

# HW 11, Math 121 A

## Spring, 2004

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## 1 chapter 15, problem 2.11

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**Problem** Find the inverse transform of the function  $F(p) = \frac{3p+2}{3p^2+5p-2}$

**Solution**

Need to simplify the above expression to some expressions which are shown in the table on page 636.

$$\begin{aligned}
 F(p) &= \frac{3p+2}{3p^2+5p-2} \\
 &= \frac{2}{(3p-1)(p+2)} + \frac{3p}{(3p-1)(p+2)}
 \end{aligned} \tag{1}$$

Expanding in partial fractions. For the first term in (1):

$$\begin{aligned}
 \frac{1}{(3p-1)(p+2)} &= \frac{A}{3p-1} + \frac{B}{p+2} = \frac{A(p+2) + B(3p-1)}{(3p-1)(p+2)} \\
 A(p+2) + B(3p-1) &= 1 \\
 Ap + 2A + 3Bp - B &= 1
 \end{aligned}$$

Hence  $2A - B = 1$  and  $(A + 3B) = 0$  which gives  $A = \frac{1}{2} + \frac{B}{2}$ . Therefore  $\frac{1}{2} + \frac{B}{2} + 3B = 0$  or  $\frac{1+B+6B}{2} = 0$  or  $1 + 7B = 0$  or  $B = -\frac{1}{7}$ . Hence  $A = \frac{1}{2} + \frac{-1}{2} = \frac{1}{2} - \frac{1}{14} = \frac{7-1}{14} = \frac{6}{14}$ .

Now the first term in (1) can be written as  $2\left(\frac{A}{(3p-1)} + \frac{B}{(p+2)}\right)$  or  $2\left(\frac{\frac{6}{14}}{(3p-1)} + \frac{-\frac{1}{7}}{(p+2)}\right)$  or

$$\frac{6}{7(3p-1)} - \frac{2}{7(p+2)} \tag{2}$$

Doing partial fraction on the second term in (1) which is  $\frac{3p}{(3p-1)(p+2)}$  gives

$$\begin{aligned}
 \frac{p}{(3p-1)(p+2)} &= \frac{A}{3p-1} + \frac{B}{p+2} = \frac{A(p+2) + B(3p-1)}{(3p-1)(p+2)} \\
 A(p+2) + B(3p-1) &= p \\
 Ap + 2A + 3Bp - B &= p
 \end{aligned}$$

Hence  $2A - B = 0$  and  $(A + 3B) = 1$ , therefore  $A = \frac{B}{2}$ . Hence  $\left(\frac{B}{2} + 3B\right) = 1$  or  $\frac{B+6B}{2} = 1$  or  $7B = 2$  or  $B = \frac{2}{7}$ . Therefore  $A = \frac{B}{2} = \frac{2}{14}$ . Hence  $\frac{3p}{(3p-1)(p+2)} = 3\left(\frac{A}{(3p-1)} + \frac{B}{(p+2)}\right) = 3\left(\frac{\frac{2}{14}}{(3p-1)} + \frac{\frac{2}{7}}{(p+2)}\right)$  or

$$\frac{3}{7(3p-1)} + \frac{6}{7(p+2)} \tag{3}$$

Combining (2) and (3) gives

$$\begin{aligned}
 F(p) &= \frac{6}{7(3p-1)} - \frac{2}{7(p+2)} + \frac{3}{7(3p-1)} + \frac{6}{7(p+2)} \\
 &= \frac{6}{7} \frac{1}{(3p-1)} - \frac{2}{7} \frac{1}{(p+2)} + \frac{2}{7} \frac{1}{(3p-1)} + \frac{6}{7} \frac{1}{(p+2)} \\
 &= \frac{4}{7} \frac{1}{(p+2)} + \frac{9}{7} \frac{1}{(3p-1)} \\
 &= \frac{4}{7} \frac{1}{(p+2)} + \frac{9}{21} \frac{1}{\left(p - \frac{1}{3}\right)}
 \end{aligned}$$

Now we can use the table to find the inverse transform. Use property L2, which says

$$\mathcal{A}(e^{-at}) = \frac{1}{p+a}$$

Hence, setting  $a = 2$ , gives  $\mathcal{L}(e^{-2t}) = \frac{1}{p+2}$  and setting  $a = -\frac{1}{3}$  gives  $\mathcal{L}(e^{-\frac{1}{3}t})^{\frac{1}{3}t} = \frac{1}{p-\frac{1}{3}}$ . Hence  $f(t) = \frac{4}{7}e^{-2t} + \frac{9}{21}e^{\frac{1}{3}t}$  and the inverse Laplace transform is

$$f(t) = \frac{4}{7}e^{-2t} + \frac{3}{7}e^{\frac{1}{3}t}$$

## 2 chapter 15, problem 2.17

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**Problem** Use L32 and L11 to obtain  $\mathcal{L}(t^2 \sin at)$

**Solution**

$$\mathcal{L}(t^n f(t)) = (-1)^n \frac{d^n F(p)}{dp^n} \quad (\text{L32})$$

$$\mathcal{L}(t \sin at) = \frac{2ap}{(p^2 + a^2)^2} \quad (\text{L11})$$

we set  $f(t) = t \sin at$  then we can write using L32

$$\mathcal{L}(t f(t)) = (-1) \frac{d\mathcal{L}(f(t))}{dp} \quad (1)$$

But  $\mathcal{L}(f(t)) = \mathcal{L}(t \sin at) = \frac{2ap}{(p^2+a^2)^2}$  from table L11 (1) becomes

$$\begin{aligned} \mathcal{L}(t f(t)) &= -\frac{d}{dp} \left( \frac{2ap}{(p^2 + a^2)^2} \right) \\ \mathcal{L}(t \times t \sin at) &= -\left( p \frac{-2 \times 2a}{(p^2 + a^2)^3} \times 2p + \frac{2a}{(p^2 + a^2)^2} \times 1 \right) \\ \mathcal{L}(t^2 \sin at) &= \frac{8ap^2}{(p^2 + a^2)^3} - \frac{2a}{(p^2 + a^2)^2} \\ &= \frac{8ap^2 - 2a(p^2 + a^2)}{(p^2 + a^2)^3} \\ &= \frac{a(8p^2 - 2p^2 - 2a^2)}{(p^2 + a^2)^3} \\ &= \frac{a(6p^2 - 2a^2)}{(p^2 + a^2)^3} \end{aligned}$$

Or

$$\mathcal{L}(t^2 \sin at) = \frac{6ap^2 - 2a^3}{(p^2 + a^2)^3}$$

## 3 chapter 15, problem 2.18

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**Problem** Use L31 to derive L21

**Solution**

$$\mathcal{L}\left(\frac{f(t)}{t}\right) = \int_{u=p}^{\infty} F(u)du \quad (\text{L31})$$

$$\mathcal{L}\left(\frac{e^{-at} - e^{-bt}}{t}\right) = \ln \frac{p+b}{p+a} \quad (\text{L21})$$

we set  $f(t) = e^{-at} - e^{-bt}$  then we can write using L31

$$\begin{aligned} \mathcal{L}\left(\frac{f(t)}{t}\right) &= \int_{u=p}^{\infty} F(u)du \\ &= \int_{u=p}^{\infty} \mathcal{L}[f(t)] du \end{aligned}$$

but  $\mathcal{L}[f(t)] = \mathcal{L}(e^{-at} - e^{-bt}) = \mathcal{L}(e^{-at}) - \mathcal{L}(e^{-bt}) = \frac{1}{p+a} - \frac{1}{p+b}$  By using L2. But since we are using  $u$  in place of  $p$  in integral, we need to call  $p = u$ . Hence

$$\begin{aligned} \mathcal{L}\left(\frac{f(t)}{t}\right) &= \int_{u=p}^{\infty} \left(\frac{1}{u+a} - \frac{1}{u+b}\right) du \\ &= \int_{u=p}^{\infty} \frac{1}{u+a} du - \int_{u=p}^{\infty} \frac{1}{u+b} du \\ &= [\ln(u+a)]_p^{\infty} - [\ln(u+b)]_p^{\infty} \\ &= [\ln(\infty+a) - \ln(p+a)] - [\ln(\infty+b) - \ln(p+b)] \\ &= \ln(\infty) - \ln(p+a) - \ln(\infty) + \ln(p+b) \\ &= \ln(p+b) - \ln(p+a) \end{aligned}$$

but  $\ln A - \ln B = \ln \frac{A}{B}$ , therefore

$$\begin{aligned} \mathcal{L}\left(\frac{f(t)}{t}\right) &= \ln(p+b) - \ln(p+a) \\ \mathcal{L}\left(\frac{e^{-at} - e^{-bt}}{t}\right) &= \ln\left(\frac{p+b}{p+a}\right) \end{aligned}$$

#### 4 chapter 15, problem 2.2

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**Problem** Use relation L2 to find L7 and L8 in laplace table.

**Solution**

$$\mathcal{L}(e^{-at}) = \frac{1}{p+a} \quad (\text{L2})$$

for  $\Re(p+a) > 0$

$$\mathcal{L}\frac{e^{-at} - e^{-bt}}{b-a} = \frac{1}{(p+a)(p+b)} \quad (\text{L7})$$

$$\mathcal{L}\frac{ae^{-at} - be^{-bt}}{a-b} = \frac{p}{(p+a)(p+b)} \quad (\text{L8})$$

For  $\Re(p+a) > 0$  and  $\Re(p+b) > 0$ . Where  $\mathcal{L}f(t)$  is the laplace transform of  $f(t)$  defined as  $\mathcal{L}f(t) = F(p) = \int_0^{\infty} e^{-pt} f(t) dt$ .

From the linearity property of the  $\mathcal{L}$  operator, expand the LHS of L7, we get

$$\mathcal{L} \frac{e^{-at} - e^{-bt}}{b-a} = \frac{1}{b-a} \mathcal{L}(e^{-at} - e^{-bt}) = \frac{1}{b-a} (\mathcal{L}(e^{-at}) - \mathcal{L}(e^{-bt}))$$

Now applying L2 gives for  $\Re(p+a) > 0$  and  $\Re(p+b) > 0$

$$\begin{aligned} \mathcal{L} \frac{e^{-at} - e^{-bt}}{b-a} &= \frac{1}{b-a} \left( \frac{1}{p+a} - \frac{1}{p+b} \right) \\ &= \frac{1}{b-a} \left( \frac{p+b - (p+a)}{(p+a)(p+b)} \right) \\ &= \frac{1}{b-a} \left( \frac{b-a}{(p+a)(p+b)} \right) \\ &= \frac{1}{(p+a)(p+b)} \end{aligned}$$

For Which is L7 as required to show. Similarly for L8, expand the LHS of L8 we get for  $\Re(p+a) > 0$  and  $\Re(p+b) > 0$

$$\begin{aligned} \mathcal{L} \frac{ae^{-at} - be^{-bt}}{a-b} &= \frac{1}{a-b} \mathcal{L}(ae^{-at} - be^{-bt}) \\ &= \frac{1}{a-b} (\mathcal{L}(ae^{-at}) - \mathcal{L}(be^{-bt})) \\ &= \frac{1}{a-b} (a\mathcal{L}(e^{-at}) - b\mathcal{L}(e^{-bt})) \\ &= \frac{1}{a-b} \left( a \frac{1}{p+a} - b \frac{1}{p+b} \right) \\ &= \frac{1}{a-b} \left( \frac{a(p+b) - b(p+a)}{(p+a)(p+b)} \right) \\ &= \frac{1}{a-b} \left( \frac{ap + ab - bp - ba}{(p+a)(p+b)} \right) \\ &= \frac{1}{a-b} \left( \frac{ap - bp}{(p+a)(p+b)} \right) \\ &= \frac{1}{a-b} \left( \frac{p(a-b)}{(p+a)(p+b)} \right) \\ &= \frac{p}{(p+a)(p+b)} \end{aligned}$$

Which is L8.

## 5 chapter 15, problem 2.21

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**Problem** Use L29 and L11 to obtain  $\mathcal{L}(te^{-at} \sin bt)$

**Solution**

$$\mathcal{L}(e^{-at} f(t)) = F(p+a) \tag{L29}$$

$$\mathcal{L}(t \sin at) = \frac{2ap}{(p^2 + a^2)^2} \tag{L11}$$

Then from L11 we get

$$\mathcal{L}(t \sin bt) = \frac{2bp}{(p^2 + b^2)^2}$$

Now, let  $p = (p + a)$  then from L29, the above becomes

$$\mathcal{L}(e^{-at} t \sin bt) = \frac{2b(p + a)}{\left((p + a)^2 + b^2\right)^2}$$

## 6 chapter 15, problem 2.22

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**Problem** similar to problem 2.21, Use L29 and L12 to obtain  $\mathcal{L}(te^{-at} \cos bt)$

**Solution**

$$\mathcal{L}(e^{-at} f(t)) = F(p + a) \tag{L29}$$

$$\mathcal{L}(t \cos at) = \frac{p^2 - a^2}{(p^2 + a^2)^2} \tag{L12}$$

then from L12 we get

$$\mathcal{L}(t \cos bt) = \frac{p^2 - b^2}{(p^2 + b^2)^2}$$

Now, let  $p = (p + a)$  then from L29, the above becomes

$$\mathcal{L}(e^{-at} t \cos bt) = \frac{(p + a)^2 - b^2}{\left((p + a)^2 + b^2\right)^2}$$

## 7 chapter 15, problem 2.23

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**Problem** use result obtained in problem 2.21 and 2.22 to find inverse transform for  $\frac{p^2+2p-1}{(p^2+4p+5)^2}$

**Solution**

Recall, from 2.21 we showed that  $\mathcal{L}(te^{-at} \sin bt) = \frac{2b(p+a)}{\left((p+a)^2 + b^2\right)^2}$  and from 2.22  $\mathcal{L}(te^{-at} \cos bt) =$

$\frac{(p+a)^2 - b^2}{\left((p+a)^2 + b^2\right)^2}$  Hence

$$\begin{aligned} \mathcal{L}(te^{-at} \cos bt) - \mathcal{L}(te^{-at} \sin bt) &= \frac{(p + a)^2 - b^2}{\left((p + a)^2 + b^2\right)^2} - \frac{2b(p + a)}{\left((p + a)^2 + b^2\right)^2} \\ &= \frac{(p + a)^2 + b^2 - 2b(p + a)}{\left((p + a)^2 + b^2\right)^2} \end{aligned}$$

Now Let  $a = 2$  and let  $b = 1$  we get

$$\begin{aligned}\mathcal{L}(te^{-2t} \cos t) - \mathcal{L}(te^{-2t} \sin t) &= \frac{(p+2)^2 - 1^2 - 2(p+2)}{\left((p+2)^2 + 1^2\right)^2} \\ \mathcal{L}(te^{-2t} \cos t - te^{-2t} \sin t) &= \frac{p^2 + 4 + 4p - 1 - 2p - 4}{\left((p+2)^2 + 1^2\right)^2} \\ &= \frac{p^2 + 2p - 1}{(p^2 + 4p + 5)^2}\end{aligned}$$

Hence inverse transform of  $\frac{p^2+2p-1}{(p^2+4p+5)^2}$  is  $te^{-2t} \cos t - te^{-2t} \sin t$  or  $te^{-2t} (\cos t - \sin t)$

## 8 chapter 15, problem 2.3

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**Problem** Using either relation L2 or L3 and L4, verify L9 and L10 in laplace table.

**Solution**

$$\mathcal{L}(e^{-at}) = \frac{1}{p+a} \quad \operatorname{Re}(p+a) > 0 \quad (\text{L2})$$

$$\mathcal{L} \sin at = \frac{a}{p^2 + a^2} \quad \operatorname{Re}(p) > |\operatorname{Im} a| \quad (\text{L3})$$

$$\mathcal{L} \cos at = \frac{p}{p^2 + a^2} \quad \operatorname{Re}(p) > |\operatorname{Im} a| \quad (\text{L4})$$

$$\mathcal{L} \sinh at = \frac{a}{p^2 - a^2} \quad \operatorname{Re}(p) > |\operatorname{Re}(a)| \quad (\text{L9})$$

$$\mathcal{L} \cosh at = \frac{p}{p^2 - a^2} \quad \operatorname{Re}(p) > |\operatorname{Re}(a)| \quad (\text{L10})$$

Where  $\mathcal{L}(f(t))$  is the laplace transform of  $f(t)$  defined as  $\mathcal{L}(f(t)) = Y(s) = \int_0^{\infty} e^{-pt} f(t) dt$ . To derive L9, use the relation that

$$i \sinh(x) = \sin(ix)$$

Hence, using L3, we get

$$\begin{aligned}\mathcal{L}(i \sinh at) &= \mathcal{L}(\sin iat) \\ i \mathcal{L}(\sinh at) &= \frac{ia}{p^2 + (ia)^2} \quad \operatorname{Re}(p) > |\operatorname{Im} a| \\ \mathcal{L}(\sinh at) &= \frac{a}{p^2 - a^2} \quad \operatorname{Re}(p) > |\operatorname{Re}(a)|\end{aligned}$$

which is L9. To find L10, use the relation

$$\cosh(x) = \cos(ix)$$

And using L4, we get

$$\begin{aligned}\mathcal{L}(\cosh(at)) &= \mathcal{L}(\cos(iat)) \\ \mathcal{L}(\cosh at) &= \frac{p}{p^2 + (ia)^2} & \operatorname{Re}(p) > |\operatorname{Im} a| \\ \mathcal{L}(\sinh at) &= \frac{p}{p^2 - a^2} & \operatorname{Re}(p) > |\operatorname{Re}(a)|\end{aligned}$$

Which is L10.

## 9 chapter 15, problem 2.4

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**Problem** by differentiating the appropriate formulas w.r.t. 'a', verify L12

**Solution**

L12 is

$$\mathcal{L}(t \cos t) = \frac{p^2 - a^2}{(p^2 + a^2)^2} \quad \operatorname{Re}(p) > |\operatorname{Im} a| \quad (\text{L12})$$

Where  $\mathcal{L}(f(t))$  is the laplace transform of  $f(t)$  defined as  $\mathcal{L}(f(t)) = F(p) = \int_0^\infty e^{-pt} f(t) dt$ . To derive this, I start with L3, which says

$$\mathcal{L}(\sin at) = \frac{a}{p^2 + a^2} \quad \operatorname{Re}(p) > |\operatorname{Im} a|$$

The above can be rewritten in the full definition of the transform to make it easier to see

$$\int_0^\infty e^{-pt} \sin at \, dt = \frac{a}{p^2 + a^2}$$

Taking derivative of both sides w.r.t.  $a$  gives

$$\begin{aligned}\frac{d}{da} \left[ \int_0^\infty e^{-pt} \sin at \, dt \right] &= \frac{d}{da} \left[ \frac{a}{p^2 + a^2} \right] \\ \int_0^\infty \frac{d}{da} [e^{-pt} \sin at] \, dt &= a \left( \frac{-2a}{(p^2 + a^2)^2} \right) + \frac{1}{p^2 + a^2} \times 1 \\ \int_0^\infty e^{-pt} t \cos at \, dt &= \frac{-2a^2}{(p^2 + a^2)^2} + \frac{1}{p^2 + a^2} \\ \mathcal{L}(t \cos at) &= \frac{-2a^2 + (p^2 + a^2)}{(p^2 + a^2)^2} \\ &= \frac{p^2 - a^2}{(p^2 + a^2)^2}\end{aligned}$$

Which is L12

## 10 chapter 15, problem 2.5

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**Problem** by integrating the appropriate formulas w.r.t. 'a', verify L19

**Solution** L19 is

$$\mathcal{L}\left(\frac{\sin at}{t}\right) = \arctan \frac{a}{p} \quad \operatorname{Re}(p) > |\operatorname{Im} a| \quad (\text{L19})$$



Where  $\mathcal{L}(f(t))$  is the laplace transform of  $f(t)$  defined as  $\mathcal{L}(f(t)) = F(p) = \int_0^{\infty} e^{-pt} f(t) dt$ . To derive this, we start with L4, which says

$$\mathcal{L}(\cos at) = \frac{p}{p^2 + a^2} \quad \text{Re}(p) > |\text{Im } a|$$

The above can be rewritten in the full definition of the transform to make it easier to see

$$\int_0^{\infty} e^{-pt} \cos at \, dt = \frac{p}{p^2 + a^2}$$

Integrating both sides w.r.t.  $a$  gives

$$\begin{aligned} \int \left( \int_{t=0}^{t=\infty} e^{-pt} \cos at \, dt \right) da &= \int \frac{p}{p^2 + a^2} da \\ \int_{t=0}^{t=\infty} \left( \int e^{-pt} \cos at \, da \right) dt &= \arctan \frac{a}{p} + K \\ \int_{t=0}^{t=\infty} e^{-pt} \left( \int \cos at \, da \right) dt &= \arctan \frac{a}{p} + K \end{aligned}$$

Now, since  $\int \cos at \, da = \frac{\sin at}{t} + k$  and choose zero for values of the K's, the constants of integration gives

$$\int_0^{\infty} e^{-pt} \left( \frac{\sin at}{t} \right) dt = \arctan \frac{a}{p}$$

Hence

$$\mathcal{L}\left(\frac{\sin at}{t}\right) = \arctan \frac{a}{p}$$

Which is L19

## 11 chapter 15, problem 2.9

**Problem** Find the inverse transform of the function  $F(p) = \frac{5-2p}{p^2+p-2}$

**Solution**

Need to simplify the above expression to some expressions which are shown in the table on page 636.

$$\begin{aligned} F(p) &= \frac{5-2p}{p^2+p-2} \\ &= \frac{5}{p^2+p-2} - \frac{2p}{p^2+p-2} \\ &= \frac{5}{(p-1)(p+2)} - \frac{2p}{(p-1)(p+2)} \end{aligned} \tag{1}$$

From table, L7, we see that  $\mathcal{L}\left(\frac{e^{-at}-e^{-bt}}{b-a}\right) = F(p) = \frac{1}{(p+a)(p+b)}$ . Setting  $a = -1, b = 2$  we get the first expression in (1), that is

$$\mathcal{L}\left(\frac{e^t - e^{-2t}}{3}\right) = \frac{1}{(p-1)(p+2)} \tag{2}$$

also from table, we see that L8 is  $\mathcal{L}\left(\frac{ae^{-at}-be^{-bt}}{a-b}\right) = F(p) = \frac{p}{(p+a)(p+b)}$ . Hence, letting  $a = -1, b = 2$  we get the second expression in (1), that is

$$\mathcal{L}\left(\frac{-e^{+t} - 2e^{-2t}}{-3}\right) = \frac{p}{(p-1)(p+2)} \quad (3)$$

So combine (2) and (3) we get

$$5\mathcal{L}\left(\frac{e^{+t} - e^{-2t}}{2+1}\right) - 2\mathcal{L}\left(\frac{-e^{+t} - 2e^{-2t}}{-1-2}\right) = \frac{5}{(p-1)(p+2)} - \frac{2p}{(p-1)(p+2)}$$

which is (1). Hence

$$\begin{aligned} f(t) &= 5\frac{e^{+t} - e^{-2t}}{3} - 2\frac{-e^{+t} - 2e^{-2t}}{-3} \\ &= 5\frac{e^{+t} - e^{-2t}}{3} + 2\frac{-e^{+t} - 2e^{-2t}}{3} \\ &= \frac{5e^{+t} - 5e^{-2t} - 2e^{+t} - 4e^{-2t}}{3} \\ &= \frac{3e^t - 9e^{-2t}}{3} \\ &= e^t - 3e^{-2t} \end{aligned}$$

Hence the inverse transform of  $F(p)$  is  $e^t - 3e^{-2t}$

## 12 chapter 15, problem 3.11

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**Problem** Use laplace transform to solve  $y'' - 4y = 4e^{2t}$ ,  $y_0 = 0$ ,  $y'_0 = 1$

**Solution**

Let  $\mathcal{L}(y(t)) = Y(p)$ , and taking the laplace transform of both sides, noting first that  $\mathcal{L}(y'') = p^2Y - py_0 - y'_0$  then we get

$$\begin{aligned} \mathcal{L}(y'') - 4\mathcal{L}(y(t)) &= \mathcal{L}(4e^{2t}) \\ (p^2Y - py_0 - y'_0) - 4Y &= 4\mathcal{L}(e^{2t}) \end{aligned}$$

L2 from table on page 636 :  $\mathcal{L}(e^{-at}) = \frac{1}{p+a}$ , hence  $\mathcal{L}(e^{2t}) = \frac{1}{p-2}$ , hence, after applying boundary conditions, we get

$$\begin{aligned} (p^2Y - 1) - 4Y &= 4\frac{1}{p-2} \\ Y(p^2 - 4) - 1 &= 4\frac{1}{p-2} \\ Y &= 4\frac{1}{(p^2 - 4)(p-2)} + \frac{1}{(p^2 - 4)} \\ Y &= 4\frac{1}{(p-2)(p+2)(p-2)} + \frac{1}{(p^2 - 4)} \\ Y &= 4\frac{1}{(p+2)(p-2)^2} + \frac{1}{(p^2 - 4)} \end{aligned}$$

Doing partial fractions, repeated roots, gives

$$\begin{aligned} \frac{1}{(p+2)(p-2)^2} &= \frac{A}{p+2} + \frac{B}{p-2} + \frac{C}{(p-2)^2} \\ 1 &= A(p-2)^2 + B(p+2)(p-2) + C(p+2) \\ 1 &= A(p^2 - 4p + 4) + B(p^2 - 4) + C(p+2) \\ 1 &= p^2(A+B) + p(-4A+C) + 4A - 4B + 2C \end{aligned}$$

Hence

$$\begin{aligned} A+B &= 0 \\ -4A+C &= 0 \\ 4A-4B+2C &= 1 \end{aligned}$$

hence  $A = -B$ , then  $-4B - 4B + 2C = 1$  or  $-8B + 2C = 1$  or  $C = \frac{1+8B}{2}$ , therefore  $4B + \frac{1+8B}{2} = 0$  then  $B = -\frac{1}{16}$ , then  $A = \frac{1}{16}$ ,  $C = \frac{1+8(-\frac{1}{16})}{2} = \frac{1-\frac{1}{2}}{2} = \frac{1}{4}$ . Hence

$$\begin{aligned} Y &= 4 \frac{1}{(p+2)(p-2)^2} + \frac{1}{(p^2-4)} \\ &= 4 \left( \frac{A}{p+2} + \frac{B}{p-2} + \frac{C}{(p-2)^2} \right) + \frac{1}{(p^2-4)} \\ &= 4 \left( \frac{\frac{1}{16}}{p+2} + \frac{-\frac{1}{16}}{p-2} + \frac{\frac{1}{4}}{(p-2)^2} \right) + \frac{1}{(p^2-4)} \\ &= \frac{1}{4} \frac{1}{p+2} - \frac{1}{4} \frac{1}{p-2} + \frac{1}{(p-2)^2} + \frac{1}{(p^2-4)} \\ &= \frac{1}{4} \frac{1}{p+2} - \frac{1}{4} \frac{1}{p-2} + \frac{1}{(p-2)^2} + \left( \frac{1}{4} \frac{1}{p-2} - \frac{1}{4} \frac{1}{p+2} \right) \\ &= \frac{1}{(p-2)^2} \end{aligned}$$

$\frac{1}{(p-2)^2} \rightarrow$  using L6, we have  $\mathcal{L}(t^k e^{-at}) = \frac{k!}{(p+a)^{k+1}}$ , here  $a = -2, k = 1$  and  $\frac{1}{(p-2)^2} \rightarrow te^{2t}$ . Hence,

$$f(t) = te^{2t}$$

### 13 chapter 15, problem 3.24

**Problem** Use laplace transform to solve  $y'' - 2y' + y = 2 \cos t, y_0 = 5, y'_0 = -2$

**Solution**

Let  $\mathcal{L}(y(t)) = Y(p)$ , Take the laplace transform of both sides, noting first that  $\mathcal{L}(y'') = p^2Y - py_0 - y'_0$ ,  $\mathcal{L}(y') = pY - y_0$  then we get

$$\begin{aligned} \mathcal{L}(y'') - 2\mathcal{L}(y') + \mathcal{L}(y(t)) &= \mathcal{L}(2 \cos t) \\ (p^2Y - py_0 - y'_0) - 2(pY - y_0) + Y &= 2 \frac{p}{p^2+1} \end{aligned}$$

$$\begin{aligned}
(p^2Y - 5p + 2) - 2(pY - 5) + Y &= 2\frac{p}{p^2 + 1} \\
Y(p^2 - 2p + 1) + 12 - 5p &= 2\frac{p}{p^2 + 1} \\
Y(p^2 - 2p + 1) &= \frac{2p}{p^2 + 1} - 12 + 5p \\
Y &= \frac{\frac{2p}{p^2 + 1} - 12 + 5p}{(p^2 - 2p + 1)} \\
Y &= \frac{2p}{(p^2 + 1)(p^2 - 2p + 1)} + \frac{5p - 12}{(p^2 - 2p + 1)} \\
Y &= \frac{2p}{(p^2 + 1)(p - 1)^2} + \frac{5p - 12}{(p - 1)^2}
\end{aligned}$$

Doing partial fractions  $\frac{2p}{(p-1)^2(p^2+1)} = \frac{A}{(p-1)} + \frac{B}{(p-1)^2} + \frac{Cp+D}{(p^2+1)}$ . Solving, we get  $A = 0, B = 1, C = 0, D = -1$  Hence

$$\begin{aligned}
Y &= \frac{1}{(p-1)^2} - \frac{1}{(p^2+1)} + \frac{5p-12}{(p-1)^2} \\
&= \frac{1}{(p-1)^2} - \frac{1}{(p^2+1)} + \frac{5p}{(p-1)^2} - 12\frac{1}{(p-1)^2} \\
&= \frac{-11}{(p-1)^2} - \frac{1}{(p^2+1)} + \frac{5p}{(p-1)^2}
\end{aligned}$$

Hence, using table, we get inverse laplace transform  $\frac{1}{(p-1)^2} \rightarrow te^t$  and  $\frac{1}{(p^2+1)} \rightarrow \sin t$  and  $\frac{p}{(p-1)^2} \rightarrow e^t + te^t$ , hence

$$\begin{aligned}
f(t) &= -11te^t - \sin t + 5(e^t + te^t) \\
&= -11te^t - \sin t + 5e^t + 5te^t \\
&= 5e^t - 6te^t - \sin t
\end{aligned}$$

## 14 chapter 15, problem 3.25

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**Problem** Use laplace transform to solve  $y'' + 4y' + 5y = 2e^{-2t} \cos t, y_0 = 0, y'_0 = 3$

**Solution**

Let  $\mathcal{L}(y(t)) = Y(p)$ , Taking the laplace transform of both sides, noting first that  $\mathcal{L}(y''(t)) = p^2Y - py_0 - y'_0$ ,  $\mathcal{L}(y'(t)) = pY - y_0$  then we get

$$\begin{aligned}
\mathcal{L}(y''(t)) + 4\mathcal{L}(y'(t)) + 5\mathcal{L}(y(t)) &= \mathcal{L}(2e^{-2t} \cos t) \\
(p^2Y - py_0 - y'_0) + 4(pY - y_0) + 5Y &= 2\mathcal{L}(e^{-2t} \cos t)
\end{aligned}$$

Applying initial conditions

$$(p^2Y - 3) + 4(pY) + 5Y = 2\mathcal{L}(e^{-2t} \cos t)$$

From table using L14  $\mathcal{L}(e^{-2t} \cos t) = \frac{p+2}{(p+2)^2+1}$ . Hence

$$\begin{aligned}
(p^2Y - 3) + 4(pY) + 5Y &= 2 \frac{p+2}{(p+2)^2 + 1} \\
Y(p^2 + 4p + 5) - 3 &= 2 \frac{p+2}{(p+2)^2 + 1} \\
Y &= \frac{2 \frac{p+2}{(p+2)^2 + 1} + 3}{(p^2 + 4p + 5)} \\
Y &= 2 \frac{p+2}{((p+2)^2 + 1)(p^2 + 4p + 5)} + 3 \frac{1}{(p^2 + 4p + 5)}
\end{aligned}$$

but  $(p^2 + 4p + 5) = (p+2)^2 + 1$ , therefore

$$\begin{aligned}
Y &= 2 \frac{p+2}{((p+2)^2 + 1)^2} + \frac{3}{(p+2)^2 + 1} \\
&= 2 \frac{p+2}{((p+2)^2 + 1)((p+2)^2 + 1)} + \frac{3}{(p+2)^2 + 1}
\end{aligned}$$

But inverse transform of  $\frac{p+2}{((p+2)^2 + 1)^2} = \frac{1}{2}te^{-2t} \sin t$  and inverse transform of  $\frac{1}{(p+2)^2 + 1} = e^{-2t} \sin t$ .

Hence

$$\begin{aligned}
f(t) &= 2 \left( \frac{1}{2}te^{-2t} \sin t \right) + 3(e^{-2t} \sin t) \\
&= te^{-2t} \sin t + 3e^{-2t} \sin t \\
&= (t+3)e^{-2t} \sin t
\end{aligned}$$

## 15 chapter 15, problem 3.29

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**Problem** Use laplace transform to solve  $y' + z' - 2y = 1, y_0 = z_0 = 1, z - y' = t$

**Solution**

Taking laplace transform of both equations, then we get 2 equations in  $Y$  and  $Z$ , then solve for them. Let  $\mathcal{L}(y(t)) = Y(p), \mathcal{L}(z(t)) = Z(p)$

$$\begin{aligned}
\mathcal{L}(y'(t)) + \mathcal{L}(z'(t)) - 2\mathcal{L}(y(t)) &= \mathcal{L}(1) \\
\mathcal{L}(z(t)) - \mathcal{L}(y'(t)) &= \mathcal{L}(t)
\end{aligned}$$

Then we get

$$\begin{aligned}
(pY - y_0) + (pZ - z_0) - 2Y &= \frac{1}{p} \\
Z - (pY - y_0) &= \frac{1}{p^2}
\end{aligned}$$

Putting initial conditions gives

$$\begin{aligned}
(pY - 1) + (pZ - 1) - 2Y &= \frac{1}{p} \\
Z - (pY - 1) &= \frac{1}{p^2}
\end{aligned}$$

$$Y(p-2) + pZ - 2 = \frac{1}{p} \quad (1)$$

$$Z - pY + 1 = \frac{1}{p^2} \quad (2)$$

Solving for  $Y$ , From (1),  $Z = \frac{\frac{1}{p} + 2 - Y(p-2)}{p}$ , and substituting into (2) gives

$$\begin{aligned} \frac{\frac{1}{p} + 2 - Y(p-2)}{p} - pY + 1 &= \frac{1}{p^2} \\ \frac{1}{p} + 2 - Y(p-2) - p^2Y + p &= \frac{1}{p} \\ 2 - Y(p-2) - p^2Y &= -p \\ Y(-p+2-p^2) &= -p-2 \\ Y &= \frac{-p-2}{(-p+2-p^2)} \\ Y &= -\frac{p+2}{(-p+1)(p+2)} \\ Y &= -\frac{1}{(-p+1)} \end{aligned}$$

Hence  $Y = \frac{1}{p-1}$  so from L2

$$y(t) = e^t$$

Now, that we have  $Y$ , we solve for  $Z$ . From (2)

$$\begin{aligned} Z - pY + 1 &= \frac{1}{p^2} \\ Z - p\left(\frac{1}{p-1}\right) + 1 &= \frac{1}{p^2} \\ Z &= \frac{1}{p^2} - 1 + \frac{p}{p-1} \\ Z &= \frac{p-1-p^2(p-1)+p^3}{p^2(p-1)} \\ Z &= \frac{p-1+p^2}{p^2(p-1)} \\ Z &= \frac{p-1+p^2}{p^2(p-1)} \end{aligned}$$

Doing partial fraction on the above, we get  $Z = \frac{1}{p^2} + \frac{1}{p-1}$ , Hence

$$z(t) = t + e^t$$

## 16 chapter 15, problem 3.30

**Problem** Use laplace transform to solve  $y' + 2z = 1$ ,  $y_0 = 0$ ,  $2y - z' = 2t$ ,  $z_0 = 1$

**Solution**

Take laplace transform of both equations, then we get 2 equations in  $Y$  and  $Z$ , then solve for them.

Let  $\mathcal{L}(y(t)) = Y(p)$ ,  $\mathcal{L}(z(t)) = Z(p)$

$$\mathcal{L}(y'(t)) + 2Z = \mathcal{L}(1)$$

$$2Y - \mathcal{L}(z'(t)) = \mathcal{L}(2t)$$

$$pY - y_0 + 2Z = \mathcal{L}(1)$$

$$2Y - (pZ - z_0) = \mathcal{L}(2t)$$

Then we get, by putting  $z_0 = 1, y_0 = 0$

$$pY + 2Z = \frac{1}{p} \quad (1)$$

$$2Y - (pZ - 1) = \frac{2}{p^2} \quad (2)$$

Obtain Z from first equation and sub into the second to solve for Y,  $Z = \frac{\frac{1}{p} - pY}{2}$ , Hence

$$\begin{aligned} 2Y - \left( p \left( \frac{\frac{1}{p} - pY}{2} \right) - 1 \right) &= \frac{2}{p^2} \\ 2Y - \frac{p}{2} \left( \frac{1}{p} - pY \right) + 1 &= \frac{2}{p^2} \\ 2Y - \frac{p}{2} \left( \frac{1 - p^2 Y}{p} \right) &= \frac{2}{p^2} - 1 \\ 2Y - \frac{1}{2} (1 - p^2 Y) &= \frac{2 - p^2}{p^2} \\ 2Y - \frac{1}{2} + \frac{1}{2} p^2 Y &= \frac{2 - p^2}{p^2} \\ Y \left( 2 + \frac{p^2}{2} \right) &= \frac{2 - p^2}{p^2} + \frac{1}{2} \\ Y &= \frac{\frac{4 - p^2}{2p^2}}{\left( \frac{4 + p^2}{2} \right)} \\ Y &= \frac{4 - p^2}{p^2(4 + p^2)} \end{aligned}$$

Hence , using partial fraction gives

$$\begin{aligned} Y &= \frac{4 + p^2}{p^2(4 + p^2)} \\ &= \frac{Ap + B}{p^2} + \frac{Cp + D}{(4 + p^2)} \end{aligned}$$

Then

$$\begin{aligned} (Ap + B)(4 + p^2) + (Cp + D)p^2 &= 4 - p^2 \\ 4Ap + Ap^3 + 4B + Bp^2 + Cp^3 + Dp^2 &= 4 - p^2 \\ p^3(A + C) + p^2(B + D) + p(4A) + 4B &= 4 - p^2 \end{aligned}$$

Hence,  $4B = 4 \rightarrow B = 1$  and  $4A = 0 \rightarrow A = 0$  and  $B + D = -1$  and  $A + C = 0 \rightarrow C = 0$ , therefore  $D = -1 - B \rightarrow D = -2$ . Hence

$$\begin{aligned} Y &= \frac{Ap + B}{p^2} + \frac{Cp + D}{(4 + p^2)} \\ &= \frac{1}{p^2} - \frac{2}{(4 + p^2)} \end{aligned}$$

Using tables for inverse transform gives

$$y(t) = t - \sin 2t$$

Now, to find  $z(t)$ , substituting value we found for  $Y$  into equation (1) above.

$$\begin{aligned} pY + 2Z &= \frac{1}{p} \\ p\left(\frac{1}{p^2} - \frac{2}{(4 + p^2)}\right) + 2Z &= \frac{1}{p} \\ \frac{1}{p} - \frac{2p}{(4 + p^2)} + 2Z &= \frac{1}{p} \\ Z &= \frac{p}{(4 + p^2)} \\ Z &= \frac{p}{(4 + p^2)} \end{aligned}$$

From tables, using L4

$$z(t) = \cos 2t$$

## 17 chapter 15, problem 3.4

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**Problem** Use laplace transform to solve  $y'' + y = \sin t$ ,  $y_0 = 1$ ,  $y'_0 = 0$

**Solution**

Let  $\mathcal{L}(y(t)) = Y(p)$ , Take the laplace transform of both sides, noting first that  $\mathcal{L}(y''(t)) = p^2Y - py_0 - y'_0$  then we get

$$\begin{aligned} \mathcal{L}(y''(t)) + \mathcal{L}(y(t)) &= \mathcal{L}(\sin t) \\ (p^2Y - py_0 - y'_0) + Y &= \frac{1}{p^2 + 1} \end{aligned}$$

Where I used L3 from table on page 636 which says that  $\mathcal{L}(\sin at) = \frac{a}{p^2 + a^2}$ . Now solving for  $Y$ , noting that  $y_0 = 1$  and  $y'_0 = 0$  gives

$$\begin{aligned} (p^2Y - p) + Y &= \frac{1}{p^2 + 1} \\ Y(p^2 + 1) - p &= \frac{1}{p^2 + 1} \\ Y(p^2 + 1) &= \frac{1}{p^2 + 1} + p \\ Y &= \frac{1}{(p^2 + 1)^2} + \frac{p}{(p^2 + 1)} \end{aligned} \tag{1}$$



From table using L12,  $\frac{p}{(p^2+1)} \rightarrow \cos t$  and using L17,  $\frac{1}{(p^2+1)^2} \rightarrow \frac{1}{2}(\sin t - t \cos t)$ . Hence, putting these together into (1) gives

$$f(t) = \cos t + \frac{1}{2}(\sin t - t \cos t)$$

This is the particular solution to the ODE.

## 18 chapter 15, problem 3.6

**Problem** Use laplace transform to solve  $y'' - 6y' + 9y = te^{3t}$ ,  $y_0 = 0, y'_0 = 5$

**Solution**

Let  $\mathcal{L}(y(t)) = Y(p)$ , Take the laplace transform of both sides, noting first that  $\mathcal{L}(y''(t)) = p^2Y - py_0 - y'_0$  and  $\mathcal{L}(y'(t)) = pY - y_0$  then we get

$$\begin{aligned} \mathcal{L}(y''(t)) - 6\mathcal{L}(y'(t)) + 9\mathcal{L}(y(t)) &= \mathcal{L}(te^{3t}) \\ (p^2Y - py_0 - y'_0) - 6(pY - y_0) + 9Y &= \mathcal{L}(te^{3t}) \end{aligned}$$

I use L6 from table on page 636 which says that  $\mathcal{L}(t^k e^{-at}) = \frac{k!}{(p+a)^{k+1}}$ , hence for  $k = 1, a = -3$ , we get  $\mathcal{L}(t^k e^{-at}) = \frac{1}{(p-3)^2}$

$$(p^2Y - py_0 - y'_0) - 6(pY - y_0) + 9Y = \frac{1}{(p-3)^2}$$

Applying boundary conditions gives

$$\begin{aligned} (p^2Y - 5) - 6(pY) + 9Y &= \frac{1}{(p-3)^2} \\ Y(p^2 - 6p + 9) - 5 &= \frac{1}{(p-3)^2} \\ Y(p^2 - 6p + 9) &= \frac{1}{(p-3)^2} + 5 \\ Y &= \frac{1}{(p^2 - 6p + 9)(p-3)^2} + \frac{5}{(p^2 - 6p + 9)} \\ Y &= \frac{1}{(p-3)^2(p-3)^2} + \frac{5}{(p-3)^2} \\ Y &= \frac{1}{(p-3)^4} + \frac{5}{(p-3)^2} \end{aligned} \tag{1}$$

Now using table, from L6,  $\frac{1}{(p-3)^2}$ , let  $a = -3, k = 1$  hence  $\frac{1}{(p-3)^2} \rightarrow te^{3t}$  And using L6 again,  $\frac{1}{(p-3)^4}$ , let  $k = 3, a = -3$  then  $\frac{6}{(p-3)^4} \rightarrow t^3e^{3t}$ , therefore (1) becomes

$$\begin{aligned} f(t) &= \frac{1}{6}t^3e^{3t} + 5te^{3t} \\ &= e^{3t}\left(\frac{1}{6}t^3 + 5t\right) \end{aligned}$$

## 19 chapter 15, problem 3.8

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**Problem** Use laplace transform to solve  $y'' + 16y = 8 \cos 4t$ ,  $y_0 = 0, y'_0 = 0$

**Solution**

Let  $\mathcal{L}(y(t)) = Y(p)$ , Taking the laplace transform of both sides, noting first that  $\mathcal{L}(y''(t)) = p^2Y - py_0 - y'_0$  results in

$$\begin{aligned}\mathcal{L}(y''(t)) + 16\mathcal{L}(y(t)) &= \mathcal{L}(8 \cos 4t) \\ (p^2Y - py_0 - y'_0) + 16Y &= 8\mathcal{L}(\cos 4t) \\ Y(p^2 + 16) &= 8\frac{p}{p^2 + 16}\end{aligned}$$

I used L6 from table on page 636 :  $\mathcal{L}(\cos at) = \frac{p}{p^2+a^2}$

$$Y = 8\frac{p}{(p^2 + 16)^2}$$

Now looking at L11, which says  $\mathcal{L}(t \sin at) = \frac{2ap}{(p^2+a^2)^2}$ , hence letting  $a = 4$  gives the solution

$$f(t) = t \sin 4t$$