

1. The characteristic equation: $r^2 - 2r + 17 = 0$

$$\Rightarrow r = \frac{2}{2} \pm \frac{\sqrt{4 - (4)(17)}}{2} = 1 \pm 4i$$

\Rightarrow the homogeneous DE has independent solns. $y_1 = e^t \cos(4t)$, $y_2 = e^t \sin(4t)$

$$\Rightarrow y_h(t) = c_1 e^t \cos(4t) + c_2 e^t \sin(4t) \quad (\text{No overlap with } 22\cos(5t) + 34\sin(5t))$$

For particular soln. pose the form

$$y_p(t) = A \cos(5t) + B \sin(5t) \quad \Rightarrow \begin{cases} y_p' = -5A \sin(5t) + 5B \cos(5t) \\ y_p'' = -25A \cos(5t) - 25B \sin(5t) \end{cases}$$

$$\begin{aligned} \text{So } y_p'' - 2y_p' + 17y_p &= -25A \cos(5t) - 25B \sin(5t) \\ &\quad - 2[-5A \sin(5t) + 5B \cos(5t)] \\ &\quad + 17[A \cos(5t) + B \sin(5t)] \\ &= \underbrace{(-8A - 10B)}_{\text{must} = 22} \cos(5t) + \underbrace{(10A - 8B)}_{\text{must} = 34} \sin(5t) \end{aligned}$$

$$\begin{bmatrix} -8 & -10 \\ 10 & -8 \end{bmatrix} \begin{bmatrix} A \\ B \end{bmatrix} = \begin{bmatrix} 22 \\ 34 \end{bmatrix} \Rightarrow A = \frac{\begin{vmatrix} 22 & -10 \\ 34 & -8 \end{vmatrix}}{\begin{vmatrix} -8 & -10 \\ 10 & -8 \end{vmatrix}} = 1, \quad B = \frac{\begin{vmatrix} -8 & 22 \\ 10 & 34 \end{vmatrix}}{164} = -3$$

$$\text{Together, } y(t) = y_h(t) + y_p(t) = c_1 e^t \cos(4t) + c_2 e^t \sin(4t) + \cos(5t) - 3 \sin(5t)$$

$$y'(t) = c_1 e^t \cos(4t) - 4c_1 e^t \sin(4t) + c_2 e^t \sin(4t) + 4c_2 e^t \cos(4t) - 5 \sin(5t) - 15 \cos(5t)$$

$$\text{The ICs: } -2 = y(0) = c_1 + 1 \Rightarrow c_1 = -3$$

$$-14 = y'(0) = c_1 + 4c_2 - 15 \Rightarrow c_2 = 1$$

$$\Rightarrow y(t) = -3e^t \cos(4t) + e^t \sin(4t) + \cos(5t) - 3 \sin(5t)$$

$$2. (a) \text{ Since } \mathcal{L}[t^2 - 3t] = \mathcal{L}[t^2] - 3\mathcal{L}[t] = \frac{2}{s^3} - \frac{3}{s^2}$$

$$\text{and } \mathcal{L}[5e^{-2t}] = 5\mathcal{L}[e^{-2t}] = \frac{5}{s+2}$$

$$\text{we have } \mathcal{L}[(f * g)(t)] = \mathcal{L}[f(t)] \cdot \mathcal{L}[g(t)] = \left(\frac{2}{s^3} - \frac{3}{s^2} \right) \cdot \frac{5}{s+2}$$

(b) From the definition,

$$\begin{aligned} \mathcal{L}[f(t)] &= \int_0^{\infty} e^{-\lambda t} f(t) dt = \int_0^4 e^{-\lambda t} (3t+2) dt & \begin{aligned} dv &= e^{-\lambda t} dt \mid v = 3t+2 \\ u &= -\frac{1}{\lambda} e^{-\lambda t} \mid du = 3 dt \end{aligned} \\ &\stackrel{\text{by parts}}{=} -\frac{1}{\lambda} e^{-\lambda t} (3t+2) \Big|_0^4 + \frac{3}{\lambda} \int_0^4 e^{-\lambda t} dt \\ &= -\frac{14}{\lambda} e^{-4\lambda} + \frac{2}{\lambda} - \frac{3}{\lambda^2} [e^{-\lambda t}]_0^4 = \boxed{\frac{2}{\lambda} - \frac{14}{\lambda} e^{-4\lambda} + \frac{3}{\lambda^2} (1 - e^{-4\lambda})} \end{aligned}$$

Or, using the table entry $\mathcal{L}[f(t-a)u(t-a)] = e^{-\lambda a} \mathcal{L}[f(t)]$:

$$\begin{aligned} f(t) &= [1 - u(t-4)](3t+2) = 3t+2 - u(t-4)[3(t-4)+14] \\ &= 3t+2 - u(t-4) \cdot (3t+14) \Big|_{t \mapsto t-4} \end{aligned}$$

$$\Rightarrow F(\lambda) = 3\mathcal{L}[t] + 2\mathcal{L}[1] - e^{-4\lambda} \cdot \mathcal{L}[3t+14] = \boxed{\frac{3}{\lambda^2} + \frac{2}{\lambda} - e^{-4\lambda} \left(\frac{3}{\lambda^2} + \frac{14}{\lambda} \right)}$$

(c) Using partial fractions

$$\begin{aligned} \frac{2\lambda+1}{\lambda(\lambda^2+2\lambda+5)} &= \frac{A}{\lambda} + \frac{B\lambda+C}{\lambda^2+2\lambda+5} \Rightarrow 2\lambda+1 = A(\lambda^2+2\lambda+5) + B\lambda^2 + C\lambda \\ &= \underbrace{(A+B)}_{\text{must}=0} \lambda^2 + \underbrace{(2A+C)}_{\text{must}=2} \lambda + \underbrace{5A}_{\text{must}=1} \end{aligned}$$

$$5A = 1 \Rightarrow A = 1/5$$

$$A+B = 0 \Rightarrow B = -1/5$$

$$4A+C = 2 \Rightarrow C = 8/5$$

$$\begin{aligned} \mathcal{L}^{-1} \left[\frac{2\lambda+1}{\lambda(\lambda^2+2\lambda+5)} \right] &= \frac{1}{5} \mathcal{L}^{-1} \left[\frac{1}{\lambda} \right] + \mathcal{L}^{-1} \left[\frac{-1/5 \lambda + 8/5}{(\lambda+1)^2 + 4} \right] = \frac{1}{5} + \mathcal{L}^{-1} \left[\frac{-1/5 (\lambda+1) + 9/5}{(\lambda+1)^2 + 4} \right] \\ &= \frac{1}{5} - \frac{1}{5} \mathcal{L}^{-1} \left[\frac{\lambda+1}{(\lambda+1)^2 + 4} \right] + \frac{9}{10} \mathcal{L}^{-1} \left[\frac{2}{(\lambda+1)^2 + 4} \right] = \boxed{\frac{1}{5} - \frac{1}{5} e^{-t} \cos(2t) + \frac{9}{10} e^{-t} \sin(2t)} \end{aligned}$$

3. (a) $H(\lambda) = \frac{1}{\lambda^2 + 4\lambda + 3}$

$$\begin{aligned} \text{(b)} \quad h(t) &= \mathcal{L}^{-1} \left[\frac{1}{\lambda^2 + 4\lambda + 3} \right] = \mathcal{L}^{-1} \left[\frac{1}{\lambda+3} \cdot \frac{1}{\lambda+1} \right] \quad \left(\begin{array}{l} \text{can also write as } \frac{A}{\lambda+3} + \frac{B}{\lambda+1} \\ \text{using partial fractions} \end{array} \right) \\ &= \mathcal{L}^{-1} \left[\frac{1}{\lambda+3} \right] * \mathcal{L}^{-1} \left[\frac{1}{\lambda+1} \right] = e^{-3t} * e^{-t} \\ &= \int_0^t e^{-3\omega} e^{-(t-\omega)} d\omega = e^{-t} \int_0^t e^{-2\omega} d\omega = -\frac{1}{2} e^{-t} [e^{-2\omega}]_0^t = -\frac{1}{2} e^{-t} (e^{-2t} - 1) \\ &= \boxed{\frac{1}{2} e^{-t} - \frac{1}{2} e^{-3t}} \end{aligned}$$

(c) The characteristic equation, $r^2 + 4r + 3 = 0$, has 2 distinct real (and negative) roots. So, it is overdamped.

$$\begin{aligned} \text{(d)} \quad y(t) &= (f * h)(t) = \int_0^t f(t-w) h(w) dw \\ &= \frac{1}{2} \int_0^t f(t-w) (e^{-w} - e^{-3w}) dw \end{aligned}$$

4. Here, $y'' - \frac{6}{t^2} y = 5t^2 - 3t^{-2} = f(t)$,

and

$$W = \begin{vmatrix} t^3 & t^{-2} \\ 3t^2 & -2t^{-3} \end{vmatrix} = -2 - 3 = -5.$$

$$\begin{aligned} y_p(t) &= t^3 \int \frac{1}{5} (5t^2 - 3t^{-2}) t^{-2} dt - t^{-2} \int \frac{1}{5} (5t^2 - 3t^{-2}) t^3 dt \\ &= t^3 \int \left(1 - \frac{3}{5} t^{-4}\right) dt - t^{-2} \int \left(t^5 - \frac{3}{5} t\right) dt \\ &= t^3 \left(t + \frac{1}{5} t^{-3}\right) - t^{-2} \left(\frac{1}{6} t^6 - \frac{3}{10} t^2\right) \\ &= t^4 + \frac{1}{5} - \frac{1}{6} t^4 + \frac{3}{10} = \boxed{\frac{5}{6} t^4 + \frac{1}{2}} \end{aligned}$$