triangleleft$$

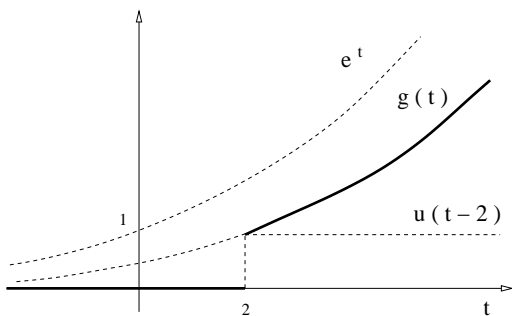
Solving IVP with discontinuous sources.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' + 3y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < 2, \\ e^{(t-2)}, & t \geq 2. \end{cases}$$

Solution:



Express g using step functions,

$$g(t) = u_2(t) e^{(t-2)}.$$

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

Therefore,

$$\mathcal{L}[g(t)] = e^{-2s} \mathcal{L}[e^t].$$

We obtain:
$$\mathcal{L}[g(t)] = \frac{e^{-2s}}{(s-1)}.$$

Solving IVP with discontinuous sources.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' + 3y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < 2, \\ e^{(t-2)}, & t \geq 2. \end{cases}$$

Solution: Recall: $\mathcal{L}[g(t)] = \frac{e^{-2s}}{(s-1)}$.

$$\mathcal{L}[y''] + 3\mathcal{L}[y] = \mathcal{L}[g(t)] = \frac{e^{-2s}}{(s-1)}.$$

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

$$H(s) = \frac{1}{(s-1)(s^2+3)} = \frac{a}{(s-1)} + \frac{(bs+c)}{(s^2+3)}$$

$$1 = a(s^2+3) + (bs+c)(s-1)$$

Solving IVP with discontinuous sources.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' + 3y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < 2, \\ e^{(t-2)}, & t \geq 2. \end{cases}$$

Solution: Recall: $1 = a(s^2+3) + (bs+c)(s-1)$.

$$1 = as^2 + 3a + bs^2 + cs - bs - c$$

$$1 = (a+b)s^2 + (c-b)s + (3a-c)$$

$$a+b=0, \quad c-b=0, \quad 3a-c=1.$$

$$a = -b, \quad c = b, \quad -3b-b=1 \Rightarrow b = -\frac{1}{4}, \quad a = \frac{1}{4}, \quad c = -\frac{1}{4}.$$

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

Solving IVP with discontinuous sources.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' + 3y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < 2, \\ e^{(t-2)}, & t \geq 2. \end{cases}$$

Solution: Recall: $H(s) = \frac{1}{4} \left[\frac{1}{s-1} - \frac{s+1}{s^2+3} \right]$, $\mathcal{L}[y] = e^{-2s} H(s)$.

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

$$H(s) = \frac{1}{4} \left[\mathcal{L}[e^t] - \mathcal{L}[\cos(\sqrt{3}t)] - \frac{1}{\sqrt{3}} \mathcal{L}[\sin(\sqrt{3}t)] \right].$$

$$H(s) = \mathcal{L} \left[\frac{1}{4} \left(e^t - \cos(\sqrt{3}t) - \frac{1}{\sqrt{3}} \sin(\sqrt{3}t) \right) \right].$$

Solving IVP with discontinuous sources.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' + 3y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < 2, \\ e^{(t-2)}, & t \geq 2. \end{cases}$$

Solution: Recall: $H(s) = \mathcal{L} \left[\frac{1}{4} \left(e^t - \cos(\sqrt{3}t) - \frac{1}{\sqrt{3}} \sin(\sqrt{3}t) \right) \right]$.

$$h(t) = \frac{1}{4} \left(e^t - \cos(\sqrt{3}t) - \frac{1}{\sqrt{3}} \sin(\sqrt{3}t) \right), \quad H(s) = \mathcal{L}[h(t)].$$

$$\mathcal{L}[y] = e^{-2s} H(s) = e^{-2s} \mathcal{L}[h(t)] = \mathcal{L}[u_2(t) h(t-2)].$$

We conclude: $y(t) = u_2(t) h(t-2)$. Equivalently,

$$y(t) = \frac{u_2(t)}{4} \left[e^{(t-2)} - \cos(\sqrt{3}(t-2)) - \frac{1}{\sqrt{3}} \sin(\sqrt{3}(t-2)) \right]. \triangleleft$$

Laplace Transform and convolutions.

Example

Use convolutions to find f satisfying $\mathcal{L}[f(t)] = \frac{e^{-2s}}{(s-1)(s^2+3)}$.

Solution: One way to solve this is with the splitting

$$\mathcal{L}[f(t)] = e^{-2s} \frac{1}{(s^2+3)} \frac{1}{(s-1)} = e^{-2s} \frac{1}{\sqrt{3}} \frac{\sqrt{3}}{(s^2+3)} \frac{1}{(s-1)},$$

$$\mathcal{L}[f(t)] = e^{-2s} \frac{1}{\sqrt{3}} \mathcal{L}[\sin(\sqrt{3}t)] \mathcal{L}[e^t]$$

$$\mathcal{L}[f(t)] = \frac{1}{\sqrt{3}} \mathcal{L}[u_2(t) \sin(\sqrt{3}(t-2))] \mathcal{L}[e^t].$$

$$f(t) = \frac{1}{\sqrt{3}} \int_0^t u_2(\tau) \sin(\sqrt{3}(\tau-2)) e^{(t-\tau)} d\tau. \quad \triangleleft$$

Definition of the Laplace Transform.

Example

Use the definition of the LT to find the LT of $f(t) = \cosh(t)$.

Solution: Recall that $\cosh(t) = (e^t + e^{-t})/2$, and that

$$\mathcal{L}[\cosh(t)] = \int_0^\infty e^{-st} \frac{(e^t + e^{-t})}{2} dt$$

$$\mathcal{L}[\cosh(t)] = \lim_{N \rightarrow \infty} \frac{1}{2} \int_0^N (e^{-(s-1)t} + e^{-(s+1)t}) dt.$$

$$\mathcal{L}[\cosh(t)] = \lim_{N \rightarrow \infty} \frac{1}{2} \left[-\frac{e^{-(s-1)t}}{(s-1)} - \frac{e^{-(s+1)t}}{(s+1)} \right] \Big|_0^N.$$

$$\mathcal{L}[\cosh(t)] = \frac{1}{2} \left[\frac{1}{(s-1)} + \frac{1}{(s+1)} \right] = \frac{1}{2} \frac{(s+1) + (s-1)}{(s^2-1)}.$$

We conclude: $\mathcal{L}[\cosh(t)] = \frac{s}{s^2-1}$. △

Solving IVP with impulsive forces.

Example

(Sect 6.5, ~ Probl.7) Find the solution to the initial value problem

$$y'' + y = \delta(t - \pi) \cos(t), \quad y(0) = 0, \quad y'(0) = 0.$$

Solution: Compute the Laplace Transform of the equation,

$$\mathcal{L}[y''] + \mathcal{L}[y] = \mathcal{L}[\delta(t - \pi) \cos(t)]$$

To compute the right-hand side above, we need the definition of the LT. Given any smooth function f and a constant c , holds

$$\mathcal{L}[\delta(t - c)f(t)] = \int_0^{\infty} e^{-st} f(t) \delta(t - c) dt = [e^{-st} f(t)] \Big|_{t=c}$$

We have used that $\int_{c-\epsilon}^{c+\epsilon} \delta(t - c) g(t) dt = g(c)$.

We obtain the formula: $\mathcal{L}[\delta(t - c)f(t)] = f(c) e^{-cs}$.

Solving IVP with impulsive forces.

Example

(Sect 6.5, ~ Probl.7) Find the solution to the initial value problem

$$y'' + y = \delta(t - \pi) \cos(t), \quad y(0) = 0, \quad y'(0) = 0.$$

Solution: Recall: $\mathcal{L}[\delta(t - c)f(t)] = f(c) e^{-cs}$. Hence

$$s^2 \mathcal{L}[y] + \mathcal{L}[y] = \mathcal{L}[\delta(t - \pi) \cos(t)] = \cos(\pi) e^{-\pi s} = -e^{-\pi s}$$

$$\mathcal{L}[y] = -e^{-\pi s} \frac{1}{s^2 + 1} = -e^{-\pi s} \mathcal{L}[\sin(t)].$$

Recall the property (13): $e^{-cs} \mathcal{L}[f(t)] = \mathcal{L}[u(t - c) f(t - c)]$;

$$\mathcal{L}[y] = -\mathcal{L}[u(t - \pi) \sin(t - \pi)] \Rightarrow y(t) = -u(t - \pi) \sin(t - \pi).$$

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Laplace Transform and convolutions.

Example

Given any function $g(t)$ with Laplace transform $G(s) = \mathcal{L}[g(t)]$, find the function f satisfying $\mathcal{L}[f(t)] = \frac{e^{-2s}}{(s^2 + 3)} G(s)$.

Solution: One way to solve this is with the splitting

$$\mathcal{L}[f(t)] = e^{-2s} \frac{1}{(s^2 + 3)} G(s) = e^{-2s} \frac{1}{\sqrt{3}} \frac{\sqrt{3}}{(s^2 + 3)} G(s),$$

$$\mathcal{L}[f(t)] = e^{-2s} \frac{1}{\sqrt{3}} \mathcal{L}[\sin(\sqrt{3} t)] \mathcal{L}[g(t)]$$

$$\mathcal{L}[f(t)] = \frac{1}{\sqrt{3}} \mathcal{L}[u_2(t) \sin(\sqrt{3}(t-2))] \mathcal{L}[g(t)].$$

$$f(t) = \frac{1}{\sqrt{3}} \int_0^t u_2(\tau) \sin(\sqrt{3}(\tau-2)) g(t-\tau) 1 d\tau. \quad \triangleleft$$

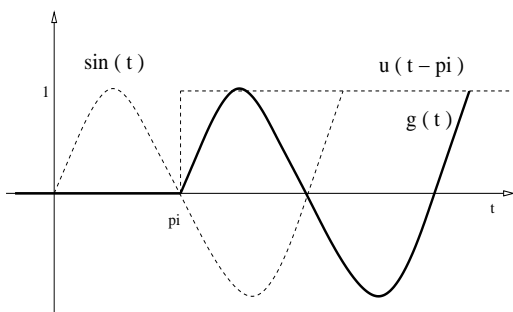
Solving IVP with step functions in the source.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' - 6y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < \pi, \\ \sin(t - \pi), & t \geq \pi. \end{cases}$$

Solution:



Express g using step functions,

$$g(t) = u_{\pi}(t) \sin(t - \pi).$$

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

Therefore,

$$\mathcal{L}[g(t)] = e^{-\pi s} \mathcal{L}[\sin(t)].$$

We obtain: $\mathcal{L}[g(t)] = \frac{e^{-\pi s}}{s^2 + 1}$.

Solving IVP with step functions in the source.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' - 6y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < \pi, \\ \sin(t - \pi), & t \geq \pi. \end{cases}$$

$$\text{Solution: } \mathcal{L}[g(t)] = \frac{e^{-\pi s}}{s^2 + 1}.$$

$$\mathcal{L}[y''] - 6\mathcal{L}[y] = \mathcal{L}[g(t)] = \frac{e^{-\pi s}}{s^2 + 1}.$$

$$(s^2 - 6)\mathcal{L}[y] = \frac{e^{-\pi s}}{s^2 + 1} \Rightarrow \mathcal{L}[y] = e^{-\pi s} \frac{1}{(s^2 + 1)(s^2 - 6)}.$$

$$H(s) = \frac{1}{(s^2 + 1)(s^2 - 6)} = \frac{1}{(s^2 + 1)(s + \sqrt{6})(s - \sqrt{6})}$$

$$H(s) = \frac{a}{(s + \sqrt{6})} + \frac{b}{(s - \sqrt{6})} + \frac{(cs + d)}{(s^2 + 1)}.$$

Solving IVP with step functions in the source.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' - 6y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < \pi, \\ \sin(t - \pi), & t \geq \pi. \end{cases}$$

$$\text{Solution: } H(s) = \frac{a}{(s + \sqrt{6})} + \frac{b}{(s - \sqrt{6})} + \frac{(cs + d)}{(s^2 + 1)}.$$

$$\frac{1}{(s^2 + 1)(s + \sqrt{6})(s - \sqrt{6})} = \frac{a}{(s + \sqrt{6})} + \frac{b}{(s - \sqrt{6})} + \frac{(cs + d)}{(s^2 + 1)}$$

$$1 = a(s - \sqrt{6})(s^2 + 1) + b(s + \sqrt{6})(s^2 + 1) + (cs + d)(s^2 - 6).$$

$$\text{The solution is: } a = -\frac{1}{14\sqrt{6}}, \quad b = \frac{1}{14\sqrt{6}}, \quad c = 0, \quad d = -\frac{1}{7}.$$

Solving IVP with step functions in the source.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' - 6y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < \pi, \\ \sin(t - \pi), & t \geq \pi. \end{cases}$$

$$\text{Solution: } H(s) = \frac{1}{14\sqrt{6}} \left[-\frac{1}{(s + \sqrt{6})} + \frac{1}{(s - \sqrt{6})} - \frac{2\sqrt{6}}{(s^2 + 1)} \right].$$

$$H(s) = \frac{1}{14\sqrt{6}} \left[-\mathcal{L}[e^{-\sqrt{6}t}] + \mathcal{L}[e^{\sqrt{6}t}] - 2\sqrt{6} \mathcal{L}[\sin(t)] \right]$$

$$H(s) = \mathcal{L} \left[\frac{1}{14\sqrt{6}} \left(-e^{-\sqrt{6}t} + e^{\sqrt{6}t} - 2\sqrt{6} \sin(t) \right) \right].$$

$$h(t) = \frac{1}{14\sqrt{6}} \left[-e^{-\sqrt{6}t} + e^{\sqrt{6}t} - 2\sqrt{6} \sin(t) \right] \Rightarrow H(s) = \mathcal{L}[h(t)].$$

Solving IVP with step functions in the source.

Example

Sketch the graph of g and use LT to find y solution of

$$y'' - 6y = g(t), \quad y(0) = y'(0) = 0, \quad g(t) = \begin{cases} 0, & t < \pi, \\ \sin(t - \pi), & t \geq \pi. \end{cases}$$

Solution: Recall: $\mathcal{L}[y] = e^{-\pi s} H(s)$, where $H(s) = \mathcal{L}[h(t)]$, and

$$h(t) = \frac{1}{14\sqrt{6}} \left[-e^{-\sqrt{6}t} + e^{\sqrt{6}t} - 2\sqrt{6} \sin(t) \right].$$

$$\mathcal{L}[y] = e^{-\pi s} \mathcal{L}[h(t)] = \mathcal{L}[u_\pi(t) h(t - \pi)] \Rightarrow y(t) = u_\pi(t) h(t - \pi).$$

Equivalently:

$$y(t) = \frac{u_\pi(t)}{14\sqrt{6}} \left[-e^{-\sqrt{6}(t-\pi)} + e^{\sqrt{6}(t-\pi)} - 2\sqrt{6} \sin(t - \pi) \right]. \triangleleft$$