

1. Determine the inverse Laplace transforms, $f(t) = \mathcal{L}^{-1}\{F(s)\}$.

(b) $F_1(s) = \frac{3s-15}{2s^2-4s+10}$ (c) $F_2(s) = \frac{3s^2+5s+3}{s^4+s^3}$

b.) $\frac{1}{2} \left(\frac{3s-15}{s^2-2s+5} \right)$

$$s^2 - 2s + 1 = -s + 1$$

$$(s-1)^2 + 4$$

$$- \frac{\frac{12}{2}}{(s-1)^2 + 4}$$

$$3s - 15 = 3(s-1) - 12$$

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

$$\frac{3}{2} e^t \cos(2t) - 3e^t \sin(2t)$$

c.) $\frac{s^3(3s^2+5s+3)(s+1)}{s^3(s+1)} = \frac{As^3(s+1)}{s} + \frac{Bs^3(s+1)}{s^2} + \frac{Cs^3(s+1)}{s^3} + \frac{Ds^3(s+1)}{s+1}$

$$3s^2 + 5s + 3 = As^2(s+1) + Bs(s+1) + C(s+1) + Ds^3$$

$$A=1$$

$$B=2$$

$$C=3$$

$$D=-1$$

$$= \frac{1}{s} + \frac{2}{s^2} + \frac{3}{s^3} - \frac{1}{s+1}$$

$$\mathcal{L}^{-1} = 1 + \frac{3t^2}{2} - e^{-t}$$

2. Use Laplace Transforms to solve the following initial value problems. Provide answers to each of the four steps listed here.

S1: Solve for $Y(s) = \mathcal{L}\{y(t)\}$;

S2: Set up the partial fractions decomposition (PF) for $Y(s)$;

S3: Without solving for the coefficients, transform the PF to $y(t)$;

S4: Solve for the unknown PF coefficients.

(b) $y'' + 4y' + 20y = 3te^{-t}$ $y(0) = 1$, $y'(0) = -1$

$$\mathcal{L}_y(y'' + 4y' + 20y) = \mathcal{L}_y(3te^{-t})$$

$$\left. \begin{aligned} y'' &= s^2[\mathcal{L}_y] - sy - y' \\ y' &= s[\mathcal{L}_y] - y \quad (4) \\ y &= [\mathcal{L}_y] \quad (20) \end{aligned} \right\} s^2[\mathcal{L}_y] - sy - y' + (s[\mathcal{L}_y] - y)(4) + 20[\mathcal{L}_y]$$

$$\mathcal{L}_y(3te^{-t}) = 3(\mathcal{L}_y(te^{-t}))$$

$$\mathcal{L}_y(e^{at}) = \frac{a}{s+a} = \frac{1}{s+1}$$

$$\mathcal{L}_y(e^{at}) = \frac{1}{s+a} - \frac{1}{s+1}$$

$$\frac{d}{ds} (s+1)^{-1} = \frac{1}{(s+1)^2}$$

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

$$s^2[\mathcal{L}_y] - sy - y' + (s[\mathcal{L}_y] - y)(4) + 2s[\mathcal{L}_y] = \frac{3}{(s+1)^2}$$

$$\mathcal{L}_y = \frac{s^3 + 5s^2 + 7s + 6}{(s^2 + 2s + 1)(s^2 + 4s + 20)}$$

$$y = \mathcal{L}^{-1} \left(\frac{s^3 + 5s^2 + 7s + 6}{(s^2 + 2s + 1)(s^2 + 4s + 20)} \right)$$

$$\frac{s^3 + 5s^2 + 7s + 6}{(s+1)^2 (s^2 + 4s + 20)} = \frac{A}{s+1} + \frac{B}{(s+1)^2} + \frac{Ds + C}{s^2 + 4s + 20}$$

$$s+1=0 \Rightarrow s=-1 \rightarrow s^3 + 5s^2 + 7s + 6 = A(s+1)(s^2 + 4s + 20) + B(s^2 + 4s + 20) + (Ds + C)(s+1)^2$$

$$(-1)^3 + 5(-1)^2 - 7 + 6 = 17B$$

$$B = \frac{3}{17}$$

$$20A + \frac{60}{17} + C = 6; \quad 24A + \frac{12}{17} + D + 2C = 7$$

$$5A + \frac{3}{17} + 2D + C = 5; \quad A + D = 1$$

$$A = -\frac{6}{289} \quad C = \frac{834}{289} \quad D = \frac{295}{289}$$

$$\mathcal{L}^{-1} \left(-\frac{6}{289(s+1)} + \frac{3}{17(s+1)^2} + \frac{295s + 834}{289(s^2 + 4s + 20)} \right) \rightarrow \frac{s+C}{(s+1)^2 + 16}$$

$$\downarrow \quad \downarrow \quad \downarrow$$

$$\frac{6}{289}e^{-t} \quad \frac{3+e^{-t}}{17} \quad \frac{295}{289}e^{-2t}\cos(4t) + \frac{61}{289}e^{-2t}\sin(4t)$$

$$\frac{6}{289}e^{-t} + \frac{3+e^{-t}}{17} + \frac{295}{289}e^{-2t}\cos(4t) + \frac{61}{289}e^{-2t}\sin(4t)$$

$$\frac{51e^{-t} + 6e^{-t} + 295e^{-2t}\cos(4t) + 61e^{-2t}\sin(4t)}{289}$$

3. Laplace transforms for hyperbolic trig functions. Derive expressions for $\mathcal{L}\{\cosh(\beta t)\}$ and $\mathcal{L}\{\sinh(\beta t)\}$, where,

$$\cosh(\beta t) = \frac{1}{2}(e^{\beta t} + e^{-\beta t}), \quad \sinh(\beta t) = \frac{1}{2}(e^{\beta t} - e^{-\beta t})$$

Compare your results to the Laplace transforms for $\cos(\beta t)$ and $\sin(\beta t)$.

$$\mathcal{L}(\cosh(\beta t)) \left. \begin{array}{l} \mathcal{L}[e^{\beta t}] = \frac{B}{s-B} \\ \mathcal{L}[e^{-\beta t}] = \frac{B}{s+B} \end{array} \right\} \frac{1}{2} \left(\frac{B}{s-B} + \frac{B}{s+B} \right)$$

$$\mathcal{L}(\cos(\beta t)) = \frac{s}{s^2 + \beta^2}$$

$$\mathcal{L}(\cos(bt)) = \frac{s}{s^2 + b^2}$$

$$\mathcal{L}(\sinh(bt)) = \left. \begin{aligned} \mathcal{L}[e^{bt}] &= \frac{b}{s-b} \\ \mathcal{L}[e^{-bt}] &= \frac{b}{s+b} \end{aligned} \right\} \frac{b}{s-b} - \frac{b}{s+b}; \quad \frac{b(s+b)}{s(s-b)(s+b)} - \frac{b(s-b)}{s(s-b)(s+b)} = \frac{b^2}{s(s-b)(s+b)}$$

$$\mathcal{L}(\sin(bt)) = \frac{b}{s^2 + b^2}$$

$$\frac{b(s+b) - (bs - b^2)}{s(s-b)(s+b)}$$

4. Consider the following first-order initial value problem (IVP),

$$\frac{dy}{dt} + \frac{1}{2}y = f(t), \quad y(0) = 0,$$

where $f(t)$ is given as the piecewise function:

$$f(t) = \begin{cases} 4, & 0 \leq t < 2 \\ 0, & 2 \leq t < \infty \end{cases}$$

Find the (unique) solution, $y(t)$, to this IVP, evaluate $y(4)$ and sketch the graph of $y(t)$ on the interval $0 \leq t \leq 4$.

S1: Solve the initial value problem on the interval $0 \leq t \leq 2$.

S2: Evaluate $y(2)$ (label this value as y_2).

S3: Solve the IVP, $\mathcal{L}[y] = f(t)$ for $t > 2$ with initial condition $y(2) = y_2$.

S4: Express your solution in piecewise form and sketch its graph on $0 \leq t \leq 4$.

1i: $s[\mathcal{L}y] - y(0) + \frac{[\mathcal{L}y]}{2} = \frac{4}{s}$

$y(0) = 0$

$$\mathcal{L}y = \frac{4}{s(s + \frac{1}{2})} \quad (2) \quad = \frac{8}{2s^2 + s}$$

$$\mathcal{L}^{-1} \left[\frac{8}{2s^2 + s} \right]$$

$$\frac{8}{s(2s+1)} = \frac{A}{s} + \frac{B}{2s+1}$$

$$8 = A(2s+1) + \frac{2Bs(s+1)}{2s+1}$$

$$8 = 2As + A + Bs$$

$$A = 8 \quad 2As + Bs = 0$$

$$A = 8$$

$$B = -16$$

$$\mathcal{L}^{-1} \left[\frac{8}{s} - \frac{16}{2s+1} \right]$$

1ii: $s[\mathcal{L}y] + \frac{[\mathcal{L}y]}{2} = 0$

$$\mathcal{L}y = 0$$

$$y = 8 - 8e^{-t/2}, \quad 0 \leq t < 2$$

$$y = 0, \quad 2 \leq t < \infty$$

