HW 8, Math 319, Fall 2016

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1 HW 8

1.1 Section 6.1 problem 7

Find Laplace Transform of $f(t) = \cosh(bt)$

<u>solution</u> Since $\cosh(bt) = \frac{e^{bt} + e^{-bt}}{2}$ then

$$\mathcal{L}\cosh(bt) = \frac{1}{2}\mathcal{L}(e^{bt} + e^{-bt})$$
$$= \frac{1}{2}(\mathcal{L}e^{bt} + \mathcal{L}e^{-bt})$$

But

$$\mathcal{L}e^{bt} = \frac{1}{s-b}$$

For s > b and

$$\mathcal{L}e^{bt} = \frac{1}{s-b}$$

For s < b. Hence

$$\mathcal{L}\cosh(bt) = \frac{1}{2} \left(\frac{1}{s-b} + \frac{1}{s+b} \right)$$
$$= \frac{s^2}{s^2 - b^2}$$

For s > |b|

1.2 Section 6.1 problem 8

Find Laplace Transform of $f(t) = \sinh(bt)$

<u>solution</u> Since $\sinh{(bt)} = \frac{e^{bt} - e^{-bt}}{2}$ then

$$\mathcal{L}\sinh(bt) = \frac{1}{2}\mathcal{L}(e^{bt} - e^{-bt})$$
$$= \frac{1}{2}(\mathcal{L}e^{bt} - \mathcal{L}e^{-bt})$$

But, as we found in the last problem

$$\mathcal{L}e^{bt} = \frac{1}{s-b} \qquad s > b$$

And

$$\mathcal{L}e^{-bt} = \frac{1}{s+b} \qquad s < b$$

Therefore

$$\mathcal{L}\sinh(bt) = \frac{1}{2} \left(\frac{1}{s-b} - \frac{1}{s+b} \right) \qquad s > b; s < b$$
$$= \frac{b}{s^2 - b^2} \qquad s > |b|$$

1.3 Section 6.1 problem 9

Find Laplace Transform of $f(t) = e^{at} \cosh(bt)$

solution Using the property that

$$e^{at} f(t) \iff F(s-a)$$

Where $f(t) = \cosh(bt)$ now. We already found above that $\cosh(bt) \iff \frac{s}{s^2-b^2}$, for s > |b|. In other words, $F(s) = \frac{s}{s^2-b^2}$, therefore

$$e^{at}\cosh(bt) \Longleftrightarrow \frac{(s-a)}{(s-a)^2 - b^2}$$
 $s-a > |b|$

1.4 Section 6.1 problem 10

Find Laplace Transform of $f(t) = e^{at} \sinh(bt)$

solution Using the property that

$$e^{at}f(t) \Longleftrightarrow F(s-a)$$

Where $f(t) = \sinh(bt)$ now. We already found above that $\sinh(bt) \iff \frac{b}{s^2-b^2}$, for s > |b|. In other words, $F(s) = \frac{b}{s^2-b^2}$, therefore

$$e^{at}\sinh(bt) \Longleftrightarrow \frac{b}{(s-a)^2-b^2}$$
 $s-a>|b|$

1.5 Section 6.2 problem 17

Use Laplace transform to solve $y^{(4)} - 4y''' + 6y'' - 4y' + y = 0$ for y(0) = 0, y'(0) = 1, y''(0) = 0, y'''(0) = 1Solution Taking Laplace transform of the ODE gives

$$\mathcal{L}\left\{y^{(4)}\right\} - 4\mathcal{L}\left\{y^{\prime\prime\prime}\right\} + 6\mathcal{L}\left\{y^{\prime\prime}\right\} - 4\mathcal{L}\left\{y^{\prime}\right\} + \mathcal{L}\left\{y\right\} = 0 \tag{1}$$

Let $\mathcal{L}{y} = Y(s)$ then

$$\mathcal{L}\left\{y^{(4)}\right\} = s^4 Y(s) - s^3 y(0) - s^2 y'(0) - s y''(0) - y'''(0)$$
$$= s^4 Y(s) - s^3(0) - s^2(1) - s(0) - 1$$
$$= s^4 Y(s) - s^2 - 1$$

And

$$\mathcal{L}\left\{y'''\right\} = s^{3}Y(s) - s^{2}y(0) - sy'(0) - y''(0)$$
$$= s^{3}Y(s) - s^{2}(0) - s(1) - 0$$
$$= s^{3}Y(s) - s$$

And

$$\mathcal{L}\{y''\} = s^2 Y(s) - sy(0) - y'(0)$$

= $s^2 Y(s) - s(0) - 1$
= $s^2 Y(s) - 1$

And

$$\mathcal{L}\{y'\} = sY(s) - y(0)$$
$$= sY(s)$$

Hence (1) becomes

$$(s^{4}Y(s) - s^{2} - 1) - 4(s^{3}Y(s) - s) + 6(s^{2}Y(s) - 1) - 4(sY(s)) + Y(s) = 0$$
$$Y(s)(s^{4} - 4s^{3} + 6s^{2} - 4s + 1) - s^{2} - 1 + 4s - 6 = 0$$

Therefore

$$Y(s) = \frac{s^2 - 4s + 7}{s^4 - 4s^3 + 6s^2 - 4s + 1}$$

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

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

But

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

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

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

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

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

And

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

Therefore (2) becomes

$$Y(s) = \left(\frac{1}{(s-1)^2} + \frac{2}{(s-1)^3} + \frac{1}{(s-1)^4}\right) - \left(\frac{4}{(s-1)^3} + \frac{4}{(s-1)^4}\right) + \frac{7}{(s-1)^4}$$
$$= \frac{1}{(s-1)^2} - \frac{2}{(s-1)^3} + \frac{4}{(s-1)^4}$$
(3)

Now using property the shift property of F(s) together with

$$\frac{1}{s^2} \iff t$$

$$\frac{1}{s^3} \iff \frac{t^2}{2}$$

$$\frac{1}{s^4} \iff \frac{t^3}{6}$$

Therefore

$$\frac{1}{(s-1)^2} \iff e^t t$$

$$\frac{1}{(s-1)^3} \iff e^t \frac{t^2}{2}$$

$$\frac{1}{(s-1)^4} \iff e^t \frac{t^3}{6}$$

And (3) becomes

$$\begin{split} \frac{1}{(s-1)^2} - \frac{2}{(s-1)^3} + \frac{4}{(s-1)^4} &\iff e^t t - 2\left(e^t \frac{t^2}{2}\right) + 4\left(e^t \frac{t^3}{6}\right) \\ &= e^t t - e^t t^2 + \frac{2}{3}e^t t^3 \end{split}$$

Hence

$$y(t) = e^t \left(t - t^2 + \frac{2}{3}t^3 \right)$$

1.6 Section 6.2 problem 18

Use Laplace transform to solve $y^{(4)} - y = 0$ for y(0) = 1, y'(0) = 0, y''(0) = 1, y'''(0) = 0

Solution Taking Laplace transform of the ODE gives

$$\mathcal{L}\left\{ y^{(4)} \right\} - \mathcal{L}\left\{ y \right\} = 0 \tag{1}$$

Let $\mathcal{L}{y} = Y(s)$ then

$$\mathcal{L}\left\{y^{(4)}\right\} = s^4 Y(s) - s^3 y(0) - s^2 y'(0) - s y''(0) - y'''(0)$$
$$= s^4 Y(s) - s^3(1) - s^2(0) - s(1) - 0$$
$$= s^4 Y(s) - s^3 - s$$

Hence (1) becomes

$$s^{4}Y(s) - s^{3} - s - Y(s) = 0$$

Solving for Y(s) gives

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

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

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

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

But, Hence above becomes, where a = 1

$$\frac{s}{s^2-1} \Longleftrightarrow \cosh(t)$$

Hence

$$y(t) = \cosh(at)$$

1.7 Section 6.2 problem 19

Use Laplace transform to solve $y^{(4)} - 4y = 0$ for y(0) = 1, y'(0) = 0, y''(0) = -2, y'''(0) = 0

Solution Taking Laplace transform of the ODE gives

$$\mathcal{L}\left\{y^{(4)}\right\} - 4\mathcal{L}\left\{y\right\} = 0\tag{1}$$

Let $\mathcal{L}{y} = Y(s)$ then

$$\mathcal{L}\left\{y^{(4)}\right\} = s^4 Y(s) - s^3 y(0) - s^2 y'(0) - s y''(0) - y'''(0)$$

$$= s^4 Y(s) - s^3(1) - s^2(0) - s(-2) - 0$$

$$= s^4 Y(s) - s^3 + 2s$$

Hence (1) becomes

$$s^{4}Y(s) - s^{3} + 2s - 4Y(s) = 0$$

Solving for Y(s) gives

$$Y(s) = \frac{s^3 - 2s}{s^4 - 4}$$

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

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

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

Using $\cos{(at)} \iff \frac{s}{s^2 + a^2}$, the above becomes, where $a = \sqrt{2}$

$$\frac{s}{\left(s^2+2\right)} \Longleftrightarrow \cos\left(\sqrt{2}t\right)$$

Hence

$$y(t) = \cos\left(\sqrt{2}t\right)$$

1.8 Section 6.2 problem 20

Use Laplace transform to solve $y'' + \omega^2 y = \cos 2t$; $\omega^2 \neq 4$; y(0) = 1, y'(0) = 0

Solution Let $Y(s) = \mathcal{L}\{y(t)\}$. Taking Laplace transform of the ODE, and using $\cos{(at)} \iff \frac{s}{s^2+a^2}$ gives

$$s^{2}Y(s) - sy(0) - y'(0) + \omega^{2}Y(s) = \frac{s}{s^{2} + 4}$$
 (1)

Applying initial conditions

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

Solving for Y(s)

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

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

But

$$\frac{s}{\left(s^2 + 4\right)\left(s^2 + \omega^2\right)} = \frac{As + B}{\left(s^2 + 4\right)} + \frac{Cs + D}{\left(s^2 + \omega^2\right)}$$

$$s = (As + B)\left(s^2 + \omega^2\right) + (Cs + D)\left(s^2 + 4\right)$$

$$s = 4D + As^3 + Bs^2 + Cs^3 + B\omega^2 + s^2D + 4Cs + As\omega^2$$

$$s = \left(4D + B\omega^2\right) + s\left(4C + A\omega^2\right) + s^2\left(B + D\right) + s^3\left(A + C\right)$$

Hence

$$4D + B\omega^{2} = 0$$
$$4C + A\omega^{2} = 1$$
$$B + D = 0$$
$$A + C = 0$$

Equation (2,4) gives $A = \frac{1}{\omega^2 - 4}$, $C = \frac{1}{4 - \omega^2}$ and (1,3) gives B = 0, D = 0. Hence

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

Therefore (2) becomes

$$\begin{split} Y(s) &= \left(\frac{1}{\omega^2 - 4}\right) \frac{s}{\left(s^2 + 4\right)} + \left(\frac{1}{4 - \omega^2}\right) \frac{s}{\left(s^2 + \omega^2\right)} + \frac{s}{\left(s^2 + \omega^2\right)} \\ &= \left(\frac{1}{\omega^2 - 4}\right) \frac{s}{\left(s^2 + 4\right)} + \left(\frac{5 - \omega^2}{4 - \omega^2}\right) \frac{s}{\left(s^2 + \omega^2\right)} \end{split}$$

Using $\cos(at) \iff \frac{s}{s^2+a^2}$, the above becomes

$$\left(\frac{1}{\omega^2 - 4}\right) \frac{s}{\left(s^2 + 4\right)} + \left(\frac{5 - \omega^2}{4 - \omega^2}\right) \frac{s}{\left(s^2 + \omega^2\right)} \Longleftrightarrow \left(\frac{1}{\omega^2 - 4}\right) \cos(2t) + \left(\frac{5 - \omega^2}{4 - \omega^2}\right) \cos(\omega t) \\
= \left(\frac{1}{\omega^2 - 4}\right) \cos(2t) + \left(\frac{\omega^2 - 5}{\omega^2 - 4}\right) \cos(\omega t)$$

Hence

$$y(t) = \left(\frac{1}{\omega^2 - 4}\right)\cos(2t) + \left(\frac{\omega^2 - 5}{\omega^2 - 4}\right)\cos(\omega t)$$
$$= \frac{\left(\omega^2 - 5\right)\cos(\omega t) + \cos(2t)}{\omega^2 - 4}$$

1.9 Section 6.2 problem 21

Use Laplace transform to solve $y'' - 2y' + 2y = \cos t$; y(0) = 1, y'(0) = 0

Solution Let $Y(s) = \mathcal{L}\{y(t)\}\$. Taking Laplace transform of the ODE, and using $\cos{(at)} \iff \frac{s}{s^2 + a^2}$ gives

$$\left(s^{2}Y(s) - sy(0) - y'(0)\right) - 2\left(sY(s) - y(0)\right) + 2Y(s) = \frac{s}{s^{2} + 1}$$
(1)

Applying initial conditions

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

Solving for Y(s)

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

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

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

But

$$\frac{s}{\left(s^2+1\right)\left(s^2-2s+2\right)} = \frac{As+B}{\left(s^2+1\right)} + \frac{Cs+D}{s^2-2s+2}$$

$$s = (As+B)\left(s^2-2s+2\right) + (Cs+D)\left(s^2+1\right)$$

$$s = 2B+D-2As^2+As^3+Bs^2+Cs^3+s^2D+2As-2Bs+Cs$$

$$s = (2B+D)+s\left(2A-2B+C\right)+s^2\left(-2A+B+D\right)+s^3\left(A+C\right)$$

Hence

$$2B + D = 0$$
$$2A - 2B + C = 1$$
$$-2A + B + D = 0$$
$$A + C = 0$$

Solving gives $A = \frac{1}{5}, B = -\frac{2}{5}, C = -\frac{1}{5}, D = \frac{4}{5}$, hence

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

Completing the squares for

$$s^{2} - 2s + 2 = a(s + b)^{2} + d$$
$$= a(s^{2} + b^{2} + 2bs) + d$$
$$= as^{2} + ab^{2} + 2abs + d$$

Hence $a = 1, 2ab = -2, (ab^2 + d) = 2$, hence b = -1, d = 1, hence

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

Hence (3) becomes

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

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

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

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

Therefore (2) becomes

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

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

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

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

Using $\cos{(at)} \iff \frac{s}{s^2+a^2}$, $\sin{(at)} \iff \frac{a}{s^2+a^2}$ and the shift property of Laplace transform, then

$$\frac{1}{5} \frac{s}{s^2 + 1} \iff \frac{1}{5} \cos(t)$$

$$\frac{2}{5} \frac{1}{s^2 + 1} \iff \frac{2}{5} \sin(t)$$

$$\frac{4}{5} \frac{(s - 1)}{(s - 1)^2 + 1} \iff \frac{4}{5} e^t \cos t$$

$$\frac{2}{5} \frac{1}{(s - 1)^2 + 1} \iff \frac{8}{5} e^t \sin t$$

Hence

$$y(t) = \frac{1}{5}\cos(t) - \frac{2}{5}\sin(t) + \frac{4}{5}e^t\cos t - \frac{2}{5}e^t\sin t$$
$$\frac{1}{5}\left(\cos t - 2\sin t + 4e^t\cos t - 2e^t\sin t\right)$$

1.10 Section 6.2 problem 22

Use Laplace transform to solve $y'' - 2y' + 2y = e^{-t}$; y(0) = 0, y'(0) = 1

Solution Let $Y(s) = \mathcal{L}\{y(t)\}$. Taking Laplace transform of the ODE, and using $e^{-t} \Longleftrightarrow \frac{1}{s+1}$ gives

$$\left(s^{2}Y(s) - sy(0) - y'(0)\right) - 2\left(sY(s) - y(0)\right) + 2Y(s) = \frac{1}{s+1} \tag{1}$$

Applying initial conditions gives

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

Solving for Y(s)

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

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

But

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

$$1 = A(s^2-2s+2) + (Bs+C)(s+1)$$

$$1 = 2A+C+As^2+Bs^2-2As+Bs+Cs$$

$$1 = (2A+C) + s(-2A+B+C) + s^2(A+B)$$

Hence

$$1 = 2A + C$$
$$0 = -2A + B + C$$
$$0 = A + B$$

Solving gives $A = \frac{1}{5}$, $B = -\frac{1}{5}$, $C = \frac{3}{5}$, therefore

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

Completing the square for $s^2 - 2s + 2$ which was done in last problem, gives $(s-1)^2 + 1$, hence the above becomes

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

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

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

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

Therefore (2) becomes

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

Using $\cos{(at)} \iff \frac{s}{s^2+a^2}$, $\sin{(at)} \iff \frac{a}{s^2+a^2}$ and the shift property of Laplace transform, then

$$\frac{1}{5} \frac{1}{s+1} \iff \frac{1}{5} e^{-t}$$

$$\frac{1}{5} \frac{(s-1)}{(s-1)^2 + 1} \iff \frac{1}{5} e^t \cos t$$

$$\frac{2}{5} \frac{1}{(s-1)^2 + 1} \iff \frac{2}{5} e^t \sin t$$

$$\frac{1}{(s-1)^2 + 1} \iff e^t \sin t$$

Hence

$$y(t) = \frac{1}{5}e^{-t} - \frac{1}{5}e^{t}\cos t + \frac{2}{5}e^{t}\sin t + e^{t}\sin t$$
$$= \frac{1}{5}\left(e^{-t} - e^{t}\cos t + 7e^{t}\sin t\right)$$

1.11 Section 6.2 problem 23

Use Laplace transform to solve $y'' + 2y' + y = 4e^{-t}$; y(0) = 2, y'(0) = -1

Solution Let $Y(s) = \mathcal{L}\{y(t)\}$. Taking Laplace transform of the ODE, and using $e^{-t} \iff \frac{1}{s+1}$ gives

$$\left(s^{2}Y(s) - sy(0) - y'(0)\right) + 2\left(sY(s) - y(0)\right) + Y(s) = \frac{4}{s+1} \tag{1}$$

Applying initial conditions gives

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

Solving for Y(s)

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

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

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

But $(s^2 + 2s + 1) = (s + 1)^2$, hence

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

But

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

Hence (2) becomes

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

We now ready to do the inversion. Since $\frac{1}{s^3} \iff \frac{t^2}{2}$ and $\frac{1}{s^2} \iff t$ and $\frac{1}{s} \iff 1$ and using the shift property $e^{at}f(t) \iff F(s-a)$, then using these into (3) gives

$$\frac{4}{(s+1)^3} \iff 4e^{-t} \left(\frac{t^2}{2}\right)$$

$$2\frac{1}{s+1} \iff 2e^{-t}$$

$$2\frac{1}{(s+1)^2} \iff 2e^{-t}t$$

$$\frac{1}{(s+1)^2} \iff e^{-t}t$$

$$\frac{4}{(s+1)^2} \iff 4e^{-t}t$$

Now (3) becomes

$$Y(s) \iff 4e^{-t} \left(\frac{t^2}{2}\right) + 2e^{-t} - 2e^{-t}t - e^{-t}t + 4e^{-t}t$$
$$= e^{-t} \left(2t^2 + 2 - 2t - t + 4t\right)$$
$$= e^{-t} \left(2t^2 + t + 2\right)$$

1.12 Section 6.3 problem 25

Suppose that $F(s) = \mathcal{L}\{f(t)\}\$ exists for $s > a \ge 0$.

- 1. Show that if c is positive constant then $\mathscr{L}\left\{f\left(ct\right)\right\} = \frac{1}{c}F\left(\frac{s}{c}\right)$ for s > ca
- 2. Show that if k is positive constant then $\mathcal{L}^{-1}\{F(ks)\}=\frac{1}{k}f\left(\frac{t}{k}\right)$
- 3. Show that if a, b are constants with a > 0 then $\mathcal{L}^{-1}\{F(as + b)\} = \frac{1}{a}e^{\frac{-bt}{a}}f\left(\frac{t}{a}\right)$

Solution

1.12.1 Part (a)

From definition,

$$\mathscr{L}\left\{f\left(ct\right)\right\} = \int_{0}^{\infty} f\left(ct\right) e^{-st} dt$$

Let $ct = \tau$, then when $t = 0, \tau = 0$ and when $t = \infty, \tau = \infty$, and $c = \frac{d\tau}{dt}$. Hence the above becomes

$$\mathcal{L}\left\{f\left(ct\right)\right\} = \int_{0}^{\infty} f\left(\tau\right) e^{-s\left(\frac{\tau}{c}\right)} \frac{d\tau}{c}$$
$$= \frac{1}{c} \int_{0}^{\infty} f\left(\tau\right) e^{-\tau\left(\frac{s}{c}\right)} d\tau$$

We see from above that $\mathscr{L}\left\{f\left(ct\right)\right\}$ is $\frac{1}{c}F\left(\frac{s}{c}\right)$. Now we look at the conditions which makes the above integral converges. Let

$$\left| f(\tau) e^{-\tau\left(\frac{s}{c}\right)} \right| \le k \left| e^{at} e^{-\tau\left(\frac{s}{c}\right)} \right|$$

Where k is some constant. Then

$$\int_0^\infty f(t) e^{-t\left(\frac{s}{c}\right)} dt \le k \int_0^\infty e^{at} e^{-t\left(\frac{s}{c}\right)} dt$$
$$= k \int_0^\infty e^{-t\left(\frac{s}{c}-a\right)} dt$$

But $\int_0^\infty e^{-t\left(\frac{s}{c}-a\right)}d\tau$ converges if $\frac{s}{c}-a>0$ or

Hence this is the condition for $\int_0^\infty f(t) e^{-t(\frac{s}{c})} dt$ to converge. Which is what we required to show.

1.12.2 Part (b)

From definition

$$\mathcal{L}\left\{\frac{1}{k}f\left(\frac{t}{k}\right)\right\} = \frac{1}{k}\mathcal{L}\left\{f\left(\frac{t}{k}\right)\right\}$$
$$= \frac{1}{k}\int_{0}^{\infty} f\left(\frac{t}{k}\right)e^{-st}dt$$

Let $\frac{t}{k} = \tau$. When $t = 0, \tau = 0$ and when $t = \infty, \tau = \infty$. $\frac{dt}{d\tau} = k$, hence the above becomes

$$\mathcal{L}\left\{\frac{1}{k}f\left(\frac{t}{k}\right)\right\} = \frac{1}{k}\int_{0}^{\infty} f(\tau)e^{-s(k\tau)}(kd\tau)$$
$$= \int_{0}^{\infty} f(\tau)e^{-\tau(sk)}d\tau$$

We see from above that $\mathcal{L}\left\{\frac{1}{k}f\left(\frac{t}{k}\right)\right\}$ is F(sk). In other words, $\mathcal{L}^{-1}\left\{F(ks)\right\} = \frac{1}{k}f\left(\frac{t}{k}\right)$.

1.12.3 Part (c)

From definition

$$\mathcal{L}\left\{\frac{1}{a}e^{\frac{-bt}{a}}f\left(\frac{t}{a}\right)\right\} = \frac{1}{a}\mathcal{L}\left\{e^{\frac{-bt}{a}}f\left(\frac{t}{a}\right)\right\}$$
$$= \frac{1}{a}\int_{0}^{\infty}e^{\frac{-bt}{a}}f\left(\frac{t}{a}\right)e^{-st}dt$$

Let $\frac{t}{a} = \tau$, at t = 0, $\tau = 0$ and at $t = \infty$, $\tau = \infty$. And $\frac{dt}{d\tau} = a$, hence the above becomes

$$\mathcal{L}\left\{\frac{1}{a}e^{\frac{-bt}{a}}f\left(\frac{t}{a}\right)\right\} = \frac{1}{a}\int_{0}^{\infty}e^{\frac{-b(a\tau)}{a}}f\left(\tau\right)e^{-s(a\tau)}\left(ad\tau\right)$$
$$=\int_{0}^{\infty}e^{-b\tau}f\left(\tau\right)e^{-\tau(sa)}d\tau$$
$$=\int_{0}^{\infty}f\left(\tau\right)e^{-\tau(sa+b)}d\tau$$

We see from the above, that $\mathcal{L}\left\{\frac{1}{a}e^{\frac{-bt}{a}}f\left(\frac{t}{a}\right)\right\} = F\left(sa+b\right)$. Now we look at the conditions which makes the above integral converges. Let

$$\left| f\left(\tau\right) e^{-t(sa+b)} \right| \leq k \left| e^{at} e^{-t(sa+b)} \right|$$

Where k is some constant. Then

$$\int_0^\infty f(t) e^{-t(sa+b)} dt \le k \int_0^\infty e^{at} e^{-t(sa+b)} dt$$
$$= k \int_0^\infty e^{-t(sa+b-a)} dt$$

But $\int_0^\infty e^{-t(sa+b-a)}dt$ converges if sa+b-a>0 or sa>a-b or $s>1-\frac{b}{a}$

1.13 Section 6.3 problem 26

Find inverse Laplace transform of $F(s) = \frac{2^{n+1}n!}{s^{n+1}}$

Solution

We know from tables that

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

Hence

$$2^{n+1} \frac{n!}{s^{n+1}} \Longleftrightarrow 2^{n+1} t^n$$
$$= 2 (2t)^n$$

1.14 Section 6.3 problem 27

Find inverse Laplace transform of $F(s) = \frac{2s+1}{4s^2+4s+5}$

Solution

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

But $4s^2 + 4s + 5 = 4\left(s + \frac{1}{2}\right)^2 + 4$, hence

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

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

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

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

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

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

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

$$(1)$$

Now we ready to do the inversion. Using $e^{-at}f(t) \iff F(s+a)$ and using $\sin(at) \iff \frac{a}{s^2+a^2}$, and $\cos(at) \iff \frac{s}{s^2+a^2}$ then

$$\frac{1}{2} \frac{s + \frac{1}{2}}{\left(s + \frac{1}{2}\right)^2 + 1} \Longleftrightarrow \frac{1}{2} e^{-\frac{1}{2}t} \cos(t)$$

Hence

$$f(t) = \frac{1}{2}e^{-\frac{1}{2}t}\cos(t)$$

1.15 **Section 6.3 problem 28**

Find inverse Laplace transform of $F(s) = \frac{1}{9s^2 - 12s + 3}$

Solution

$$\frac{1}{9s^2 - 12s + 3} = \frac{1}{9} \frac{1}{s^2 - \frac{4}{3}s + \frac{1}{3}} = \frac{1}{9} \frac{1}{(s - 1)\left(s - \frac{1}{3}\right)}$$

But

$$\frac{1}{(s-1)\left(s-\frac{1}{3}\right)} = \frac{A}{s-1} + \frac{B}{s-\frac{1}{3}}$$

$$A = \left(\frac{1}{\left(s-\frac{1}{3}\right)}\right)_{s=1} = \frac{3}{2}$$

$$B = \left(\frac{1}{(s-1)}\right)_{s=\frac{1}{3}} = -\frac{3}{2}$$

Hence

$$\frac{1}{9s^2 - 12s + 3} = \frac{1}{9} \left(\frac{3}{2} \frac{1}{s - 1} - \frac{3}{2} \frac{1}{s - \frac{1}{3}} \right) \tag{1}$$

Using

$$e^{at} \Longleftrightarrow \frac{1}{s-a}$$

Then (1) becomes

$$\frac{1}{9s^2 - 12s + 3} \iff \frac{1}{9} \left(\frac{3}{2}e^t - \frac{3}{2}e^{\frac{1}{3}t} \right)$$
$$= \frac{1}{6}e^t - \frac{1}{6}e^{\frac{1}{3}t}$$
$$= \frac{1}{6} \left(e^t - e^{\frac{1}{3}t} \right)$$

1.16 Section 6.3 problem 29

Find inverse Laplace transform of $F(s) = \frac{e^2 e^{-4s}}{2s-1}$ solution

$$F(s) = \frac{e^2}{2} \frac{e^{-4s}}{s - \frac{1}{2}}$$

Using

$$u_c(t) f(t-c) \iff e^{-cs} F(s)$$
 (1)

Since

$$\frac{1}{s - \frac{1}{2}} \Longleftrightarrow e^{\frac{1}{2}t}$$

Then using (1)

$$e^{-4s}\frac{1}{s-\frac{1}{2}}\Longleftrightarrow u_4\left(t\right)e^{\frac{1}{2}\left(t-4\right)}$$

Hence

$$\begin{split} \frac{e^2}{2} \frac{e^{-4s}}{s - \frac{1}{2}} &\iff \frac{e^2}{2} u_4(t) e^{\frac{1}{2}(t-4)} \\ &= \frac{1}{2} u_4(t) e^{\frac{1}{2}(t-4) + 2} \\ &= \frac{1}{2} u_4(t) e^{\frac{1}{2}t - 2 + 2} \\ &= \frac{1}{2} u_4(t) e^{\frac{t}{2}} \end{split}$$

Therefore

$$f(t) = \frac{1}{2}u_4(t)e^{\frac{t}{2}}$$

ps. Book answer is wrong. It gives

$$f(t) = \frac{1}{2}u_4\left(\frac{t}{2}\right)e^{\frac{t}{2}}$$

1.17 Section 6.3 problem 30

Find Laplace transform of $f(t) = \begin{cases} 1 & 0 \le t < 1 \\ 0 & t \ge 1 \end{cases}$

solution

Writing f(t) in terms of Heaviside step function gives

$$f(t) = u_0(t) - u_1(t)$$

Using

$$u_c(t) \Longleftrightarrow e^{-cs} \frac{1}{s}$$

Therefore

$$\mathcal{L}\lbrace u_0\left(t\right)\rbrace = e^{-0s}\frac{1}{s} = \frac{1}{s}$$

$$\mathcal{L}\lbrace u_1\left(t\right)\rbrace = e^{-s}\frac{1}{s}$$

Hence

$$\mathcal{L}\{u_0(t) - u_1(t)\} = \frac{1}{s} - e^{-s} \frac{1}{s}$$
$$= \frac{1}{s} (1 - e^{-s}) \qquad s > 0$$

1.18 Section 6.3 problem 31

Find Laplace transform of
$$f(t) =$$

$$\begin{cases}
1 & 0 \le t < 1 \\
0 & 1 \le t < 2 \\
1 & 2 \le t < 3 \\
0 & t \ge 3
\end{cases}$$

solution

Writing f(t) in terms of Heaviside step function gives

$$f(t) = u_0(t) - u_1(t) + u_2(t) - u_3(t)$$

Using

$$u_c(t) \Longleftrightarrow e^{-cs} \frac{1}{s}$$

But f(t) = 1 in this case. Hence $F(s) = \frac{1}{s}$. Therefore

$$f(t) \iff \frac{1}{s}e^{0s} - \frac{1}{s}e^{-s} + \frac{1}{s}e^{-2s} - \frac{1}{s}e^{-3s}$$
$$= \frac{1}{s}\left(1 - e^{-s} + e^{-2s} - e^{-3s}\right) \qquad s > 0$$

1.19 Section 6.3 problem 32

Find Laplace transform of $f(t) = 1 + \sum_{k=1}^{2n+1} (-1)^k u_k(t)$

<u>solution</u>

Using

$$u_c(t) \Longleftrightarrow e^{-cs} \frac{1}{s}$$

Therefore

$$\mathcal{L}\left\{1 + \sum_{k=1}^{2n+1} (-1)^k u_k(t)\right\} = \mathcal{L}\left\{1\right\} + \mathcal{L}\left\{\sum_{k=1}^{2n+1} (-1)^k u_k(t)\right\}$$

$$= \frac{1}{s} + \sum_{k=1}^{2n+1} (-1)^k \frac{1}{s} e^{-ks}$$

$$= \sum_{k=0}^{2n+1} (-1)^k \frac{1}{s} e^{-ks}$$

$$= \frac{1}{s} \sum_{k=0}^{2n+1} (-e^{-s})^k$$

Since $|e^{-s}| < 1$ the sum converges. Using $\sum_{n=0}^{\infty} a_n = \left(\frac{1-r^{N+1}}{1-r}\right)$. Where |r| < 1. So the answer is

$$\mathcal{L}\left\{1 + \sum_{k=1}^{2n+1} (-1)^k u_k(t)\right\} = \frac{1}{s} \left(\frac{1 - (-e^{-s})^{2n+2}}{1 - (-e^{-s})}\right)$$
$$= \frac{1}{s} \left(\frac{1 - (-e)^{-(2n+2)s}}{1 + e^{-s}}\right)$$

Since 2n + 2 is even then

$$\mathcal{L}\left\{1 + \sum_{k=1}^{2n+1} \left(-1\right)^k u_k\left(t\right)\right\} = \frac{1}{s} \left(\frac{1 + e^{-(2n+2)s}}{1 + e^{-s}}\right) \qquad s > 0$$

Section 6.3 problem 33 1.20

Find Laplace transform of $f(t) = 1 + \sum_{k=1}^{\infty} (-1)^k u_k(t)$

solution

Using

$$u_c(t) \Longleftrightarrow e^{-cs} \frac{1}{s}$$

Therefore

$$\mathcal{L}\left\{1 + \sum_{k=1}^{\infty} (-1)^{k} u_{k}(t)\right\} = \mathcal{L}\left\{1\right\} + \mathcal{L}\left\{\sum_{k=1}^{\infty} (-1)^{k} u_{k}(t)\right\}$$

$$= \frac{1}{s} + \sum_{k=1}^{\infty} (-1)^{k} \frac{1}{s} e^{-ks}$$

$$= \frac{1}{s} + \frac{1}{s} \sum_{k=1}^{\infty} (-1)^{k} e^{-ks}$$

$$= \frac{1}{s} + \frac{1}{s} \sum_{k=1}^{\infty} (-e^{-s})^{k}$$

But

$$\sum_{k=1}^{\infty} r^k = \frac{r}{1-r} \qquad |r| < 1$$

Since s > 0 then $|e^{-s}| < 1$. So the answer

$$\frac{1}{s} + \frac{1}{s} \frac{-e^{-s}}{1 - (-e^{-s})} = \frac{1}{s} - \frac{1}{s} \frac{e^{-s}}{1 + e^{-s}}$$
$$= \frac{1 + e^{-s} - e^{-s}}{s(1 + e^{-s})}$$
$$= \frac{1}{s(1 + e^{-s})} \qquad s > 0$$

Section 6.4 problem 21



21. Consider the initial value problem

$$y'' + y = g(t),$$
 $y(0) = 0,$ $y'(0) = 0,$

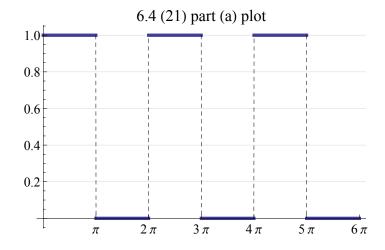
where

$$g(t) = u_0(t) + \sum_{k=1}^{n} (-1)^k u_{k\pi}(t).$$

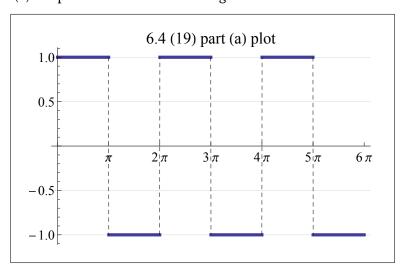
- (a) Draw the graph of g(t) on an interval such as $0 \le t \le 6\pi$. Compare the graph with that of f(t) in Problem 19(a).
- (b) Find the solution of the initial value problem.
- (c) Let n = 15 and plot the graph of the solution for $0 \le t \le 60$. Describe the solution and explain why it behaves as it does. Compare it with the solution of Problem 19.
- (d) Investigate how the solution changes as *n* increases. What happens as $n \to \infty$?

1.21.1 Part (a)

A plot of part (a) is the following



And a plot of part(a) for problem 19 is the following



We see the effect of having a 2 inside the sum. It extends the step $u_c(t)$ function to negative side.

1.21.2 Part (b)

The easy way to do this, is to solve for each input term separately, and then add all the solutions, since this is a linear ODE. Once we solve for the first 2-3 terms, we will see the pattern to use for the overall solution. Since the input g(t) is $u_0(t) + \sum_{k=1}^{\infty} (-1)^k u_{k\pi}(t)$, we will first first the response to $u_0(t)$, then for $-u_{\pi}(t)$ then for $+u_{2\pi}(t)$, and so on, and add them.

When the input is $u_0(t)$, then its Laplace transform is $\frac{1}{s}$, Hence, taking Laplace transform of the ODE gives (where now $Y(s) = \mathcal{L}(y(t))$)

$$(s^{2}Y(s) - sy(0) + y'(0)) + Y(s) = \frac{1}{s}$$

Applying initial conditions

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

Solving for $Y_0(s)$ (called it $Y_0(s)$ since the input is $u_0(t)$)

$$Y_0(s) = \frac{1}{s(s^2 + 1)}$$

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

Hence

$$y_0\left(t\right) = 1 - \cos t$$

We now do the next input, which is $-u_{\pi}(t)$, which has Laplace transform of $-\frac{e^{-\pi s}}{s}$, therefore, following what we did above, we obtain now

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

The effect of $e^{-\pi s}$ is to cause delay in time. Hence the inverse Laplace transform of the above is

the same as $y_0(t)$ but with delay

$$y_{\pi}\left(t\right)=-u_{\pi}\left(t\right)\left(1-\cos\left(t-\pi\right)\right)$$

Similarly, when the input is $+u_{2\pi}(t)$, which which has Laplace transform of $\frac{e^{-2\pi s}}{s}$, therefore, following what we did above, we obtain now

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

The effect of $e^{-2\pi s}$ is to cause delay in time. Hence the inverse Laplace transform of the above is the same as $y_0(t)$ but with now with delay of 2π , therefore

$$y_{2\pi}(t) = +u_{2\pi}(t)(1-\cos(t-2\pi))$$

And so on. We see that if we add all the responses, we obtain

$$y(t) = y_0(t) + y_{\pi}(t) + y_{2\pi}(t) + \cdots$$

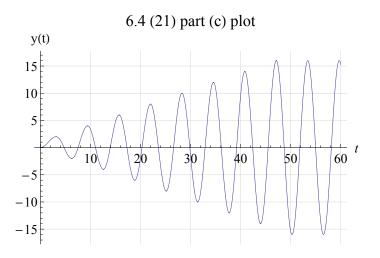
= $(1 - \cos t) - u_{\pi}(t) (1 - \cos (t - \pi)) + u_{2\pi}(t) (1 - \cos (t - 2\pi)) - \cdots$

Or

$$y(t) = (1 - \cos t) + \sum_{k=1}^{n} (-1)^{k} u_{k\pi}(t) (1 - \cos(t - k\pi))$$
 (1)

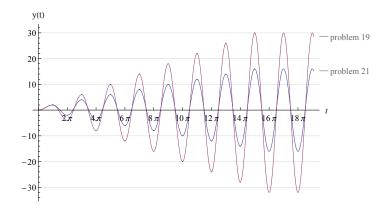
1.21.3 Part (c)

This is a plot of (1) for n = 15



We see the solution growing rapidly, they settling down after about t = 50 to sinusoidal wave at amplitude of about ± 15 . This shows the system reached steady state at around t = 50.

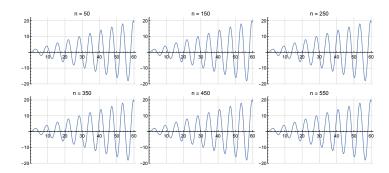
To compare it with problem 19 solution, I used the solution for 19 given in the book, and plotted both solution on top of each others. Also for up to t = 60. Here is the result



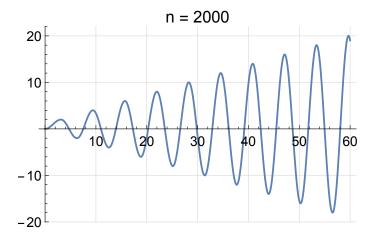
We see that problem 19 output follows the same pattern (since same frequency is used), but with double the amplitude. This is due to the 2 factor used in problem 19 compared to this problem.

1.21.4 Part(d)

At first, I tried it with n = 50,150,250,350,450,550. I can not see any noticeable change in the plot. Here is the result.



Even at n = 2000 there was no change to be noticed.



This shows additional input in the form of shifted unit steps, do not change the steady state solution.