

1. Find the inverse Laplace transform of the function $F(s) = \frac{6}{s^2 - 3s}$, $s \geq 3$. Show all your work.

$$\text{Solution: } \frac{6}{s^2 - 3s} = \frac{6}{s(s-3)} = \frac{2}{s-3} - \frac{2}{s}$$

$$y(t) = L^{-1} \left[\frac{2}{s-3} - \frac{2}{s} \right] = 2L^{-1} \left[\frac{1}{s-3} \right] - 2L^{-1} \left[\frac{1}{s} \right], \quad y(t) = 2e^{3t} - 2$$

2. By using Laplace transform solve the initial-value problem $y' - 3y = g(t)$, $y(0) = 0$, where

$$g(t) = \begin{cases} 0, & 0 \leq t < 4 \\ 6, & t \geq 4 \end{cases}$$

Create a piecewise definition for your solution that does not use the Heaviside function.

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

$$\text{Solution: } g(t) = 0 \cdot [H(t) - H(t-4)] + 6 \cdot H(t-4) = 6H(t-4),$$

$$L[y' - 3y] = (s-3)Y(s), \quad L[g(t)] = L[6H(t-4)] = \frac{6e^{-4s}}{s}$$

$$(s-3)Y(s) = \frac{6e^{-4s}}{s},$$

$$Y(s) = e^{-4s} \cdot \frac{6}{s(s-3)} = e^{-4s} \left(\frac{2}{s-3} - \frac{2}{s} \right) = \frac{2e^{-4s}}{s-3} - \frac{2e^{-4s}}{s}$$

$$y(t) = L^{-1} \left[\frac{2e^{-4s}}{s-3} - \frac{2e^{-4s}}{s} \right] = 2L^{-1} \left[\frac{e^{-4s}}{s-3} \right] - 2L^{-1} \left[\frac{e^{-4s}}{s} \right],$$

$$y(t) = 2H(t-4)e^{3(t-4)} - 2H(t-4) = H(t-4)(2e^{3t-12} - 2)$$

$$y(t) = \begin{cases} 0, & 0 \leq t < 4 \\ 2e^{3t-12} - 2, & t \geq 4 \end{cases}$$

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

$$y'' + 25y = g(t), \quad y(0) = 1, \quad y'(0) = 5,$$

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

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

$$L[e'' + 25e] = (s^2 + 25)E(s), \quad E(s) = \frac{1}{s^2 + 25},$$

$$e(t) = L^{-1} \left[\frac{1}{s^2 + 25} \right] = \frac{1}{5} \cdot L^{-1} \left[\frac{5}{s^2 + 5^2} \right] = \frac{1}{5} \sin 5t.$$

$$\text{Then the state-free solution is } y_s(t) = e * g(t) = \frac{1}{5} \int_0^t \sin(5(t-u)) g(u) du \quad \left[= \frac{1}{5} \int_0^t \sin(5u) g(t-u) du \right]$$

$$\text{The input-free solution is } y_i(t) = e'(t) + 5e(t) = \cos 5t + \sin 5t$$

$$\text{Therefore the solution is } y(t) = \cos 5t + \sin 5t + \frac{1}{5} \int_0^t \sin(5(t-u)) g(u) du$$

4. For the initial-value problem $y' = 3t(y + t)$, $y(0) = 2$
calculate the second iteration y_2 of Euler's method with step size $h = 0.1$.

$$\text{Solution: } t_0 = 0, \quad y_0 = 2,$$

$$\text{EM: } y_{n+1} = y_n + f(t_n, y_n)h = y_n + 0.3t_n(y_n + t_n),$$

$$y_1 = y_0 + 0.3t_0(y_0 + t_0) = 2 + 0 = 2, \quad t_1 = t_0 + h = 0.1,$$

$$y_2 = y_1 + 0.3t_1(y_1 + t_1) = 2 + (0.3)(0.1)(2.1) = 2 + 0.063 = 2.063$$

5. For the system of differential equations

$$x' = x - xy$$

$$y' = x^2y - y^2$$

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

$$\text{Solution: } x\text{-nullcline: } x - xy = 0, \quad x(1 - y) = 0.$$

The x -nullcline is the union of two lines $x = 0$ and $y = 1$

$$y\text{-nullcline: } x^2y - y^2 = 0, \quad y(x^2 - y) = 0.$$

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

(b) find equilibrium points. Mark them on the plot.

Solution: There are three equilibrium points $(0, 0)$, $(1, 1)$, and $(-1, 1)$.

6. Find the general solution to the system $\bar{y}' = A\bar{y}$, where $A = \begin{pmatrix} -1 & 6 \\ -3 & 8 \end{pmatrix}$.
Write the answer as a single vector.

Solution: $T = 7$, $D = -8 + 18 = 10$. Characteristic equation is $\lambda^2 - 7\lambda + 10 = 0$.

Its roots are $\lambda_1 = 2$ and $\lambda_2 = 5$.

$$(A - \lambda_1 I)\bar{v}_1 = \begin{pmatrix} -3 & 6 \\ -3 & 6 \end{pmatrix} \bar{v}_1 = 0, \quad \bar{v}_1 = \begin{pmatrix} 2 \\ 1 \end{pmatrix}$$

$$(A - \lambda_2 I)\bar{v}_2 = \begin{pmatrix} -6 & 6 \\ -3 & 3 \end{pmatrix} \bar{v}_2 = 0, \quad \bar{v}_2 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

The fundamental set of solutions is

$$\bar{y}_1(t) = e^{2t} \bar{v}_1 = \begin{pmatrix} 2e^{2t} \\ e^{2t} \end{pmatrix}$$

$$\bar{y}_2(t) = e^{5t} \bar{v}_2 = e^{5t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} = \begin{pmatrix} e^{5t} \\ e^{5t} \end{pmatrix}$$

$$\text{The general solution is } \bar{y}(t) = C_1 \bar{y}_1(t) + C_2 \bar{y}_2(t) = \begin{pmatrix} 2C_1 e^{2t} + C_2 e^{5t} \\ C_1 e^{2t} + C_2 e^{5t} \end{pmatrix}$$

bonus problem Find the inverse Laplace transform of the function $F(s) = \frac{s^2}{(s^2 + 1)^2}$

$$\text{Solution: } L^{-1} \left[\frac{s^2}{(s^2 + 1)^2} \right] = L^{-1} \left[\frac{s}{s^2 + 1} \cdot \frac{s}{s^2 + 1} \right] = \cos t * \cos t = \int_0^t \cos u \cos(t - u) du$$

$$= \int_0^t \cos u (\cos t \cos u + \sin t \sin u) du = \cos t \int_0^t \frac{1}{2} (\cos 2u + 1) du + \sin t \int_0^t \frac{1}{2} \sin 2u du$$

$$= \cos t \left[\frac{1}{4} \sin 2u + \frac{1}{2} u \right]_0^t + \sin t \left[-\frac{1}{4} \cos 2u \right]_0^t = \cos t \left[\frac{1}{4} \sin 2t + \frac{1}{2} t \right] + \sin t \left[-\frac{1}{4} \cos 2t + \frac{1}{4} \right]$$

$$= \frac{1}{4} \cos t \sin 2t - \frac{1}{4} \sin t \cos 2t + \frac{1}{2} t \cos t + \frac{1}{4} \sin t = \frac{1}{4} \sin t + \frac{1}{2} t \cos t + \frac{1}{4} \sin t$$

$$= \frac{1}{2} \sin t + \frac{1}{2} t \cos t$$