

1. Find the inverse Laplace transform of the function $F(s) = \frac{1}{s^2 - s}$, $s \geq 1$. Show all your work.

$$\text{Solution: } \frac{1}{s^2 - s} = \frac{1}{s(s-1)} = \frac{1}{s-1} - \frac{1}{s}$$

$$y(t) = L^{-1} \left[\frac{1}{s-1} - \frac{1}{s} \right] = L^{-1} \left[\frac{1}{s-1} \right] - L^{-1} \left[\frac{1}{s} \right], \quad y(t) = e^t - 1$$

2. Solve the initial-value problem $y' - y = g(t)$, $y(0) = 0$, where

$$g(t) = \begin{cases} 0, & \text{for } 0 \leq t < 1 \\ 1, & \text{for } 1 \leq t < 2 \\ 0, & \text{for } t \geq 2 \end{cases}$$

Create a piecewise definition for your solution that doesn't use the Heaviside function.

Show all your work. You may use results from the previous problem.

$$\text{Solution: } g(t) = 0 \cdot H(t) + 1 \cdot [H(t-1) - H(t-2)] + 0 \cdot H(t-2) = H(t-1) - H(t-2),$$

$$L[y' - y] = (s-1)Y(s), \quad L[g(t)] = L[H(t-1) - H(t-2)] = \frac{e^{-s} - e^{-2s}}{s}$$

$$(s-1)Y(s) = \frac{e^{-s} - e^{-2s}}{s},$$

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

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

$$y(t) = H(t-1)e^{t-1} - H(t-2)e^{t-2} - H(t-1) + H(t-2) = H(t-1)(e^{t-1} - 1) + H(t-2)(-e^{t-2} + 1)$$

$$y(t) = \begin{cases} 0, & \text{for } 0 \leq t < 1 \\ e^{t-1} - 1, & \text{for } 1 \leq t < 2 \\ e^{t-1} - e^{t-2}, & \text{for } t \geq 2 \end{cases}$$

3. Using the unit impulse response function and convolution find the solution to the initial-value problem

$$y'' + 9y = g(t), \quad y(0) = 1, \quad y'(0) = 0,$$

where $g(t)$ is a piecewise continuous function.

Solution: First, we find the unit impulse response function for the equation.

$$L[e'' + 9e] = (s^2 + 9)E(s), \quad E(s) = \frac{1}{s^2 + 9}, \quad e(t) = L^{-1} \left[\frac{1}{s^2 + 9} \right] = \frac{1}{3} \cdot L^{-1} \left[\frac{3}{s^2 + 3^2} \right] = \frac{1}{3} \sin 3t.$$

$$\text{Then the state-free solution is } y_s(t) = e * g(t) = \frac{1}{3} \int_0^t \sin(3(t-u)) g(u) du \quad \left[= \frac{1}{3} \int_0^t \sin(3u) g(t-u) du \right]$$

$$\text{The input-free solution is } y_i(t) = e'(t) + 0 \cdot e(t) = \cos 3t$$

$$\text{Therefore the solution is } y(t) = \cos 3t + \frac{1}{3} \int_0^t \sin(3(t-u)) g(u) du$$

4. For the initial-value problem $y' = t(2y + t)$, $y(0) = 1$
calculate the second iteration y_2 of Euler's method with step size $h = 0.1$.

$$\text{Solution: } t_0 = 0, \quad y_0 = 1,$$

$$y_1 = y_0 + f(t_0, y_0)h = 1 + 0 = 1, \quad t_1 = t_0 + h = 0.1,$$

$$y_2 = y_1 + f(t_1, y_1)h = 1 + (0.1)(2 \cdot 1 + 0.1)(0.1) = 1 + 0.021 = 1.021$$

5. Consider the initial value problem

$$y'' - 5y' + 2y = 2t^3, \quad y(0) = 2, \quad y'(0) = 1$$

- (a) Write the IVP as a system of first order equations.

$$\text{Solution: } y'' = 5y' - 2y + 2t^3, \quad x_1 = y, \quad x_2 = y' = x_1', \quad x_2' = y''.$$

Then the system is

$$x_1' = x_2$$

$$x_2' = -2x_1 + 5x_2 + 2t^3$$

$$x_1(0) = 2$$

$$x_2(0) = 1$$

(b) Write the obtained system in vector form. Don't use matrices. Define all vectors.

Solution: Denote $\bar{x}(t) = \begin{pmatrix} x_1 \\ x_2 \end{pmatrix}$ $\bar{x}_0 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$ $\bar{f} = \begin{pmatrix} f_1(t, \bar{x}) \\ f_2(t, \bar{x}) \end{pmatrix}$

where $f_1(t, \bar{x}) = x_2$ $f_2(t, \bar{x}) = -2x_1 + 5x_2 + 2t^3$.

Then vector form is

$$\bar{x}'(t) = \bar{f}(t, \bar{x}), \quad \bar{x}(0) = \bar{x}_0$$

An alternative solution:

$$\bar{x}'(t) = \begin{pmatrix} x_2 \\ -2x_1 + 5x_2 + 2t^3 \end{pmatrix}, \quad \bar{x}(0) = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

6. For the system of differential equations

$$\begin{aligned} x' &= 4x - 2x^2 - xy \\ y' &= 4y - xy - 2y^2 \end{aligned}$$

(a) find x -nullcline and y -nullcline.

Solution: x -nullcline: $4x - 2x^2 - xy = 0$, $x(4 - 2x - y) = 0$.

The x -nullcline is the union of two lines $x = 0$ and $y = -2x + 4$

y -nullcline: $4y - xy - 2y^2 = 0$, $y(4 - x - 2y) = 0$.

The y -nullcline is the union of two lines $y = 0$ and $y = -\frac{1}{2}x + 2$

(b) There are four equilibrium points.

bonus problem Find the inverse Laplace transform of the function $F(s) = \frac{s^2 - 4}{(s^2 + 4)^2}$

Solution: $L[t \cos 2t](s) = -F'(s)$, where $F(s) = L[\cos 2t](s) = \frac{s}{s^2 + 4}$

Check that $F'(s) = \frac{s^2 + 4 - s(2s)}{(s^2 + 4)^2} = \frac{4 - s^2}{(s^2 + 4)^2} = -\frac{s^2 - 4}{(s^2 + 4)^2}$.

Then $L[t \cos 2t](s) = -F'(s) = \frac{s^2 - 4}{(s^2 + 4)^2}$.

Hence $L^{-1} \left[\frac{s^2 - 4}{(s^2 + 4)^2} \right] = t \cos 2t$