

UNIVERSITY OF TORONTO, FACULTY OF APPLIED SCIENCE AND ENGINEERING

MAT292H1F - Ordinary Differential Equations

Final Exam - December 16, 2019

EXAMINERS: A. STINCHCOMBE AND F. PARSCH

Time allotted: 150 minutes

Aids permitted: None

Total marks: 93

Full Name:

\_\_\_\_\_

Last

\_\_\_\_\_

First

Student Number:

Email:

\_\_\_\_\_ @mail.utoronto.ca

- DO NOT WRITE ON THE QR CODE AT THE TOP OF THE PAGES.
- Please have your **student card** ready for inspection and read all the instructions carefully.
- DO NOT start the test until instructed to do so.
- In the first section, only answers and brief justifications are required.
- In the second section, justify your answers fully.
- This test contains 19 pages (including this title page). Make sure you have all of them.
- You can use pages 14–17 for rough work or to complete a question (**Mark clearly**).

DO NOT DETACH PAGES 14–17.

- You may detach the formula sheet. Work on the formula sheet will NOT be graded.
- No calculators, cellphones, or any other electronic gadgets are allowed. If you have a cellphone with you, it must be turned off and in a bag underneath your chair.

Q1-Q10	Q11	Q12	Q13	Q14	Q15	Q16	Q17	Q18	Total
20	5	10	10	10	10	10	10	8	<b>93</b>

HAVE FUN!

**SECTION I** Short answer section. Only justify your answer when asked.

1. **(2 marks)** State and classify all equilibria of  $y' = \sin(y)$ .

**Solution:**  $y' = 0$  whenever  $y = k\pi$  for some integer  $k$ . For even  $k$ , we get an unstable equilibrium. For odd  $k$ , we get a stable equilibrium.

2. **(2 marks)** Consider a linear ODE  $y' = f(t, y)$  where  $f$  and all its derivatives are continuous. Let  $y_1$  be a solution with  $y_1(0) = 3$  and  $y_2$  be a solution with  $y_2(0) = 4$ . If you know that  $\lim_{t \rightarrow \infty} y_1(t) = \infty$ , what can you conclude about  $y_2$ ? Justify.

**Solution:** The existence and uniqueness theorem applies. Since the ODE is linear, solutions exist for all time. Therefore, two different solutions can't cross. Since  $y_2(0) > y_1(0)$ , this implies that  $y_2(t) > y_1(t)$  for all  $t$ . It follows that  $\lim_{t \rightarrow \infty} y_2(t) = \infty$  as well.

3. **(2 marks)** Consider a 2-dimensional system  $\vec{x}' = A\vec{x}$ . Find a matrix  $A$  that gives a **counterexample** to the following statement: *For all solutions, we have either  $\lim_{t \rightarrow \infty} |\vec{x}(t)| = \infty$  or  $\lim_{t \rightarrow \infty} |\vec{x}(t)| = 0$*

**Solution:** Pick any matrix with two imaginary eigenvalues, e.g.  $A = \begin{pmatrix} 0 & 1 \\ -1 & 0 \end{pmatrix}$

4. **(2 marks)** Find  $\mathcal{L}^{-1} \left\{ \frac{e^{-2s}}{s^2+1} \right\}$ .

Using the time-shift property and  $\mathcal{L}^{-1} \left\{ \frac{1}{s^2+1} \right\} = \sin t$  we get

$$\mathcal{L}^{-1} \left\{ \frac{e^{-2s}}{s^2+1} \right\} = \mathcal{L}^{-1} \left\{ e^{-2s} \frac{1}{s^2+1} \right\} = u_2(t) \sin(t-2)$$

5. **(2 marks)** Consider the following PDE known as the wave equation:  $u_{tt}(x, t) = a^2 u_{xx}(x, t)$ . Assuming that we can separate the variables  $u(x, t) = X(x)T(t)$ , write down the ODEs that the wave equation produces.

$$T'' + \lambda T = 0, \quad a^2 X'' + \lambda X = 0$$

For each of the following statements, do two things: Make a choice if it is TRUE or FALSE. Then give a brief justification of your choice. Remember: TRUE means that the statement is **always** true, and not just true in a special case.

6. (2 marks) Every boundary value problem  $y'' + ay = 0$ ,  $y(0) = 0$ ,  $y(\pi) = 0$  ☐ TRUE ☐ FALSE  
has at least one solution, no matter the value of the constant  $a$ .

Justification: This is true,  $y \equiv 0$  is always a solution.

7. (2 marks) When solving  $ay'' + by' + cy = g(t)$ , the method of ☐ TRUE ☐ FALSE  
undetermined coefficients can **NOT** be used if  $g(t)$  is a polynomial of degree three or more.

Justification: This is false. If  $g(t)$  is a polynomial of any degree, then we can use  $\sum A_i t^i$  as a guessing function and it will work out.

8. (2 marks) If the ODE of an IVP  $y' = f(t, y)$ ,  $y(0) = c$  is both linear ☐ TRUE ☐ FALSE  
and separable, using either integrating factor or separation of variables will give the same result.

Justification: This is false. For example, separation can't solve the IVP  $y' = y$ ,  $y(0) = 0$  since separation assumes  $y \neq 0$ . The integrating factor method on the other hand always finds the general solution and can therefore solve any first order linear IVP.

9. (2 marks) If  $f(t)$  and  $g(t)$  are both bounded, then  $(f * g)(t)$  is bounded. ☐ TRUE ☐ FALSE

Justification: This is false. Almost anything works as a counterexample. For example, if  $f = g = 1$ , then  $(f * g)(t) = t$ .

10. (2 marks) The improved Euler method perfectly approximates any ☐ TRUE ☐ FALSE  
first-order linear IVP.

Justification: This is basically nonsense. Even for  $y' = y$  with solution  $ce^t$ , improved Euler produces errors.

**SECTION II** Long answer section. **Justify** all your answers.

11. (5 marks) Consider a function  $f(t)$  of exponential order such that  $\lim_{t \rightarrow \infty} f(t)$  exists.

In this question, you are asked to prove the *final value theorem*:

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0^+} sF(s)$$

- (a) (2 marks) Show that  $\mathcal{L}\{f'\} = sF(s) - f(0)$ .

**Solution:** This proof was done in class.

$$\mathcal{L}\{f'\}(s) = \int_0^\infty e^{-st} f'(t) dt = \lim_{b \rightarrow \infty} e^{-st} f(t) \Big|_0^b + \int_0^b s e^{-st} f(t) dt = -f(0) + s \mathcal{L}\{f\}(s)$$

- (b) (2 marks) Show that  $\lim_{s \rightarrow 0^+} \mathcal{L}\{f'\} = \left[ \lim_{t \rightarrow \infty} f(t) \right] - f(0)$ .

*Hint: for this part, do not use the result from (a).*

**Solution:**

$$\lim_{s \rightarrow 0^+} \mathcal{L}\{f'\} = \lim_{s \rightarrow 0^+} \int_0^\infty e^{-st} f'(t) dt = \int_0^\infty f'(t) dt = \lim_{b \rightarrow \infty} \int_0^b f'(t) dt = \left[ \lim_{t \rightarrow \infty} f(t) \right] - f(0)$$

- (c) (1 mark) Finally, show that  $\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0^+} sF(s)$ .

**Solution:** Plug in (a) into (b) and add  $f(0)$  on both sides.

**12. (10 marks)** Consider the following initial value problem describing an oscillator:

$$ay'' + by' + cy = g(t), \quad y(0) = 1, \quad y'(0) = -1$$

You are given that the *transfer function* of this oscillator is  $H(s) = \frac{1}{s^2 + 2s + 2}$ .

- (a) **(2 marks)** Use the Laplace Transform to convert the IVP into an algebraic equation and solve for  $Y(s)$ .

**Solution:** Using the usual rules for derivatives, we arrive at  $Y(s) = \frac{as - a + b}{as^2 + bs + c} + \frac{1}{as^2 + bs + c}G(s)$ .

- (b) **(2 marks)** Based on the information that you have, state the values of the three coefficients of the ODE. Justify your choice.

$$a = 1 \quad b = 2 \quad c = 2$$

The transfer function is the reciprocal of the characteristic polynomial.

- (c) **(2 marks)** Find the impulse response  $h(t)$ .

**Solution:** Completing the square, we get  $H(s) = \frac{1}{(s+1)^2+1}$ .

Using the table of Laplace transforms, we get  $h(t) = \mathcal{L}^{-1}\{H(s)\} = e^{-t} \sin t$ .

- (d) **(4 marks)** Express the solution of the above IVP in terms of the function  $g(t)$ .

**Solution:** Completing the square and using the table as well as the convolution theorem, we get

$$\begin{aligned} y &= \mathcal{L}^{-1} \left\{ \frac{s+1}{s^2+2s+2} + H(s)G(s) \right\} \\ &= \mathcal{L}^{-1} \left\{ \frac{s+1}{(s+1)^2+1} + H(s)G(s) \right\} \\ &= e^{-t} \cos t + (h * g)(t) = e^{-t} \cos t + \int_0^t e^{-\tau} \sin(\tau) g(t-\tau) d\tau \end{aligned}$$

**13. (10 marks)** Find the general solution to  $(1-t)y'' + ty' - y = -e^t(t-1)^2$  using the following steps.

- (a) **(3 marks)** Check if any of the following functions are solutions to the associated homogeneous (complementary) equation:  $y_1(t) = 1$ ,  $y_2(t) = t$ ,  $y_3(t) = t^2$ ,  $y_4(t) = e^t$ ,  $y_5(t) = e^{-t}$ .

**Solution:** Only  $y_2$  and  $y_4$  are solutions.

$$(1-t)y_1'' + ty_1' - y_1 = -1 \neq 0$$

$$(1-t)y_2'' + ty_2' - y_2 = 0$$

$$(1-t)y_3'' + ty_3' - y_3 = t^2 - 2t + 2 \neq 0$$

$$(1-t)y_4'' + ty_4' - y_4 = 0$$

$$(1-t)y_5'' + ty_5' - y_5 = -2te^{-t} \neq 0$$

- (b) **(3 marks)** Compute the Wronskian of the solutions that you found.

For which value(s) of  $t$  is the Wronskian zero?

**Solution:**  $W[t, e^t] = te^t - 1 \cdot e^t = (t-1)e^t$ , which is zero only for  $t = 1$ .

- (c) **(4 marks)** Use the variation of parameters formula to find the general solution.

**Solution:** Since  $g(t) = W[t, e^t]$  (note that we must divide through by  $1-t$ ), we have the general solution

$$y = -t \int e^t dt + e^t \int t dt = c_1 t + c_2 e^t - te^t + \frac{1}{2} t^2 e^t.$$

**14. (10 marks)** Consider a metal rod whose temperature distribution over time is given by  $u(x, t)$ . There is a heating and cooling device attached along the rod that is controlled by a thermostat set to 20 degrees Celsius.

(a) **(6 marks)** Of the following partial differential equations, only one can govern the physical situation outlined above. Do the following:

- First, choose the one plausible PDE.
- Then, for your choice, explain briefly how the equation matches the physical description.
- Finally, for **each** of the other five equations, give one physical argument why this equation can not govern the situation.

Choose one equation	Explain why each does/does not match the situation
<input type="radio"/> $u_t = \alpha^2 u_{xx} + \beta^2(u - 20)$	
<input type="radio"/> $u_t = \alpha^2 u_{xx} + \beta^2(20 - u)$	
<input type="radio"/> $u_t = \alpha^2 u_{xx} + \beta^2(u_x - 20)$	
<input type="radio"/> $u_t = \alpha^2 u_{xx} + \beta^2(20 - u_x)$	
<input type="radio"/> $u_t = \alpha^2 u_{xx} + \beta^2(u_{xx} - 20)$	
<input type="radio"/> $u_t = \alpha^2 u_{xx} + \beta^2(20 - u_{xx})$	

**Solution:** The only sensible choice is  $u_t = \alpha^2 u_{xx} + \beta^2(20 - u)$ . The two equations involving  $u_x$  can be excluded since a temperature distribution with slope 20 would not trigger the thermostat. The two equations involving  $u_{xx}$  can be excluded since the concavity of the temperature distribution doesn't control the thermostat. Finally, to choose between  $(20 - u)$  and  $(u - 20)$  note that the latter would mean that hot parts would get heated up more, but a thermostat does the exact opposite.

(b) **(4 marks)** For this part, use the one equation that you chose above.

We want to simplify the problem as follows: Substitute  $v(x, t) = f(t)(u(x, t) - 20)$  and choose  $f(t)$  such that  $v$  solves the usual heat equation  $v_t = \alpha^2 v_{xx}$ .

Using these requirements, reduce this to an ODE only involving  $f$ . Then state a solution for  $f$ .

**Solution:** By differentiation rules:  $v_t = f'(u - 20) + f u_t$  and  $v_{xx} = f u_{xx}$ .

$$v_t = \alpha^2 v_{xx} \Leftrightarrow f'(u - 20) + f u_t = \alpha^2 f u_{xx}$$

Using the fact that  $u_t = \alpha^2 u_{xx} + \beta^2(20 - u)$ , we get

$$\begin{aligned} \Leftrightarrow f'(u - 20) + f[\alpha^2 u_{xx} + \beta^2(20 - u)] &= \alpha^2 f u_{xx} \Leftrightarrow f'(u - 20) + f\beta^2(20 - u) = 0 \\ \Leftrightarrow (u - 20)(f' - \beta^2 f) &= 0 \end{aligned}$$

$u - 20$  can't always be zero. Therefore  $f' - \beta^2 f = 0$  which has solutions  $f = ce^{\beta^2 t}$ .



**15. (10 marks)** Matrix exponentials are an important tool to solve ODEs. In this question, we look at another way to compute them.

Let  $A = \begin{pmatrix} 1 & 4 \\ 0 & 2 \end{pmatrix}$  with characteristic polynomial  $p(\lambda) = \det(A - \lambda I) = \lambda^2 - 3\lambda + 2$ .

(a) **(2 marks)** What are the eigenvalues of  $A$ ?

**Solution:** The eigenvalues are on the diagonal,  $\lambda = 1$  and  $\lambda = 2$ .

(b) **(2 marks)** A remarkable theorem of linear algebra, known as the “Cayley-Hamilton Theorem”, says that every matrix is the root of its own characteristic polynomial. Verify this fact for  $A$ , i.e. check that  $p(A) = A^2 - 3 \cdot A + 2 \cdot I = 0$ .

**Solution:**  $A^2 - 3A + 2I = \begin{pmatrix} 1 & 12 \\ 0 & 4 \end{pmatrix} + \begin{pmatrix} -3 & -12 \\ 0 & -6 \end{pmatrix} + \begin{pmatrix} 2 & 0 \\ 0 & 2 \end{pmatrix} = \begin{pmatrix} 0 & 0 \\ 0 & 0 \end{pmatrix}.$

(c) **(2 marks)** It can be shown that there are constants  $c_0$  and  $c_1$  such that  $e^{xt} = p(x)q(x, t) + c_0 + c_1x$ , where  $p(x)$  is the characteristic polynomial of  $A$ .

Using that, why is  $e^{\lambda t} = c_0 + c_1\lambda$  when  $\lambda$  is an eigenvalue of  $A$ ? Why is  $e^{At} = c_0I + c_1A$ ?

**Solution:** This follows directly from  $p(\lambda) = 0$  and  $p(A) = 0$ .

(d) **(4 marks)** Use  $e^{\lambda t} = c_0 + c_1\lambda$  and the two known eigenvalues to determine  $c_0$  and  $c_1$ . They will depend on  $t$ . Now use the second formula to compute  $e^{At} = c_0I + c_1A$ .

**Solution:** Two linear conditions  $c_0 + c_1 = e^t, c_0 + 2c_1 = e^{2t}$ . Solving gives  $c_0 = 2e^t - e^{2t} = e^t(2 - e^t), c_1 = e^{2t} - e^t = e^t(e^t - 1)$ . The matrix exponential is therefore

$$e^{At} = c_0I + c_1A = \begin{pmatrix} c_0 + c_1 & 4c_1 \\ 0 & c_0 + 2c_1 \end{pmatrix} = \begin{pmatrix} e^t & 4e^t(e^t - 1) \\ 0 & e^{2t} \end{pmatrix}.$$

**16. (10 marks)** Consider the initial value problem  $y'(t) = -y(t) + u_1(t)$ ,  $y(0) = 1$ , where  $u_1(t)$  is a unit step function.

(a) **(3 marks)** Solve the initial value problem.

**Solution:** Taking the Laplace transform gives

$$sY - 1 = -Y + e^{-s} \frac{1}{s} \implies Y = \frac{1}{s+1} + \frac{e^{-s}}{s(s+1)} = \frac{1}{s+1} + e^{-s} \left( \frac{1}{s} - \frac{1}{s+1} \right).$$

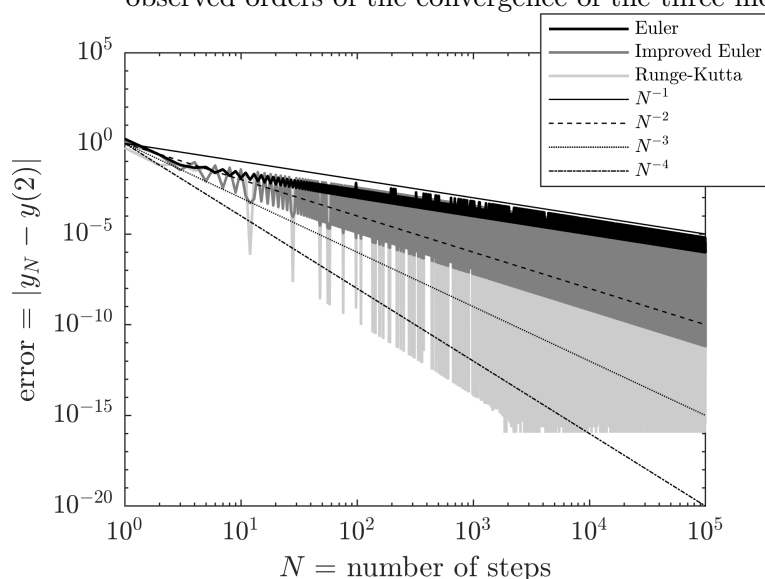
Inverting gives

$$y(t) = e^{-t} + u_1(t) (1 - e^{-(t-1)}).$$

(b) **(1 mark)** What is the value of  $y(2)$ ?

**Solution:**  $y(2) = 1 - e^{-1} + e^{-2}$ .

(c) **(2 marks)** The error in computing  $y(2)$  using Euler's method, the improved Euler method, and the Runge-Kutta method are plotted below versus the number of steps  $N$ . What are the observed orders of the convergence of the three methods?



**Solution:** All three methods are first order since the error is bounded by  $CN^{-1} = ch$  as can be seen by the plot.

(d) **(2 marks)** Why are the orders of convergence not as expected?

**Solution:** The orders of convergence are derived using a Taylor series, which is only valid when the right-hand side of the differential equation is sufficiently differentiable. In this case, the right-hand side is not differentiable at  $t = 1$  and apparently this reduces all of the methods to first order.

(e) **(2 marks)** Why does the error not go below approximately  $2^{-53} \approx 1.11 \cdot 10^{-16}$ ?

**Solution:** Evidently IEEE double was used for the calculation (the default in Matlab), which has a machine epsilon of  $2^{-53}$  and the accuracy is limited to this value.

**17. (10 marks)** In this question, we study the relationship between the impulse  $\delta(t)$  and the  $\epsilon$ -impulse:

$$\delta_\epsilon(t) = u_0(t) \frac{1}{\epsilon} e^{-t/\epsilon} \quad \text{for } \epsilon > 0.$$

- (a) **(2 marks)** Verify that  $\int_{-\infty}^{\infty} \delta_\epsilon(t) dt = 1$  and that  $\lim_{\epsilon \rightarrow 0^+} \delta_\epsilon(t) = 0$  for every  $t > 0$ .

**Solution:**  $\int_{-\infty}^{\infty} \delta_\epsilon(t) dt = \int_0^{\infty} \frac{1}{\epsilon} e^{-t/\epsilon} dt = -e^{-t/\epsilon} \Big|_0^{\infty} = 1$

If  $t > 0$  then  $e^{-t/\epsilon} \rightarrow 0$  as  $\epsilon \rightarrow 0^+$  and  $\frac{1}{\epsilon} \rightarrow \infty$ . However, either using L'Hopital or the argument that the exponential beats any polynomial, the product has limit  $\delta_\epsilon(t) \rightarrow 0$ .

Now, let's consider an impulsively forced initial value problem.

- (b) **(3 marks)** Find a formula for the Laplace transform  $Y(s)$  of the solution of the IVP

$$y'' + 5y' + 6y = \delta(t), \quad y(0) = 0, \quad y'(0) = 0.$$

**Solution:**  $s^2Y + 5sY + 6Y = 1 \Rightarrow Y(s) = \frac{1}{s^2+5s+6}$

- (c) **(3 marks)** Find a formula for the Laplace transform  $Y_\epsilon(s)$  of the solution of the IVP

$$y''_\epsilon + 5y'_\epsilon + 6y_\epsilon = \delta_\epsilon(t), \quad y_\epsilon(0) = 0, \quad y'_\epsilon(0) = 0.$$

**Solution:**  $s^2Y + 5sY + 6Y = \frac{1}{\epsilon} \frac{1}{s + \frac{1}{\epsilon}} \Rightarrow Y(s) = \frac{1}{\epsilon} \frac{1}{s + \frac{1}{\epsilon}} \frac{1}{s^2+5s+6}$

- (d) **(2 marks)** Show that  $\lim_{\epsilon \rightarrow 0^+} Y_\epsilon(s) = Y(s)$ .

**Solution:** Follows directly from plugging in.

18. (a) **(2 marks)** Solve  $y' = y^2$ ,  $y(0) = 1$ . What is the interval of existence of the solution?

**Solution:**  $y(t) = \frac{1}{1-t}$ , which exists for  $(-\infty, 1)$ .

- (b) **(3 marks)** Why does the initial value problem  $y' = y^2$ ,  $y(t_0) = y_0$  have a unique solution for every  $t_0$  and  $y_0$ ?

**Solution:** The existence/uniqueness theorem.  $f(t, y) = y^2$  is continuous in  $t$ , continuous in  $y$ , and  $\partial f / \partial y = 2y$  is continuous in  $y$  for all  $t$  and all  $y$ .

- (c) **(3 marks)** A MAT292 student made the following argument to show that the solution to the initial value problem  $y' = y^2$ ,  $y(0) = 1$  exists for all  $t > 0$ :

- (i) The IVP  $y'_1 = y_1^2$ ,  $y_1(0) = 1$  has a unique solution for some interval  $t \in [0, h]$ .
- (ii) The IVP  $y'_2 = y_2^2$ ,  $y_2(h) = y_1(h)$  has a unique solution for some interval  $t \in [h, 2h]$ .
- (iii) Repeating, the IVP  $y'_n = y_n^2$ ,  $y_n((n-1)h) = y_{n-1}((n-1)h)$  has a unique solution for some interval  $t \in [(n-1)h, nh]$ . And so on...
- (iv) Since eventually  $Nh$  is greater than any  $t$ , the solution  $y(t)$  exists for any  $t$  by ‘pasting’ together the solutions  $y_n, n = 1, \dots, N$ .

What is wrong with this argument?

**Solution:** The interval of existence of each initial value problem depends on the initial condition, so the value of  $h$  should depend on  $n$ . The infinite sum  $\sum_{n=1}^{\infty} h_n$  can be finite and will be less than one in this case. For example,  $\sum_{n=1}^{\infty} h_n = \sum_{n=1}^{\infty} 1/(n+1)^2 = \pi^2/6 - 1 \approx 0.6449$ .

Page for scratch work or for clearly-labelled overflow from previous pages

Page for scratch work or for clearly-labelled overflow from previous pages

Page for scratch work or for clearly-labelled overflow from previous pages



Page for scratch work or for clearly-labelled overflow from previous pages

## FORMULA SHEET

**First-Order Linear Differential Equations.**  $y' + p(t)y = g(t)$ .

- $\mu(t) = e^{\int p(t) dt}$
- $y = \frac{1}{\mu(t)} \int \mu(t)g(t) dt + \frac{C}{\mu(t)}.$

**Exact First-Order Differential Equations.**  $M(x, y) + N(x, y)y' = 0$

- Exact if and only if  $M_y = N_x$ .
- Solution  $\Psi(x, y) = C$  where  $\Psi_x = M$  and  $\Psi_y = N$ .

**Euler Method.**  $y' = f(t, y)$   $y(t_0) = y_0$ .

- $t_n = t_0 + n \cdot h$
- $y_{n+1} = y_n + f(t_n, y_n)h$  or  $y'(t_n) = \frac{y_{n+1} - y_n}{h}$
- $E_n \leq Ch$

**Improved Euler Method.**  $y' = f(t, y)$   $y(t_0) = y_0$ .

- $y_{n+1} = y_n + \frac{k_{n,1} + k_{n,2}}{2}h$
- $k_{n,1} = f(t_n, y_n)$
- $k_{n,2} = f(t_{n+1}, y_n + k_{n,1}h)$
- $E_n \leq Ch^2$

**Runge-Kutta Method.**  $y' = f(t, y)$   $y(t_0) = y_0$ .

- $y_{n+1} = y_n + \frac{k_{n,1} + 2k_{n,2} + 2k_{n,3} + k_{n,4}}{6}h$
- $k_{n,1} = f(t_n, y_n)$
- $k_{n,2} = f\left(t_n + \frac{h}{2}, y_n + k_{n,1}\frac{h}{2}\right)$
- $k_{n,3} = f\left(t_n + \frac{h}{2}, y_n + k_{n,2}\frac{h}{2}\right)$
- $k_{n,4} = f(t_{n+1}, y_n + k_{n,3}h)$
- $E_n \leq Ch^4$

**Euler's Formula.**  $e^{i\theta} = \cos(\theta) + i \sin(\theta)$ .

### Limits and Series.

- $\sum_{n=0}^{\infty} ar^n = \frac{a}{1-r}$  for  $r < 1$ .
- $\exp(At) = e^{At} = \sum_{n=0}^{\infty} \frac{(At)^n}{n!}$ .
- $\lim_{n \rightarrow \infty} \left(1 + \frac{1}{n}A\right)^n = e^A$ .

### Variation of Parameters.

$$y(t) = -y_1(t) \int \frac{y_2(t)g(t)}{W[y_1, y_2](t)} dt + y_2(t) \int \frac{y_1(t)g(t)}{W[y_1, y_2](t)} dt$$

### Laplace Transforms.

$$\begin{aligned}\mathcal{L}\{f(t)\} &= F(s) = \int_0^{\infty} f(t) e^{-st} dt. \\ \mathcal{L}\{1\} &= \frac{1}{s}, \quad \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}, \quad \mathcal{L}\{e^{at}\} = \frac{1}{s-a}, \\ \mathcal{L}\{\sin(kt)\} &= \frac{k}{s^2 + k^2}, \quad \mathcal{L}\{\cos(kt)\} = \frac{s}{s^2 + k^2}, \\ \mathcal{L}\{f'(t)\} &= sF(s) - f(0), \quad \mathcal{L}\{f''(t)\} = s^2 F(s) - sf(0) - f'(0), \\ \mathcal{L}\{f^{(n)}(t)\} &= s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - s f^{(n-2)}(0) - f^{(n-1)}(0), \\ \mathcal{L}\{e^{at} f(t)\} &= F(s-a), \quad \mathcal{L}\{u_a(t) f(t-a)\} = e^{-sa} F(s), \\ \mathcal{L}\{t^n f(t)\} &= (-1)^n \frac{d^n}{ds^n} F(s), \\ \mathcal{L}\{f(t)\} &= \frac{\int_0^T e^{-st} f(t) dt}{1 - e^{-sT}} \text{ for } T\text{-periodic } f, \\ \mathcal{L}\{f * g\} &= \mathcal{L}\left\{\int_0^t f(t-\tau) g(\tau) d\tau\right\} = F(s) G(s), \\ \mathcal{L}\{\delta(t-t_0)\} &= e^{-st_0}.\end{aligned}$$