UNIVERSITY OF LONDON

[ISE 1.6 2002]

B.ENG. AND M.ENG. EXAMINATIONS 2002

For Internal Students of the Imperial College of Science, Technology and Medicine

This paper is also taken for the relevant examination for the Associateship of the City and Guilds of London Institute.

INFORMATION SYSTEMS ENGINEERING 1.6

MATHEMATICS

Date Wednesday 29th May 2002 10.00 am - 1.00 pm

Answer SEVEN questions

Answers to Section A questions must be written in a different answer book from answers to Section B questions.

[Before starting, please make sure that the paper is complete. There should be SIX pages, with a total of NINE questions. Ask the invigilator for a replacement if this copy is faulty.]

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1. (i) Use the Binomial theorem and de Moivre's theorem and the fact that

$$\cos\theta = \frac{1}{2}(e^{i\theta} + e^{-i\theta})$$

to show that

 $\cos^{10}\theta = \frac{1}{2^9} \left[\cos 10\theta + 10\cos 8\theta + 45\cos 6\theta + 120\cos 4\theta + 210\cos 2\theta + 126 \right].$

Verify that your result is correct when $\theta = 0$ and when $\theta = \pi/4$.

(ii) Find all the roots of the equation

$$z^6 + z^3 + 1 = 0$$

in the form $z = R(\cos \theta + i \sin \theta)$ where R and θ are to be obtained.

(iii) Sketch the graph in the Cartesian plane corresponding to the equation

$$\operatorname{Re}\left(z^{2}\right) = 1.$$

The three parts carry, respectively, 40%, 30% and 30% of the marks.

2. (i) Find the general solution of the equation

$$\frac{dy}{dx} = \frac{1+y^2}{1+x^2} ,$$

expressing the solution in the form y = f(x).

You may use the following formula without proof: $\tan(A+B) = \frac{\tan A + \tan B}{1 - \tan A + \tan B}$.

(ii) Solve the equation

$$\frac{dy}{dx} = \frac{1}{2(x+y)} - 1$$

subject to the condition y = 0 when x = 0.

(iii) Find the general solution of the equation

$$\frac{dy}{dx} + 3x^2y = e^{-x^3}.$$

The three parts carry, respectively, 40%, 40% and 20% of the marks.

PLEASE TURN OVER

3. (i) Find the solution of the differential equation

$$y'' + 4y = e^{2x} + \sin x$$

which satisfies the conditions y = 1 and y' = 0 at x = 0.

(ii) Find the general solution of the differential equation

$$y'' + 5y' + 4y = e^{-x} + e^{x}.$$

The two parts carry, respectively, 50% and 50% of the marks.

4. (i) Given

$$A = \begin{pmatrix} 2 & 1 & 1 & 3 \\ 4 & 3 & 2 & 1 \\ 2 & 2 & 2 & 2 \\ 2 & 3 & 4 & \alpha \end{pmatrix},$$

find an upper triangular matrix U, and a lower triangular matrix L, (with 1's down the main diagonal), such that A = LU.

Hence, or otherwise, evaluate the determinant of A and show that A^{-1} does not exist if $\alpha = 5$.

(ii) Show that the equations

$$2x_1 + x_2 + x_3 + 3x_4 = -1,$$

$$4x_1 + 3x_2 + 2x_3 + x_4 = 2,$$

$$2x_1 + 2x_2 + 2x_3 + 2x_4 = 0$$

$$2x_1 + 3x_2 + 4x_3 + 5x_4 = \beta,$$

do not have a solution unless $\beta = -2$.

Find x_1 , x_2 and x_3 in terms of x_4 , if $\beta = -2$.

The two parts carry, respectively, 60% and 40% of the marks.

PLEASE TURN OVER

5. Find the eigenvalues and the corresponding eigenvectors, normalized to one, of the matrix

$$A = \left(\begin{array}{ccc} 1 & 3 & 0 \\ 3 & 1 & 4 \\ 0 & 4 & 1 \end{array}\right) \ .$$

Verify that the eigenvectors are orthogonal.

Hence write down an orthogonal matrix U, such that $U^TAU = Q$ is

diagonal and write down Q.

Evaluate the following limit

$$\lim_{n\to\infty} \frac{1}{6^n} A^n .$$

SECTION B

(i) If u = x + y, v = xy and f is a function of x and y, express $\frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$ in terms of $\frac{\partial f}{\partial y}$ and $\frac{\partial f}{\partial y}$, and show that

$$\frac{\partial^2 f}{\partial x \partial y} \; = \; \frac{\partial^2 f}{\partial u^2} \; + \; u \, \frac{\partial^2 f}{\partial u \partial v} \; + \; v \, \frac{\partial^2 f}{\partial v^2} \; + \; \frac{\partial f}{\partial v} \; .$$

(ii) Find the six stationary points of the function

$$f(x, y) = x^3y + xy^2 - xy$$

and determine their nature.

The two parts carry, respectively, 40% and 60% of the marks.

7. (i) Use standard tests to determine whether or not the following series converge:

(a)
$$\sum_{n=1}^{\infty} \frac{3}{(1.1)^n}$$
,

(a)
$$\sum_{n=1}^{\infty} \frac{3}{(1.1)^n}$$
, (b) $\sum_{n=1}^{\infty} \frac{n^3 + 3n^2 - 2}{2n^4 - 1}$,

(c)
$$\sum_{n=1}^{\infty} \frac{n}{2^n}$$

(c)
$$\sum_{n=1}^{\infty} \frac{n}{2^n}$$
, (d) $\sum_{n=2}^{\infty} \frac{1}{\sqrt{n^2 - n - 1}}$.

(ii) Find the range of values of x for which the following series converge:

(a)
$$\sum_{n=1}^{\infty} \frac{(-1)^n n^3 x^n}{2^n}$$

(a)
$$\sum_{n=1}^{\infty} \frac{(-1)^n n^3 x^n}{2^n}$$
, (b) $\sum_{n=1}^{\infty} \frac{(x+1)^{2n}}{(x^2+x+7)^n}$.

The two parts each carry, respectively, 40% and 60% of the marks.

8. A periodic function f(x) of period 2π is defined for $0 \le x \le \pi$ by

$$f(x) = \begin{cases} x & , \qquad \left(0 \le x \le \frac{\pi}{2}\right), \\ \pi - x & , \qquad \left(\frac{\pi}{2} \le x \le \pi\right). \end{cases}$$

Sketch the graph of f(x) for $-2\pi \le x \le 2\pi$ in the cases where

(i) f is an even function; (ii) f is an odd function.

Show that the Fourier series expansion that represents the even function is

$$\frac{\pi}{4} - \frac{2}{\pi} \sum_{k=1}^{\infty} \frac{\cos(4k-2)x}{(2k-1)^2}$$
.

Deduce that

$$\sum_{k=1}^{\infty} \frac{1}{(2k-1)^2} = \frac{\pi^2}{8} .$$

Using Parseval's formula, deduce also that

$$\sum_{k=1}^{\infty} \frac{1}{(2k-1)^4} = \frac{\pi^4}{96} .$$

9. The Laplace transform of a function f(x) is defined as

$$\mathcal{L}(f(x)) = F(t) = \int_0^\infty e^{-tx} f(x) dx.$$

Assuming that $e^{-tx}f(x) \to 0$ and $e^{-tx}f'(x) \to 0$ as $x \to \infty$, show that

$$\mathcal{L}(f'(x)) = t\mathcal{L}(f(x)) - f(0),$$

$$\mathcal{L}(f''(x)) = t^2 \mathcal{L}(f(x)) - tf(0) - f'(0)$$
.

Use Laplace transforms to solve the simultaneous differential equations

$$\frac{d^2y}{dx^2} = z - y,$$

$$\frac{d^2z}{dx^2} = y - z,$$

where y, z are functions of x satisfying the conditions

$$y(0) = 3$$
, $y'(0) = 0$, $z(0) = 1$, $z'(0) = 0$.

END OF PAPER

MATHEMATICS FOR ENGINEERING STUDENTS EXAMINATION QUESTION / SOLUTION

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QUESTION

SOLUTION

(i)
$$\cos^{10}\theta = \frac{1}{2^{10}}(e^{10}\theta + e^{10})^{10}$$

$$= \frac{1}{2^{10}}(e^{10}\theta + 10e^{10}\theta +$$

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SOLUTION Sity = Sitx = > taily = taix+c

=) y= tau (taix+c)

= tan(tan'x) + tanc [hong tan + tans]

- tan(tan'x), tane tanAHS)= (tanAHS)

 $=\frac{X+A}{1-A}$

A arbitrary

(ii) Put u = x+y => dy = du -1

 $\frac{du}{dx} = \frac{1}{2u} \implies \frac{u^2 = x + c}{y = -x \pm \sqrt{x + c}}$

If y=0 when x=0 then c=0 so y=-x+\inx

(iii) If = exp([3x2dx) = ex $\therefore \frac{1}{2}(e^{x^{2}}y) = 1 \Rightarrow y = (x+c)^{2}$

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MATHEMATICS FOR ENGINEERING STUDENTS **PAPER** TSE EXAMINATION QUESTION / SOLUTION 116 SESSION: 2001-2002 QUESTION Please write on this side only, legibly and neatly, between the margins SOLUTION yer = A cos2x + B size (1) 3 YFE = a e2x + b sinx + c corx where A, B are ashitrary and a b,c are to be determined 2_ yp= 2 a e²x + b cos x - c sū s y" = 4 a e 2 - b s= x - c cosh =) 4 a e 2x - b s n x - c cos x + 4 a e + 4 b s n x + 4060x = e2x + 5- x 4 \Rightarrow 80=1,36=1,3c=0 2 =) $Ay = A \cos 2x + B \sin 2x + \frac{1}{8}e^{2x} + \frac{1}{3} \sin x$ y? = -2 A = (2x + 2B en 2x + 2 e2x + 1 cox A = 7/8 Corner, => 1 = A + 1 0 = 2B+ 4+3, B = -7/24 (in Yor = Ae +Be-> e appears done in inhomogeneous term : use as trial 4 MpI = ax ex + betx where a ed b are to be determined yri = a ex axex + bex 1. -2ae taxe + be + 5ae - 5axe + 5be + 4axe + 4be y"= = - 2aex + axex + bex $= e^{-x} + e^{x}$ $= e^{-x} +$

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(i) Row operations $ \begin{pmatrix} 2113 \\ 4321 \\ 2222 \end{pmatrix} \rightarrow \begin{pmatrix} 2113 \\ 010-5 \\ 011-1 \end{pmatrix} \begin{pmatrix} r_2-2r_1 \\ r_3-1r_1 \\ r_4-1r_1 \end{pmatrix} $ $ \begin{pmatrix} 2344 \end{pmatrix} \rightarrow \begin{pmatrix} 2113 \\ 010-5 \\ 0234-3 \end{pmatrix} \begin{pmatrix} r_4-1r_1 \\ r_4-1r_1 \end{pmatrix} $	SOLUTION 4
$ \begin{array}{cccccccccccccccccccccccccccccccccccc$	4
$=) L = \begin{pmatrix} 1 & 0 & 0 & 0 \\ 2 & 1 & 0 & 0 \\ 1 & 1 & 1 & 0 \end{pmatrix} \qquad U = \begin{pmatrix} 2 & 1 & 1 & 3 \\ 0 & 1 & 0 & -5 \\ 0 & 0 & 1 & 4 \\ 0 & 0 & 0 & x - y \end{pmatrix}$	4
From widtipliers above A = LV =) AI = 1LI UI since Land V are square = 1.2(x-s) products of dray. els. The x = - AI = 0 AI does not exist the water to trive to trive.	12.
row operations on augmentes	
$\begin{pmatrix} 2 & 1 & 1 & 3 & -1 \\ 4 & 3 & 2 & 1 & 2 \\ 2 & 2 & 2 & 2 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 0 & 1 & 0 & 1 & 4 \\ 0 & 0 & 1 & 4 & -3 \\ 0 & 0 & 0 & 0 & 6+2 \end{pmatrix}$	2
2 3 4 5 β Last equation is now $C = \beta + 2$ which $= \beta = -2$ Last equation is now $C = \beta + 2$ which $= \beta = -2$ $X_3 = -3 - 4X_4$ $X_2 = 4 + 5X_4$, $2X_1 = -1 - 3X_4 - 4 - 5X_4 + 3 + 4X_4 = -2 - 4X_5$ $X_1 = -1 - 2X_4$	2

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Eigenvalues from $(A - \lambda I) = 0$	SOLUTION
$\lambda^3 - 3\lambda^2 - 22\lambda + 24 = 0$	2
Trial and error shows that $\lambda_1 = 1$ satisfies equ. Other voots are $\lambda_2 = 6$, $\lambda_3 = -4$.	
Eigenvector corr. to $\lambda_1 = 1$ $\times = \frac{1}{5} \begin{pmatrix} -4 \\ 0 \end{pmatrix}$	2
$\frac{1}{3}$	2
Eigenvertor corr to $\lambda_2 = 0$ $y = \frac{1}{\sqrt{50}} \left(\frac{3}{4} \right)$	2
Eigenvector corr. to 2=-4 = 5	
Genfy IT y = yTX = ZTX = C	2
U = (-4 3 50 50) Q = (0 6 0) 3 450 450) Q = (0 6 0) 0 0 -4)	2+2
15 T50 46501	
$\frac{1}{6^n} A^n = \frac{1}{6^n} U Q^n U^{\dagger} = U \begin{pmatrix} \frac{1}{6^n} & 0 & 0 \\ 0 & i & 0 \\ 0 & 0 & 0 \end{pmatrix} U^{\dagger}$	
$\rightarrow V \begin{pmatrix} 0 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 0 \end{pmatrix} U^{T} \Leftrightarrow n \rightarrow \infty$	6
$= \int_{50} \left(\frac{9}{15} \frac{15}{25} \frac{12}{20} \right)$	
	20

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	EXAMINATION QUESTIONS/SOLUTIONS SESSION 2001/2002	ISE 1.6
	Setters are advised that Checkers, Editors, Typists and External Examiners greatly appreciate the merits of accuracy, legibility and neatness.	SETTER
	Write on this side only, between the margins, double-spaced. Not more than	Liebech
	one question or solution per sheet, please.	QUESTION
2	(i) $f_{x} = f_{x} + yf_{y}$, $f_{y} = f_{x} + xf_{y}$.	SOLUTION
	(i) $f_{x} = f_{u} + yf_{v}$, $f_{y} = f_{u} + xf_{v}$. Hence	6
<u>.</u>	fry = fuu + xfuv + fv + y (fvu + xfvv)	
ر ک	= fun + (x+y)fur + myfrr + fr	
Ó	= fun + vfur + vfvr +fv.	
_	(ii) $f_x = 3x^2y + y^2 - y = y(3x^2 + y - 1)$	
2	(ii) $f_x = 3x^2y + y^2 - y = y(3x^2 + y - 1)$ $f_y = x^3 + 2xy - x = x(x^2 + 2y - 1)$. Set both equal to zero: possibilities are $y = 0, x = 0 \text{ or } \pm 1$	
	Set both equal to zero: possibilités are	
	y=0, x=0 or ±1	1
	x=0, y=0 ~ 1	
	$(x,y \neq 0)$ $3x^2+y-1 = x^2+2y-1 = 0$ =) $y = \frac{2}{5}$, $x = \pm \frac{1}{\sqrt{5}}$.	
	$=$ $y = \frac{2}{5}, x = \pm \frac{1}{\sqrt{5}}$.	
<u></u>	So stationery pt are	
\(\)	6 stationery pt one (0,0), (±1,0), (0,1), (±√5, ₹).	
	Nau fxx = 6xy, fxy = 3x2+2y-1, fyy = 2x.	
	Now $f_{xx} = 6xy$, $f_{xy} = 3x^2+2y-1$, $f_{yy} = 2x$. So seething $D = f_{xx}f_{yy} - f_{xy}^2$, have	
	pt. (0,0) (1,0) (-1,0) (0,1) (法1号) (-法1号) D -1 -+ -+ -1 生	
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QUESTION

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a) Reametric series with common ratio 11 < 1 : convergent

SOLUTION 7

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b) an = $\frac{n^3 + 3n^2 - 2}{2n^2 + 1} > \frac{1}{2n}$, so Divergent by compansa test with Et.

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c)
$$\frac{a_n+1}{a_n} = \frac{n+1}{2^{n+1}} \cdot \frac{2^n}{n} = \frac{1}{2} \cdot \frac{n+1}{n} \rightarrow \frac{1}{2} < 1$$

.. convergent by Ratio Test

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(d) , | > 1, to DIVERGENT by comparison wh 区上.

(ii) (a)
$$\left| \frac{a_{n+1}}{a_n} \right| = \frac{(n+1)^3 |x|^{n+1}}{2^{n+1}} \cdot \frac{2^n}{n^3 |x|^n} = \frac{|x|}{2} \cdot \frac{(n+1)^3}{n^3} \rightarrow \frac{|x|}{2}$$

So by Pario test, converges for -2 < x < 2,

diverges for 1x1 > 2.

For $x = \pm 2$, series is $\sum (-1)^n n^3$ or $\sum n^3$, divergent.

(b)
$$\left|\frac{a_{n+1}}{a_n}\right| = \left|\frac{(x+1)^{2n+2}}{(x^2+n+7)^{n+1}} \cdot \frac{(x^2+n+7)^n}{(x+1)^{2n}}\right| = \left|\frac{(x+1)^2}{x^2+n+7}\right|.$$

by Rahio test, converges when

$$\left|\frac{x^2+2x+1}{x^2+x+7}\right|<1.$$

Autems are tre, so this holds (x2+2x+1 < x2+x+7 i. x < 6

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Duerjes une $\frac{\chi^2+2\chi+1}{\chi^2+\chi+7} > 1$; and unen = , $\chi = 6$ and serve is $\Sigma 1$, divyt

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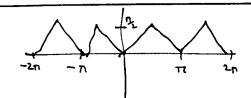
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QUESTION

SOLUTION 8.



Even fu ha Fourier leies 00 + 5 an cos nx

where
$$a_0 = \frac{2}{\pi} \int_0^{\pi} f(n) dn$$
, $a_n = \frac{2}{\pi} \int_0^{\pi} f(n) \cosh n dn$.

Here
$$a_0 = \frac{2}{\pi} \left(\left[\frac{x^2}{2} \right]_0^{\frac{\pi}{2}} - \left[\left(\frac{\pi - x}{2} \right)^2 \right]_{\frac{\pi}{2}}^{\frac{\pi}{2}} \right) = \frac{\pi}{2}$$

$$a_1 = \frac{2}{\pi} \left(\int_0^{\frac{\pi}{2}} x \cos nx \, dn + \int_{\frac{\pi}{2}}^{\pi} (\pi - x) \cos nx \, dn \right)$$

Pullip u = n-n, have

$$\int_{\frac{\pi}{2}}^{\pi} (\pi - x) \cos nx \, dn = \int_{\frac{\pi}{2}}^{\infty} u \cos n\pi \, dn \quad (-du)$$

$$= \int_{0}^{\frac{\pi}{2}} u \cos nu \, dn \quad (-du) \quad (-du)$$

$$= \int_{0}^{\frac{\pi}{2}} u \cos nu \, dn \quad (-du) \quad (-du)$$

Here an = $\int \frac{4}{\pi} \int_{0}^{\frac{\pi}{2}} x \cos x dx$ if newer

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SOLUTION هد رگا

For never,
$$\frac{\pi}{2}$$

Naw $\int_{0}^{\pi} x \cos nx \, dx = \left[x \frac{\sin nx}{n}\right]^{\frac{\pi}{2}} - \int_{0}^{\frac{\pi}{2}} \frac{\sin nx}{n} \, dx$

$$= 0 + \frac{1}{n^{2}} \left[\cos nx\right]^{\frac{\pi}{2}}$$

$$= \frac{1}{n^{2}} \left(\cos \frac{n\pi}{2} - 1\right) = \begin{cases} -2x & \text{if } n = 4k-2 \\ 0 & \text{if } n = 4k \end{cases}$$

Here
$$a_n = -\frac{8}{\pi (4k-2)^2} = \frac{-2}{\pi (2k-1)^2}$$
 if $n = 4k-2$
and 0 emanism.
So Fourier Series is
$$\frac{\pi}{4} = \frac{2}{\pi} \sum_{k=1}^{\infty} \frac{\cos(4k-2)x}{(2k-1)^2}$$

$$\frac{\pi}{4} - \frac{2}{\pi} \sum_{k=1}^{\infty} \frac{\cos(4k-1)x}{(2k-1)^{2}}$$

12

$$f(0) = 0 = \frac{\pi}{4} - \frac{2}{\pi} \sum_{k=1}^{\infty} \frac{1}{2^{k-1}}$$

$$= \sum_{k=1}^{\infty} \frac{1}{2^{k-1}} = \frac{\pi^{2}}{8}.$$

$$\frac{\text{Parenal}: \frac{2}{\pi} \int_{0}^{\pi} f(x)^{2} dx = \frac{\alpha_{0}^{2}}{2} + \sum_{n=1}^{\infty} \alpha_{n}^{2}}{\pi} + \sum_{n=1}^{\infty} \int_{0}^{\pi} x^{2} dx + \sum_{n=1}^{\infty} \int_{0}^{\pi} (\pi - x)^{2} dx = \sum_{n=1}^{\infty} \left[\frac{x^{2}}{3} \right]_{0}^{\pi} + \sum_{n=1}^{\infty} \left[\frac{\pi - x}{3} \right]_{\pi}^{\pi}$$

$$= \frac{\pi^{2}}{C}.$$

$$\delta \frac{\tau_{6}^{2}}{6} = \frac{\tau_{6}^{2}}{8} + \frac{4}{\pi^{2}} \sum_{i}^{\infty} \frac{1}{(2k-i)^{4}} \Rightarrow \sum_{i} \frac{1}{(2k-i)^{4}} = \frac{\pi^{4}}{76}.$$

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SOLUTION

$$L(f'(n)) = \int_0^\infty f'(n) e^{-tn} dn = \left[f(n) e^{-tn} \right]_0^\infty + t \int_0^\infty f(n) e^{-tn} dn$$
$$= -f(0) + t L(f).$$

$$L(f''(n)) = \int_{0}^{\infty} f''(n) e^{-tn} dn = [f'(n) e^{-tn}]_{0}^{\infty} + t \int_{0}^{\infty} f'(n) e^{-tn}$$

$$= -f'(0) + t L(f')$$

$$= -f'(0) - tf(0) + t^{2} L(f).$$

Take Laplace transforms of both diff equs:

①
$$-3t + t^2L(y) = L(z) - L(y)$$

② $-t + t^2L(z) = L(y) - L(z)$

Eliminate L(z):

$$L(y) ((t^{2}+1)^{2}-1) - t (3(t^{2}+1)+1) = 0$$

$$=) L(y) (t^{2}(t^{2}+2)) = t (3t^{2}+4)$$

$$=) L(y) = \frac{3t^{2}+4}{t(t^{2}+2)} = \frac{a}{t} + \frac{bt+c}{t^{2}+2}$$

The
$$a(t^2+1) + t(bt+c) = 3t^2+4 \implies a=2, c=0, b=1$$

Here $L(y) = \frac{2}{t} + \frac{t}{t^2+2} \implies y = 2 + \cos 5x$

Then
$$y'' = -2 \cos 5x = z - y = z = y - 2 \cos 5x$$

 $z = 2 - \cos 5x$

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