UNIVERSITY OF LONDON

[E1.11 2006]

B.ENG. AND M.ENG. EXAMINATIONS 2006

For Internal Students of Imperial College London

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

INFORMATION SYSTEMS ENGINEERING E1.11

MATHEMATICS

Date Tuesday 30th May 2006 10.00 am - 1.00 pm

Answer ANY 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) Find all possible values of the following complex numbers.

Give your answer in the form x+iy (with x and y real) :

- (a) $(1 + 2i)^2$;
- (b) $\ln(1 + i)$;
- (c) $(-1 + i)^{1/3}$;
- (d) $\operatorname{sech}(1 + i\pi/4)$.
- (ii) Find all the solutions of the equation $\tanh z = 1/2$.

Give your answer in the form x + iy (with x and y real).

- 2. (i) Differentiate $y = (\tan^{-1} x)^{-1}$.
 - (ii) Find the stationary points of $y=x^2\,e^{-x^2}$ and classify them as maxima or minima.

Sketch the curve.

- 3. (i) Using l'Hôpital's Rule or otherwise, evaluate the following limits:
 - (a) $\lim_{x\to 2} \frac{x^2 x 2}{2x^2 + 2x 12} ;$
 - (b) $\lim_{x \to 1} \frac{\ln x}{\cos\left(\frac{\pi x}{2}\right)}.$
 - (ii) Use standard tests to determine whether the series $\sum_{n=1}^{\infty} \frac{e^{n/2}}{\sqrt{n!}}$ converges or diverges.
 - (iii) Find the interval of convergence of the series $\sum_{n=1}^{\infty} \frac{(x^2+1)^n}{3^n n^3}$ and investigate the endpoints.
- 4. Evaluate the following integrals:
 - (i) $\int \tan x \, dx \; ;$
 - (ii) $\int x \sec^2 x \, dx \; ;$
 - (iii) $\int \cos^2(2x) \, dx \; ;$
 - (iv) $\int \frac{dx}{x(x^2+2x+1)} .$

5. (i) Find the general solution of the 1st order differential equation

$$\frac{dy}{dx} + (\ln x) y = x e^{-x \ln x}.$$

(ii) Find the solution of the 2nd order differential equation

$$\frac{d^2y}{dx^2} - 8 \frac{dy}{dx} + 16 y = e^{4x} ,$$

with
$$y=1, \ \frac{dy}{dx}=0$$
 at $x=0$.

SECTION B

6. (i) Let

$$A = \left(egin{array}{ccc} 2 & -1 & 3 \ 3 & -1 & 4 \ 1 & -1 & 2 \end{array}
ight) \,, \qquad x = \left(egin{array}{c} x_1 \ x_2 \ x_3 \end{array}
ight) \,.$$

Use Gaussian elimination to find all solutions of the system of simultaneous equations

$$Ax = \left(\begin{array}{c} 0 \\ 0 \\ 0 \end{array}\right).$$

(ii) Find a condition on the entries of a column vector $c=\begin{pmatrix}c_1\\c_2\\c_3\end{pmatrix}$

which ensures that the system Ax = c has no solutions, where A is the matrix in (i).

(iii) Let
$$B = \begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix}$$
.

Find an invertible 2×2 matrix P such that $P^{-1}BP$ is a diagonal matrix.

- 7. (i) Let $u=x^2+y^2,\ v=xy$ and f=f(u,v). Express $\frac{\partial f}{\partial u}$ and $\frac{\partial f}{\partial v}$ in terms of $\frac{\partial f}{\partial x}$ and $\frac{\partial f}{\partial y}$.
 - (ii) Let $g(x, y) = x^3y + xy^2 xy$.

Find the six stationary points of g and determine whether they are maxima, minima or saddle points.

8. Sketch the graph of the function

$$f(x) = |\sin x|.$$

Calculate the Fourier series for f(x), giving the general term.

Deduce that

$$\frac{1}{1 \cdot 3} - \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} - \frac{1}{7 \cdot 9} + \dots = \frac{\pi}{4} - \frac{1}{2}$$

and

$$\frac{1}{3 \cdot 5} \; - \; \frac{1}{7 \cdot 9} \; + \; \frac{1}{11 \cdot 13} \; - \; \frac{1}{15 \cdot 17} \; + \; \ldots \; = \; \frac{\pi}{4 \sqrt{2}} \; - \; \frac{1}{2} \; .$$

9. The Laplace transform of a function f(t) is defined by

$$\mathcal{L}(f(t)) = F(s) = \int_0^\infty e^{-st} f(t) dt$$
.

(i) Find $\mathcal{L}(e^{-t}\sin t)$.

(Any rule used must be proved.)

(ii) Use Laplace transforms to find functions x, y of t satisfying the following simultaneous differential equations:

$$\frac{dx}{dt} + \frac{dy}{dt} + x = 0,$$

$$\frac{dx}{dt} + 2\frac{dy}{dt} - x = e^{-t},$$

with $x(0) = \frac{1}{2}$, y(0) = 0.

[You may assume that $\mathcal{L}(f'(t)) = -f(0) + s\mathcal{L}(f(t))$.]

	EXAMINATION QUESTIONS/SOLUTIONS 2005-06	Course
		ISE 1-6
Question		Marks & seen/unseen
Parts	$(a)(i)(1+2i)^2 = 1+4i+4i^2 = -3+4i$	1
*	(ii) Po(1+i) = Po (1/2 e 1/4 + 1/2 m) = Po 1/2 + 1/4 + 1/2 m	3
	$= \frac{1}{2} (n 2 + i (\frac{\pi}{4} + 2n\pi))$ $= \frac{3\pi}{4} + i 2n\pi)^{1/3}$ $= 2^{1/6} (\cos \frac{\pi}{4} + i \sin \frac{\pi}{4}) = 2^{-1/3} (1+i)$ $= 2^{1/6} (\cos \frac{i \pi}{4} + i \sin \frac{\pi}{4})$	4
	$= \frac{2^{1/6} \left(\cos \frac{19\pi}{12} + i \sin \frac{19\pi}{12} \right)}{\left(i v \right) \operatorname{Sech} \left(1 + \frac{i \pi}{4} \right) = \frac{1}{\left(\cosh \left(1 + \frac{i \pi}{4} \right) \right)} = \frac{\frac{2}{1 + \frac{i \pi}{4}} - 1 - \frac{i \pi}{4}}{e^{\frac{1}{4} + \frac{i \pi}{4}} + e^{\frac{1}{4} + \frac{i \pi}{4}}}$ $= \frac{2}{e^{\frac{1}{4} + \frac{i}{4}} + \frac{1}{e^{\frac{1}{4}}} + \frac{1}{e^{\frac{1}{4}}$	6
	$= \frac{2\sqrt{2}e\left[(e^{2}+1)-i(e^{2}-1)\right]}{(e^{2}+1)^{2}+(e^{2}-1)^{2}} = \frac{2\sqrt{2}e\left[(e^{2}+1)-i(e^{2}-1)\right]}{2e^{4}+2} = \frac{\sqrt{2}e(e^{2}+1)}{e^{4}+1} \cdot \frac{\sqrt{2}e(e^{2}-1)}{e^{4}+1}$ (b) $\tanh z = \frac{1}{z} = \frac{3\sinh z}{\cosh z} = \frac{1}{z} = \frac{e^{2}-e^{2}}{z} = \frac{e^{2}+e^{2}}{z}$ $\Rightarrow 3e^{-2} = e^{2} \Rightarrow e^{-2} = 3e^{-2}$	6
	$= 7 \ Z = \frac{2}{2} \ln 3 + i \ 2 \ln 7$ $= 7 \ Z = \frac{1}{2} \ln 3 + i \ \text{Checker's initials}$ Setter's initials	Page number
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Question		Marks & seen/unseen
Parts	(a) $y = (\tan^2 x)^{-1}$ $= \frac{dy}{dx} = -(\tan^2 x) \frac{d}{dx} (\tan^2 x)$ Let $y = \tan^2 x = \tan y = x$ $= \frac{dy}{dx} = \frac{1}{dx} = \frac{1}{1 + \tan^2 y} = \frac{1}{1 + x^2}$ $= \frac{dy}{dx} = \frac{1}{(\tan^2 x)^2} \frac{1}{1 + x^2}$	8
	(b) $y = xe^{2}$ $\Rightarrow dy = 2xe^{2} - 2xe^{2} = 2x(1-x^{2})e^{2}$ Stationary points where $dy = 0 \Rightarrow x = 0, \pm 1$ $dy = 2e^{-x} - 4xe^{-x} - 6xe^{-x} + 4xe^{-x} = (2-10x+4x)e^{-x}$ At $x = \pm 1$, $dy = (2-10+4)e^{-1} = -4e^{-1} < 0 \Rightarrow maximum$ At $x = 0$, $dy = 2$,	9
	i e x	3
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EXAMINATION QUESTIONS/SOLUTIONS 2005-06	Course
	ISE 1.6
Question 3	Marks & seen/unseen
Parts $(a)(1) \lim_{x\to 2} \frac{x^2-x-2}{2x^2+2x-12} = \lim_{x\to 2} \frac{2x-1}{4x+2} = \frac{3}{10}$	2
$\lim_{x \to 1} \frac{\ln \frac{\ln x}{\ln x}}{\cos(\frac{\pi x}{2})} = \lim_{x \to 1} \frac{1/x}{-\frac{\pi}{2}\sin(\frac{\pi x}{2})} = -\frac{2}{\ln x}$	3
(b) $\frac{\infty}{2} \frac{e^{r/2}}{\sqrt{n!}}$ $a_n = \frac{e^{r/2}}{\sqrt{n!}}$	
$P = \lim_{n \to \infty} \left \frac{a_{n+1}}{a_n} \right = \lim_{n \to \infty} \left(\frac{e^{\frac{n+1}{2}}}{\sqrt{(n+1)!}} \frac{\sqrt{n!}}{e^{n/2}} \right)$	6
$= \lim_{h \to \infty} \left(\frac{e'_{12}}{\sqrt{n+1}} \right) = 0 \implies \text{convergent}.$	13
(c) $\sum_{n=1}^{\infty} \frac{(x+1)^n}{3^n n^3}$ $a_n = \frac{(x+1)^n}{3^n n^3}$	
$\rho = \lim_{n \to \infty} \left \frac{\alpha_{n+1}}{\alpha_n} \right = \lim_{n \to \infty} \left(\frac{(x+1)^n}{3^{n+1}(n+1)^3} \frac{3^n 3}{(x^2+1)^n} \right)$	
$=\lim_{n\to\infty}\left(\frac{x+1}{3}\frac{1}{(1+\frac{1}{n})^3}\right)=\frac{x+1}{3}$	9
Convergent for $\frac{x^2+1}{3} < 1 = 7 \times < 2 = 7 - \sqrt{2} < \sqrt{2}$ Endpoints: at $x = \pm \sqrt{2}$, series becomes:	
$ \frac{\int_{n=1}^{\infty} \frac{(\sqrt{2}+1)^n}{3^n n^3} = \frac{2}{n^{n-1}} \frac{i}{n^3} \text{ which is convergent.} $ Setter's initials Checker's initials	Page number
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	EXAMINATION QUESTIONS/SOLUTIONS 2005-06	Course
Question		Marks & seen/unseen
Parts	(a) $\int \tan x dx = \int \frac{\sin x}{\cos x} dx = -\ln(\cos x) + c$	3
	(b) $\int x \sec^2 x dx$ $U = X \frac{dV}{dx} = \sec^2 x$	
	$\frac{dv}{dx} = 1 \qquad V = tanx$	3
	= $x \tan x - \int \tan x dx$ (c) $\int \cos^2(2x) dx$	
	= $x \tan x + \ln(\cos x) + c$ = $\int \frac{1}{2} (1 + \cos 4x) dx$	4
	$\frac{1}{X(X^{2}+2x^{2})} = \frac{A}{X} + \frac{B \times A \cdot C}{X^{2}+2x+1} \Rightarrow 1 = A(X^{2}+2x+1) + (B \times A \cdot C) \times A$ $\Rightarrow 1 = X^{2}(A+B) + X(2A+C) + A$	10
	$\Rightarrow A=1, B=-1, C=-2$	10
	$= \int \left\{ \frac{1}{X} - \frac{X+2}{X^2+2x+1} \right\} dX = \int \left\{ \frac{1}{X} - \frac{X+1+1}{(X+1)^2} \right\} dX$	
	$= \int \left\{ \frac{1}{X} - \frac{1}{X+1} - \frac{1}{(X+1)^2} \right\} dX = (n X - (n(X+1)) + \frac{1}{X+1} + C)$	
	$= \left(n \frac{X}{X+1} + \frac{1}{X+1} + C\right)$	
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	EXAMINATION QUESTIONS/SOLUTIONS 2005-06	Course ISE 1-6
Question 5		Marks & seen/unseen
Parts	(a) $\frac{dy}{dx} + (\ln x)y = xe^{-x \ln x}$ Integrating factor e $\int \ln x dx \qquad u = \ln x \frac{dV}{dx} = 1 \qquad \int \ln x dx = x \ln x - \int dx = x \ln x - x$ $\frac{du}{dx} = \frac{1}{x} V = x$ $\Rightarrow \frac{d}{dx} \left(y e^{-x \ln x - x} \right) = xe^{-x} e^{-x \ln x} x \ln x - x = xe^{-x}$ $\Rightarrow \frac{d}{dx} \left(y e^{-x \ln x - x} \right) = xe^{-x} e^{-x} \qquad u = xe^{-x}$ $\Rightarrow \frac{du}{dx} = 1 v = -e^{-x}$ $= -xe^{-x} + \int e^{-x} dx = -xe^{-x} e^{-x} + c$ $= x \ln x $	10
		10
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 $=7 y = (1-4x)e^{4x} + \frac{1}{2}x^2e^{4x}$.

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Question.		Marks &
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Parts	(i) Augmented makix	
		SIMILAR EGS
	$\begin{pmatrix} 2 & -1 & 3 & 0 \\ 3 & -1 & 4 & 0 \\ 1 & -1 & 2 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 2 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 2 & -2 & 0 \end{pmatrix} \rightarrow \begin{pmatrix} 1 & -1 & 2 & 0 \\ 0 & 1 & -1 & 0 \\ 0 & 0 & 0 & 0 \end{pmatrix}$	SEEN
	New system: x,-x2+2x3 = 0 x2-x3 = 0	
	General solution is $x = (-a, a, a)$ (any a).	6
	$ \begin{pmatrix} 2 & -1 & 3 & c_1 \\ 3 & -1 & 4 & c_2 \\ 1 & -1 & 2 & c_3 \end{pmatrix} \longrightarrow \begin{pmatrix} 1 & -1 & 2 & c_3 \\ 0 & 1 & -1 & c_1 - 2c_3 \\ 0 & 2 & -2 & c_2 - 3c_3 \end{pmatrix} $	
	$ \rightarrow \begin{pmatrix} 1 & -1 & 2 & c_3 \\ 0 & 1 & -1 & c_{1} - 2c_{3} \\ 0 & 0 & 0 & c_{2} - 3c_{3} - 2(c_{1} - 2c_{3}) \end{pmatrix} $	
	System has no solutions when constent on RHS	
	of last equation is nauzero, is. when	
	c2-3c3-2(c1-2c3) #0	
	ie. 2c,-cz- cz +0	6
	(iii) Charactershie poly of B is 1-2 2	SIMILAR SEEN
	$= \lambda^2 - 3\lambda - 4 = (\lambda - 4)(\lambda + 1).$	
	So evalues are 4, -1.	2
	2=4 Evectors (-3 2 (°) -> a(2)	2
	$\frac{\lambda = -1}{2} \text{Grees} \left(\begin{array}{cc} 2 & 2 & 0 \\ 3 & 3 & 0 \end{array} \right) \rightarrow \left(\begin{array}{c} 1 \\ -1 \end{array} \right).$	2
	Setter's initials Checker's initials M\H	Page number
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	EXAMINATION QUESTIONS/SOLUTIONS 2005-06	Course 1S€ 1.
Question.		Marks & seen/unseen
Parts	So $P = \begin{pmatrix} 2 & 1 \\ 3 & -1 \end{pmatrix}$ will do	2
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Question. 7, mine				Marks & seen/unseen
Parts (i) 3	of = of. =	2n + 3f. y	O	UNZEN
3	$\frac{\partial f}{\partial y} = \frac{\partial f}{\partial u}$	2y + 2f. 2	©	2
	@xx gures			2
		= f, (y2-x2	-)	
	. f. = 	32- 42		2
(1) x x	- Day guis			
	mfn-yfy	$= f_u \left(2n^2 - 2 \right)$	y)	
	f _u =	xfx-yfy 2(x2-y2)		2
(ii) He	0 9 = 3	1x²y +y²-y :	= y (3x2-1+y)	SIMILAR SCEN
		3+2ny-x	= 2(2-1+24)	2
		9x = 9y = 0. $3x^2 - 1 + y = 0$	0	
From (3), x=0	a x2-1+2y=	٥	
Setter's i	*	Checker's initials	5	Page number

	EXAMINATION QUESTIONS/SOLUTIONS 2005-06	Course
Question.		Marks & seen/unseen
Parts	If y=0 he n=0 av =1.	
	If x = 0 he y = 0 a 1.	
	If 3x2-1+y = x2-1+2y = 0, hem	
	Sub. y = 1-3x2, guip	
	$x^2 - 1 + 2(1 - 3x^2) = 0$	
	=) 5x2= 1	
	コ ハコナ 歩, リョーラニラ.	
	Herce get 6 statuting paints	
	(0,0), (1,0), (-1,0), (0,1), (赤,音)(赤,音)	6
	Mahre Nan gn = 6 ny, gny = 3 n2+2y-1, gyy = 2n.	2
	Hence, for $\Delta = g_{ny}^2 - g_{nn} g_{yy}$, get	
	$\frac{\rho^{+}}{\Delta} = \begin{pmatrix} (0,0) & (0,0) & (-1,0) & (0,1) & (\frac{1}{5},\frac{3}{5}) & (-\frac{1}{5},\frac{3}{5}) \\ \Delta = 1 & 4 & 4 & 1 & -\frac{4}{5} & -\frac{4}{5} \\ 3nn & > 0 & < 0 \end{pmatrix}$	2.
	Here (0,0), (±1,0), (0,1) are saddles	
	$(\frac{1}{\sqrt{5}}, \frac{2}{5})$ is a meximum $(-\frac{1}{\sqrt{5}}, \frac{2}{5})$ is a meximum	2
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Question.		Marks &
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Parts	Graph:	SIMILAR
ĸ	-2n $-n$ n $2n$ $3n$	3
	Fourier series: is a cosme deries (evenfuchci) ao + \(\sum_{\pi} \angle \tan \cos nn \)	21
	$a_0 = \frac{2}{\pi} \int_0^{\pi} \sin dx = \frac{2}{\pi} \left[-\cos \pi \right]_0^{\pi} = \frac{4}{\pi}$	
	an = $\frac{2}{\pi} \int_{0}^{\pi} \sin x \cos nx dx$	
	= \frac{1}{\infty} \left(\sin \left(\n-1 \right) \n - \sin \left(\n-1 \right) \n \right) \n \n = 1, hui is zero. For n \n 1	
	$= \frac{1}{n} \left[\frac{1}{n-1} \cos(n-1) x - \frac{1}{n+1} \cos(n+1) x \right]_{0}^{1/2}$	
	$= \begin{cases} 0, & n \text{ odd} \\ \frac{-4}{\pi(n^2-1)}, & n \text{ even}. \end{cases}$	
	La tourier series is	
	$\frac{2}{\pi} - \frac{4}{\pi} \left(\frac{1}{2^{2}-1} \cos^{2}x + \frac{1}{4^{2}-1} \cos^{4}x + \dots \right)$	9
	$= \frac{2}{\pi} - \frac{4}{\pi} \sum_{n=1}^{\infty} \frac{1}{4n^2-1} \cos^2 2n^2 x.$	
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	ML TYPE	10

	EXAMINATION QUESTIONS/SOLUTIONS 2005-06	Course 1S€ 1.
Question.		Marks & seen/unseen
Parts	$\int_{-\infty}^{\infty} \frac{1}{2} = \frac{1}{\pi} = \frac{2}{\pi} - \frac{4}{\pi} = \frac{2}{\pi} - \frac{4}{\pi} = \frac{2}{\pi} = \frac{(-1)^n}{4n^{n-1}}$	
	$\frac{1}{1} = \frac{1}{1} + \frac{1}{1 \cdot 3} = \frac{1}{3 \cdot 5} + \frac{1}{5 \cdot 7} - \dots = 1 - \frac{2}{11}$	
	$\frac{1}{1.3} - \frac{1}{3.5} + \frac{1}{5.7} - \dots = \frac{71}{4} - \frac{1}{2}$	4
	Put = 77 :	
	S-1 7 = 1/2	
	$= \frac{2}{n} - \frac{4}{n!} \left(\frac{-1}{3.5} + \frac{1}{7.9} - \frac{1}{11.13} + \dots \right)$	
	$\frac{1}{3.5} - \frac{1}{7.9} + \frac{1}{11.13} - \dots$	
	$= \frac{\pi}{4} \left(\frac{1}{\sqrt{2}} - \frac{2}{n} \right)$	4
	= 17 - 1.	
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Question.		Marks &
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Parts	(i) Let f(t) = etsit. The	SIMILAR
	$L(pt) = F(s) = \int_0^\infty e^{-(y+1)t} s = t dt$	
	$= \left[-\frac{1}{s+1} e^{-(s+1)t} s = t \right]_{0}^{\infty} + \int_{0}^{\infty} \frac{1}{s+1} e^{-(s+1)t} ds$	t dit
	$= 0 + \frac{1}{s+1} \left[-\frac{1}{s+1} e^{-(s+1)t} \cos t \right]_{0}^{\infty} = \frac{1}{s+1} \int_{0}^{\infty} \frac{1}{s+1} e^{-(s+1)t} \sin t \frac{1}{s+1} e^{-(s+1)t} \sin t \frac{1}{s+1} e^{-(s+1)t} \sin t \frac{1}{s+1} e^{-(s+1)t} e^{-(s+1)t} \sin t \frac{1}{s+1} e^{-(s+1)t} e^{$	sit dt
	$=\frac{1}{(s+1)^2} - \frac{1}{(s+1)^2} F(s)$	
3	$F(s) \left(1 + \frac{1}{(s+1)^2}\right) = \frac{1}{(s+1)^2}$	
	$F(s) = \frac{1}{(s+1)^2 + 1}$	6
	(ii) Take laplace transforms:	
	(i) $-\frac{1}{2} + sL(n) + sL(y) + L(n) = 0$	-A* *
	(2) $-\frac{1}{2} + sL(x) + 2sL(y) - L(x) = \frac{1}{s+1}$	4
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	EXAMINATION QUESTIONS/SOLUTIONS 2005-06	Course
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Parts	کے	
142	() (s+1) L(n) + sL(y) = ±	8
	(2) $(s-1)$ $L(n) + 2sL(y) = \frac{1}{s+1} + \frac{1}{2} = \frac{s+3}{2(s+1)}$	
	Te 2 × 0 - 2 gures	25 20
	$(s+3) L(x) = 1 - \frac{s+3}{2s+2} = \frac{s-1}{2s+2}$	
	$L(n) = \frac{s-1}{2(s+1)(s+3)}$	
*	$= \frac{1}{2} \left(\frac{2}{s+3} - \frac{1}{s+1} \right)$	
	$\therefore x = e^{-3t} - \frac{1}{2}e^{-t}$	5
	From (1), sl(y) = {- (+1) l(+)	
	$=\frac{1}{2}-\frac{s-1}{2(s+3)}=\frac{2}{s+3}$	
	$\mathcal{L}(y) = \frac{2}{s(s+3)} = \frac{2}{3} \left(\frac{1}{s} - \frac{1}{s+3} \right)$	9
	$y = \frac{2}{3}(1 - e^{-3t})$	5
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