

1. Use the Laplace transform method to find the solution of the initial-value problem:

$$y'' + 2y' + y = x + e^x, \quad y(0) = 2, \quad y'(0) = -1.$$

$$s^2Y - 2s + 1 + 2(sY - 2) + Y = \frac{1}{s^2} + \frac{1}{s-1}$$

$$(s^2 + 2s + 1)Y = \frac{1}{s^2} + \frac{1}{s-1} + 2s + 3$$

$$\begin{aligned} Y &= \frac{1}{s^2(s+1)^2} + \frac{1}{(s-1)(s+1)^2} + \frac{2s+3}{(s+1)^2} \\ &= \frac{1}{s^2} - \frac{2}{s} + \frac{3/2}{(s+1)^2} + \frac{15/4}{s+1} + \frac{1/4}{s-1} \quad (\text{after partial fraction decomp}) \end{aligned}$$

Therefore

$$y = x - 2 + \frac{3}{2}xe^{-x} + \frac{15}{4}e^{-x} + \frac{1}{4}e^x.$$

2. Given the initial-value problem

$$y'' - y' - 6y = 2e^{-x}; \quad y(0) = \alpha, \quad y'(0) = -1.$$

What value(s) should be assigned to α so that the resulting solution will have limit 0 as $x \rightarrow \infty$?

The solution of the initial-value has the form

$$y = C_1e^{3x} + C_2e^{-2x} + Ae^{-x}$$

where C_1 and C_2 are determined by the initial conditions. If $C_1 \neq 0$ then $y(x) \rightarrow \infty$ as $x \rightarrow \infty$. Therefore, we want to choose α so that $C_1 = 0$.

Taking the Laplace transform

$$s^2Y - s\alpha + 1 - [sY - \alpha] - 6Y = \frac{2}{s+1}$$

$$(s^2 - s - 6)Y = \frac{2}{s+1} + \alpha s + \alpha + 1$$

$$\begin{aligned} Y &= \frac{2}{(s-3)(s+2)(s+1)} + \frac{\alpha s + \alpha + 1}{(s-3)(s+2)} \\ &= \frac{1/10}{s-3} + \frac{(*)}{s+2} + \frac{(*)}{s+1} + \frac{4\alpha/5 + 1/5}{s-3} + \frac{(*)}{s+2} \quad (\text{we're only interested in the } s-3 \text{ term}) \\ &= \frac{4\alpha/5 + 3/10}{s-3} + \frac{(*)}{s+2} + \frac{(*)}{s+1} \end{aligned}$$

Therefore, we choose α such that

$$\frac{4\alpha}{5} + \frac{3}{10} = 0 \Rightarrow \alpha = -\frac{3}{8}.$$

3. Find $\mathcal{L}[f]$ if

$$f(x) = \begin{cases} x & 0 \leq x < 2 \\ 2 & 2 \leq x < 4 \\ x^2 + 1 & x \geq 4 \end{cases}$$

$$\begin{aligned} f(x) &= x - xu(x-2) + 2u(x-2) - 2u(x-4) + (x^2+1)u(x-4) \\ &= x - [(x-2) + 2]u(x-2) + 2u(x-2) - 2u(x-4) + \{([x-4] + 4)^2 + 1\}u(x-4) \\ &= x - (x-2)u(x-2) - 2u(x-4) + (x-4)^2u(x-4) + 8(x-4)u(x-4) + 17u(x-4) \\ &= x - (x-2)u(x-2) + (x-4)^2u(x-4) + 8(x-4)u(x-4) + 15u(x-4) \end{aligned}$$

Therefore,

$$\mathcal{L}[f(x)] = \frac{1}{s^2} - e^{-2s} \frac{1}{s^2} + e^{-4s} \frac{2}{s^3} + 8e^{-4s} \frac{1}{s^2} + 15e^{-4s} \frac{1}{s}.$$

4. If $F(s) = \frac{s + (s-1)e^{-\pi s}}{s^2 + 1}$, what is f ? Express f as a piecewise function.

$$F(s) = \frac{s}{s^2 + 1} + e^{-\pi s} \frac{s}{s^2 + 1} - e^{-\pi s} \frac{1}{s^2 + 1}.$$

$$\begin{aligned} f(x) &= \cos x + \cos(x-\pi)u(x-\pi) - \sin(x-\pi)u(x-\pi) \\ &= \cos x - \cos xu(x-\pi) + \sin xu(x-\pi) \end{aligned}$$

and

$$f(x) = \begin{cases} \cos x, & 0 \leq x < \pi \\ \sin x, & x \geq \pi \end{cases}$$

5. Use the Laplace transform method to solve the initial-value problem

$$y'' - 3y' + 2y = f(x); \quad y(0) = 0, \quad y'(0) = 0$$

where

$$f(x) = \begin{cases} 3 & 0 \leq x < 2 \\ 2x - 4 & x \geq 2 \end{cases}.$$

$$f(x) = 3 - 3u(x-2) + (2x-4)u(x-2) = 3 - 3u(x-2) + 2(x-2)u(x-2).$$

$$s^2 Y - 3sY + 2Y = \frac{3}{s} - 3e^{-2s} \frac{1}{s} + 2e^{-2s} \frac{1}{s^2}$$

$$\begin{aligned}
Y &= \frac{3}{s(s-2)(s-1)} + e^{-2s} \frac{3}{s(s-2)(s-1)} + e^{-2s} \frac{2}{s^2(s-2)(s-1)} \\
&= \frac{3/2}{s} - \frac{3}{s-1} + \frac{3/2}{s-2} + e^{-2s} \left[\frac{3/2}{s} - \frac{3}{s-1} + \frac{3/2}{s-2} \right] + e^{-2s} \left[\frac{1/2}{s-2} - \frac{2}{s-1} + \frac{1}{s^2} + \frac{3/2}{s} \right] \\
&= \frac{3/2}{s} - \frac{3}{s-1} + \frac{3/2}{s-2} + e^{-2s} \left[\frac{3}{s} - \frac{5}{s-1} + \frac{2}{s-2} + \frac{1}{s^2} \right]
\end{aligned}$$

Therefore,

$$\begin{aligned}
y(x) &= \frac{3}{2} - 3e^x + \frac{3}{2}e^{2x} + \left[3 - 5e^{x-2} + 2e^{2(x-2)} + (x-2) \right] u(x-2) \\
&= \frac{3}{2} - 3e^x + \frac{3}{2}e^{2x} + \left[x + 1 - 5e^{x-2} + 2e^{2(x-2)} \right] u(x-2)
\end{aligned}$$

and

$$y(x) = \begin{cases} \frac{3}{2} - 3e^x + \frac{3}{2}e^{2x}, & 0 \leq x < 2 \\ x + \frac{5}{2} - 3e^x + \frac{3}{2}e^{2x} - 5e^{(x-2)} + 2e^{2(x-2)}, & x \geq 2 \end{cases}$$