

1. Consider the linear equation:

$$y^{(5)} + 5y^{(4)} - 2y''' - 10y'' + y' + 5y = g(x).$$

The complementary solution is:

$$y_c = c_1 e^{-5x} + c_2 e^x + c_3 x e^x + c_4 e^{-x} + c_5 x e^{-x}.$$

For each of the functions  $g(x)$  below, write down the correct guess for a particular solution  $y_p$ , if one were to use the method of Undetermined Coefficients to solve the equation:

a).  $g(x) = e^{3x}$

$$y_p = A e^{3x}$$

b).  $g(x) = e^x$

$$y_p = A x^2 e^x$$

c).  $g(x) = 3e^{-5x} + \cos(2x)$

$$y_p = A x e^{-5x} + B \cos(2x) + C \sin(2x)$$

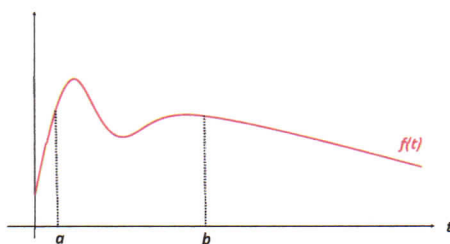
d).  $g(x) = x e^x$

$$y_p = (Ax + B) e^x \cdot x^2 = (Ax^3 + Bx^2) e^x$$

e).  $g(x) = \sin(2x) e^{-5x}$ .

$$y_p = A \sin(2x) e^{-5x} + B \cos(2x) e^{-5x}$$

2. Consider the function  $f(t)$ , for  $t \in [0, \infty)$ , graphed below, and points  $a, b \in [0, \infty)$ .



Match each of the following graphs (obtained by various translations and “turning off” of the graph of  $f$ ) with the expressions below:

1.  $f(t)(1 - u_b(t))$

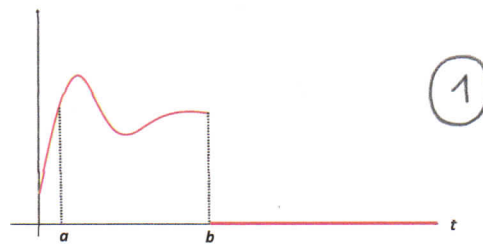
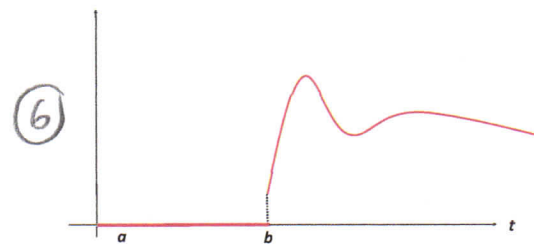
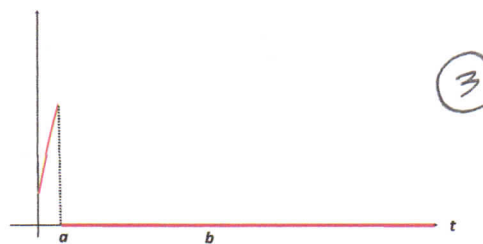
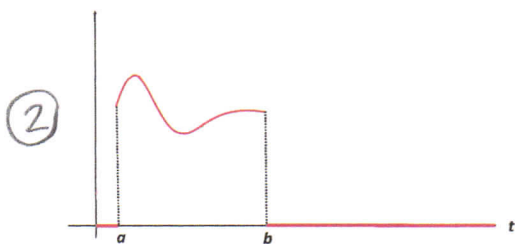
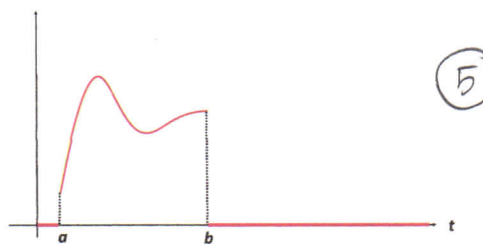
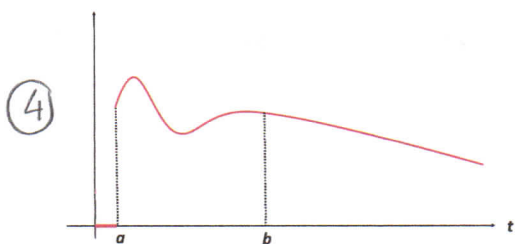
2.  $f(t)(u_a(t) - u_b(t))$

3.  $f(t)(1 - u_a(t))$

4.  $f(t)u_a(t)$

5.  $f(t - a)(u_a(t) - u_b(t))$

6.  $f(t - b)u_b(t)$



3. Find:

$$\begin{aligned} \text{a). } \mathcal{L}\{t(e^t + e^{2t})^2\} &= \mathcal{L}\{t(e^{2t} + 2e^{3t} + e^{4t})\} \\ &= \mathcal{L}\{t\}|_{s \rightarrow s-2} + 2\mathcal{L}\{t\}|_{s \rightarrow s-3} + \mathcal{L}\{t\}|_{s \rightarrow s-4} \\ &= \frac{1}{(s-2)^2} + \frac{2}{(s-3)^2} + \frac{1}{(s-4)^2} \end{aligned}$$

$$\begin{aligned} \text{b). } \mathcal{L}\{te^{2t} \sin(6t)\} &= -\frac{d}{ds} \mathcal{L}\{e^{2t} \sin(6t)\} \\ &= -\frac{d}{ds} \mathcal{L}\{\sin(6t)\}|_{s \rightarrow s-2} \\ &= -\frac{d}{ds} \frac{6}{(s-2)^2 + 36} = \frac{12(s-2)}{((s-2)^2 + 36)^2} \end{aligned}$$

$$\begin{aligned} \text{c). } \mathcal{L}^{-1}\left\{\frac{s}{(s-2)(s-3)(s-6)}\right\} &= \frac{1}{2} \mathcal{L}^{-1}\left\{\frac{1}{s-2}\right\} - \mathcal{L}^{-1}\left\{\frac{1}{s-3}\right\} + \frac{1}{2} \mathcal{L}^{-1}\left\{\frac{1}{s-6}\right\} \\ &= \frac{1}{2}e^{2t} - e^{3t} + \frac{1}{2}e^{6t} \end{aligned}$$

$$\frac{s}{(s-2)(s-3)(s-6)} = \frac{A}{s-2} + \frac{B}{s-3} + \frac{C}{s-6}$$

$$\frac{s}{(s-3)(s-6)} \Big|_{s=2} = A \Rightarrow A = \frac{1}{2}$$

$$\frac{s}{(s-2)(s-6)} \Big|_{s=3} = B \Rightarrow B = -1$$

$$\frac{s}{(s-2)(s-3)} \Big|_{s=6} = C \Rightarrow C = \frac{1}{2}$$

$$\begin{aligned}
 \text{d). } \mathcal{L}^{-1}\left\{\frac{s}{s^2+4s+5}\right\} &= \mathcal{L}^{-1}\left\{\frac{s}{(s+2)^2+1}\right\} = \mathcal{L}^{-1}\left\{\frac{s+2-2}{(s+2)^2+1}\right\} \\
 &= \mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\bigg|_{s \rightarrow s+2}\right\} - 2\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\bigg|_{s \rightarrow s+2}\right\} \\
 &= e^{-2t}\cos t - 2e^{-2t}\sin t.
 \end{aligned}$$

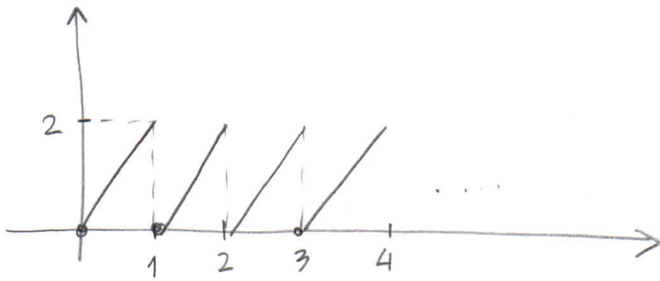
$$\text{e). } \mathcal{L}^{-1}\left\{\frac{se^{-3s}}{s^2+4}\right\} = \mathcal{L}^{-1}\left\{\frac{s}{s^2+4}\right\}\bigg|_{t \rightarrow t-3} \quad u_3(t) = \cos(2t-6)u_3(t).$$

$$\text{f). } \mathcal{L}\{f(t)\}, \text{ where } f(t) = \begin{cases} 2 & , 0 \leq t < 1 \\ t & , 1 \leq t < 3 \\ t^2 & , t \geq 3. \end{cases} = 2(1-u_1(t)) + t(u_1(t)-u_3(t)) + t^2 u_3(t)$$

$$\begin{aligned}
 \mathcal{L}\{f(t)\} &= \mathcal{L}\left\{2 - 2u_1(t) + (t-1+1)u_1(t) - (t-3+3)u_3(t) + ((t-3)+3)^2 u_3(t)\right\} \\
 &= \frac{2}{s} - 2\frac{e^{-s}}{s} + e^{-s}\mathcal{L}\{t+1\} - e^{-3s}\mathcal{L}\{t+3\} + e^{-3s}\mathcal{L}\{(t+3)^2\} \\
 &= \frac{2}{s} - 2\frac{e^{-s}}{s} + e^{-s}\left(\frac{1}{s^2} + \frac{1}{s}\right) - e^{-3s}\left(\frac{1}{s^2} + \frac{3}{s}\right) + e^{-3s}\left(\frac{2}{s^3} + \frac{6}{s^2} + \frac{9}{s}\right).
 \end{aligned}$$

4. Find the Laplace transform  $\mathcal{L}\{f(t)\}$  of the function  $f(t)$ , defined as

$$f(t) = 2(t - k), \text{ for all } t \in [k, k + 1), \text{ for all integers } k \geq 0.$$



$$f(t) = \begin{cases} 2t, & t \in [0, 1) \\ 2(t-1), & t \in [1, 2) \\ 2(t-2), & t \in [2, 3) \\ \vdots & \end{cases}$$

$f$  = periodic w/ period  $T=1$

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \frac{1}{1-e^{-s}} \int_0^1 e^{-st} f(t) dt \\ &= \frac{1}{1-e^{-s}} \mathcal{L}\{2t(1-u_1(t))\} \\ &= \frac{2}{1-e^{-s}} \mathcal{L}\{t - (t-1+1)u_1(t)\} \\ &= \frac{2}{1-e^{-s}} \left( \frac{1}{s^2} - e^{-s} \mathcal{L}\{t+1\} \right) \\ &= \frac{2}{1-e^{-s}} \left( \frac{1}{s^2} - \frac{e^{-s}}{s^2} - \frac{e^{-s}}{s} \right) \end{aligned}$$

5. Solve the differential equation:

$$y'' + 3y' + 2y = \frac{1}{1+e^x}.$$

$$\textcircled{y_c} : \begin{aligned} m^2 + 3m + 2 &= 0 \\ (m+2)(m+1) &= 0 \Rightarrow m = -2, -1 \Rightarrow y_c = c_1 e^{-2x} + c_2 e^{-x} \end{aligned}$$

$$\textcircled{y_p} : W = \begin{vmatrix} e^{-2x} & e^{-x} \\ -2e^{-2x} & -e^{-x} \end{vmatrix} = e^{-3x}$$

$$\begin{aligned} W_1 &= \begin{vmatrix} 0 & e^{-x} \\ \frac{1}{1+e^x} & -e^{-x} \end{vmatrix} = -\frac{e^{-x}}{1+e^x} \Rightarrow u_1' = -\frac{e^{-x}}{1+e^x} \\ &= -\frac{e^x(1+e^x-1)}{1+e^x} \\ &= -e^x + \frac{e^x}{1+e^x} \Rightarrow u_1 = -e^x + \ln(1+e^x) \end{aligned}$$

$$W_2 = \begin{vmatrix} e^{-2x} & 0 \\ -2e^{-2x} & \frac{1}{1+e^x} \end{vmatrix} = \frac{e^{-2x}}{1+e^x} \Rightarrow u_2' = \frac{e^{-x}}{1+e^x} \Rightarrow u_2 = \ln(1+e^x)$$

$$\Rightarrow y_p = e^{-2x}(-e^x + \ln(1+e^x)) + e^{-x} \ln(1+e^x)$$

$$y = c_1 e^{-2x} + c_2 e^{-x} + e^{-2x} \ln(1+e^x) + e^{-x} \ln(1+e^x)$$

6. Solve the differential equation:

$$x^2 y'' - xy' + y = 4x \ln x.$$

$$y'' - \frac{1}{x} y' + \frac{1}{x^2} y = \frac{4}{x} \ln x$$

( $y_c$ ) Cauchy-Euler:  $x^2 y'' - xy' + y = 0$  ;  $a=1, b=-1, c=1$

Char. Eq.:  $m^2 - 2m + 1 = 0$ ;  $(m-1)^2 = 0 \Rightarrow m_1 = m_2 = 1$

$$y_c = C_1 x + C_2 x \ln x$$

( $y_p$ )

$$W = \begin{vmatrix} x & x \ln x \\ 1 & 1 + \ln x \end{vmatrix} = x$$

$$W_1 = \begin{vmatrix} 0 & x \ln x \\ \frac{4}{x} \ln x & 1 + \ln x \end{vmatrix} = -4 \ln^2 x \Rightarrow u_1' = -\frac{4}{x} \ln^2 x \Rightarrow u_1 = -\frac{4}{3} \ln^3 x$$

$$W_2 = \begin{vmatrix} x & 0 \\ 1 & \frac{4}{x} \ln x \end{vmatrix} = 4 \ln x \Rightarrow u_2' = \frac{4}{x} \ln x \Rightarrow u_2 = 2 \ln^2 x$$

$$\Rightarrow y_p = -\frac{4}{3} x \ln^3 x + 2x \ln^2 x = \frac{2}{3} x \ln^3 x$$

$$\Rightarrow y = C_1 x + C_2 x \ln x + \frac{2}{3} x \ln^3 x.$$

7. Find a homogeneous linear differential equation with constant coefficients whose solution could be  $4e^{6x} + \pi e^{-2x}$ .

Roots of characteristic equation: 6 ; -2

$$(m-6)(m+2) = m^2 - 4m - 12$$

$$y'' - 4y' - 12y = 0$$

8. Suppose  $y(t)$  is the solution to the initial value problem:

$$y'' + 5y' + 3y = 0; \quad y(0) = 1, \quad y'(0) = -1.$$

Find  $Y(s) = \mathcal{L}\{y(t)\}$ .

$$s^2 Y(s) - s + 1 + 5sY(s) - 5 + 3Y(s) = 0$$

$$(s^2 + 5s + 3)Y(s) = s + 4$$

$$Y(s) = \frac{s+4}{s^2+5s+3}$$

9. Find the general solution to the equation

$$y^{(6)} + 8y''' = 0.$$

Char. Eqn.:  $m^6 + 8m^3 = 0$

$$m^3(m^3 + 8) = 0 \Rightarrow m^3(m+2)(m^2 - 2m + 4) = 0$$

$$m_1 = m_2 = m_3 = 0$$

$$m_4 = -2$$

$$\Delta = 4 - 16 = -12$$

$$m_{5,6} = \frac{2 \pm 2\sqrt{3}i}{2}$$

$$= 1 \pm i\sqrt{3}$$

$$y = c_1 + c_2 x + c_3 x^2 + c_4 e^{-2x} + c_5 e^x \cos(\sqrt{3}x) + c_6 e^x \sin(\sqrt{3}x)$$