

1. Problem Set 6.1 – 5

Find the Laplace transform.

5. $e^{3t} \sinh t$

Sol:

$$e^{3t} \sinh t = e^{3t} \left(\frac{e^t - e^{-t}}{2} \right) = \frac{e^{4t} - e^{2t}}{2}$$

$$\mathcal{L} \left\{ \frac{e^{4t} - e^{2t}}{2} \right\} = \frac{1}{2} \left(\frac{1}{s-4} - \frac{1}{s-2} \right) = \frac{1}{2} \frac{2}{(s-4)(s-2)} = \frac{1}{(s-4)(s-2)}$$

2. Problem Set 6.1 – 43

Find the inverse Laplace transform.

43. $\frac{6s+7}{2s^2+4s+10}$

Sol:

$$\begin{aligned} \mathcal{L}^{-1} \{F(s)\} &= \mathcal{L}^{-1} \left\{ \frac{6s+7}{2(s+1)^2+8} \right\} = \mathcal{L}^{-1} \left\{ \frac{3s+\frac{7}{2}}{(s+1)^2+4} \right\} = \mathcal{L}^{-1} \left\{ \frac{3(s+1)+\frac{1}{2}}{(s+1)^2+2^2} \right\} \\ &= \mathcal{L}^{-1} \left\{ \frac{3(s+1)}{(s+1)^2+2^2} + \frac{\frac{1}{4} \times 2}{(s+1)^2+2^2} \right\} = 3e^{-t} \cos 2t + \frac{1}{4} e^{-t} \sin 2t \end{aligned}$$

3. Problem Set 6.2 – 11

Solve the IVPs by the Laplace transform.

11. $y'' + 3y' + 2.25y = 9t^3 + 64, y(0) = 1, y'(0) = 31.5$

Sol:

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

$$\mathcal{L}\{y'' + 3y' + 2.25y\} = 9 \times \frac{3!}{s^4} + \frac{64}{s},$$

$$s^2 Y(s) - sy(0) - y'(0) + 3[sY(s) - y(0)] + 2.25Y(s) = \frac{54}{s^4} + \frac{64}{s}$$

Insert $y(0) = 1, y'(0) = 31.5$

$$(s^2 + 3s + 2.25)Y(s) = s + 31.5 + 3 + \frac{54}{s^4} + \frac{64}{s} = s + 34.5 + \frac{54}{s^4} + \frac{64}{s}$$

$$Y(s) = \frac{s+34.5}{(s^2+3s+2.25)} + \frac{54}{s^4(s^2+3s+2.25)} + \frac{64}{s(s^2+3s+2.25)}$$

$$= \frac{s+34.5}{(s^2+3s+2.25)} + \frac{32s^2-32s+24}{s^4} - \frac{32}{s^2+3s+2.25}$$

$$= \frac{s+2.5}{s^2+3s+2.25} + \frac{32s^2-32s+24}{s^4}$$

$$= \frac{(s+1.5)+1}{(s+1.5)^2} + \frac{32}{s^2} - \frac{32}{s^3} + \frac{24}{s^4}$$

$$= \frac{1}{s+1.5} + \frac{1}{(s+1.5)^2} + \frac{32}{s^2} - 16 \times \frac{2}{s^3} + 4 \times \frac{3!}{s^4}$$

$$y(t) = \mathcal{L}^{-1}\{Y(s)\} = e^{-1.5t} + te^{-1.5t} + 32t - 16t^2 + 4t^3$$

4. Problem Set 6.2 – 13

Solve the shifted data IVPs by the Laplace transform.

$$13. y' - 6y = 0, \quad y(-1) = 4$$

Sol:

$$\text{Set } t+1 = \tau, \quad t = \tau - 1, \quad t = -1 \rightarrow \tau = 0, \quad y(-1) \rightarrow \tilde{y}(0), \quad y(t) \rightarrow \tilde{y}(\tau)$$

$$\text{Let } \mathcal{L}\{y(t)\} = Y(s), \quad \mathcal{L}\{\tilde{y}(\tau)\} = \tilde{Y}(\tilde{s})$$

$$\tilde{s}\tilde{Y}(\tilde{s}) - \tilde{y}(0) - 6\tilde{Y}(\tilde{s}) = 0 \quad (\tilde{s} - 6)\tilde{Y}(\tilde{s}) = 4$$

$$\tilde{Y}(\tilde{s}) = \frac{4}{\tilde{s} - 6}$$

$$\tilde{y}(\tau) = \mathcal{L}^{-1}\{\tilde{Y}(\tilde{s})\} = 4e^{6\tau} \quad \text{and } \tau = t + 1, \quad y(t) = 4e^{6(t+1)}$$

5. Problem Set 6.2 – 27

Using Theorem 3, find $f(t)$ if $\mathcal{L}(F)$ equals:

$$27. \frac{s+8}{s^4+4s^2}$$

Sol:

$$F(s) = \frac{s+8}{s^4+4s^2} = \frac{s+8}{s^2(s^2+4)}$$

$$\text{and } \frac{s+8}{s^2+4} = \frac{s}{s^2+4} + \frac{8}{s^2+4} = \frac{s}{s^2+2^2} + \frac{4 \cdot 2}{s^2+2^2}$$

$$\mathcal{L}^{-1}\left\{\frac{s+8}{s^2+4}\right\} = \cos 2t + 4 \sin 2t$$

$$\begin{aligned}\text{Then } \mathcal{L}^{-1}\left\{\frac{s+8}{s(s^2+4)}\right\} &= \int_{\tau=0}^t (\cos 2\tau + 4 \sin 2\tau) d\tau = \left(\frac{1}{2} \sin 2\tau - 2 \cos 2\tau\right)_{\tau=0}^t \\ &= \frac{1}{2}(\sin 2t - \sin 0) - 2(\cos 2t - \cos 0) = \frac{1}{2} \sin 2t - 2 \cos t + 2\end{aligned}$$

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{s+8}{s^2(s^2+4)}\right\} &= \int_{\tau=0}^t \left(\frac{1}{2} \sin 2\tau - 2 \cos \tau + 2\right) d\tau \\ &= \left(-\frac{1}{4} \cos 2\tau - \sin 2\tau + 2\tau\right)_{\tau=0}^t \\ &= -\frac{1}{4} \cos 2t + \frac{1}{4} - \sin 2t + 2t\end{aligned}$$

6. Problem Set 6.3 – 19

Using the Laplace transform and showing the details, solve

$$19. y'' - 6y' + 8y = e^{-t} - e^{-4t}, \quad y(0) = 1, \quad y'(0) = 4$$

Sol:

$$\mathcal{L}\{y'' - 6y' + 8y\} = \mathcal{L}\{e^{-t} - e^{-4t}\}$$

$$s^2 Y(s) - sy(0) - y'(0) - 6[sY(s) - y(0)] + 8Y(s) = \frac{1}{s+1} - \frac{1}{s+4}$$

Insert $y(0) = 1, y'(0) = 4$ into

$$s^2 Y(s) - s - 4 - 6sY(s) + 6 + 8Y(s) = \frac{1}{s+1} - \frac{1}{s+4}$$

$$(s^2 - 6s + 8)Y(s) = s - 2 + \frac{1}{s+1} - \frac{1}{s+4}$$

$$(s-2)(s-4)Y(s) = s - 2 + \frac{1}{s+1} - \frac{1}{s+4}$$

$$Y(s) = \frac{1}{s-4} + \frac{1}{(s-2)(s-4)(s+1)} - \frac{1}{(s-2)(s-4)(s+4)}$$

$$= \frac{1}{s-4} - \frac{\frac{1}{6}}{(s-2)} + \frac{\frac{1}{10}}{(s-4)} + \frac{\frac{1}{15}}{(s+1)} + \frac{\frac{1}{12}}{(s-2)} - \frac{\frac{1}{16}}{(s-4)} - \frac{\frac{1}{48}}{(s+4)}$$

$$= \frac{\frac{83}{80}}{s-4} - \frac{\frac{1}{12}}{(s-2)} + \frac{\frac{1}{15}}{(s+1)} - \frac{\frac{1}{48}}{(s+4)}$$

$$y(t) = \mathcal{L}^{-1}\{Y(s)\} = \frac{83}{80}e^{4t} - \frac{1}{12}e^{2t} + \frac{1}{15}e^{-t} - \frac{1}{48}e^{-4t}$$

7. Problem Set 6.3 – 23

Using the Laplace transform and showing the details, solve

$$23. \quad y'' + y' - 2y = 3 \sin t - \cos t, \quad 0 < t < 2\pi, \text{ and } 3 \sin 2t - \cos 2t, \quad t > 2\pi; \quad y(0) = 1, \quad y'(0) = -1$$

Sol:

$$\text{Let } r(t) = \begin{cases} 3 \sin t - \cos t, & 0 < t < 2\pi \\ 3 \sin 2t - \cos 2t, & t > 2\pi \end{cases}$$

$$r(t) = (3 \sin t - \cos t)[u(t) - u(t - 2\pi)] + (3 \sin 2t - \cos 2t)u(t - 2\pi)$$

$$= (3 \sin t - \cos t)u(t) - (3 \sin t - \cos t)u(t - 2\pi) + (3 \sin 2t - \cos 2t)u(t - 2\pi)$$

$$= (3 \sin t - \cos t)u(t) - [3 \sin(t - 2\pi) - \cos(t - 2\pi)]u(t - 2\pi) + [3 \sin 2(t - 2\pi) - \cos 2(t - 2\pi)]u(t - 2\pi)$$

$$s^2 Y - sy(0) - y'(0) + sY - y(0) - 2Y$$

$$= \frac{3}{s^2 + 1} - \frac{s}{s^2 + 1} - \left(\frac{3}{s^2 + 1} - \frac{s}{s^2 + 1}\right)e^{-2\pi s} + \left(\frac{6}{s^2 + 4} - \frac{s}{s^2 + 4}\right)e^{-2\pi s}$$

$$(s^2 + s - 2)Y = -1 + \frac{3}{s^2 + 1} - \frac{s}{s^2 + 1} - \left(\frac{3}{s^2 + 1} - \frac{s}{s^2 + 1}\right)e^{-2\pi s} + \left(\frac{6}{s^2 + 4} - \frac{s}{s^2 + 4}\right)e^{-2\pi s}$$

$$Y = -\frac{1}{(s-1)(s+2)} + \frac{3-s}{(s-1)(s+2)(s^2+1)} - \left[\frac{3-s}{(s-1)(s+2)(s^2+1)}\right]e^{-2\pi s} + \left[\frac{6-s}{(s-1)(s+2)(s^2+4)}\right]e^{-2\pi s}$$

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

$$Y = -\frac{1}{s^2+1} + \left[\frac{1}{s^2+1} - \frac{1}{s^2+4}\right]e^{-2\pi s}$$

$$y(t) = -\sin t + \sin(t - 2\pi)u(t - 2\pi) - \frac{1}{2}\sin 2(t - 2\pi)u(t - 2\pi)$$

$$= -\sin t + \sin t u(t - 2\pi) - \frac{1}{2}\sin 2t u(t - 2\pi)$$

$$= -\sin t + [\sin t - \frac{1}{2}\sin 2t]u(t - 2\pi)$$

$$(i) \quad 0 < t < 2\pi$$

$$y(t) = -\sin t$$

$$(ii) \quad t > 2\pi$$

$$y(t) = -\sin t + \sin t - \frac{1}{2}\sin 2t = -\frac{1}{2}\sin 2t$$

8. Problem Set 6.4 – 5

Find the solution of the IVP. Show the details.

$$5. y'' + 4y = \delta(t - \pi) - \delta(t - 2\pi), \quad y(0) = 0, \quad y'(0) = 1$$

Sol:

Make Laplace transformation on both sides of the equation

$$s^2 Y(s) - sy(0) - y'(0) + 4Y(s) = e^{-\pi s} - e^{-2\pi s}; \quad y(0) = 0, \quad y'(0) = 1 \quad \text{are then inserted}$$

$$(s^2 + 4)Y(s) = 1 + e^{-\pi s} - e^{-2\pi s} \quad Y(s) = \frac{1}{s^2 + 4} + \frac{e^{-\pi s} - e^{-2\pi s}}{s^2 + 4}$$

$$\begin{aligned} y(t) &= \mathcal{L}^{-1}\{Y(s)\} = \frac{1}{2} \sin 2t + \frac{1}{2} \sin 2(t - \pi)u(t - \pi) - \frac{1}{2} \sin 2(t - 2\pi)u(t - 2\pi) \\ &= \frac{1}{2} \sin 2t + \frac{1}{2} \sin 2tu(t - \pi) - \frac{1}{2} \sin 2tu(t - 2\pi) \\ &= \frac{1}{2} \sin 2t + \frac{1}{2} \sin 2t[u(t - \pi) - u(t - 2\pi)] \end{aligned}$$

9. Problem Set 6.4 - 9

Find the solution of the IVP. Show the details.

$$9. y'' + 2y' + 2y = [1 - u(t - 2)]e^t - e^2 \delta(t - 2), \quad y(0) = 0, \quad y'(0) = 1$$

Sol:

$$s^2 Y(s) - sy(0) - y'(0) + 2[sY(s) - y(0)] + 2Y(s) = \frac{1}{s-1} - \frac{e^2 e^{-2s}}{s-1} - e^2 e^{-2s} \quad \text{and } y(0) = 0, \quad y'(0) = 1$$

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

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

$$\begin{aligned} Y(s) &= \frac{1}{s^2 + 2s + 2} + \frac{1}{(s-1)(s^2 + 2s + 2)} - \frac{e^2 e^{-2s}}{(s-1)(s^2 + 2s + 2)} - \frac{e^2 e^{-2s}}{s^2 + 2s + 2} \\ &= \frac{1}{s^2 + 2s + 2} + \frac{\frac{1}{5}}{s-1} - \frac{\frac{1}{5}s + \frac{3}{5}}{s^2 + 2s + 2} - \left(\frac{\frac{1}{5}}{s-1} - \frac{\frac{1}{5}s + \frac{3}{5}}{s^2 + 2s + 2} \right) e^2 e^{-2s} - \frac{e^2 e^{-2s}}{s^2 + 2s + 2} \\ &= \frac{1}{(s+1)^2 + 1} + \frac{\frac{1}{5}}{s-1} - \frac{\frac{1}{5}s + \frac{3}{5}}{(s+1)^2 + 1} - \left(\frac{\frac{1}{5}}{s-1} - \frac{\frac{1}{5}s + \frac{3}{5}}{(s+1)^2 + 1} \right) e^2 e^{-2s} - \frac{e^2 e^{-2s}}{(s+1)^2 + 1} \\ &= \frac{1}{(s+1)^2 + 1} + \frac{\frac{1}{5}}{s-1} - \frac{\frac{1}{5}(s+1) + \frac{2}{5}}{(s+1)^2 + 1} - \left[\frac{\frac{1}{5}}{s-1} - \frac{\frac{1}{5}(s+1) + \frac{2}{5}}{(s+1)^2 + 1} \right] e^2 e^{-2s} - \frac{e^2 e^{-2s}}{(s+1)^2 + 1} \end{aligned}$$

$$y(t) = \mathcal{L}^{-1}\{Y(s)\}$$

$$\begin{aligned}
 &= e^{-t} \sin t + \frac{1}{5} e^t - \frac{1}{5} e^{-t} \cos t + \frac{2}{5} e^{-t} \sin t - \frac{1}{5} e^{(t-2)} e^2 u(t-2) \\
 &+ \frac{1}{5} e^{-(t-2)} e^2 \cos(t-2) u(t-2) + \frac{2}{5} e^{-(t-2)} e^2 \sin(t-2) u(t-2) - e^{-(t-2)} e^2 \sin(t-2) u(t-2) \\
 &= \frac{3}{5} e^{-t} \sin t + \frac{1}{5} e^t - \frac{1}{5} e^{-t} \cos t - \frac{1}{5} e^t u(t-2) + \frac{1}{5} e^{-(t-2)} e^2 \cos(t-2) u(t-2) - \frac{3}{5} e^{-(t-2)} e^2 \sin(t-2) u(t-2) \\
 &= \frac{3}{5} e^{-t} \sin t + \frac{1}{5} e^t - \frac{1}{5} e^{-t} \cos t - \frac{1}{5} e^t u(t-2) + \left[\frac{1}{5} \cos(t-2) - \frac{3}{5} \sin(t-2) \right] e^{-(t-2)} u(t-2)
 \end{aligned}$$

10. Problem Set 6.4 – 11

Find the solution of the IVP. Show the details.

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

Sol:

$$s^2 Y(s) - sy(0) - y'(0) + 3[sY(s) - y(0)] + 2Y(s) = \frac{e^{-s}}{s} + e^{-2s} \quad \text{and } y(0) = 0, y'(0) = 1$$

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

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

$$s^2 + 3s + 2 = (s+1)(s+2)$$

$$\begin{aligned}
 Y(s) &= \frac{1}{(s+1)(s+2)} + \frac{e^{-s}}{s(s+1)(s+2)} + \frac{e^{-2s}}{(s+1)(s+2)} \\
 &= \frac{1}{s+1} - \frac{1}{s+2} + \left(\frac{\frac{1}{s}}{s} - \frac{1}{s+1} + \frac{\frac{1}{2}}{s+2} \right) e^{-s} + \left(\frac{1}{s+1} - \frac{1}{s+2} \right) e^{-2s}
 \end{aligned}$$

$$y(t) = \mathcal{L}^{-1}\{Y(s)\}$$

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