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Computer Eng

15/ENGO2/030

ENG 381

Assignment IV

$$D) (1-x^2) \frac{d^2y}{dx^2} - 2x \frac{dy}{dx} + 2y = 0 \quad \text{--- (1)}$$

$$(1-x^2)y'' - 2xy' + 2y = 0 \quad \text{--- (2)}$$

$$u = y'' \quad v = 1-x^2$$

$$u^n = y^{(n+2)} \quad v' = -2x$$

$$v'' = -2$$

$$v''' = 0$$

$$y^n = y^{(n+2)}(1-x^2) + n(y^{(n+2-1)} - 2x) + n(n-1)y^{(n+2-2)} - 2 + n(n-1)(n-2)y^{(n+2-3)} \quad 0$$

$$y^n = (1-x^2)y^{(n+2)} - 2xny^{(n+1)} - 2n(n-1)y^{(n)} \quad \text{--- (3)}$$

taking the 2nd term $-2x \cdot y'$

$$u = y'$$

$$v = -2x$$

$$u^n = y^{(n+1)}$$

$$v' = -2$$

$$v'' = 0$$

$$y^n = y^{(n+1)}(-2x) + ny^{(n+1-1)}(-2) + n(n-1)y^{(n+1-2)} \quad 0$$

$$y^n = -2xy^{(n+1)} - 2ny^{(n)} + 0 \quad \text{--- (4)}$$

taking the third term $2y$

$$u = y \quad v = 2$$

$$u^n = y^n \quad v' = 0$$

$$y^n = y^n \cdot 2 + n \cdot y^{(n-1)} \cdot 0$$

$$y^n = 2y^n + n \cdot y^{(n-1)} \cdot 0$$

$$y^n = 2y^n \quad \text{--- (5)}$$

∴ taking the three equations (3, 4 & 5) we

have

$$(1-x^2)y^{(n+2)} - 2xny^{(n+1)} - 2n(n-1)y^{(n)} - 2xy^{(n+1)} - 2ny^{(n)} + 2y^{(n)} = 0$$

$$(1-x^2) y^{(n+2)} - 2x(ny^{(n+1)} + y^{(n+1)}) + y^{(n)}(-2n+2) \quad (6)$$

Now at $x=0$

~~$(1-x^2) y^{(n+2)}$~~

$$y^{(n+2)} + 2y^{(n)}(-n+1) = 0$$

$$y^{(n+2)} = -(-n+1)2y^{(n)}$$

$$y^{(n+2)} = (n-1)2y^{(n)} \quad (7)$$

Eqn (7) gives the recurrence equation

at $n=0$

$$y^{(2)} = (0-1)2y^{(0)}$$

$$(y^{(2)})_0 = -2y_0 \quad (7)$$

at $n=1$

$$(y^{(3)})_0 = 0 \quad (8)$$

at $n=2$

$$(y^{(4)})_0 = 2(y^{(2)})_0 = 2(-2y_0) = -4y_0 \quad (9)$$

at $n=3$

$$(y^{(5)})_0 = 4(y^{(3)})_0 = 4(0) = 0 \quad (10)$$

at $n=4$

$$(y^{(6)})_0 = 6y^{(4)} = 6(-4y_0) = -24y_0 \quad (11)$$

at $n=5$

$$(y^{(7)})_0 = 0 \quad (12)$$

at $n=6$

$$(y^{(8)})_0 = 10(y^{(6)})_0 = 10(-24y_0) = -240y_0 \quad (13)$$

Because the Maclaurin's method

$$y(x) = y_0(x) + \frac{x y_0'(x)}{1!} + \frac{x^2 y_0''(x)}{2!} + \frac{x^3 y_0'''(x)}{3!}$$

$$+ \frac{x^4 y_0^{(4)}(x)}{4!} + \frac{x^5 y_0^{(5)}(x)}{5!} + \frac{x^6 y_0^{(6)}(x)}{6!} + \dots$$

$$+ \frac{x^n y_0^{(n)}(x)}{n!}$$

Substituting eqn (7, 8, 9, 10, 11, 12, & 13)

into eqn (14) we have

$$y(x) = y_0(x) + \frac{x y_0'(x)}{1!} + \frac{x^2 (-2y_0)}{2!} + \frac{x^3 (0)}{3!}$$

$$+ \frac{x^4}{4!} (-4y_0) + \frac{x^5}{5!} (0) + \frac{x^6}{6!} (-24y_0) + \frac{x^7}{7!} (0) + \frac{x^8}{8!} (-240y_0)$$

$$y(x) = y_0 \left(-\frac{2x^2}{2!} - \frac{x^4}{4!} - \frac{24}{6} x^6 - \frac{240}{8!} x^8 \right)$$

$$+ y_0' x + 0$$

$$y(x) = y_0 \left(-x^2 - \frac{x^4}{6} \right)$$

(2)

$$i) 3e^{-4t} - 5e^{4t} = f(t)$$

$$L[f(t)] = f(s)$$

$$f(s) = L[3e^{-4t}] - L[5e^{4t}]$$

$$f(s) = 3 \frac{1}{s+4} - 5 \frac{1}{s-4} //$$

ii)

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

$$f(s) = L[f(t)]$$

$$f(s) = L[\sin 4t] + L[\cos 4t]$$

$$f(s) = \frac{4}{s^2+16} + \frac{s}{s^2+16} //$$

$$iii) t^2 + 2t^2 - t + 4 = f(t)$$

$$L[f(t)] = f(s)$$

$$f(s) = L[t^2] + 2L[t^2] - L[t] + L[4]$$

$$f(s) = \frac{2!}{s^3} + 2 \left[\frac{2!}{s^3} \right] - \frac{1}{s^2} + \frac{4}{s}$$

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

$$iv) e^{-2t} \cos 5t$$

$$f(s) = L[e^{-2t} \cos 5t]$$

first finding the Laplace transform $\cos 5t$

$$L[\cos 5t] = \frac{s}{s^2+25}$$

$$\therefore f(s) = \frac{s+2}{(s+2)^2+25} //$$

v)

$$t \sin 2t$$

$$= \frac{3}{s^2+4}$$

$$\text{recall} = \frac{-d}{ds} \frac{3}{s^2+4}$$

Applying product rule

$$-1 \left(\frac{s^2 + 9(0) - 3(2s)}{(s^2 + 9)^2} \right)$$

$$f(s) = -1 \left[\frac{-6s}{(s^2 + 9)^2} \right]$$

$$f(s) = \frac{6s}{(s^2 + 9)^2} //$$

vi)

$$\frac{e^{-t} - e^{-2t}}{t} \Rightarrow \frac{1}{t} [e^{-t} - e^{-2t}]$$

$$f(t) = \frac{e^{-t}}{t} - \frac{e^{-2t}}{t}$$

$$f(t) = t^{-1} e^{-t} - t^{-1} e^{-2t}$$

$$f(s) = \frac{-1!}{(s+1)^{-1+1}} + \frac{1!}{(s+2)^{-1+2}}$$

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

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

$$f(s) = \frac{1-s-2}{(s+2)} //$$

vii) $e^{4t} \cos 2t$

taking Laplace transform of $\cos 2t$

$$L[\cos 2t] = \frac{s}{s^2 + 4}$$

$$\therefore L[e^{4t} \cos 2t] = \frac{s-4}{(s-4)^2 + 4} //$$

iii) $t \sin 2t$
 $L[t \sin 2t] = \frac{2}{s^2 + 4}$

$$-\frac{d}{ds} \frac{2}{s^2 + 4}$$

$$= - \left[\frac{s^2 + 4(0) - 2(2s)}{(s^2 + 4)^2} \right]$$

$$= \frac{4s}{(s^2 + 4)^2}$$

ix) $t^3 + 4t^2 + 5$

$$f(s) = L[f(t)]$$

$$f(s) = L[t^3] + L[4t^2] + L[5]$$

$$f(s) = \frac{3!}{s^4} + \frac{4 \cdot 2!}{s^3} + \frac{5}{s}$$

$$f(s) = \frac{6}{s^4} + \frac{8}{s^3} + \frac{5}{s}$$

x) $t^2 \cos t$

$$L[\cos t] = \frac{s}{s^2 + 1}$$

$$f(s) = -\frac{d}{ds} \left(\frac{d}{ds} \frac{s}{s^2 + 1} \right)$$

$$= - \left[\frac{(s^2 + 1)(1) - s(2s)}{(s^2 + 1)^2} \right]$$

$$= - \left[\frac{s^2 + 1 - 2s^2}{(s^2 + 1)^2} \right]$$

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

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

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

$$= \frac{(s^4 + 2s^2 + 1)(4 - 2s) - (16s^3 - 2s^4 - 2s^2 - 2s)}{(s^2 + 1)^4}$$

$$= \frac{4s^4 + 2s^5 - 8s^2 - 12s^3 + 2s + 4}{(s^2 + 1)^4}$$

$$= \frac{-4s^4 - 2s^5 + 8s^2 + 12s^3 - 2s - 4}{(s^2 + 1)^4}$$

3) i)

$$s - 5$$

$$(s - 3)(s - 4)$$

$$\frac{A}{(s - 4)} + \frac{B}{(s - 3)} = \frac{s - 5}{(s - 3)(s - 4)}$$

$$A(s - 3) + B(s - 4) = s - 5$$

$$A/s = 4 = \frac{4 - 5}{(4 - 3)} = \frac{-1}{1} = -1$$

$$B/s = 3 = \frac{3 - 5}{(3 - 4)} = \frac{-2}{-1} = 2$$

$$A = -1 \quad B = 2$$

$$f(s) = \frac{-1}{(s - 4)} + \frac{2}{(s - 3)}$$

$$f(t) = L^{-1}[f(s)]$$

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

ii)

$$\frac{2s - 6}{(s - 2)(s - 4)}$$

$$\frac{A}{(s - 2)} + \frac{B}{(s - 4)} = \frac{2s - 6}{(s - 2)(s - 4)}$$

$$A/s = 2 = \frac{2(2) - 6}{(2 - 4)} = \frac{-2}{-2} = 1$$

$$B/s = 4 = \frac{2(4) - 6}{(4 - 2)} = \frac{2}{2} = 1$$

$$A = 1 \quad \& \quad B = -1$$

$$f(s) = \frac{1}{(s-2)} + \frac{1}{(s-4)}$$

$$f(t) = \mathcal{L}^{-1}[f(s)]$$

$$f(t) = e^{2t} + e^{4t} //$$

ii)

$$\frac{5s-4}{s(s-4)}$$

$$\frac{A}{s} + \frac{B}{s-4} = \frac{5s-8}{s(s-4)}$$

$$A/s = 0 = \frac{5(0)-8}{(0-4)} = \frac{-8}{-4} = 2$$

$$B/s = 4 = \frac{5(4)-8}{4} = \frac{12}{4} = 3$$

$$A = 2 \quad \& \quad B = 3$$

$$f(s) = 2/s + 3/s-4$$

$$f(t) = \mathcal{L}^{-1}[f(s)]$$

$$f(t) = 2u(t) + 3e^{4t} //$$

$$iv) \frac{s^3-3s-4}{(s-3)(s-1)^2}$$

$$= \frac{1-3-4}{-2}$$

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

$$C/s = 1 = -6/2 = 3$$

$$A/s = 3 = \frac{(3)^3-3(3)-4}{(3-1)^2} = \frac{14}{4} = 7/2$$

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

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

$$B/s = 1 = \frac{d}{ds} \frac{s^3-3s-4}{(s-3)}$$

$$(s-3)(3s^2-3) - (s^3-3s-4)(1)$$

$$B/s = 1 = \frac{3s^3-3s-4s^2+9s^3-3s-4}{(s-3)^2}$$

$$B/s = 1 = \frac{6}{4} = 3/2$$

$$C/s = 1 = \frac{s^3-3s-4}{(s-3)} = \frac{(1)^3-3(1)-4}{(1-3)}$$

$$v) \frac{s-5}{s^2+6s+20}$$

$$A + B = s-5$$

$$(s+2-j4)(s+2+j4)(s+2-j4)(s+2+j4)$$

$$A/s = -2+j4 = \frac{(-2+j4)-5}{(-2+j4+2+j4)} = \frac{-7j+4}{8}$$

$$B/s - 2 - 4j = \frac{-2 - 4j - s}{(-2 - 4j + 2 - 4j)} = \frac{-7 - 4j}{-8j} \times \frac{j}{j}$$

$$B/s - 2 - 4j = \frac{-7j + 4}{8}$$

$$S(s) = \frac{7j + 4}{8(s + 2 - 4j)} - \frac{7j + 4}{8(s + 2 + 4j)}$$

$$s(t) = \mathcal{L}^{-1}[S(s)]$$

$$f(t) = \frac{7j + 4}{8} e^{(-2 + 4j)t} - \frac{7j + 4}{8} e^{(2 - 4j)t}$$

$$s(t) = \frac{7j + 4}{8} \left(e^{(-2 + 4j)t} - e^{(2 - 4j)t} \right) //$$