

Solve the following initial value problem using the Laplace transform.

$$y^{(4)} - 4y''' + 6y'' - 4y' + y = 0, \quad y(0) = y''(0) = 0, \quad y'(0) = y'''(0) = 1.$$

Start by finding the Laplace transform of the equation. We have

$$(1) \quad \mathcal{L}(y^{(4)} - 4y''' + 6y'' - 4y' + y) = \mathcal{L}(0).$$

By the linearity of \mathcal{L} , Equation (1) becomes

$$\mathcal{L}(y^{(4)}) - 4\mathcal{L}(y''') + 6\mathcal{L}(y'') - 4\mathcal{L}(y') + \mathcal{L}(y) = \mathcal{L}(0).$$

Clearly $\mathcal{L}(0) = 0$ (for this, go back to the definition of \mathcal{L}), and using Line 18 of our Laplace transform table (and subsequently the initial conditions given in the problem), we see

$$\mathcal{L}(y^{(4)}) = s^4\mathcal{L}(y) - s^3y(0) - s^2y'(0) - sy''(0) - y'''(0) = s^4\mathcal{L}(y) - s^2 - 1$$

$$\mathcal{L}(y''') = s^3\mathcal{L}(y) - s^2y(0) - sy'(0) - y''(0) = s^3\mathcal{L}(y) - s$$

$$\mathcal{L}(y'') = s^2\mathcal{L}(y) - sy(0) - y'(0) = s^2\mathcal{L}(y) - 1$$

$$\mathcal{L}(y') = s\mathcal{L}(y) - y(0) = s\mathcal{L}(y).$$

Hence, Equation (1) becomes

$$s^4\mathcal{L}(y) - s^2 - 1 - 4(s^3\mathcal{L}(y) - s) + 6(s^2\mathcal{L}(y) - 1) - 4s\mathcal{L}(y) + \mathcal{L}(y) = 0,$$

and we can solve for $\mathcal{L}(y)$:

$$(2) \quad \mathcal{L}(y) = \frac{s^2 - 4s + 7}{s^4 - 4s^3 + 6s^2 - 4s + 1}.$$

Now we must find the inverse transform of the right-hand side of Equation (2). Our table clearly does not contain this expression. But notice

$$s^4 - 4s^3 + 6s^2 - 4s + 1 = (s - 1)^4$$

(this of course is not trivial; we had to look it up in class). Hence Equation (2) becomes

$$\mathcal{L}(y) = \frac{s^2 - 4s + 7}{(s - 1)^4},$$

which at least looks slightly more manageable. Indeed, keeping Line 11 of our table in mind, let us find constants A , B , C , and D such that

$$\frac{s^2 - 4s + 7}{(s - 1)^4} = \frac{A}{(s - 1)^4} + \frac{B}{(s - 1)^3} + \frac{C}{(s - 1)^2} + \frac{D}{(s - 1)}$$

(note that it was silly to imagine we could write

$$\frac{s^2 - 4s + 7}{(s - 1)^4} = \frac{A}{(s - 1)} + \frac{B}{(s - 1)} + \frac{C}{(s - 1)} + \frac{D}{(s - 1)}$$

since the right-hand side of this equation is just

$$\frac{A + B + C + D}{s - 1}.$$

Equivalently, let us find constants A , B , C , and D such that

$$\begin{aligned} s^2 - 4s + 7 &= A + B(s - 1) + C(s - 1)^2 + D(s - 1)^3 \\ &= Ds^3 + (C - 3D)s^2 + (B - 2C + 3D)s + (A - B + C - D). \end{aligned}$$

Then

$$D = 0, \quad C - 3D = 1, \quad B - 2C + 3D = -4, \quad A - B + C - D = 7;$$

that is, $D = 0$, $C = 1$, $B = -2$, and $A = 4$ so that

$$\frac{s^2 - 4s + 7}{(s - 1)^4} = \frac{4}{(s - 1)^4} - \frac{2}{(s - 1)^3} + \frac{1}{(s - 1)^2}.$$

It follows that the solution to our initial value problem is (using the linearity of the inverse transform)

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

Finally, appealing to Line 11 of our table, we see (for b some real number and again using linearity)

$$\mathcal{L}^{-1}\left(\frac{b}{(s - a)^{n+1}}\right) = \frac{b}{n!} \mathcal{L}^{-1}\left(\frac{n!}{(s - a)^{n+1}}\right) = \frac{b}{n!} t^n e^{at};$$

that is,

$$y = te^t + \frac{1}{2}t^2e^t + \frac{2}{3}t^3e^t.$$