

1. (a) We have

$$h(t) = 5e^{-2t} \int_0^t \cos(w)e^{2w} dw = \int_0^t 5 \cos(w)e^{-2(t-w)} dw = (f \star g)(t),$$

where  $f(t) = 5 \cos(t)$ , and  $g(t) = e^{-2t}$ .

- (b) Since

$$\mathcal{L}\{e^t \sin t\}(s) = \mathcal{L}\{\sin t\}(s) \Big|_{s \mapsto s-1} = \frac{1}{s^2 + 1} \Big|_{s \mapsto s-1} = \frac{1}{(s-1)^2 + 1} = \frac{1}{s^2 - 2s + 2},$$

and

$$\mathcal{L}\{e^{2t}\}(s) = \frac{1}{s-2},$$

the Convolution Theorem says

$$\mathcal{L}\{(e^t \sin t) \star e^{2t}\}(s) = \mathcal{L}\{e^t \sin t\} \cdot \mathcal{L}\{e^{2t}\} = \frac{1}{(s-2)(s^2 - 2s + 2)}.$$

2. We a denominator  $s^2 + 2s + 5$  that is an irreducible quadratic, and so, we complete the square:

$$\frac{3}{s^2 + 2s + 5} = \frac{3}{(s^2 + 2s + 1) + 4} = \frac{3}{(s+1)^2 + 4} = \frac{3}{s^2 + 4} \Big|_{s \mapsto s-(-1)}.$$

Thus,

$$\mathcal{L}^{-1}\left\{\frac{3}{s^2 + 2s + 5}\right\} = \frac{3}{2} \mathcal{L}^{-1}\left\{\frac{2}{s^2 + 4} \Big|_{s \mapsto s-(-1)}\right\} = \frac{3}{2} e^{-t} \sin(2t).$$

3. In preparation for using a shift theorem, we look for the function  $g(t)$  which, when shifted right 3 units, becomes  $f(t)$ . This means

$$g(t) = f(t+3) = 3(t+3)^2 - 2 = 3(t^2 + 6t + 9) - 2 = 3t^2 + 18t + 25.$$

Now

$$\mathcal{L}\{U(t-3)f(t)\} = \mathcal{L}\{U(t-3)g(t-3)\} = e^{-3s} \cdot \mathcal{L}\{g(t)\} = e^{-3s} \left( \frac{6}{s^3} + \frac{18}{s^2} + \frac{25}{s} \right).$$

4. (a) This  $\delta(t-2)$  represents a shock, or blow to the spring assembly, occurring at time  $t = 2$ . It is a force delivering finite energy.

(b) We have  $H(s) = \frac{1}{3s^2 + 4s + 1}$ .

- (c) This term, like all terms in the DE, is a force. It is, particularly, the damping force on spring motion.

- (d) We may take the mass  $m = 3$  and the spring constant  $k = 1$ , giving the natural frequency as  $\omega_0 = \sqrt{k/m} = 1/\sqrt{3}$ .

- (e) We may take Laplace transforms of both sides,

$$\mathcal{L}\{3y'' + 4y' + y\} = \mathcal{L}\{\delta(t-2)\}$$

and, because the ICs in Sub-Problem (2) are zeroed, this becomes

$$3s^2Y + 4sY + Y = e^{-2s}, \quad \text{or} \quad Y(s) = e^{-2s} \frac{1}{3s^2 + 4s + 1}.$$

One can use partial fractions on the transfer function to obtain

$$H(s) = \frac{1}{(3s+1)(s+1)} = \frac{3/2}{3s+1} - \frac{1/2}{s+1},$$

so that

$$\mathcal{L}^{-1}\{H(s)\} = \frac{1}{2}e^{-t/3} - \frac{1}{2}e^{-t}.$$

Since  $Y(s)$  is not just  $H(s)$ , but has an exponential factor, too, we use a shift theorem to get

$$y(t) = \mathcal{L}^{-1}\{e^{-2s}H(s)\} = \frac{1}{2}U(t-2)\left[e^{-(t-2)/3} - e^{-(t-2)}\right].$$

- (f) The solution to the full (original) problem is the sum of the solutions to Sub-Problems (1) and (2), and while we have (2) solved above, it seems easier to solve (1) using Chapter 4 methods. The characteristic equation:

$$3\lambda^2 + 4\lambda + 1 = 0 \quad \text{has roots} \quad \lambda = -1, -\frac{1}{3}.$$

Thus, the general solution is

$$y_h(t) = c_1e^{-t} + c_2e^{-t/3},$$

which, in preparation for initial conditions, has derivative

$$y'_h(t) = -c_1e^{-t} - \frac{1}{3}c_2e^{-t/3}.$$

Applying the ICs leads to two equations

$$\left. \begin{array}{l} -1 = y_h(0) = c_1 + c_2 \\ 1 = y'_h(0) = -c_1 - (1/3)c_2 \end{array} \right\} \Rightarrow \begin{bmatrix} 1 & 1 \\ -1 & -1/3 \end{bmatrix} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix} = \begin{bmatrix} 1 \\ -1 \end{bmatrix} \Rightarrow c_1 = -1, c_2 = 0.$$

So,  $y_h(t) = -e^{-t}$ , and

$$y(t) = -e^{-t} + \frac{1}{2}U(t-2)\left[e^{-(t-2)/3} - e^{-(t-2)}\right].$$

5. (a) The homogeneous DE has characteristic polynomial

$$\lambda^2 + 4\lambda + 4 = (\lambda + 2)^2,$$

so a fundamental set of solutions (repeated root case) is  $e^{-2t}$  and  $te^{-2t}$ , and the homogeneous solution is

$$y_h(t) = c_1e^{-2t} + c_2te^{-2t}.$$

The target/nonhomogeneous term  $f(t)$  is a first degree polynomial, and there is no overlap with  $y_h$  in proposing

$$y_p(t) = At + B \quad \Rightarrow \quad y'_p(t) = A, \quad y''_p(t) = 0.$$

Inserting these into the left-hand side of the DE, we have

$$y''_p + 4y'_p + 4y_p = 0 + 4A + 4(At + B) = 4At + 4(A + B).$$

Since this result should match the target  $f(t) = 4t - 3$ , we get

$$\left. \begin{array}{l} 4A = 4 \\ 4A + 4B = -3 \end{array} \right\} \Rightarrow A = 1, B = -\frac{7}{4}.$$

The general solution, then, is

$$y(t) = y_h(t) + y_p(t) = c_1e^{-t} + c_2te^{-t} + t - \frac{7}{4}.$$

(b) Here, the characteristic polynomial

$$\lambda^2 + 9 \text{ has roots } \lambda = 0 \pm 3i, \quad \text{and} \quad y_h(t) = c_1 \cos(3t) + c_2 \sin(3t).$$

This gives us a fundamental matrix

$$\Phi = \begin{bmatrix} \cos(3t) & \sin(3t) \\ -3 \sin(3t) & 3 \cos(3t) \end{bmatrix}, \quad \text{and Wronskian} \quad \begin{vmatrix} \cos(3t) & \sin(3t) \\ -3 \sin(3t) & 3 \cos(3t) \end{vmatrix} = 3[\cos^2(3t) + \sin^2(3t)] = 3.$$

Thus, variation of parameters gives us particular solution

$$\begin{aligned} y_p(t) &= \cos(3t) \int \frac{1}{3} \begin{vmatrix} 0 & \sin(3t) \\ 2 \sec(3t) & 3 \cos(3t) \end{vmatrix} dt + \sin(3t) \int \frac{1}{3} \begin{vmatrix} \cos(3t) & 0 \\ -3 \sin(3t) & 2 \sec(3t) \end{vmatrix} dt \\ &= -\frac{2}{3} \cos(3t) \int \frac{\sin(3t)}{\cos(3t)} dt + 2 \sin(3t) \int dt \\ &= \frac{2}{9} \cos(3t) \ln |\cos(3t)| + 2t \sin(3t). \end{aligned}$$

Thus, the general solution is

$$y(t) = c_1 \cos(3t) + c_2 \sin(3t) + \frac{2}{9} \cos(3t) \ln |\cos(3t)| + 2t \sin(3t).$$