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ISENG02/002

ENG 381 Assignment

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

This can be rewritten as

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

Let $W_1 = (1-x^2)y''$

Solving using Leibnitz

$u = y'' \quad v = 1-x^2$
 $u^n = y''^{n+2} \quad v' = -2x$
 $v'' = -2$

$W_1^n = y''^{n+2}(1-x^2) + n y''^{n+1} \cdot (-2x) + \frac{n(n-1)}{2!} y''^{n+2} \cdot (-2)$

$W_1^n = (1-x^2)y''^{n+2} - 2xny''^{n+1} - n(n-1)y''^{n+2} \quad \text{--- ③}$

Let $W_2 = -2xy'$

$u = y' \quad v = -2x$
 $u^n = y'^{n+1} \quad v' = -2$

$W_2^n = y'^{n+1} \cdot (-2) + n y'^n \cdot (-2) + n(n-1) y'^{n+1} \cdot 0$
 $= -2xy'^{n+1} - 2ny'^n \quad \text{--- ④}$

Let $W_3 = 2y$

$u = y \quad v = 2$
 $u^n = y^n \quad v' = 0$
 $W_3^n = 2y^n$

$y^n = W_1^n + W_2^n + W_3^n$

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

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

at $x=0$ and $y^n=0$

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

$$n \geq 0$$

$$n = 0, 1, 2, 3, 4, 5 \dots$$

at $n=0$

$$y^2 = -2(y)_0$$

at $n=1$

$$y^3 = (1+1-2)y^3$$

$$y^3 = 0$$

at $n=2$

$$y^4 = (2^2 + 2 - 2)y^2$$

$$y^4 = 4y^2 = 4[-2(y)_0] = -8[y_0]$$

at $n=3$

$$y^5 = (3^2 + 3 - 2)y^3$$

$$= (10y^3) = 10(y^3) = 0$$

at $n=4$

$$y^6 = (4^2 + 4 - 2)y^4$$

$$= (16 + 4 - 2)y^4 = 18(y^4)_0 = 18(-8y_0) = -144(y)_0$$

at $n=5$

$$y^7 = (5^2 + 5 - 2)y^5$$

$$= (28)y^5 = 28y^3y^5 = 0$$

from maclaurin's

$$y(x) = y_0 + x(y')_0 + \frac{x^2}{2!}(-2(y)_0) + \frac{x^3}{3!}(0) + \frac{x^4}{4!}[-8(y)_0] \\ + \frac{x^5}{5!}(0) + \frac{x^6}{6!}[-144(y)_0] + \frac{x^7}{7!}(0)$$

$$y(x) = y_0 + xy'_0 - x^2y_0 - \frac{8}{24}x^4y_0 - \frac{144}{720}x^6y_0$$

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

i) $f(s) = \mathcal{L}(3e^{-4t}) - \mathcal{L}(5e^{4t})$

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

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

$$= \frac{-25 - 32}{s^2 - 16}$$

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

$$f(s) = \mathcal{L}(\sin 4t) + \mathcal{L}(\cos 4t)$$

$$= \frac{4}{s^2+16} + \frac{5}{s^2+16}$$

$$= \frac{s^3 + 4s^2 + 16s + 64}{(s^2+16)^2}$$

$$\text{iii) } t^3 + 2t^2 - t + 4 = f(t)$$

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

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

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

$$\text{iv) } e^{-2t} \cos 5t = f(t)$$

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

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

$$= \frac{s+5}{s^2 + 10s + 50}$$

$$\text{v) } t \sin 3t = f(t)$$

$$f(s) = L[t \sin 3t]$$

$$= -\frac{d}{ds} \left[\frac{3}{s^2 + 9} \right]$$

Using quotient rule

$$f(s) = -1 \left[\frac{(s^2 + 9) \cdot 0 - 3(2s)}{(s^2 + 9)^2} \right]$$

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

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

$$f(s) = L \left[\frac{1}{t} [e^{-t} - e^{-2t}] \right]$$

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

$$= \ln(s^2 + 3s + 2)$$

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

$$f(s) = L[e^{4t} \cos 2t]$$

$$= \frac{s-4}{(s-4)^2 + 4^2} = \frac{s-4}{s^2 - 8s + 32}$$

$$\text{vii) } t \sin 2t = f(t)$$

$$f(s) = \mathcal{L}[t \sin 2t]$$

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

$$\text{(Using quotient rule) } f(s) = - \left[\frac{(s^2+4)0 - 2(2s)}{(s^2+4)^2} \right]$$

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

$$\text{ix) } t^3 + 4t^2 + 5 = f(t)$$

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

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

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

$$\text{x) } e^{3t}(t^2 + 4) = f(t)$$

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

$$f(s) = \mathcal{L}[e^{3t}t^2] + \mathcal{L}[4e^{3t}]$$

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

$$= \frac{4s^2 - 26s + 30}{(s-3)^3}$$

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

$$\text{at } s=4$$

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

$$-1 = A \quad \therefore A = -1$$

$$\text{at } s=3$$

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

$$-2 = -B \quad \therefore B = 2$$

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

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

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

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

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

Solution

$$\frac{A}{s-2} + \frac{B}{s-4}$$

$$\text{at } s=2$$

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

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

$$\text{at } s=4$$

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

$$2 = 2B \quad \therefore B=1$$

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

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

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

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

$$s(s-4)$$

Solution

$$\frac{A}{s} + \frac{B}{s-4}$$

taking limits at $s=0$

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

$$-8 = -4A \quad \therefore A=2$$

$$\text{at } s=4$$

$$S(4) - 8 = B(4)$$

$$20 - 8 = 4B$$

$$12 = 4B$$

$$B = 3$$

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

taking inverse Laplace
 $f(t) = 2u(t) + 3e^{4t}$

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

Solution

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

$$\text{at } A = 3$$

$$3^3 - 3(3) - 4 = A(3-1)^2$$

$$27 - 9 - 4 = 4A$$

$$14 = 4A \quad \therefore A = 7/2$$

$$\text{at } s=1 \text{ for } B \quad \frac{2s^3 - 9s^2 + 13}{(s-3)^2}$$

$$\frac{2(1)^3 - 9(1)^2 + 13}{(1-3)^2} = \frac{2 - 9 + 13}{-2^2} = \frac{3}{2}$$

for C

$$\text{at } s=1 = \frac{s^3 - 3s - 4}{s-3} = \frac{(1)^3 - 3(1) - 4}{(1-3)} = \frac{1-3-4}{-2} = \frac{-6}{-2} = 3$$

$$f(t) = \mathcal{L}^{-1} \left[\frac{7}{2(s-3)} + \frac{3}{2(s-1)^2} + \frac{3}{(s-1)} \right]$$

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

$$v) = \frac{A}{(s+2-j4)} + \frac{B}{s+2+j4} = \frac{s-5}{(s+2-j4)(s+2+j4)}$$

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

$$= \frac{7j+4}{8}$$

$$B/s = -2-4j = \frac{-2-4j - 5}{-2-4j + 2-4j} = \frac{-7-4j}{-8} = \frac{7j+4}{8}$$

$$f(t) = \frac{7j+4}{8} (e^{(-2+j4)t} - e^{(-2-4j)t})$$