

AMSO, ENMAIUEE

15/ENAO6/011

ENAO 381. ASSIGNMENT 4.

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

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

$$y^n - u^n v + n u^{n-1} v' + n(n-1) u^{n-2} v^2 + \dots$$

$$[y^{(2m)} \cdot (1-x^2) + n y^{(2m-1)} \cdot (-2x) + \frac{n(n-1)}{2!} y^{(2m-2)} \cdot (-2)] + [y^{(1m)} - 2x + n y^{(1m-1)} \cdot (-2) + 2y^{(1m)}] = 0$$

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

Let $x=0$.

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

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

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

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

when $n=0$; $y^2 = -y^0 \cdot 2 = -2y^0$

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

$n=2$; $y^4 = -y^2 [-4] = 4y^2 = 4(-2y^0) = -8y^0$

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

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

$n=5$; $y^7 = -y^5 [-28] = 28y^5 = 28 \cdot 0 = 0$

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

$$y = y^0 + x y^1 + \frac{x^2}{2!} (-2) y^0 + \frac{x^3}{3!} (0) + \frac{x^4}{4!} (4) (-2) y^0 + \frac{x^5}{5!} (0)$$

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

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

$$y = y^0 \left[1 - \frac{x^2}{2} - \frac{x^4}{24} - \frac{x^6}{720} \right] + y^1 (x)$$

2i. $3e^{-4t} - 5e^{4t}$

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

$$\Rightarrow \mathcal{L}\{3e^{-4t} - 5e^{4t}\} = \mathcal{L}\{3e^{-4t}\} - \mathcal{L}\{5e^{4t}\} = 3\mathcal{L}\{e^{-4t}\} - 5\mathcal{L}\{e^{4t}\}$$

$$= 3 \cdot \left[\frac{1}{s-(-4)} \right] - 5 \cdot \left[\frac{1}{s-4} \right]$$

$$= 3 \cdot \left\{ \frac{1}{s - (-4)} \right\} - 5 \left\{ \frac{1}{s - 4} \right\}$$

$$= \frac{3}{s + 4} - \frac{5}{s - 4}$$

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

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

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

$$= \frac{4}{s^2 + 16} + \frac{s}{s^2 + 16}$$

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

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

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

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

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

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

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

Recall the first shift theorem.

$$\mathcal{L}\{\cos 5t\} = \frac{s}{s^2 + 5^2}$$

$$= \frac{s}{s^2 + 25}$$

$$= \frac{s}{s^2 + 25}$$

replacing s by a shift of e^{-2t} ; $s+2$.

$$\mathcal{L}\{e^{-2t} \cos 5t\} = \frac{s+2}{(s+2)^2 + 25}$$

$$f(s) = \frac{s^2 + 1^2}{s^2 + 9}$$

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

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

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

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

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

$$= \frac{(s^2 + 9) \cdot 0 - 3(2s)}{(s^2 + 9)^2}$$

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

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

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

vi. $\frac{e^{-t} - e^{-2t}}{t}$

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

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

Applying L'Hospital's rule.

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

$$\mathcal{L}\left\{\frac{f(s)}{t}\right\} = \int_{s=0}^{\infty} f(s) ds$$

$$= \frac{1}{s+1} - \frac{1}{s+2}$$

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

$$\int_{-\infty}^{\infty} f(t) e^{st} dt = \int_{\sigma=5}^{\infty} \frac{1}{\sigma+1} - \frac{1}{\sigma+2} d\sigma$$

$$= \int_{\sigma=5}^{\infty} \frac{1}{\sigma+1} d\sigma - \int_{\sigma=5}^{\infty} \frac{1}{\sigma+2} d\sigma$$

$$= [\ln(\sigma+1) - \ln(\sigma+2)]_5^{\infty}$$

$$= [\ln(\sigma+1) - \ln(\sigma+2)]_5^{\infty}$$

$$= \left[\ln \frac{\sigma+1}{\sigma+2} \right]_5^{\infty} = \ln \left[\frac{\infty+1}{\infty+2} - \frac{5+1}{5+2} \right]$$

$$= -\ln \left[\frac{5+1}{5+2} \right] = -\ln \left[\frac{6}{7} \right]$$

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

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

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

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

$$u = 2 \quad \frac{du}{ds} = 0$$

$$v = s^2 + 4 \quad \frac{dv}{ds} = 2s$$

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

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

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

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

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

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

Ex. $t^3 + 4t^2 + 5$

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

$$= \frac{6}{s^4} + 4 \left\{ \frac{2}{s^3} \right\} + \frac{5}{s}$$

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

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

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

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

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

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

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

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

replacing s by $s - 3$ shift of $s - 3$.

$$\mathcal{L}\{e^{3t} x\} = \frac{2}{(s-3)^3} + \frac{4}{(s-3)} //$$

2i) $t^2 \cos t$.

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

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

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

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

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

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

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

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

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

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

Recall

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

using quotient rule;

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

$$u = s^2-1 \quad \frac{du}{ds} = 2s$$

$$v = (s^2+1)^2 \quad \frac{dv}{ds} = 4s(s^2+1)$$

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

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

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

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

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

2i) $\frac{\sinh 2t}{t}$

$$= \mathcal{L} \left\{ \frac{\sinh 2t}{t} \right\}$$

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

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

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

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

$$s \neq 4$$

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

$$-1 = B(1)$$

$$B = -1$$

Assuming $s=3$.

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

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

$$A = 2$$

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

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

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

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

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

$$(s-2)(s-4)$$

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

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

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

Assuming $s=4$.

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

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

$$2 = 2B$$

$$B = 1.$$

Assuming $s=2$.

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

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

$$-2 = -2A$$

$$A = 1.$$

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

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

Assuming $s=0$.

$$S(0) - 4 = A(0-4) + B(0)$$

$$-8 = -4A$$

$$A = 2.$$

$$\mathcal{L}^{-1} \left\{ \frac{5s-4}{s(s-4)} \right\} = \frac{2}{s} + \frac{3}{s-4}$$

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

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

iv. $\frac{s-5}{s^2+4s+20}$

$$s^2+4s+20$$

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

$$\Rightarrow F(s) = \frac{s-5}{s^2+4s+20} = \frac{s}{(s+2)^2+16} - \frac{5}{(s+2)^2+16}$$

$$= \frac{s+2-2}{(s+2)^2+16} - \frac{5}{(s+2)^2+16} = \frac{s+2}{(s+2)^2+16} - \frac{2}{(s+2)^2+16} - \frac{3}{(s+2)^2+16}$$

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

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

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

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

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

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

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

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

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

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

at $s=1$.

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

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

$$f(t) = -e^{-3t} + 3te^{-3t} + 2e^t \\ = e^t [3t + 2] - e^{-3t} //$$