By definition of Convolution,

$$((f * g) * h) (u) = \int_{\mathbb{R}} (f * g) (x) h (u - x) dx$$

$$= \int_{\mathbb{R}} \left[ \int_{\mathbb{R}} f (y) g (x - y) dy \right] h (u - x) dx$$

$$= \int_{\mathbb{R}} \int_{\mathbb{R}} f (y) g (x - y) h (u - x) dy dx.$$

By Fubini's theorem we can switch the integration,

$$egin{aligned} \left(\left(fst g
ight)st h
ight)\,\left(u
ight) &= \int_{\mathbb{R}}\int_{\mathbb{R}}f\left(y
ight)g\left(x-y
ight)h\left(u-x
ight)dx\,dy \ \\ &= \int_{\mathbb{R}}f\left(y
ight)\left[\int_{\mathbb{R}}g\left(x-y
ight)h\left(u-x
ight)dx
ight]dy. \end{aligned}$$

Look at the inner integral, by translation invariant

$$\begin{split} \int_{\mathbb{R}} g\left(x-y\right) h\left(u-x\right) dx &= \int_{\mathbb{R}} g\left(\left(x+y\right)-y\right) h\left(u-\left(x+y\right)\right) dx \\ &= \int_{\mathbb{R}} g\left(x\right) h\left(\left(u-y\right)-x\right) dx \\ &= \left(g * h\right) \, \left(u-y\right). \end{split}$$

So we have shown that

$$((f * g) * h) (u) = \int_{\mathbb{R}} f(y) (g * h) (u - y) dy,$$

which by definition is (f\*(g\*h)) (u). Hence convolution is associative

3. It follows directly that

$$(f * f)(t) = \int_0^t \cos(t - \tau) \cos(\tau) d\tau = \frac{1}{2} \int_0^t [\cos(t - 2\tau) + \cos(t)] d\tau = \frac{1}{2} (\sin t + t \cos t).$$

The range of the resulting function is  $\mathbb{R}$  .

5. We have  $\mathcal{L}[e^{-t}] = 1/(s+1)$  and  $\mathcal{L}[\sin 2t] = 2/(s^2+4)$ . Based on Theorem 6.6.1,

$$\mathcal{L}\left[\int_0^t e^{-(t-\tau)}\sin(2\tau)\,d\tau\right] = \frac{1}{s+1} \cdot \frac{2}{s^2+4} = \frac{2}{(s+1)(s^2+4)}.$$

7. We have f(t)=(g\*h)(t), in which  $g(t)=\sin t$  and  $h(t)=\cos 2t$ . The transform of the convolution integral is

$$\mathcal{L}\left[\int_0^t g(t-\tau)h(\tau)\,d\tau\right] = \frac{1}{s^2+1}\cdot\frac{s}{s^2+4} = \frac{s}{(s^2+1)(s^2+4)}\,.$$

Problem 8: 
$$F(s) = \frac{\int_{0}^{4} (s^{2}+4)}{\int_{0}^{4} (s^{2}+4)}$$
  
note that,  
 $\chi^{-1}(\frac{1}{5^{4}}) = \frac{1}{6} \cdot t^{3}$  and  
 $\chi^{-1}(\frac{1}{5^{2}+4}) = \frac{1}{2} \cdot sin at$   
Based on the convolution theorem,  
 $\chi^{-1}(\frac{1}{5^{4}} \cdot \frac{1}{5^{2}+4}) = \frac{1}{6} \cdot \frac{1}{2} \cdot \int_{0}^{t} (t-\tau)^{3} \cdot sin a\tau d\tau$ 

 $\mathcal{L}^{-1}\left[\frac{1}{(s+1)^3}\right] = \frac{1}{2}t^2e^{-t}$  and  $\mathcal{L}^{-1}\left[\frac{1}{s^2+4}\right] = \frac{1}{2}\sin 2t$ .

 $= \frac{1}{4} \int_{0}^{t} \tau^{2} e^{-\tau} \sin(2t - 2\tau) d\tau.$ 

Based on the convolution theorem, 
$$\mathcal{L}^{-1}\left[\frac{1}{(s+1)^3(s^2+4)}\right] = \frac{1}{4} \int_0^t (t-\tau)^2 e^{-(t-\tau)} \sin 2\tau \, d\tau$$

10. We first note that

$$s^{2} Y(s) - s - 1 + \omega^{2} Y(s) = G(s).$$

$$Y(s) = \frac{s+1}{s^2 + \omega^2} + \frac{G(s)}{s^2 + \omega^2}.$$

$$s^2 + \omega^2$$
 s
As shown in a related situation, Problem 11,

$$\mathcal{L}^{-1}\left[\frac{G(s)}{2(s-2)}\right] = \frac{1}{s} \int_{-\infty}^{t} s$$

$$\mathcal{L}^{-1}\left[\frac{s(s)}{s^2+\omega^2}\right]$$
Hence the solution of the IVP is

$$\mathcal{L}^{-1}\left[\frac{G(s)}{s^2 + \omega^2}\right] = \frac{1}{\omega} \int_0^s \sin(\omega(t - s)) ds$$

$$\mathcal{L}^{-1}\left[\frac{G(s)}{s^2+\omega^2}\right] = \frac{1}{\omega} \int_0^t \sin(\omega(t-\tau)) g(\tau) d\tau.$$

 $y(t) = \cos(\omega t) + \frac{1}{\omega} \sin(\omega t) + \frac{1}{\omega} \int_0^t \sin(\omega (t - \tau)) g(\tau) d\tau.$ 

13. Taking the initial conditions into consideration, the transform of the ODE is

$$s^{2} Y(s) - s + 2 + 4 [s Y(s) - 1] + 4 Y(s) = G(s).$$

Solving for the transform of the solution,

17. Taking the initial conditions into consideration, the transform of the ODE is

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

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

We can write

It follows that

First write

It follows that

Based on the convolution theorem, the solution of the IVP is

 $y(t) = e^{-2t} + \int_0^t (t - \tau)e^{-2(t - \tau)}g(\tau) d\tau.$ 

Solving for the transform of the solution,

Based on the convolution theorem, the solution of the IVP is

 $\frac{1}{s^4 - 1} = \frac{1}{2} \left[ \frac{1}{s^2 - 1} - \frac{1}{s^2 + 1} \right].$ 

 $\mathcal{L}^{-1}\left[\frac{1}{s+2}\right] = e^{-2t}.$ 

 $s^4 Y(s) - Y(s) = G(s).$ 

 $Y(s) = \frac{G(s)}{s^4 - 1}$ .

 $\mathcal{L}^{-1}\left[\frac{1}{s^4 - 1}\right] = \frac{1}{2}\left[\sinh t - \sin t\right].$ 

 $y(t) = \frac{1}{2} \int_0^t \left[ \sinh(t - \tau) - \sin(t - \tau) \right] g(\tau) d\tau.$ 

19. The transform of the ODE (given the specified initial conditions) is

1. Introduce the variables  $x_1 = u$  and  $x_2 = u'$ . It follows that  $x'_1 = x_2$  and

$$x_2' = u'' = -2u - 3u'.$$

In terms of the new variables, we obtain the system of two first order ODEs

$$x_1' = x_2$$
  
 $x_2' = -2x_1 - 3x_2$ .

3. First divide both sides of the equation by  $t^3$ , and write

$$u'' = -\frac{1}{t^2}u' - (\frac{1}{t} - \frac{1}{4t^3})u.$$

Set  $x_1 = u$  and  $x_2 = u'$ . It follows that  $x'_1 = x_2$  and

$$x_2' = u'' = -\frac{1}{t^2}u' - (\frac{1}{t} - \frac{1}{4t^3})u.$$

We obtain the system of equations

$$\begin{split} x_1' &= x_2 \\ x_2' &= -(\frac{1}{t} - \frac{1}{4t^3})x_1 - \frac{1}{t^2} \, x_2 \, . \end{split}$$

5. Let  $x_1 = u$  and  $x_2 = u'$ ; then  $u'' = x_2'$ . In terms of the new variables, we have

$$x_2' + 2x_2 + 4x_1 = 2\cos 3t$$

with the initial conditions  $x_1(0) = 1$  and  $x_2(0) = -2$ . The equivalent first order system is

$$x'_1 = x_2$$
  
 $x'_2 = -4x_1 - 2x_2 + 2\cos 3t$ 

with the above initial conditions.

7.(a) Solving the first equation for  $x_2$ , we have  $x_2 = x_1' + 2x_1$ . Substitution into the second equation results in  $(x_1' + 2x_1)' = x_1 - 2(x_1' + 2x_1)$ . That is,  $x_1'' + 4x_1' + 3x_1 = 0$ . The resulting equation is a second order differential equation with constant coefficients. The general solution is  $x_1(t) = c_1e^{-t} + c_2e^{-3t}$ . With  $x_2$  given in terms of  $x_1$ , it follows that  $x_2(t) = c_1e^{-t} - c_2e^{-3t}$ .

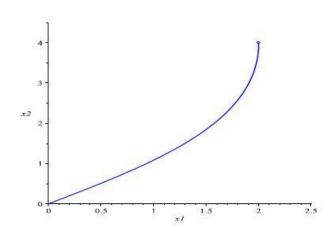
(b) Imposing the specified initial conditions, we obtain

$$c_1 + c_2 = 2, \qquad c_1 - c_2 = 4,$$

with solution  $c_1 = 3$  and  $c_2 = -1$ . Hence

$$x_1(t) = 3e^{-t} - e^{-3t}$$
 and  $x_2(t) = 3e^{-t} + e^{-3t}$ .

(c)



1. (a) 
$$\begin{pmatrix} 6 & -6 & 3 \\ 5 & 9 & -2 \\ 2 & 3 & 8 \end{pmatrix}$$
 (b)  $\begin{pmatrix} -15 & 6 & -12 \\ 7 & -18 & -1 \\ -26 & -3 & -5 \end{pmatrix}$ 

(c) 
$$\begin{pmatrix} 6 & -12 & 3 \\ 4 & 3 & 7 \\ 9 & 12 & 0 \end{pmatrix}$$
 (d)  $\begin{pmatrix} -8 & -9 & 11 \\ 14 & 12 & -5 \\ 5 & -8 & 5 \end{pmatrix}$ 

$$\mathbf{A}^{T} + \mathbf{B}^{T} = \begin{pmatrix} -2 & 3 & 2 \\ 1 & 0 & -1 \\ 3 & -3 & 1 \end{pmatrix} + \begin{pmatrix} 1 & 1 & -2 \\ 2 & -1 & 1 \\ 2 & -1 & 0 \end{pmatrix}$$
$$= \begin{pmatrix} -1 & 4 & 0 \\ 3 & -1 & 0 \\ 5 & -4 & 1 \end{pmatrix} = (\mathbf{A} + \mathbf{B})^{T}.$$

$$\overline{\mathbf{A}} = \begin{pmatrix} 3+2i & 1-2i \\ 2+i & -2-3i \end{pmatrix}.$$

(c) By definition,

$$\mathbf{A}^* = \overline{\mathbf{A}^T} = (\overline{\mathbf{A}})^T = \begin{pmatrix} 3+2i & 2+i \\ 1-2i & -2-3i \end{pmatrix}.$$

**10.** 
$$\begin{pmatrix} \frac{3}{11} & -\frac{4}{11} \\ \frac{2}{11} & \frac{1}{11} \end{pmatrix}$$

8.(a) 
$$\mathbf{x}^T \mathbf{y} = 2(-1+i) + 2(4i) + (1-i)(2+i) = 1+9i.$$
  
(b)  $\mathbf{y}^T \mathbf{y} = (-1+i)^2 + 2^2 + (2+i)^2 = 7+2i.$   
(c)  $(\mathbf{x}, \mathbf{y}) = 2(-1-i) + 2(4i) + (1-i)(2-i) = -1+3i.$ 

(d)  $(\mathbf{v}, \mathbf{v}) = (-1+i)(-1-i) + 2^2 + (2+i)(2-i) = 11.$ 

$$\begin{array}{ccccc}
\mathbf{12.} & \begin{pmatrix} 1 & & -3 & & 2 \\ -3 & & 3 & & -1 \\ 2 & & -1 & & 0 \end{pmatrix}$$

8.(a) 
$$\mathbf{x}^T \mathbf{y} = 2(-1+i) + 2(4i) + (1-i)(2+i) = 1+9i$$
.

(b) 
$$\mathbf{y}^T \mathbf{y} = (-1+i)^2 + 2^2 + (2+i)^2 = 7+2i$$
.

(c) 
$$(\mathbf{x}, \mathbf{y}) = 2(-1 - i) + 2(4i) + (1 - i)(2 - i) = -1 + 3i$$
.

(d) 
$$(y, y) = (-1+i)(-1-i) + 2^2 + (2+i)(2-i) = 11.$$

4. The augmented matrix is

$$\begin{pmatrix} 1 & 2 & -1 & | & 0 \\ 2 & 1 & 1 & | & 0 \\ 1 & -1 & 2 & | & 0 \end{pmatrix}.$$

Adding -2 times the first row to the second row and subtracting the first row from the third row results in

$$\begin{pmatrix} 1 & 2 & -1 & | & 0 \\ 0 & -3 & 3 & | & 0 \\ 0 & -3 & 3 & | & 0 \end{pmatrix}.$$

Adding the negative of the second row to the third row results in

$$\begin{pmatrix} 1 & 2 & -1 & | & 0 \\ 0 & -3 & 3 & | & 0 \\ 0 & 0 & 0 & | & 0 \end{pmatrix}.$$

We evidently end up with an equivalent system of equations

$$x_1 + 2x_2 - x_3 = 0$$
$$-x_2 + x_3 = 0.$$

Since there is no unique solution, let  $x_3 = \alpha$ , where  $\alpha$  is arbitrary. It follows that  $x_2 = \alpha$ , and  $x_1 = -\alpha$ . Hence all solutions have the form

$$x = \alpha \begin{pmatrix} -1\\1\\1 \end{pmatrix}.$$

13. By inspection, we find that

$$\mathbf{x}^{(1)}(t) - 2\mathbf{x}^{(2)}(t) = \begin{pmatrix} -e^{-t} \\ 0 \end{pmatrix}.$$

Hence  $4 \mathbf{x}^{(1)}(t) - 8 \mathbf{x}^{(2)}(t) + \mathbf{x}^{(3)}(t) = 0$ , and the vectors are linearly dependent.

18. The eigenvalues  $\lambda$  and eigenvectors x satisfy the equation

$$\begin{pmatrix} -3 - \lambda & 1 \\ 1 & -3 - \lambda \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

For a nonzero solution, we must have  $(-3 - \lambda)(-3 - \lambda) - 1 = 0$ , that is,

$$\lambda^2 + 6\lambda + 8 = 0.$$

The eigenvalues are  $\lambda_1 = -4$  and  $\lambda_2 = -2$ . For  $\lambda_1 = -4$ , the system of equations becomes

$$\begin{pmatrix} 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix},$$

which reduces to  $x_1 + x_2 = 0$ . A solution vector is given by  $\mathbf{x}^{(1)} = (1, -1)^T$ . Substituting  $\lambda = \lambda_2 = -2$ , we have

$$\begin{pmatrix} -1 & 1 \\ 1 & -1 \end{pmatrix} \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}.$$

The equations reduce to  $x_1 = x_2$ . Hence a solution vector is given by  $\mathbf{x}^{(2)} = (1, 1)^T$ .

$$7.1)$$
  $9a$ .  $1.25x_1 + 0.75x_2$   $x_1(0) = -2$   $x_2' = 0.75x_1 + 1.25x_2$   $x_2(0) = 3$ 

Solve the first equation for 
$$\alpha_2$$
 first:  $\alpha_2 = \frac{\alpha_1}{0.75} - \frac{5}{3}\alpha_1$   
Substitute into the second eqn:  $0.75 = \frac{3}{4}$ ,  $1.25 = \frac{5}{4}$ 

$$\Rightarrow \frac{4x'' - 5x'}{3}x'_1 = \frac{3}{4}x_1 + \frac{5}{4}(\frac{4}{3}x'_1 - \frac{5}{3}x_1)$$

$$= \frac{4}{3} \frac{21'' - \frac{10}{3} \frac{1}{21} + \frac{4}{3} \frac{1}{11} = 0}{\frac{9.b}{3}} = \frac{(2\pi i'' - 5\pi i + 2\pi i = 0)}{\frac{21}{3}}.$$

The general solution is  $\alpha_1(1+) = c_1 e^{4i} + c_2 e^{4i}$ .

de in terms of my:

$$\chi_2 = \frac{4}{3} \cdot \frac{c_1}{2} e^{t/2} + \frac{4}{3} \cdot 2c_2 e^{2t} - \frac{5}{3} c_1 e^{t/2} - \frac{5}{3} c_2 e^{2t}.$$

$$\chi_1 = -c_1 e^{t/2} + c_2 e^{2t}.$$

$$\begin{cases} \chi_{1}(0) = -2 \Rightarrow \int c_{1} + c_{1} = -2 \\ \chi_{2}(0) = 3 \Rightarrow \begin{cases} -c_{1} + c_{2} = 3 \end{cases} \Rightarrow c_{2} = \frac{1}{2} / c_{1} = -\frac{5}{2}.$$

$$7.3)1.5n_1 - n_3 = 0$$

$$3n_1 + n_2 + n_3 = 1$$

$$-n_1 + n_2 + 2n_3 = -1$$

The augmented matrix is 
$$\begin{pmatrix} 1 & 0 - 1 & | & 0 \\ 3 & 1 & 1 & | & 1 \\ -1 & 1 & 2 & | & -1 \end{pmatrix}$$

Substracting the second row 
$$\begin{pmatrix} 1 & 0 & -1 & | & 0 \\ \text{from the third row} : & \begin{pmatrix} 0 & 1 & | & 1 \\ 0 & 0 & -3 & | & -2 \end{pmatrix}$$

We end up with an equivalent system of egns:

$$\alpha_1 - \alpha_3 = 0$$
 $\alpha_2 + 4\alpha_3 = 1$ 
 $-3\alpha_3 = 2$ 
 $\alpha_2 = -5/3$ 

2. The augmented matrix;
$$\begin{pmatrix}
1 & 2 & -1 & | & 1 \\
2 & 1 & 1 & | & 2 \\
1 & -1 & 2 & | & 3
\end{pmatrix}
\xrightarrow{-1x - + 3^{cd} \text{ row}}
\begin{pmatrix}
1 & 2 & -1 & | & 1 \\
0 & -3 & 3 & | & 0 \\
0 & -3 & 3 & | & 2
\end{pmatrix}
\xrightarrow{2^{nd} + 3^{cd}}
\begin{pmatrix}
1 & 2 & -1 & | & 1 \\
0 & -3 & 3 & | & 0 \\
0 & 0 & 0 & | & 2
\end{pmatrix}$$

From the third row, observe 
$$0.2, \pm 0.22 \pm 0.23 = 2$$
.
So no Solution.

7.3) 7. 
$$\chi^{(1)} = (1, 1, 1)$$
,  $\chi^{(2)} = (0, 1, 1)$ ,  $\chi^{(3)} = (1, 0, 1)$ .

$$X = (\chi^{(1)} \chi^{(2)}) \chi^{(3)} = (1, 0, 1)$$

$$\chi^{(2)} = (1, 0, 1)$$

$$\chi^{(3)} = (1, 0, 1)$$

$$\chi^{(2)} = (1, 0, 1)$$

$$\chi^{(3)} = (1, 0, 1)$$

$$\chi^{(3)}$$

-5/2x21drow+3rdrow -2x —+ last row

Set  $c_4 = 1$ ,  $\Rightarrow c_3 = 4$ ,  $c_2 = -3$ ,  $c_1 = 2$ ,  $c_1 - c_2 - 2c_3 - 3c_4 = 0$ 202 +3c3 +6c4 = 0 Hence 22(1)-32(2)+42(3)+2(4)= 0. -503 - 10 Cy

7.3.) 16. The eigenvalues 
$$\lambda$$
 and eigenvectors  $n$  substify the equation  $(5-1)(5-1)(n_1)=(0)$ 

For a nonzero solution, we must have

For  $\lambda_1 = 2$  we have:

$$\begin{pmatrix} 3 & 3 & \langle n_1 \rangle = 0 \\ -1 & -1 & \langle n_1 \rangle = 0 \end{pmatrix}$$

$$3n_1 + 3n_2 = 0$$

: Hence 
$$n^{(1)} = \begin{pmatrix} -1 \\ 1 \end{pmatrix}$$

For 1=4 we have:

$$\begin{pmatrix} 1 & 3 \\ -1 & -3 \end{pmatrix} \begin{pmatrix} 2_1 \\ n_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \implies$$

$$n_1 = -3n_2$$

Hence 
$$n^{(2)} = \begin{pmatrix} -3 \\ 1 \end{pmatrix}$$

22.  $(1-\lambda \ 0 \ 0)$  (2)  $(1-\lambda \ -2)$  (2) (2) (2) (2) (2) (3) (2) (2) (2) (3)  $(4-\lambda)$   $(4-\lambda)^2 + (4)$   $(4-\lambda)^2 + (4)$  (

$$(1-1) ((1-1)+4) = 0$$

$$\Rightarrow \lambda_{1} = 1, \quad \lambda^{2} - 2\lambda + 5 = 0$$

$$\lambda_{23} = \frac{+2 + \sqrt{-16}}{2} = \frac{2 + 4i}{2}$$

22 cont. For 
$$\lambda_1 = 1$$
 we have:

$$\begin{pmatrix} 0 & 0 & 0 \\ 2 & 0 & -2 \\ 3 & 2 & 0 \end{pmatrix} \begin{pmatrix} \alpha_1 \\ \alpha_2 \\ \gamma_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \qquad 2\alpha_1 - 2\alpha_3 = 0 \Rightarrow \begin{cases} 2_1 = 23 \\ 2 & \alpha_2 = -3\alpha_1 \\ 3 & \alpha_3 \end{cases} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix} \qquad 3\alpha_1 + 2\alpha_2 = 0 \Rightarrow \begin{pmatrix} 2 & \alpha_2 = -3\alpha_1 \\ 3 & \alpha_3 = -3\alpha_1 \\ 3 & \alpha_3 = -3\alpha_1 \end{cases}$$

Hence 
$$n^{(1)} = \begin{pmatrix} 2 \\ -3 \\ 2 \end{pmatrix}$$

$$\begin{pmatrix}
2_{1} & 0 & 0 \\
2 & 2_{1} & -2 \\
3 & 2 & 2_{1}
\end{pmatrix}$$

$$\begin{pmatrix} n_1 \\ n_3 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \\ 0 \end{pmatrix}$$

$$\begin{pmatrix}
2i & 0 & 0 \\
2i & 0 & 0
\end{pmatrix}
\begin{pmatrix}
n_1 \\
n_2 & 0
\end{pmatrix}
\begin{pmatrix}
2in_1 = 0 \\
2n_1 + 2i & n_2 - 2n_3 = 0
\end{pmatrix}$$

$$3n_1 + 2n_2 + 2i n_3 = 0$$

Hence 
$$n^{(2)} = \begin{pmatrix} 0 \\ 2 \\ 2i \end{pmatrix}$$

$$\frac{2}{1} = 0 \Rightarrow \frac{2i\pi_2 - 2\pi_3 = 0}{2i\pi_2 - 2\pi_3 = 0}$$
Hence  $\eta^{(2)} = \begin{pmatrix} 0 \\ 2 \\ 2i \end{pmatrix}$  is  $\overline{\eta^{(2)}} = \begin{pmatrix} 0 \\ 2 \\ -2i \end{pmatrix}$ .