

Math 20D HW9

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Section 7.6

Problem 2 The sketch is a box from 1 to 4.

$$\begin{aligned}\mathcal{L}\{u(t-1) - u(t-4)\} &= \mathcal{L}\{u(t-1)\} - \mathcal{L}\{u(t-4)\} \\ &= \frac{e^{-s}}{s} - \frac{e^{-4s}}{s}\end{aligned}$$

Problem 6

$$\begin{aligned}\mathcal{L}\{g(t)\} &= \mathcal{L}\{(t+1)u(t-2)\} \\ &= e^{-2s}\mathcal{L}\{t+3\} \\ &= e^{-2s}\left(\frac{1}{s^2} + \frac{3}{s}\right)\end{aligned}$$

Problem 14

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{e^{-3s}}{s^2+9}\right\} &= u(t-3)\mathcal{L}^{-1}\left\{\frac{1}{s^2+9}\right\}(t-3) \\ &= \frac{\sin(3t-9)}{3}u(t-3)\end{aligned}$$

Problem 17

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{e^{-3s}(s-5)}{(s+1)(s+2)}\right\} &= u(t-3)\mathcal{L}^{-1}\left\{\frac{(s-5)}{(s+1)(s+2)}\right\}(t-3) \\ &= (7e^{6-2t} - 6e^{3-t})u(t-3)\end{aligned}$$

Problem 22

$$\begin{aligned}\mathcal{L}\{w'' + w\} = \mathcal{L}\{u(t-2) - u(t-4)\} &\implies s^2W - sw(0) - w'(0) + W = \frac{e^{-2s} - e^{-4s}}{s} \\ &\implies (s^2 + 1)W - s = \frac{e^{-2s} - e^{-4s}}{s} \\ &\implies W = \frac{e^{-2s} - e^{-4s} + 1}{s(s^2 + 1)} \\ &\implies w = 2u(t-2)\sin^2\left(1 - \frac{t}{2}\right) + u(t-4)(\cos(4-t) - 1) - \cos(t) + 1\end{aligned}$$

Problem 24

$$\begin{aligned}\mathcal{L}\{w'' + w\} = \mathcal{L}\{3\sin 2t - 3(\sin 2t)u(t-2\pi)\} &\implies s^2Y - sy(0) - y'(0) + Y = \frac{6 - 6e^{-2\pi s}}{s^2 + 4} \\ &\implies (s^2 + 1)Y - s - 2 = \frac{6 - 6e^{-2\pi s}}{s^2 + 4} \\ &\implies Y = \frac{1}{s^2 + 1} \left(\frac{6 - 6e^{-2\pi s}}{s^2 + 4} + s + 2 \right) \\ &\implies y = u(t-2\pi)(\sin(2t) - 2\sin(2t)) + \cos(t) - 2\sin(t)(\cos(t) - 2)\end{aligned}$$

Problem 31

$$\begin{aligned}\mathcal{L}\{y'' + 5y' + 6y = g(t)\} &\implies s^2Y - sy(0) - y'(0) + 5sY - 5y(0) + 6Y = \mathcal{L}\{t(u(t-1) - u(t-5)) + u(t-5)\} \\ &\implies (s^2 + 6)Y - 2 = \frac{e^{-5s}(-4s + e^{4s}(s+1) - 1)}{s^2} \\ &\implies Y = \frac{e^{-5s}(-4s + e^{4s}(s+1) - 1) + 2s^2}{s^2(s^2 + 6)} \\ &\implies y = 2e^{-2t} - 2e^{-3t} + \left(\frac{1}{36} + \frac{t-1}{6} - \frac{e^{-2(t-1)} + \frac{2e^{-3(t-1)}}{9}}{4}\right)u(t-1) \\ &\quad - \left(\frac{19}{36} + \frac{t-5}{6} - \frac{7e^{-2(t-5)}}{4} + \frac{11e^{-3(t-5)}}{9}\right)u(t-5)\end{aligned}$$

Section 7.9

Problem 2

$$\int_{-\infty}^{\infty} e^{3t} \delta(t) dt = e^0 = 1$$

Problem 19

$$\begin{aligned} \mathcal{L}\{w'' + 6w' + 5w\} &= \mathcal{L}\{e^t \delta(t-1)\} \implies (s^2 W - 4) + 6(sW) + 5W = \mathcal{L}\{\delta(t-1)\}(s-1) \\ &\implies (s^2 + 6s + 5)W - 4 = e^{-(s-1)} \\ &\implies W = \frac{e^{-(s-1)} + 4}{s^2 + 6s + 5} \\ &\implies w = e^{-t} + e^{-5t} + \frac{e}{4}(e^{1-t} - e^{5-5t})u(t-1) \end{aligned}$$

Problem 20

$$\begin{aligned} \mathcal{L}\{y'' + 5y' + 6y\} &= \mathcal{L}\{e^{-t} \delta(t-2)\} \implies (s^2 Y - 2s + 5) + 5(sY - 2) + 6Y = \mathcal{L}\{\delta(t-2)\}(s+1) \\ &\implies (s^2 + 5s + 6)Y - 2s - 5 = e^{-2(s+1)} \\ &\implies Y = \frac{2s + 5 + e^{-2(s+1)}}{s^2 + 5s + 6} \\ &\implies y = e^{-2t} + e^{-3t} + e^{-2}(e^{-2(t-2)} + e^{-3(t-2)})u(t-2) \end{aligned}$$

Problem 22

$$\begin{aligned} \mathcal{L}\{y'' + y\} &= \mathcal{L}\left\{\delta\left(t - \frac{\pi}{2}\right)\right\} \implies (s^2 + 1)Y - 1 = e^{-\frac{\pi}{2}s} \\ &\implies Y = \frac{e^{-\frac{\pi}{2}s} + 1}{s^2 + 1} \\ &\implies y = \sin t + (\cos t)u\left(t - \frac{\pi}{2}\right) \end{aligned}$$

Problem 23

$$\begin{aligned} \mathcal{L}\{y'' + y\} &= \mathcal{L}\{-\delta(t - \pi) + \delta(t - 2\pi)\} \implies (s^2 + 1)Y - 1 = -e^{-\pi s} + e^{-2\pi s} \\ &\implies Y = \frac{-e^{-\pi s} + e^{-2\pi s} + 1}{s^2 + 1} \\ &\implies y = (u(t - 2\pi) + u(t - \pi) + 1) \sin(t) \end{aligned}$$

Problem 26

$$\begin{aligned} \mathcal{L}\{y'' - 6y' + 13\} &= \mathcal{L}\{\delta(t)\} \implies s^2 Y - 6sY + 13Y = 1 \\ &\implies Y = \frac{1}{s^2 - 6s + 13} \\ &\implies y = h = \frac{1}{2}e^{3t} \sin 2t \end{aligned}$$

Section 8.2

Problem 2 Using the ratio test,

$$\lim_{n \rightarrow \infty} \left| \frac{\frac{3^n}{n!}}{\frac{3^{n+1}}{(n+1)!}} \right| = \lim_{n \rightarrow \infty} \left| \frac{n}{3} \right| = \infty$$

Thus the convergence set is $(-\infty, \infty)$.

Problem 3 Using the ratio test,

$$\lim_{n \rightarrow \infty} \left| \frac{\frac{n^2}{2^n}}{\frac{(n+1)^2}{2^{n+1}}} \right| = \lim_{n \rightarrow \infty} \left| \frac{2n^2}{(n+1)^2} \right| = \lim_{n \rightarrow \infty} \left| \frac{4n}{2n+2} \right| = 2$$

Thus the convergence set is $(-4, 0)$.

Problem 5 Using the ratio test,

$$\lim_{n \rightarrow \infty} \left| \frac{\frac{3}{n^3}}{\frac{3}{(n+1)^3}} \right| = \lim_{n \rightarrow \infty} \left| \frac{(n+1)^3}{n^3} \right| = \lim_{n \rightarrow \infty} \left| \frac{6(n+1)}{6n} \right| = 1$$

Thus the convergence set is $(1, 3)$.

Problem 6 Using the ratio test,

$$\lim_{n \rightarrow \infty} \left| \frac{\frac{(n+2)!}{n!}}{\frac{(n+3)!}{(n+1)!}} \right| = \lim_{n \rightarrow \infty} \left| \frac{n+1}{n+3} \right| = 1$$

Thus the convergence set is $(-3, -1)$.

Problem 8

1. Using the ratio test and taking the square root,

$$\lim_{n \rightarrow \infty} \left| \frac{2^{2k}}{2^{2k+2}} \right| = \lim_{n \rightarrow \infty} \left| \frac{1}{4} \right| = \frac{1}{4}$$

Thus the convergence set is $(-\frac{1}{2}, \frac{1}{2})$

2. Has the same limit as above, so convergence set is still $(-\frac{1}{2}, \frac{1}{2})$
3. Using the ratio test,

$$\lim_{n \rightarrow \infty} \left| \frac{\frac{(-1)^n}{(2n+1)!}}{\frac{(-1)^{n+1}}{(2n+3)!}} \right| = \lim_{n \rightarrow \infty} |-(2n+2)(2n+3)| = \infty$$

Thus the convergence set is $(-\infty, \infty)$

4. Has the same limit as above, so convergence set is still $(-\infty, \infty)$
5. Has the same limit as above, so convergence set is still $(-\infty, \infty)$
6. Has same limit as part a but now taking the fourth root so convergence set is $(-\frac{1}{\sqrt{2}}, \frac{1}{\sqrt{2}})$

Problem 9 We can rewrite $g(x)$ as

$$g(x) = \sum_{n=0}^{\infty} 2^{-n-1} x^n$$

Thus

$$f(x) + g(x) = \sum_{n=0}^{\infty} \left(\frac{1}{n+1} + 2^{-n-1} \right) x^n$$

Problem 29 The derivative of \cos is $-\sin$ so

$$\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n (n+1)}{(2n)!} (x - \pi)^{2n}$$

Problem 30 The derivatives of x^{-1} cancel out with $n!$ so

$$\frac{1}{x} = \sum_{n=0}^{\infty} (-1)^n (x - 1)^n$$

Problem 32 Similar to previous problem but one derivative behind.

$$\ln(1+x) = \sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{n} x^n$$

Section 8.3

Problem 2 The equation has a singular point at $x = 0$.

Problem 8 The equation has no singular points.

Problem 14

$$\begin{aligned}(x^2 + 1)y'' + y = 0 &\implies (x^2 + 1) \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} + \sum_{n=0}^{\infty} a_n x^n = 0 \\&\implies \sum_{n=2}^{\infty} n(n-1)a_n x^n + \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} + \sum_{n=0}^{\infty} a_n x^n = 0 \\&\implies \sum_{k=2}^{\infty} k(k-1)a_k x^k + \sum_{k=0}^{\infty} (k+2)(k+1)a_{k+2} x^k + \sum_{k=0}^{\infty} a_k x^k = 0 \\&\implies (2a_2 + a_0) + (6a_3 + a_1)x + \sum_{k=2}^{\infty} [(k(k-1) + 1)a_k + (k+2)(k+1)a_{k+2}]x^k = 0\end{aligned}$$

From this we get that

$$\begin{aligned}a_2 &= -\frac{1}{2}a_0 \\a_3 &= -\frac{1}{6}a_1 \\a_{k+2} &= -\frac{k(k-1) + 1}{(k+2)(k+1)}a_k\end{aligned}$$

Writing out the first four terms gives

$$y = a_0 \left(1 - \frac{x^2}{2} + \dots\right) + a_1 \left(x - \frac{x^3}{6} + \dots\right)$$

Problem 19

$$\begin{aligned}y' - 2xy = 0 &\implies \sum_{n=1}^{\infty} n a_n x^{n-1} - 2x \sum_{n=0}^{\infty} a_n x^n = 0 \\&\implies \sum_{n=1}^{\infty} n a_n x^{n-1} - 2 \sum_{n=0}^{\infty} a_n x^{n+1} = 0 \\&\implies \sum_{k=0}^{\infty} (k+1)a_{k+1}x^k - 2 \sum_{k=1}^{\infty} a_{k-1}x^k = 0 \\&\implies a_1 + \sum_{k=1}^{\infty} [(k+1)a_{k+1} - 2a_{k-1}]x^k = 0\end{aligned}$$

Thus we have that

$$\begin{aligned}a_1 &= 0 \\a_{k+1} &= \frac{2}{k+1}a_{k-1}\end{aligned}$$

The solution is

$$a_0 \sum_{n=0}^{\infty} \frac{1}{n!} x^{2n} = a_0 e^{x^2}$$

Problem 23

$$\begin{aligned}
z'' - x^2 z' - xz &= 0 \implies \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} - x^2 \sum_{n=1}^{\infty} na_n x^{n-1} - x \sum_{n=0}^{\infty} a_n x^n = 0 \\
&\implies \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} - \sum_{n=1}^{\infty} na_n x^{n+1} - \sum_{n=0}^{\infty} a_n x^{n+1} = 0 \\
&\implies \sum_{k=0}^{\infty} (k+2)(k+1)a_{k+2} x^k - \sum_{k=2}^{\infty} (k-1)a_{k-1} x^k - \sum_{k=1}^{\infty} a_{k-1} x^k = 0 \\
&\implies 2a_2 + (6a_3 - a_0)x + \sum_{k=2}^{\infty} [(k+2)(k+1)a_{k+2} - ka_{k-1}]x^k = 0
\end{aligned}$$

Thus we have that

$$\begin{aligned}
a_2 &= 0 \\
a_3 &= \frac{1}{6}a_0 \\
a_{k+2} &= \frac{k}{(k+2)(k+1)}a_{k-1}
\end{aligned}$$

The solution is

$$a_0 \left(1 + \sum_{k=1}^{\infty} \frac{\prod_1^k (3k-2)^2}{(3k)!} x^{3k} \right) + a_1 \left(x + \sum_{k=1}^{\infty} \frac{\prod_1^k (3k-1)^2}{(3k+1)!} x^{3k+1} \right)$$

Problem 25

$$\begin{aligned}
w'' + 3xw' - w &= 0 \implies \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} + 3x \sum_{n=1}^{\infty} na_n x^{n-1} - \sum_{n=0}^{\infty} a_n x^n = 0 \\
&\implies \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} + 3 \sum_{n=1}^{\infty} na_n x^n - \sum_{n=0}^{\infty} a_n x^n = 0 \\
&\implies \sum_{k=0}^{\infty} (k+2)(k+1)a_{k+2} x^k + 3 \sum_{k=1}^{\infty} ka_k x^k - \sum_{k=0}^{\infty} a_k x^k = 0 \\
&\implies (2a_2 - a_0) + \sum_{k=1}^{\infty} [(k+2)(k+1)a_{k+2} + (3k-1)a_k]x^k = 0
\end{aligned}$$

Thus we have that

$$\begin{aligned}
a_2 &= \frac{1}{2}a_0 \\
a_{k+2} &= -\frac{3k-1}{(k+2)(k+1)}a_k
\end{aligned}$$

$w(0) = 2$ implies $a_0 = 2$ and $w'(0) = 0$ implies $a_1 = 0$. The solution is

$$2 + x^2 - \frac{5}{12}x^4 + \frac{11}{72}x^6 + \dots$$

Problem 26

$$\begin{aligned}
& (x^2 - x + 1)y'' - y' - y = 0 \\
\Rightarrow & (x^2 - x + 1) \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} - \sum_{n=1}^{\infty} n a_n x^{n-1} - \sum_{n=0}^{\infty} a_n x^n = 0 = 0 \\
\Rightarrow & \sum_{n=2}^{\infty} n(n-1)a_n x^n - \sum_{n=2}^{\infty} n(n-1)a_n x^{n-1} + \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} - \sum_{n=1}^{\infty} n a_n x^{n-1} - \sum_{n=0}^{\infty} a_n x^n = 0 \\
\Rightarrow & \sum_{k=2}^{\infty} k(k-1)a_k x^k - \sum_{k=1}^{\infty} (k+1)k a_{k+1} x^k + \sum_{k=0}^{\infty} (k+2)(k+1)a_{k+2} x^k - \sum_{k=0}^{\infty} (k+1)a_{k+1} x^k - \sum_{k=0}^{\infty} a_k x^k = 0 \\
\Rightarrow & (2a_2 - a_1 - a_0) + (-2a_2 + 6a_3 - 2a_2 - a_1)x + \sum_{k=2}^{\infty} [(k(k-1) - 1)a_k - (k+1)^2 a_{k+1} + (k+2)(k+1)a_{k+2}]x^k = 0
\end{aligned}$$

Thus we have that

$$\begin{aligned}
a_2 &= \frac{a_1 + a_0}{2} \\
a_3 &= \frac{1}{6}(4a_2 + a_1) \\
a_{k+2} &= \frac{(k+1)^2 a_{k+1} - (k(k-1) - 1)a_k}{(k+2)(k+1)}
\end{aligned}$$

Since $y'(0) = 1$ implies $a_1 = 1$, the first four terms are

$$x + \frac{x^2}{2} + \frac{x^3}{2} + \frac{x^4}{3}$$

Problem 27

$$\begin{aligned}
(x+1)y'' - y = 0 & \Rightarrow (x+1) \sum_{n=1}^{\infty} n(n-1)a_n x^{n-2} - \sum_{n=0}^{\infty} a_n x^n = 0 \\
\Rightarrow & \sum_{n=2}^{\infty} n(n-1)a_n x^{n-1} + \sum_{n=2}^{\infty} n(n-1)a_n x^{n-2} - \sum_{n=0}^{\infty} a_n x^n = 0 \\
\Rightarrow & \sum_{k=1}^{\infty} (k+1)k a_{k+1} x^k + \sum_{k=0}^{\infty} (k+2)(k+1)a_{k+2} x^k - \sum_{k=0}^{\infty} a_k x^k = 0 \\
\Rightarrow & (2a_2 - a_0) + \sum_{k=1}^{\infty} [(k+1)k a_{k+1} + (k+2)(k+1)a_{k+2} - a_k]x^k = 0
\end{aligned}$$

Thus we have that

$$\begin{aligned}
a_2 &= \frac{1}{2}a_0 \\
a_{k+2} &= \frac{a_k - (k+1)k a_{k+1}}{(k+2)(k+1)}
\end{aligned}$$

The initial conditions imply $a_0 = 0$ and $a_1 = 1$. The first four terms are

$$x + \frac{1}{6}x^3 - \frac{1}{12}x^4 + \frac{11}{72}x^5 + \dots$$