

Problem 6.5.3: Solve the initial value problem

$$(0.1) \quad y'' + 3y' + 2y = \delta(t - 5) + u_{10}(t); \quad y(0) = 0, y'(0) = 0.$$

Solution: We recall that

$$(0.2) \quad \mathcal{L}\{y'(t)\} = s\mathcal{L}\{y(t)\} - y(0) = s\mathcal{L}\{y(t)\}, \text{ and}$$

$$(0.3) \quad \mathcal{L}\{y''(t)\} = s^2\mathcal{L}\{y(t)\} - sy(0) - y'(0) = s^2\mathcal{L}\{y(t)\}.$$

We now take the Laplace transform of both sides of equation (0.1) and see that

$$(0.4) \quad \mathcal{L}\{y''(t) + 3y'(t) + 2y(t)\} = \mathcal{L}\{\delta(t - 5) + u_{10}(t)\}$$

$$(0.5) \quad \rightarrow \mathcal{L}\{y''(t)\} + 3\mathcal{L}\{y'(t)\} + 2\mathcal{L}\{y(t)\} = \mathcal{L}\{\delta(t - 5)\} + \mathcal{L}\{u_{10}(t) \cdot 1\}$$

$$(0.6) \quad \rightarrow s^2\mathcal{L}\{y(t)\} + 3s\mathcal{L}\{y(t)\} + 2\mathcal{L}\{y(t)\} = e^{-5s} + \frac{e^{-10s}}{s}$$

$$(0.7) \quad \rightarrow \mathcal{L}\{y(t)\} = \frac{e^{-5s} + \frac{e^{-10s}}{s}}{s^2 + 3s + 2} = \frac{se^{-5s} + e^{-10s}}{s(s+1)(s+2)}.$$

We will now use the method of partial fractions in order to break up the final expression in equation (0.7) into simpler components. We see that

$$(0.8) \quad \frac{1}{s(s+1)(s+2)} = \frac{A}{s} + \frac{B}{s+1} + \frac{C}{s+2}$$

$$(0.9) \quad = \frac{A(s+1)(s+2) + Bs(s+2) + Cs(s+1)}{s(s+1)(s+2)}$$

$$(0.10) \quad = \frac{(A+B+C)s^2 + (3A+2B+C)s + 2A}{s(s+1)(s+2)}$$

$$(0.11) \quad \begin{array}{l} A + B + C = 0 \\ \rightarrow 3A + 2B + C = 0 \rightarrow A = \frac{1}{2} \\ 2A = 1 \end{array}$$

$$(0.12) \quad \begin{array}{l} \rightarrow B + C = -\frac{1}{2} \\ 2B + C = -\frac{3}{2} \rightarrow B = (2B + C) - (B + C) = -1 \end{array}$$

$$(0.13) \quad \rightarrow C = -\frac{1}{2} - B = \frac{1}{2} \rightarrow (A, B, C) = \left(\frac{1}{2}, -1, \frac{1}{2}\right).$$

$$(0.14) \quad \rightarrow \frac{1}{s(s+1)(s+2)} = \frac{\frac{1}{2}}{s} + \frac{-1}{s+1} + \frac{\frac{1}{2}}{s+2}.$$

We also see that

$$(0.15) \quad \frac{1}{(s+1)(s+2)} = \frac{1}{s+1} - \frac{1}{s+2}.$$

It follows that

$$(0.16) \quad \mathcal{L}\{y(t)\} = \frac{se^{-5s} + e^{-10s}}{s(s+1)(s+2)} = \frac{e^{-5s}}{(s+1)(s+2)} + \frac{e^{-10s}}{s(s+1)(s+2)}$$

$$(0.17) \quad = \frac{e^{-5s}}{s+1} - \frac{e^{-5s}}{s+2} + \frac{\frac{1}{2}e^{-10s}}{s} + \frac{-e^{-10s}}{s+1} + \frac{\frac{1}{2}e^{-10s}}{s+2}$$

$$(0.18) \quad \rightarrow y(t) = \mathcal{L}^{-1}\left\{\frac{e^{-5s}}{s+1}\right\} - \mathcal{L}^{-1}\left\{\frac{e^{-5s}}{s+2}\right\} \\ + \frac{1}{2}\mathcal{L}^{-1}\left\{\frac{e^{-10s}}{s}\right\} - \mathcal{L}^{-1}\left\{\frac{e^{-10s}}{s+1}\right\} + \frac{1}{2}\mathcal{L}^{-1}\left\{\frac{e^{-10s}}{s+2}\right\}$$

$$(0.19) \quad = u_5(t)e^{-(t-5)}(t-5) - u_5(t)e^{-2(t-5)}(t-5) + \frac{1}{2}u_{10}(t)(t-10) \\ - u_{10}(t)e^{-(t-10)}(t-10) + \frac{1}{2}u_{10}(t)e^{-2(t-10)}(t-10)$$

(0.20)

$$= \left[(e^{-(t-5)} - e^{-2(t-5)})u_5(t)(t-5) + \left(\frac{1}{2} - e^{-(t-10)} + \frac{1}{2}e^{-2(t-10)}\right)u_{10}(t)(t-10) \right].$$

Problem 6.6.18: Solve the initial value problem

$$(0.21) \quad y'' + 3y' + 2y = \cos(\alpha t); \quad y(0) = 1, y'(0) = 0$$

by using the Laplace transform and convolution integrals.

Solution: We recall that

$$(0.22) \quad \mathcal{L}\{y'(t)\} = s\mathcal{L}\{y(t)\} - y(0) = s\mathcal{L}\{y(t)\} - 1, \text{ and}$$

$$(0.23) \quad \mathcal{L}\{y''(t)\} = s^2\mathcal{L}\{y(t)\} - sy(0) - y'(0) = s^2\mathcal{L}\{y(t)\} - s.$$

We now take the Laplace transform of both sides of equation (0.21) and see that

$$(0.24) \quad \mathcal{L}\{y''(t) + 3y'(t) + 2y(t)\} = \mathcal{L}\{\cos(\alpha t)\}$$

$$(0.25) \quad \rightarrow \mathcal{L}\{y''(t)\} + 3\mathcal{L}\{y'(t)\} + 2\mathcal{L}\{y(t)\} = \mathcal{L}\{\cos(\alpha t)\}$$

$$(0.26) \quad \rightarrow (s^2\mathcal{L}\{y(t)\} - s) + 3(s\mathcal{L}\{y(t)\} - 1) + 2\mathcal{L}\{y(t)\} = \frac{s}{s^2 + \alpha^2}$$

$$(0.27) \quad \rightarrow (s^2 + 3s + 2)\mathcal{L}\{y(t)\} = \frac{s}{s^2 + \alpha^2} + s + 3$$

$$(0.28) \quad \rightarrow \mathcal{L}\{y(t)\} = \frac{1}{(s+1)(s+2)} \left(\frac{s}{s^2 + \alpha^2} + s + 3 \right)$$

$$(0.29) \quad = \frac{s}{(s^2 + \alpha^2)(s+1)(s+2)} + \frac{s+3}{(s+1)(s+2)}.$$

As in the previous problem, we observe that

$$(0.30) \quad \frac{1}{(s+1)(s+2)} = \frac{1}{s+1} - \frac{1}{s+2}$$

$$(0.31) \quad \rightarrow \frac{s+3}{(s+1)(s+2)} = \frac{s+3}{s+1} - \frac{s+3}{s+2} = \left(1 + \frac{2}{s+1}\right) - \left(1 + \frac{1}{s+2}\right) \\ = \frac{2}{s+1} - \frac{1}{s+2}.$$

$$(0.32) \quad \rightarrow \mathcal{L}^{-1}\left\{\frac{s+3}{(s+1)(s+2)}\right\} = \mathcal{L}^{-1}\left\{\frac{2}{s+1} - \frac{1}{s+2}\right\} \\ = 2\mathcal{L}^{-1}\left\{\frac{1}{s+1}\right\} - \mathcal{L}^{-1}\left\{\frac{1}{s+2}\right\} = 2e^{-t} - e^{-2t}.$$

Another consequence of equation (0.30) is that

$$(0.33) \quad \mathcal{L}^{-1}\left\{\frac{1}{(s+1)(s+2)}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{s+1}\right\} - \mathcal{L}^{-1}\left\{\frac{1}{s+2}\right\} = e^{-t} - e^{-2t}$$

Since

$$(0.34) \quad \mathcal{L}^{-1}\left\{\frac{s}{s^2 + \alpha^2}\right\} = \cos(\alpha t), \text{ we see that}$$

$$(0.35) \quad \mathcal{L}^{-1}\left\{\frac{s}{(s^2 + \alpha^2)(s+1)(s+2)}\right\} = \mathcal{L}^{-1}\left\{\frac{s}{s^2 + \alpha^2} \cdot \frac{1}{(s+1)(s+2)}\right\}$$

$$(0.36) \quad = \mathcal{L}^{-1}\left\{\frac{s}{s^2 + \alpha^2}\right\} * \mathcal{L}^{-1}\left\{\frac{1}{(s+1)(s+2)}\right\}$$

$$(0.37) \quad \stackrel{*}{=} (\cos(\alpha t)) * (e^{-t} - e^{-2t})$$

$$(0.38) \quad = \int_0^t \cos(\alpha u) (e^{t-u} - e^{2(t-u)}) du.$$

We now see that

$$(0.39) \quad y(t) = \mathcal{L}^{-1}\left\{\frac{s}{(s^2 + \alpha^2)(s+1)(s+2)} + \frac{s+3}{(s+1)(s+2)}\right\}$$

$$(0.40) \quad = \mathcal{L}^{-1}\left\{\frac{s}{(s^2 + \alpha^2)(s+1)(s+2)}\right\} + \mathcal{L}^{-1}\left\{\frac{s+3}{(s+1)(s+2)}\right\}$$

$$(0.41) \quad = \int_0^t \cos(\alpha u) \left(e^{t-u} - e^{2(t-u)} \right) du + 2e^{-t} - e^{-2t}.$$

Problem 4.1.17: Show that $W(5, \sin^2(t), \cos(2t)) = 0$. Can this also be shown without directly computing the Wronskian?

Solution: We first proceed by direct calculation. Let $f(t) = 5$, $g(t) = \sin^2(t)$, and $h(t) = \cos(2t)$. We see that

$$(0.42) \quad f'(t) = f''(t) = 0,$$

$$(0.43) \quad g'(t) = 2 \sin(t) \cos(t) = \sin(2t) \rightarrow g''(t) = 2 \cos(2t), \text{ and}$$

$$(0.44) \quad h'(t) = -2 \sin(2t) \rightarrow h''(t) = -4 \cos(2t), \text{ so}$$

$$(0.45) \quad W(5, \sin^2(t), \cos(2t)) = W(f, g, h) = \begin{vmatrix} f(t) & g(t) & h(t) \\ f'(t) & g'(t) & h'(t) \\ f''(t) & g''(t) & h''(t) \end{vmatrix}$$

$$(0.46) \quad = \begin{vmatrix} 5 & \sin^2(t) & \cos(2t) \\ 0 & \sin(2t) & -2 \sin(2t) \\ 0 & 2 \cos(2t) & -4 \cos(2t) \end{vmatrix}$$

$$(0.47) \quad = 5 \begin{vmatrix} \sin(2t) & -2 \sin(2t) \\ 2 \cos(2t) & -4 \cos(2t) \end{vmatrix} - 0 \cdot \begin{vmatrix} \sin^2(t) & \cos(2t) \\ 2 \cos(2t) & -4 \cos(2t) \end{vmatrix} \\ + 0 \cdot \begin{vmatrix} \sin^2(t) & \cos(2t) \\ \sin(2t) & -2 \sin(2t) \end{vmatrix}$$

$$(0.48) \quad = 5 \begin{vmatrix} \sin(2t) & -2 \sin(2t) \\ 2 \cos(2t) & -4 \cos(2t) \end{vmatrix}$$

$$(0.49) \quad = 5 ((\sin(2t)) \cdot (-4 \cos(2t)) - (-2 \sin(2t)) \cdot (2 \cos(2t))) = 0.$$

Since $W(5, \sin^2(t), \cos(2t)) = 0$, we see that 5 , $\sin^2(t)$, and $\cos(2t)$ are linearly dependent. To find the linear dependence relation, we recall that $\cos(2t) = 1 - 2 \sin^2(t)$, so

$$(0.50) \quad -\frac{1}{5} \cdot (5) + 2(\sin^2(t)) + (\cos(2t)) = -1 + 2 \sin^2(t) + (1 - 2 \sin^2(t)) = 0.$$

The linear dependence relation that is shown between 5 , $\sin^2(t)$, and $\cos(2t)$ in equation (0.50) is also sufficient for deducing that $W(5, \sin^2(t), \cos(2t)) = 0$.