

1) Ex

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

$$(1-x^2) y' - 2xy' + 2y = 0$$

$$y^n = U^n V + n U^{n-1} V' + \frac{n(n-1)}{2!} U^{n-2} V^2 + \dots$$

$$[y^{(2+n)} \cdot (1-x^2) + n y^{(1+n)} \cdot (-2x) + \frac{n(n-1)}{2!} y^n \cdot (-2)] + [y^{(1+n)} \cdot -2x$$

$$+ n y^n \cdot -2 + [2y^n] = 0$$

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

Let $x=0$

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

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

$$y^{n+2} + y^n [-n^2 + n - 2n + 2] = 0$$

$$y^{n+2} + y^n [-n^2 - n + 2] = 0$$

$$y^{n+2} = - (y^n) \cdot [-n^2 - n + 2]$$

$$n=0 \therefore y^2 = -y^0 \cdot 2 = -2y^0$$

$$n=1 \quad y^3 = -y^1 \cdot [0] = 0$$

$$n=2 \quad y^4 = -y^2 \cdot [-4] = 4y^2 = 4(-2y^0) = -8y^0$$

$$n=3 \quad y^5 = -y^3 \cdot [-10] = 10y^3 = 10 \cdot 0 = 0$$

$$n=4 \quad y^6 = -y^4 \cdot [-18] = 18y^4 = 18 \cdot y^2 = -2y^0$$

$$n=5 \quad y^7 = -y^5 \cdot [-28] = 28(y^5) = 28 \cdot 0 = 0$$

$$y = y^0 + x y^1 + \frac{x^2}{2!} y^2 + \frac{x^3}{3!} y^3 + \dots$$

$$y = y^0 + x y^1 + \frac{x^2}{2!} (-2) y^0 + \frac{x^3}{3!} (0) + \frac{x^4}{4!} (-4) (-2) y^0 + \dots$$

$$+ \frac{x^5}{5!} (0) + \frac{x^6}{6!} (18) + (-2) y^0 + \frac{x^7}{7!} (0)$$

$$y = y^0 + x y^1 - x^2 y^0 - \frac{x^4}{3 \times 1} y^0 - \frac{x^6}{5} y^0$$

$$y = y^0 \left[1 - x^2 - \frac{x^4}{3} - \frac{x^6}{5} \right] + y^1 [x]$$

2) Transform each of the following function into Laplace domain

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

Recall $L\{f(t) \pm g(t)\} = L\{f(t)\} \pm L\{g(t)\}$.

$$\begin{aligned} &= L\{3e^{-4t} - 5e^{4t}\} \Rightarrow L\{3e^{-4t}\} - L\{5e^{4t}\} \Rightarrow 3L\{e^{-4t}\} - 5L\{e^{4t}\} \\ &= 3 \cdot \left\{ \frac{1}{s-a} \right\} - 5 \cdot \left\{ \frac{1}{s-a} \right\} \\ &= 3 \cdot \left\{ \frac{1}{s-(-4)} \right\} - 5 \cdot \left\{ \frac{1}{s-4} \right\} \\ &= \frac{3}{s+4} - \frac{5}{s-4} \end{aligned}$$

ii) $\sin 4t + \cos 4t$

$\Rightarrow L\{\sin 4t + \cos 4t\} = L\{\sin 4t\} + L\{\cos 4t\}$

$$\begin{aligned} &= \frac{a}{s^2+a^2} + \frac{s}{s^2+a^2} \\ &= \frac{4}{s^2+4^2} + \frac{s}{s^2+4^2} \\ &= \frac{4}{s^2+16} + \frac{s}{s^2+16} = \frac{4+s}{(s^2+16)} \end{aligned}$$

iii) $t^3 + 2t^2 - t + 4$

$\Rightarrow L\{t^3 + 2t^2 - t + 4\} = L\{t^3\} + L\{2t^2\} - L\{t\} + L\{4\}$

Recall,

$$t^n = \frac{n!}{s^{n+1}}$$

$$\begin{aligned} &= \frac{3!}{s^{3+1}} + 2 \left\{ \frac{2!}{s^{2+1}} \right\} - \left\{ \frac{1!}{s^{1+1}} \right\} + \frac{4}{s} \\ &= \frac{6}{s^4} + \frac{4}{s^3} - \frac{1}{s^2} + \frac{4}{s} \end{aligned}$$

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

Recall the first shift theorem

$$\begin{aligned} L\{\cos 5t\} &= \frac{s}{s^2+a^2} \\ &= \frac{s}{s^2+5^2} = \frac{s}{s^2+25} \end{aligned}$$

replacing s by a shift of e^{-2t} $\therefore s+2$

$$\therefore \mathcal{L}\{e^{-2t} \cos 3t\} = \frac{s+2}{[s+2]^2 + 25}$$

v) $t \sin 3t$

$$\mathcal{L}\{\sin 3t\} = \frac{3}{s^2 + 3^2}$$

$$= \frac{3}{s^2 + 9}$$

$$F(s) = \frac{3}{s^2 + 9}$$

$$\mathcal{L}\{t \sin 3t\} = -F'(s)$$

$F'(s) =$ using quotient rule.

$$u = 3 \quad \frac{du}{ds} = 0$$

$$v = s^2 + 9 \quad \frac{dv}{ds} = 2s$$

$$\therefore \frac{v \frac{du}{ds} - u \frac{dv}{ds}}{v^2}$$

$$= \frac{[s^2 + 9] \cdot 0 - 3 \cdot [2s]}{[s^2 + 9]^2}$$

$$= \frac{-6s}{[s^2 + 9]^2}$$

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

$$= \frac{6s}{[s^2 + 9]^2}$$

v) $\frac{e^{-t} - e^{-2t}}{t}$

$$\mathcal{L}\left\{\frac{e^{-t} - e^{-2t}}{t}\right\}$$

$$\lim_{t \rightarrow 0} \left\{ \frac{e^{-t} - e^{-2t}}{t} \right\} = \frac{1-1}{0} = \frac{0}{0} \Rightarrow \text{Indeterminate}$$

Applying L'Hospital's rule.

$$\lim_{t \rightarrow 0} \left\{ \frac{-1e^{-t} - (-2)e^{-2t}}{1} \right\} = \left\{ \frac{-1+2}{1} \right\} = \frac{1}{1} = 1 \quad \text{(determinate)}$$

$$\mathcal{L} \left\{ \frac{f(t)}{t} \right\} = \int_{\sigma=s}^{\infty} F(s) ds$$

$$F(s) = \mathcal{L}\{f(t)\}$$

$$\begin{aligned} \mathcal{L}\{f(t)\} &= e^{-t} - e^{-2t} = \frac{1}{s+1} - \frac{1}{s+2} \\ &= \frac{1}{s+1} - \frac{1}{s+2} \end{aligned}$$

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

$$\int_{\sigma=s}^{\infty} F(s) \mathcal{L} \left\{ \frac{f(t)}{t} \right\} = \int_{\sigma=s}^{\infty} \frac{1}{\sigma+1} - \frac{1}{\sigma+2} d\sigma$$

$$= \int_{\sigma=s}^{\infty} \frac{1}{\sigma+1} d\sigma - \int_{\sigma=s}^{\infty} \frac{1}{\sigma+2} d\sigma$$

$$= [\ln(\sigma+1) - \ln(\sigma+2)]_s^{\infty}$$

$$= [\ln(\sigma+1) - \ln(\sigma+2)]_s^{\infty}$$

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

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

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

$$L\{e^{4t} \cos 2t\} = e^{4t} L\{\cos 2t\}$$

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

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

replacing s by a shift of $e^{4t} \therefore s-4$

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

$$\text{viii)} t \sin 2t$$

$$= L\{t \sin 2t\} = -\frac{d}{ds} \{F(s)\}$$

$$F(s) = L\{\sin 2t\} = \frac{2}{s^2 + 2^2}$$

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

$F'(s)$ = using quotient rule.

$$u = 2$$

$$\frac{du}{ds} = 0$$

$$v = s^2 + 4$$

$$\frac{dv}{ds} = 2s$$

$$\frac{v \frac{du}{ds} - u \frac{dv}{ds}}{v^2}$$

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

$$= \frac{-4s}{[s^2 + 4]^2}$$

$$\therefore L\{t \sin 2t\} = -F'(s)$$

$$= -1 \cdot \left\{ \frac{-4s}{[s^2 + 4]^2} \right\}$$

$$= 4s$$

Assignment 4 (cont'd)

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

$$\mathcal{L}\{t^3 + 4t^2 + 5\} = \mathcal{L}\{t^3\} + 4\mathcal{L}\{t^2\} + \mathcal{L}\{5\}$$

$$= \frac{3!}{s^{3+1}} + 4 \left\{ \frac{2!}{s^{2+1}} \right\} + \frac{5}{s}$$

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

x) $e^{3t}(t^2 + 4)$

$$\Rightarrow \text{let } x = t^2 + 4$$

$$\mathcal{L}\{e^{3t}x\}$$

$$\therefore \mathcal{L}\{x\} = \mathcal{L}\{t^2 + 4\}$$

$$= \mathcal{L}\{t^2\} + \mathcal{L}\{4\}$$

$$= \frac{2!}{s^{2+1}} + \frac{4}{s}$$

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

replacing s by a shift of $s-3$

$$\mathcal{L}\{e^{3t}x\} = \frac{2}{[s-3]^3} + \frac{4}{[s-3]}$$

xi) $t^2 \cos t$

$$\mathcal{L}\{t^2 \cos t\} = t^2 \mathcal{L}\{\cos t\}$$

$$f(s) = \mathcal{L}\{\cos t\} = \frac{s}{s^2 + 1^2}$$

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

$f'(s)$ = using quotient rule.

$$u = s \quad \frac{du}{ds} = 1$$

$$v = s^2 + 1^2 \quad \frac{dv}{ds} = 2s$$

$$\frac{v \frac{du}{ds} - u \frac{dv}{ds}}{v^2}$$

$$= \frac{[s^2+1^2] \cdot 1 - 2s[s]}{[s^2+1^2]^2}$$

$$= \frac{s^2+1^2 - 2s^2}{[s^2+1^2]^2}$$

$$= \frac{-s^2+1}{[s^2+1^2]^2}$$

Recall

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

Using quotient rule =

$$\frac{v \frac{du}{ds} - u \frac{dv}{ds}}{v^2}$$

$$u = s^2 - 1$$

$$\frac{du}{ds} = 2s$$

$$v = [s^2+1]^2$$

$$\frac{dv}{ds} = 4s[s^2+1]$$

$$\frac{[s^2+1]^2 \cdot 2s - [s^2-1][4s^3+4s]}{[s^2+1]^2}$$

$$= \frac{[2s^5 - 4s^3 + 2s] - [4s^5 - 4s]}{[s^2+1]^2}$$

$$= \frac{2s^5 - 4s^3 + 2s - 4s^5 + 4s}{[s^2+1]^2}$$

$$= \frac{-2s^5 - 4s^3 + 6s}{[s^2+1]^2}$$

$$= \frac{-2s^5 - 4s^3 + 6s}{s^4 + 2s^2 + 1}$$

$$f''(s) = -\frac{d}{ds} \left\{ \frac{-2s^5 - 4s^3 + 6s}{s^4 + 2s^2 + 1} \right\}$$

$$f''(s) = \frac{2s^5 + 4s^3 - 6s}{s^4 + 2s^2 + 1}$$

B) Convert the following function to time domain.

i) $\frac{S-5}{(S-3)(S-4)}$

$$L^{-1} \left\{ \frac{S-5}{(S-3)(S-4)} \right\} = \frac{A}{S-3} + \frac{B}{S-4}$$

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

Assuming $S=4$.

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

$$-1 = B(1)$$

$$B = -1$$

Assuming $S=3$

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

$$-2 = A(-1)$$

$$A = 2$$

$$\therefore \frac{S-5}{(S-3)(S-4)} = \frac{2}{S-3} + \frac{-1}{S-4}$$

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

$$= 2 \left\{ \frac{1}{S-3} \right\} - \left\{ \frac{1}{S-4} \right\}$$

$$= 2e^{3t} - e^{4t}$$

ii) $\frac{2S-6}{(S-2)(S-4)}$

$$L^{-1} \left\{ \frac{2S-6}{(S-2)(S-4)} \right\}$$

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

$$2s-6 = A(s-4) + B(s-2)$$

Assuming $s=4$

$$(2(4)-6) = A(4-4) + B(4-2)$$

$$8-6 = A(0) + B(2)$$

$$2 = 2B$$

$$B=1$$

Assuming $s=2$

$$2(2)-6 = A(2-4) + B(2-2)$$

$$4-6 = -2A + 0$$

$$-2 = -2A$$

$$A=1$$

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

$$L^{-1} \left\{ \frac{2s-6}{(s-2)(s-4)} \right\} = e^{2t} + e^{4t}$$

iii) $\frac{5s-8}{s(s-4)}$

$$L^{-1} \left\{ \frac{5s-8}{s(s-4)} \right\} = \frac{A}{s} + \frac{B}{s-4}$$

$$5s-8 = A(s-4) + B(s)$$

Assuming $s=4$

$$5(4)-8 = A(4-4) + B(4)$$

$$20-8 = 4B$$

$$12 = 4B$$

$$B=3$$

Assuming $s=0$

$$5(0)-8 = A(0-4) + B(0)$$

$$-8 = -4A$$

$$A=2$$

$$L^{-1} \left\{ \frac{s^2 - 8}{s(s-4)} \right\} = \frac{2}{s} + \frac{3}{s-4}$$

$$= \frac{2}{s} + 3 \left\{ \frac{1}{s-4} \right\}$$

$$= 2 + 3e^{4t}$$

i) $\frac{s-5}{s^2+4s+20}$

$$L^{-1} \left\{ \frac{s-5}{s^2+4s+20} \right\} =$$

$$F(s) = \frac{s-5}{s^2+4s+4+16} = \frac{s}{(s+2)^2+16} - \frac{5}{(s+2)^2+16}$$

$$= \frac{s+2-2}{(s+2)^2+16} - \frac{5}{(s+2)^2+16} = \frac{s+2}{(s+2)^2+16} - \frac{2}{(s+2)^2+16}$$

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

$$= \frac{s+2}{(s+2)^2+4^2} - \frac{7}{4} \cdot \frac{4}{(s+2)^2+4^2}$$

$$f(t) = e^{-2t} \cos 4t - \frac{7}{4} e^{-2t} \sin 4t$$

$$= e^{-2t} \left[\cos 4t - \frac{7}{4} \sin 4t \right]$$

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

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

$$A: \frac{s^2 - 3s - 4}{(s-1)^2} \Big|_{s=3} = \frac{3^2 - 3(3) - 4}{(3-1)^2} = -1$$

$$B: \frac{s^2 - 3s - 4}{s-3} \Big|_{s=1} = \frac{1^2 - 3(1) - 4}{1-3} = 3$$

$$C: \frac{d}{ds} \left[\frac{s^2 - 3s - 4}{s-3} \right] \Big|_{s=1} = \frac{(s-3)(2s-3) - [s^2 - 3s - 4]}{(s-3)^2}$$

at $s=1$

$$\frac{(1-3)(2(1)-3) - [1^2 - 3(1) - 4]}{(1-3)^2} = 2$$

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

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

$$= e^t [3t + 2] - e^{3t}$$