

**SOLUTION OF INITIAL VALUE PROBLEMS WITH LAPLACE AND
INVERSE LAPLACE TRANSFORMS**

$$1. y' + 2y = e^{2t} \quad , \quad y(0) = 1$$

$$L\{y' + 2y\} = sY - y(0) + 2Y$$

$$= sY - 1 + 2Y$$

$$L\{e^{2t}\} = \frac{1}{s-2}$$

$$sY + 2Y - 1 = \frac{1}{s-2}$$

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

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

$$L^{-1}\{Y(s)\} = L^{-1}\left\{\frac{s-1}{(s+2)(s-2)}\right\}$$

$$y(t) = L^{-1}\left\{\frac{3/4}{s+2} + \frac{1/4}{s-2}\right\}$$

$$y(t) = \frac{3}{4}L^{-1}\left\{\frac{1}{s+2}\right\} + \frac{1}{4}L^{-1}\left\{\frac{1}{s-2}\right\}$$

$$y(t) = \frac{3}{4}e^{-2t} + \frac{1}{4}e^{2t}.$$

$$\textcircled{2} \quad y'' + 4y = 0 \quad , \quad y(0) = 1 \quad , \quad y\left(\frac{\pi}{4}\right) = -1$$

$$s^2 Y - s y(0) - y'(0) + 4Y = 0$$

$$y(t) = L^{-1} \left\{ \frac{s}{s^2 + 4} \right\} + c L^{-1} \left\{ \frac{1}{s^2 + 4} \right\}$$

$$y(t) = \cos 2t + c \frac{\sin 2t}{2}$$

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

$$L\{y'''\} = s^3 Y - s^2 y(0) - s y'(0) - y''(0) = s^3 Y - s^2 \cdot 1 - s \cdot 2 - 3$$

$$- 3L\{y''\} = -3[s^2 Y - s y(0) - y'(0)] = -3[s^2 Y - s \cdot 1 - 2]$$

$$3L\{y'\} = 3[sY - y(0)] = 3[sY - 1]$$

$$- L\{y\} = -Y$$

$$Y(s) = \frac{2}{(s-1)^6} + \frac{s(s-1)}{(s-1)^3} = \frac{2}{(s-1)^6} + \frac{s}{(s-1)^2}$$

$$L^{-1}\{Y\} = 2L^{-1}\left\{\frac{1}{(s-1)^6}\right\} + L^{-1}\left\{\frac{s}{(s-1)^2}\right\},$$

$$y(t) = \frac{2}{5!} t^5 e^t + t e^t + e^t$$

$$4. \quad y'' + 4y = \sin t \cdot \cos t \quad ; \quad y(0) = 0, \quad y'(0) = 0$$

$$L\{y''\} = s^2 Y - s y(0) - y'(0), \quad 4L\{y\} = 4Y, \quad L\{\sin t \cdot \cos t\} = L\left\{\frac{1}{2} \sin 2t\right\} = \frac{1}{s^2 + 4}.$$

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

$$y(t) = \frac{1}{16} \sin(2t) - \frac{1}{8} t \cos(2t)$$

$$y''' - y' = 0, y(0) = 1, y'(0) = 0, y''(0) = 0.$$

$$s^3 Y(s) - \underbrace{s^2 y(0)}_1 - \cancel{s y'(0)} - \cancel{y''(0)} - (\cancel{s Y(s)} - \underbrace{y(0)}_1) = 0$$

$$[s^3 - s] Y(s) = s^2 - 1$$

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

$$\mathcal{L}^{-1}\{Y(s)\} = \mathcal{L}^{-1}\left\{\frac{1}{s}\right\}$$

$$\boxed{y(t) = 1}$$

$$y'' + 4y' + 4y = t^2 e^{-2t}, y(0) = 0, y'(0) = 0.$$

$$s^2 Y(s) - \cancel{s y(0)} - \cancel{y'(0)} + 4(s Y(s) - \cancel{y(0)}) + 4Y(s) = \frac{2}{(s+2)^3}$$

$$\underbrace{[s^2 + 4s + 4]}_{(s+2)^2} Y(s) = \frac{2}{(s+2)^3}$$

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

$$\mathcal{L}^{-1}\{Y(s)\} = 2 \mathcal{L}^{-1}\left\{\frac{1}{(s+2)^3}\right\}$$

$$\boxed{y(t) = \frac{2t^2}{2!} e^{-2t}}$$

$$\frac{1}{s^5} \quad \begin{array}{l} n+1=5 \\ n=4 \end{array}$$

$$s+2 = s - \underbrace{(-2)}_a$$

$$y'' + y = \sin 2t, \quad y(0) = 2, y'(0) = 1.$$

$$s^2 Y(s) - \underbrace{s y(0)}_2 - \underbrace{y'(0)}_1 + Y(s) = \frac{2}{s^2 + 4}$$

$$[s^2 + 1] Y(s) = \frac{2}{s^2 + 4} + 2s + 1$$

$$\underbrace{L^{-1}\{Y(s)\}}_{y(t)} = \left\{ \frac{2}{(s^2 + 4)(s^2 + 1)} + \left(\frac{2s + 1}{s^2 + 1} \right) \right\}$$

$$\Downarrow$$

$$\frac{2}{3} \underbrace{L^{-1}\left\{\frac{1}{s^2 + 1}\right\}}_{\sin t} - \frac{2}{3} \underbrace{L^{-1}\left\{\frac{1}{s^2 + 4}\right\}}_{\frac{\sin 2t}{2}}$$

$$L^{-1}\left\{\frac{2s + 1}{s^2 + 1}\right\} = 2 \underbrace{L^{-1}\left\{\frac{s}{s^2 + 1}\right\}}_{\cos t} + \underbrace{L^{-1}\left\{\frac{1}{s^2 + 1}\right\}}_{\sin t}$$

$$y(t) = \frac{2}{3} \sin t - \frac{1}{3} \sin 2t + 2 \cos t + \sin t$$

Homework

$$y'' + 3y' + 2y = e^t, \quad y(0) = 0, y'(0) = 1. \quad S: y(t) = \frac{1}{6}e^t + \frac{1}{2}e^{-t} - \frac{2}{3}e^{-2t}$$

$$y'' - 4y' + 4y = \sin t, \quad y(0) = 0, y'(0) = 0. \quad S: y(t) = -\frac{4}{15}e^{2t} + \frac{1}{5}te^{2t} + \frac{1}{15}\sin t$$

$$y'' - y' - 3y = 0, \quad y(0) = -2, y'(0) = 0 \quad S: y(t) = -2e^{\frac{t}{2}} \cosh \frac{\sqrt{13}}{2}t + \frac{2}{\sqrt{13}}e^{\frac{t}{2}} \sinh \frac{\sqrt{13}}{2}t$$

$$y^{(4)} - y = 0, \quad y(0) = 0, y'(0) = 1, y''(0) = 0, y'''(0) = -1. \quad S: y(t) = \sin t$$