

To write  $y''' + 2y'' - 7y' - 2y = \cos(7t)$ ,  $y(0) = -1$ ,  $y'(0) = 1$ ,  $y''(0) = 2$  as a first order (linear) system, we set new dependent vars

$$x_1 = y$$

so that

$$x_2 = y'$$

$$\textcircled{1} \quad x_1' = \frac{dy}{dt} = y' = x_2$$

$$x_3 = y''$$

$$\textcircled{2} \quad x_2' = \frac{d}{dt} y' = y'' = x_3$$

and the original DE becomes

$$\textcircled{3} \quad x_3' + 2x_3 - 7x_2 - 2x_1 = \cos(7t)$$

Arranging these equations  $\textcircled{1}$ - $\textcircled{3}$  in vector form (and solving for derivatives)

$$\begin{bmatrix} x_1' \\ x_2' \\ x_3' \end{bmatrix} = \begin{bmatrix} x_2 \\ x_3 \\ 2x_1 + 7x_2 - 2x_3 + \cos(7t) \end{bmatrix} = x_1 \begin{bmatrix} 0 \\ 0 \\ 2 \end{bmatrix} + x_2 \begin{bmatrix} 1 \\ 0 \\ 7 \end{bmatrix} + x_3 \begin{bmatrix} 0 \\ 1 \\ -2 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \cos(7t) \end{bmatrix}$$

$$= \begin{bmatrix} 0 & 1 & 0 \\ 0 & 0 & 1 \\ 2 & 7 & -2 \end{bmatrix} \begin{bmatrix} x_1 \\ x_2 \\ x_3 \end{bmatrix} + \begin{bmatrix} 0 \\ 0 \\ \cos(7t) \end{bmatrix}, \quad \text{or } \vec{x}' = \vec{A}\vec{x} + \vec{f}(t),$$

$$y' = a(t)y + f(t)$$

And, since the original was an IVP, the ICs translate into an initial value for the vector  $\vec{x}$ :

$$\vec{x}(0) = \begin{bmatrix} x_1(0) \\ x_2(0) \\ x_3(0) \end{bmatrix} = \begin{bmatrix} y(0) \\ y'(0) \\ y''(0) \end{bmatrix} = \begin{bmatrix} -1 \\ 1 \\ 2 \end{bmatrix}.$$

It is an odd thing to see someone assemble the dep. vars. into  $\vec{x}$  with  $x_3$  on top. If you do so, then the system becomes

$$\begin{bmatrix} x_3' \\ x_2' \\ x_1' \end{bmatrix} = \begin{bmatrix} -2 & 7 & 2 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \end{bmatrix} \begin{bmatrix} x_3 \\ x_2 \\ x_1 \end{bmatrix} + \begin{bmatrix} \cos(7t) \\ 0 \\ 0 \end{bmatrix}, \quad \vec{x}(0) = \begin{bmatrix} 2 \\ 1 \\ -1 \end{bmatrix}.$$

Derivative  
of this  
vector, so requires

$$\text{To solve } y'' + 4y' + 4y = 5e^{-t}, \quad y(0) = 1, \quad y'(0) = -1$$

we can first solve the homogeneous problem:

$$y'' + 4y' + 4y = 0 \quad \begin{matrix} \curvearrowright \\ r^2 + 4r + 4 = 0 \\ \text{or } (r+2)^2 = 0 \end{matrix} \quad \begin{matrix} r = -2 \\ \text{is repeated root} \end{matrix}$$

$e^{-2t}$  and  $te^{-2t}$  both solve,  
and so do all linear combinations:  $y_h(t) = c_1 e^{-2t} + c_2 t e^{-2t}$ .

For undetermined coeffs., the natural proposal is

$$y_p(t) = Ae^{-t} \quad \Rightarrow \quad y'_p = -Ae^{-t}, \quad y''_p = Ae^{-t}$$

$$\text{So, } y''_p + 4y'_p + 4y_p = Ae^{-t} - 4Ae^{-t} + 4Ae^{-t} = Ae^{-t} \stackrel{\text{target}}{=} 5e^{-t}$$

Thus, we take  $A = 5$ . So,

$$\begin{aligned} y(t) &= c_1 e^{-2t} + c_2 t e^{-2t} + 5e^{-t} \quad \Rightarrow \quad 1 = y(0) = c_1 + 5 \\ y'(t) &= -2c_1 e^{-2t} + c_2 e^{-2t} - 2c_2 t e^{-2t} - 5e^{-t} \quad \Rightarrow \quad -1 = y'(0) = -2c_1 + c_2 - 5 \end{aligned}$$

We get  $c_1 = -4$ , and  $c_2 = -4$ . So, the solution is

$$y(t) = -4e^{-2t} - 4te^{-2t} + 5e^{-t}$$

To solve  $y'' + 2y' + 2y = 3t^2 + t - 4$ ,

the homogeneous problem  $y'' + 2y' + 2y = 0$  leads to characteristic equation  $r^2 + 2r + 2 = 0 : r = \frac{-2}{2} \pm \frac{1}{2}\sqrt{4 - 8} = -1 \pm i$

So, basis solns are  $e^{-t} \cos t$  and  $e^{-t} \sin t$

$$\Rightarrow y_h(t) = c_1 e^{-t} \cos t + c_2 e^{-t} \sin t.$$

The target fn. (nonhomogeneous term) is a 2<sup>nd</sup> degree polynomial,

so we propose  $y_p(t) = At^2 + Bt + C$ . Note that

no term in this proposal appears in  $y_h$ .

$$\begin{aligned} y_p'' + 2y_p' + 2y_p &= (2A) + 2(2At + B) + 2(At^2 + Bt + C) \\ &= 2At^2 + (4A + 2B)t + 2A + 2B + 2C \\ &\stackrel{\text{enforce}}{=} 3t^2 + t - 4 \end{aligned}$$

So

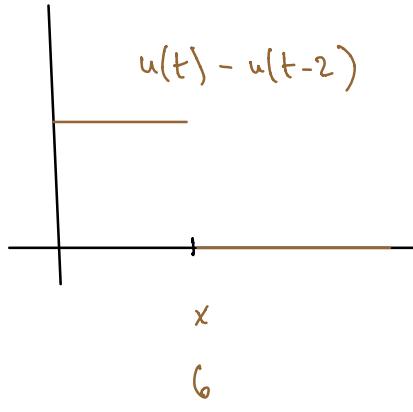
<u>term type</u>	<u>LHS</u>	<u>RHS</u>
$t^2$ :	$2A = 3$	$\Rightarrow A = \frac{3}{2}$
$t$ :	$4A + 2B = 1$	$\Rightarrow B = -\frac{5}{2}$
const:	$2A + 2B + 2C = -4$	$\Rightarrow C = -1$

Thus,  $y_p(t) = \frac{3}{2}t^2 - \frac{5}{2}t - 1$ , and the general soln. is

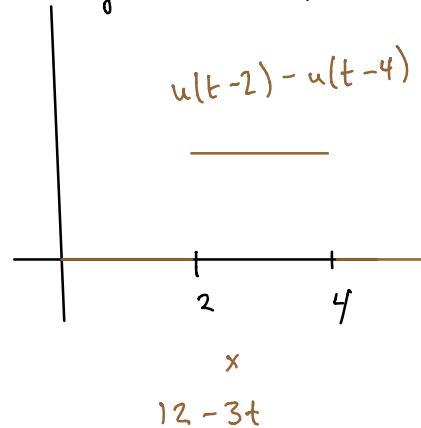
$$y(t) = y_h(t) + y_p(t) = c_1 e^{-t} \cos t + c_2 e^{-t} \sin t + \frac{3}{2}t^2 - \frac{5}{2}t - 1$$

To write  $f(t) = \begin{cases} 6, & 0 < t < 2 \\ -3t+12, & 2 \leq t < 4 \\ 0, & t \geq 4 \end{cases}$  we note that

6 is switched on at the start, but switched off at time 2



$(12-3t)$  is switched on at time 2 and off again at time 4



So, 
$$f(t) = 6[u(t) - u(t-2)] + (12-3t)[u(t-2) - u(t-4)]$$

$$= 6u(t) + (6-3t)u(t-2) - (12-3t)u(t-4)$$

To find the Laplace transform of  $(3t^2+2t-1)u(t-3)$ , it is possible to use the definition directly:

$$\begin{aligned} \mathcal{L}\{(3t^2+2t-1)u(t-3)\} &= \int_0^\infty (3t^2+2t-1)u(t-3)e^{-st}dt \\ &= \int_0^3 (3t^2+2t-1)(0)e^{-st}dt + \int_3^\infty (3t^2+2t-1) \cdot (1)e^{-st}dt \\ &\quad = 0 \end{aligned}$$

but the latter integral will be calculated only after integrating by parts twice.

A better (?) way: Use that  $\mathcal{L}\{f(t-a)u(t-a)\} = e^{-as}\mathcal{L}\{f(t)\}$ .

To do so, we see  $u(t-3)$  has a shift right 3,

Must find the (pre-shift) fn. which, after being shifted right 3 units, becomes  $3t^2 + 2t - 1$ .

To get it, shift the (post-shift) fn. left 3 units:

$$\begin{aligned} 3t^2 + 2t - 1 \Big|_{t \mapsto t+3} &= 3(t+3)^2 + 2(t+3) - 1 \\ &= 3(t^2 + 6t + 9) + 2t + 5 \\ &= 3t^2 + 20t + 32. \end{aligned}$$

$$\text{So, } \mathcal{L}\{u(t-3)(3t^2 + 2t - 1)\} = e^{-3s} \cdot \mathcal{L}\{3t^2 + 20t + 32\}$$

$$= e^{-3s} \left( 3 \cdot \frac{2}{s^3} + 20 \cdot \frac{1}{s^2} + 32 \cdot \frac{1}{s} \right)$$

To get the inverse L.T. of  $\frac{2s-3}{s^2+6s+13}$ , we complete the

Square in the denominator:

$$\mathcal{L}^{-1}\left\{\frac{2s-3}{s^2+6s+13}\right\} = \mathcal{L}^{-1}\left\{\frac{2s-3}{s^2+6s+9+4}\right\} = \mathcal{L}^{-1}\left\{\frac{2s-3}{(s+3)^2+4}\right\}$$

then manufacture  
the same shift  
in the numerator.

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

$$= 2 \mathcal{L}^{-1}\left\{\frac{s+3}{(s+3)^2+4}\right\} - \frac{9}{2} \mathcal{L}^{-1}\left\{\frac{2}{(s+3)^2+4}\right\}$$

$$= 2e^{-3t} \cos(2t) - \frac{9}{2} e^{-3t} \sin(2t).$$

For  $\mathcal{I}^{-1}\left\{ e^{-3s} \cdot \frac{4}{s^2 + 6s + 5} \right\}$ , we first work on  $\frac{4}{s^2 + 6s + 5}$ :

The denominator is reducible, factoring to

$$\frac{4}{s^2 + 6s + 5} = \frac{4}{(s+5)(s+1)} = \frac{A}{s+5} + \frac{B}{s+1}$$

or

$$4 = A(s+1) + B(s+5) \Rightarrow A = -1, B = 1$$

Now we can write

$$\mathcal{L}^{-1}\left\{ \frac{4}{s^2 + 6s + 5} \right\} = \mathcal{L}^{-1}\left\{ \frac{1}{s+1} \right\} - \mathcal{L}^{-1}\left\{ \frac{1}{s+5} \right\} = e^{-t} - e^{-5t}.$$

Returning to the original, with its exponential,

$$\mathcal{L}^{-1}\left\{ e^{-3s} \cdot \frac{4}{s^2 + 6s + 5} \right\} = u(t-3) \cdot [e^{-(t-3)} - e^{-5(t-3)}].$$