

1.

<Sol.>

● Homogeneous solution

$$r^2 - \frac{1}{4}r - \frac{1}{8} = 0 \Rightarrow r = \frac{1}{2}, -\frac{1}{4}$$

$$y^h[n] = c_1 \left(\frac{1}{2}\right)^n + c_2 \left(-\frac{1}{4}\right)^n$$

● Particular solution

$$(a) \quad x[n] = \left(\frac{1}{8}\right)^n u[n]$$

$$y_p[n] = p \left(\frac{1}{8}\right)^n u[n]$$

$$p \left(\frac{1}{8}\right)^n - \frac{1}{4} p \left(\frac{1}{8}\right)^{n-1} - \frac{1}{8} p \left(\frac{1}{8}\right)^{n-2} = \left(\frac{1}{8}\right)^n + \left(\frac{1}{8}\right)^{n-1} \Rightarrow p = -1$$

$$\therefore y_p[n] = -\left(\frac{1}{8}\right)^n u[n]$$

$$y[n] = c_1 \left(\frac{1}{2}\right)^n + c_2 \left(-\frac{1}{4}\right)^n - \left(\frac{1}{8}\right)^n u[n]$$

From $y[-1] = 1$, $y[-2] = 0$

$$\Rightarrow y[0] = \frac{5}{4}, \quad y[1] = \frac{25}{16}$$

$$\Rightarrow \begin{cases} y[0] = c_1 + c_2 - 1 = \frac{5}{4} \\ y[1] = \frac{1}{2}c_1 - \frac{1}{4}c_2 - \frac{1}{8} = \frac{25}{16} \end{cases} \Rightarrow \begin{cases} c_1 + c_2 = \frac{9}{4} \\ \frac{1}{2}c_1 - \frac{1}{4}c_2 = \frac{27}{16} \end{cases} \Rightarrow \begin{cases} c_1 = 3 \\ c_2 = -\frac{3}{4} \end{cases}$$

$$y[n] = 3\left(\frac{1}{2}\right)^n - \frac{3}{4}\left(-\frac{1}{4}\right)^n - \left(\frac{1}{8}\right)^n u[n]$$

$$(b) \quad x[n] = e^{j\frac{\pi}{4}n} u[n]$$

$$y^p[n] = p e^{j\frac{\pi}{4}n} u[n]$$

$$p e^{j\frac{\pi}{4}n} - \frac{1}{4} p e^{j\frac{\pi}{4}(n-1)} - \frac{1}{8} p e^{j\frac{\pi}{4}(n-2)} = e^{j\frac{\pi}{4}n} + e^{j\frac{\pi}{4}(n-1)}$$

$$p = \frac{1 + e^{-j\frac{\pi}{4}}}{1 - \frac{1}{4}e^{-j\frac{\pi}{4}} - \frac{1}{8}e^{-j\frac{\pi}{2}}}$$

$$y^n[n] = -\frac{1+e^{-j\frac{\pi}{4}}}{1-\frac{1}{4}e^{-j\frac{\pi}{4}}-\frac{1}{8}e^{-j\frac{\pi}{2}}}e^{j\frac{\pi}{4}n}u[n]$$

$$y[n] = c_1\left(\frac{1}{2}\right)^n + c_2\left(-\frac{1}{4}\right)^n - \frac{1+e^{-j\frac{\pi}{4}}}{1-\frac{1}{4}e^{-j\frac{\pi}{4}}-\frac{1}{8}e^{-j\frac{\pi}{2}}}e^{j\frac{\pi}{4}n}u[n]$$

From $y[-1]=1$, $y[-2]=0$

$$\Rightarrow y[0] = \frac{5}{4}, y[1] = \frac{23}{16} + e^{j\frac{\pi}{4}}, \text{ we set } K = 1 - \frac{1}{4}e^{-j\frac{\pi}{4}} - \frac{1}{8}e^{-j\frac{\pi}{2}}$$

$$\Rightarrow \begin{cases} y[0] = \frac{5}{4} = c_1 + c_2 - \left(1 + e^{-j\frac{\pi}{4}}\right)K^{-1} \\ y[1] = \frac{23}{16} + e^{j\frac{\pi}{4}} = \frac{1}{2}c_1 - \frac{1}{4}c_2 - \left(1 + e^{j\frac{\pi}{4}}\right)K^{-1} \end{cases}$$

$$\Rightarrow \begin{cases} c_1 = \frac{7}{3} + \frac{4}{3}e^{j\frac{\pi}{4}} + \left(\frac{5}{3} + \frac{4}{3}e^{j\frac{\pi}{4}} + \frac{1}{3}e^{-j\frac{\pi}{4}}\right)K^{-1} \\ c_2 = -\frac{13}{12} - \frac{4}{3}e^{j\frac{\pi}{4}} - \left(\frac{2}{3} + \frac{4}{3}e^{j\frac{\pi}{4}} - \frac{2}{3}e^{-j\frac{\pi}{4}}\right)K^{-1} \end{cases}$$

$$y[n] = \left(\frac{7}{3} + \frac{4}{3}e^{j\frac{\pi}{4}} + \frac{\left(\frac{5}{3} + \frac{4}{3}e^{j\frac{\pi}{4}} + \frac{1}{3}e^{-j\frac{\pi}{4}}\right)}{1 - \frac{1}{4}e^{-j\frac{\pi}{4}} - \frac{1}{8}e^{-j\frac{\pi}{2}}}\right)\left(\frac{1}{2}\right)^n + \left(-\frac{13}{12} - \frac{4}{3}e^{j\frac{\pi}{4}} - \frac{\left(\frac{2}{3} + \frac{4}{3}e^{j\frac{\pi}{4}} - \frac{2}{3}e^{-j\frac{\pi}{4}}\right)}{1 - \frac{1}{4}e^{-j\frac{\pi}{4}} - \frac{1}{8}e^{-j\frac{\pi}{2}}}\right)\left(-\frac{1}{4}\right)^n - \frac{1+e^{-j\frac{\pi}{4}}}{1-\frac{1}{4}e^{-j\frac{\pi}{4}}-\frac{1}{8}e^{-j\frac{\pi}{2}}}e^{j\frac{\pi}{4}n}u[n]$$

2.

<Sol.>

(a)

● Homogeneous solution

$$r^2 + 5r + 6 = 0 \Rightarrow r = -2, -3$$

$$y^h(t) = c_1 e^{-2t} + c_2 e^{-3t}$$

● Particular solution

$$y^p(t) = p_1 e^{-t} + p_2 t e^{-2t}$$

$$\frac{dy^p(t)}{dt} = -p_1 e^{-t} + p_2 e^{-2t} - 2p_2 t e^{-2t}$$

$$\frac{d^2 y^p(t)}{dt^2} = p_1 e^{-t} - 4p_2 e^{-2t} + 4p_2 t e^{-2t}$$

$$[p_1 e^{-t} - 4p_2 e^{-2t} + 4p_2 t e^{-2t}] + 5[-p_1 e^{-t} + p_2 e^{-2t} - 2p_2 t e^{-2t}] + 6[p_1 e^{-t} + p_2 t e^{-2t}] = e^{-t} + e^{-2t}$$

$$\begin{cases} p_1 = \frac{1}{2} \\ p_2 = 1 \end{cases}$$

$$\Rightarrow y(t) = c_1 e^{-2t} + c_2 e^{-3t} + \frac{1}{2} e^{-t} + t e^{-2t}; t > 0$$

$$\text{From } y(t)|_{t=0^-} = 1 \text{ and } \left. \frac{dy(t)}{dt} \right|_{t=0^-} = 0.$$

$$\begin{cases} c_1 = 1 \\ c_2 = -\frac{1}{2} \end{cases}$$

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

(b) natural response

$$y^{(n)}(t) = c_3 e^{-2t} + c_4 e^{-3t}$$

$$\frac{d}{dt} y^{(n)}(t) = -2c_3 e^{-2t} - 3c_4 e^{-3t}$$

$$\rightarrow \begin{cases} c_3 + c_4 = 1 \\ -2c_3 - 3c_4 = 0 \end{cases} \rightarrow \begin{cases} c_3 = 3 \\ c_4 = -2 \end{cases} \rightarrow y^{(n)}(t) = 3e^{-2t} - 2e^{-3t}$$

(c) forced response

$$y^{(f)}(t) = c_5 e^{-2t} + c_6 e^{-3t} + \frac{1}{2} e^{-t} + t e^{-2t}$$

$$\frac{d}{dt} y^{(f)}(t) = -2c_5 e^{-2t} - 3c_6 e^{-3t} - \frac{1}{2} e^{-t} + e^{-2t} - 2t e^{-2t}$$

$$\rightarrow \begin{cases} c_5 + c_6 + \frac{1}{2} = 0 \\ -2c_5 - 3c_6 + \frac{1}{2} = 0 \end{cases} \rightarrow \begin{cases} c_5 = -2 \\ c_6 = \frac{3}{2} \end{cases} \rightarrow y^{(f)}(t) = -2e^{-2t} + \frac{3}{2}e^{-3t} + \frac{1}{2}e^{-t} + t e^{-2t}$$