

Lecture 28

Plan: Review class for the final

We will discuss the practice problems



1. Solve $y(t)$ from the following integral equation:

$$y(t) = 1 + t - \int_0^t (t-x)y(x) dx$$

Recall: §7.8

Defn: Convolution of f, g

$$(f * g)(t) = \int_0^t f(t-x)g(x) dx$$

properties: • $f * g = g * f$

• If $F(s) = \mathcal{L}\{f\}(s)$, $G(s) = \mathcal{L}\{g\}(s)$

then

$$\mathcal{L}\{f * g\}(s) = F(s)G(s).$$

equivalently, $\mathcal{L}^{-1}\{F(s)G(s)\}(t) = (f * g)(t)$.

A: Step 1: "Rewrite
 $y(t) = 1 + t - \int_0^t (t-x)y(x)dx$ "

by observing the convolution. Then apply
Laplace transform \mathcal{L} to the eqn

$$\text{Note } y(t) = 1 + t - \int_0^t (t-x)y(x)dx$$

$$\Rightarrow y(t) = 1 + t - t * y(t)$$

Apply \mathcal{L} to the above eqn \Rightarrow

$$\mathcal{L}\{y\}(s) = \mathcal{L}\{1\} + \mathcal{L}\{t\} - \mathcal{L}\{t * y(t)\}$$

Recall table from §7.2

$$\mathcal{L}\{1\} = \frac{1}{s}$$

$$\mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}} \Rightarrow \mathcal{L}\{t\} = \frac{1}{s^2}$$

Write $Y = \mathcal{L}\{y\}$. \Rightarrow

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

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

$$\Rightarrow (s^2 + 1)Y = s + 1$$

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

Step 2: Compute $y(t) = \mathcal{L}^{-1}\{Y\}$

Since $Y = \mathcal{L}\{y\}$

$$\Rightarrow y = \mathcal{L}^{-1}\{Y\} = \mathcal{L}^{-1}\left\{\frac{s+1}{s^2+1}\right\}$$

$$= \mathcal{L}^{-1}\left\{\frac{s}{s^2+1} + \frac{1}{s^2+1}\right\}$$

$$= \mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\} + \mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\}$$

$$= \cos t + \sin t$$

Here we used Table in §7.2

$$\mathcal{L}\{\sin bt\} = \frac{b}{s^2 + b^2}, \text{ for } b \in \mathbb{R}$$

$$\mathcal{L}\{\cos bt\} = \frac{s}{s^2 + 1}$$

Remark:

- You may like to review Q4 in HW 6. Which is similar to the above problem
- Reminder: To solve problems from 7.8 7.9, you might need knowledge from earlier sections (In particular, 7.2, 7.3).

2. Find the solution of the I.V.P

Q1 in HW7

$$y'' + 2y' + 2y = \delta(t - \pi), y(0) = 1, y'(0) = 0$$

Recall § 7.9

- " δ " is a function $\mathbb{R} \rightarrow \mathbb{R} \cup \{\infty\}$ satisfying

$$\textcircled{1} \quad \delta(t) = \begin{cases} 0 & t \neq 0 \\ \infty & t = 0 \end{cases}$$

$$\textcircled{2} \quad \int_{-\infty}^{\infty} f(t) \delta(t) dt = f(0)$$

if f is continuous in some interval containing 0.

$$\cdot \int_{-\infty}^{\infty} f(t) \delta(t-a) dt = f(a)$$

$$\star \cdot \text{for } a \geq 0, \quad \mathcal{L}\{\delta(t-a)\}(s) = e^{-as}$$

Recall § 7.3

$$\cdot \mathcal{L}\{f'\}(s) = s \mathcal{L}\{f\}(s) - f(0)$$

$$\cdot \mathcal{L}\{f''\}(s) = s^2 \mathcal{L}\{f\}(s) - sf(0) - f'(0)$$

A = Step 1: Apply \mathcal{L} to the eqn

$$"y'' + 2y' + 2y = \delta(t-\pi)"$$

\Rightarrow

$$\mathcal{L}\{y''\} + 2\mathcal{L}\{y'\} + 2\mathcal{L}\{y\} = \mathcal{L}\{\delta(t-\pi)\}$$

write $Y = \mathcal{L}\{y\}$. Note by § 7.3

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

$$= s^2 Y - s;$$

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

$$= sY - 1$$

Recall
initial condition

$$y(0) = 1$$

$$y'(0) = 0$$

By § 7.9. $\mathcal{L}\{\delta(t-\pi)\} = e^{-\pi s}$

$$\Rightarrow s^2 Y - s + 2(sY - 1) + 2Y = e^{-\pi s}$$

$$\Rightarrow (s^2 + 2s + 2)Y = s + 2 + e^{-\pi s}$$

$$\Rightarrow Y = \frac{s + 2 + e^{-\pi s}}{s^2 + 2s + 2}$$

Step 2: Compute $y = \mathcal{L}^{-1}\{Y\}$

Note $y = \mathcal{L}^{-1}\{Y\}$

$$= \mathcal{L}^{-1}\left\{\frac{s+2+e^{-\pi s}}{s^2+2s+2}\right\}$$

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

Note

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

Recall § 7.2

$$\mathcal{L}\{e^{at} \sin(bt)\} = \frac{b}{(s-a)^2 + b^2}$$

$$\mathcal{L}\{e^{at} \cos(bt)\} = \frac{s-a}{(s-a)^2 + b^2}$$

Let $a = -1, b = 1$

$$\Rightarrow \mathcal{L}\{e^{-t} \sin t\} = \frac{1}{(s+1)^2 + 1}$$

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

Recall § 7.6

u : step function

If $c > 0$, given $F = \mathcal{L}\{f\}$

$$\Rightarrow \mathcal{L}\{f(t-c)u(t-c)\} = e^{-cs} F(s)$$

$$\mathcal{L}^{-1}\{e^{-cs} F(s)\} = f(t-c)u(t-c)$$

Now $\frac{1}{(s+1)^2 + 1} = \mathcal{L}\{e^{-t} \sin t\}$.

Let $c = \pi$

$F(s)$ $f(t)$

$$\Rightarrow \mathcal{L}^{-1}\left\{e^{-\pi s} \frac{1}{(s+1)^2 + 1}\right\} = f(t-\pi)u(t-\pi)$$

$$= e^{-(t-\pi)} \sin(t-\pi)u(t-\pi)$$

Since $f(t) = e^{-t} \sin t$

Replacing all "t" by "t- π ".

$$\begin{aligned} \Rightarrow f(t-\pi) &= e^{-(t-\pi)} \sin(t-\pi) \\ &= e^{-(t-\pi)} (-\sin t) \end{aligned}$$

Hence

$$y = e^{-t} \sin t + e^{-t} \cos t$$

$$+ e^{-(t-\pi)} \sin(t-\pi)u(t-\pi)$$

3. Solve the I.V.P using power series centered at 0. Find the first four nonzero terms of the power series. Then find $y^{(3)}(0)$.

$$y'' - xy' - y = 0, \quad y(0) = 2, \quad y'(0) = -1.$$

§ 8.3

A. Step 1: write y as a power series, (and identify a_0, a_1), and compute y', y'' .

$$\text{write } y = \sum_{n=0}^{\infty} a_n x^n$$

$$\text{By Taylor's thm, } a_n = \frac{y^{(n)}(0)}{n!}$$

$$\Rightarrow a_0 = y(0) = 2$$

$$a_1 = y'(0) = -1$$

$$\text{Then we compute } y' = \sum_{n=1}^{\infty} n a_n x^{n-1}$$

Lecture 21 \rightarrow

$$y'' = \sum_{n=2}^{\infty} n(n-1) a_n x^{n-2}$$

Recall we need to find the first four nonzero terms

$$\begin{cases} a_0 = 2 \\ a_1 = -1 \\ a_2 = 1 \\ a_3 = -\frac{1}{3} \end{cases}$$

Next we compute $y^{(3)}(0)$:

By Taylor's thm, $a_n = \frac{y^{(n)}(0)}{n!}$

Let $n=3$, $\Rightarrow a_3 = \frac{y^{(3)}(0)}{3!}$

$$\Rightarrow y^{(3)}(0) = 3! a_3$$

$$= (3!) \left(-\frac{1}{3}\right) = -2$$

4: Find the general solution of the homogeneous linear system:

$$\vec{x}' = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 4 & 0 & 1 \end{bmatrix} \vec{x}$$

$$A = \text{write } A = \begin{bmatrix} 1 & 0 & 1 \\ 0 & 1 & 0 \\ 4 & 0 & 1 \end{bmatrix}$$

Step 1: Find the eigenvalues of A by solving $\det(\lambda I_3 - A) = 0$

Note

$$\lambda I_3 - A = \begin{bmatrix} \lambda - 1 & 0 & -1 \\ 0 & \lambda - 1 & 0 \\ -4 & 0 & \lambda - 1 \end{bmatrix}$$

\Rightarrow

$$\det(\lambda I_3 - A) = (\lambda - 1) \begin{vmatrix} \lambda - 1 & 0 \\ 0 & \lambda - 1 \end{vmatrix} + (-1) \begin{vmatrix} 0 & \lambda - 1 \\ -4 & 0 \end{vmatrix}$$

$$= (\lambda - 1)(\lambda - 1)^2 - 1 \cdot 4 \cdot (\lambda - 1)$$

$$= (\lambda - 1)^3 - 4(\lambda - 1)$$

$$= (\lambda - 1)(\lambda - 1)^2 - 4$$

$$= (\lambda - 1)(\lambda + 1)(\lambda - 3)$$

Let $\det(\lambda I_3 - A) = 0 \Rightarrow$

$$\lambda_1 = 1, \lambda_2 = -1, \lambda_3 = 3$$

They are the eigenvalues of A .

Step 2: Find the eigenvectors $\vec{v}_1, \vec{v}_2, \vec{v}_3$ corresponding to $\lambda_1, \lambda_2, \lambda_3$.

① Find an eigenvector \vec{v}_1 corresponding to $\lambda_1 = 1$. For that, we solve

$$(\lambda_1 I_3 - A) \vec{v}_1 = \vec{0}. \text{ write } \vec{v}_1 = \begin{bmatrix} x \\ y \\ z \end{bmatrix}.$$

$$\Rightarrow \begin{bmatrix} 0 & 0 & -1 \\ 0 & 0 & 0 \\ -4 & 0 & 0 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

$$\Rightarrow \begin{cases} -z = 0 \Rightarrow z = 0 \\ -4x = 0 \Rightarrow x = 0 \end{cases}$$

y is free to choose

we pick $y=1 \Rightarrow$

$$\vec{v}_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

② Find \vec{v}_2 corresponding to $\lambda_2 = -1$

Solve $(\lambda_2 I_3 - A) \vec{v}_2 = 0$

write $\vec{v}_2 = \begin{bmatrix} x \\ y \\ z \end{bmatrix}$.

$$\Rightarrow \begin{bmatrix} -2 & 0 & -1 \\ 0 & -2 & 0 \\ -4 & 0 & -2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

$$\Rightarrow \begin{cases} -2x - z = 0 & \textcircled{1} \\ -2y = 0 & \textcircled{2} \\ -4x - 2z = 0 & \textcircled{3} \end{cases}$$

Note

$$\textcircled{1} \Rightarrow \textcircled{3}$$

$$\Rightarrow \begin{cases} 2x + z = 0 \\ 2y = 0 \end{cases} \Rightarrow \begin{cases} z = -2x \\ y = 0 \end{cases}$$

Choose $x=1, \Rightarrow z=-2$

Hence $\vec{v}_2 = \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$

③ Find \vec{v}_3 corresponding to $\lambda_3 = 3$

We solve

$$(\lambda_3 I_3 - A) \vec{v}_3 = 0$$

$$\begin{bmatrix} 2 & 0 & -1 \\ 0 & 2 & 0 \\ -4 & 0 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \\ z \end{bmatrix} = 0$$

$$\Rightarrow \begin{cases} 2x - z = 0 & \textcircled{1} \\ zy = 0 & \textcircled{2} \\ -4x + 2z = 0 & \textcircled{3} \end{cases} \quad \begin{array}{l} \text{Note} \\ \textcircled{1} \Rightarrow \textcircled{3} \end{array}$$

$$\Rightarrow \begin{cases} 2x - z = 0 \\ zy = 0 \end{cases} \Rightarrow \begin{cases} z = 2x \\ y = 0 \end{cases}$$

Choose $x=1 \Rightarrow z=2 \Rightarrow \vec{v}_3 = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}$

Summarize:

$$\lambda_1 = 1 \rightarrow \vec{v}_1 = \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix}$$

$$\lambda_2 = -1 \rightarrow \vec{v}_2 = \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix}$$

$$\lambda_3 = 3 \rightarrow \vec{v}_3 = \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}$$

Step 3: write down the general soln

$$\vec{x} = C_1 e^{\lambda_1 t} \vec{v}_1 + C_2 e^{\lambda_2 t} \vec{v}_2 + C_3 e^{\lambda_3 t} \vec{v}_3$$

$$= C_1 e^t \begin{bmatrix} 0 \\ 1 \\ 0 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} 1 \\ 0 \\ -2 \end{bmatrix} + C_3 e^{3t} \begin{bmatrix} 1 \\ 0 \\ 2 \end{bmatrix}$$

5. Use the method of undetermined coefficients to find the general soln:

$$\vec{x}' = \underbrace{\begin{bmatrix} 3 & 2 \\ -1 & 0 \end{bmatrix}}_A \vec{x} + \underbrace{\begin{bmatrix} 1 \\ 2 \end{bmatrix}}_f$$

A: Step 1: Find the general soln to the associated homogeneous system:

$$\vec{x}' = \begin{bmatrix} 3 & 2 \\ -1 & 0 \end{bmatrix} \vec{x}$$

Find eigenvalues of A.

$$\det(\lambda I_2 - A) = 0$$

$$\Rightarrow \begin{vmatrix} \lambda - 3 & -2 \\ 1 & \lambda \end{vmatrix} = 0$$

$$\Rightarrow \lambda(\lambda - 3) + 2 = 0$$

$$\Rightarrow \lambda^2 - 3\lambda + 2 = 0 \Rightarrow (\lambda - 1)(\lambda - 2) = 0$$

$$\Rightarrow \lambda_1 = 1, \lambda_2 = 2 \leftarrow \text{eigenvalues of } A.$$

Find corresponding eigenvectors \vec{v}_1, \vec{v}_2 .

Solve $(\lambda_1 I_2 - A) \vec{v}_1 = 0$

$$\Rightarrow \begin{bmatrix} -2 & -2 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0$$

$$\Rightarrow \begin{cases} -2x - 2y = 0 \\ x + y = 0 \end{cases} \Rightarrow x + y = 0$$

pick $x=1 \Rightarrow y=-1 \Rightarrow \vec{v}_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

Solve $(\lambda_2 I_2 - A) \vec{v}_2 = 0$

$$\begin{bmatrix} -1 & -2 \\ 1 & 2 \end{bmatrix} \begin{bmatrix} x \\ y \end{bmatrix} = 0$$

$$\Rightarrow x + 2y = 0$$

pick $x=1 \Rightarrow y=-\frac{1}{2} \Rightarrow \vec{v}_2 = \begin{bmatrix} 1 \\ -\frac{1}{2} \end{bmatrix}$

Summarize: $\lambda_1=1, \rightarrow \vec{v}_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$

$$\lambda_2=2 \rightarrow \vec{v}_2 = \begin{bmatrix} 1 \\ -\frac{1}{2} \end{bmatrix}$$

$$\text{Hence } \vec{x}_h = c_1 e^t \begin{bmatrix} 1 \\ -1 \end{bmatrix} + c_2 e^{2t} \begin{bmatrix} 1 \\ -\frac{1}{2} \end{bmatrix}$$

Step 2. Find a particular soln to

$$\vec{x}' = \begin{bmatrix} 3 & 2 \\ -1 & 0 \end{bmatrix} \vec{x} + \begin{bmatrix} 1 \\ 2 \end{bmatrix} \leftarrow \vec{p}$$

by using test function

Lecture 27 $\vec{x}_p = \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}$

plug \vec{x}_p into the linear system

$$\vec{x}_p' = \begin{bmatrix} 3 & 2 \\ -1 & 0 \end{bmatrix} \vec{x}_p + \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 3 & 2 \\ -1 & 0 \end{bmatrix} \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + \begin{bmatrix} 1 \\ 2 \end{bmatrix}$$

$$\Rightarrow \begin{bmatrix} 0 \\ 0 \end{bmatrix} = \begin{bmatrix} 3a_1 + 2a_2 + 1 \\ -a_1 + 2 \end{bmatrix}$$

$$\Rightarrow \begin{cases} 3a_1 + 2a_2 + 1 = 0 \\ -a_1 + 2 = 0 \end{cases} \Rightarrow \begin{cases} a_1 = 2 \\ a_2 = -\frac{7}{2} \end{cases}$$

$$\Rightarrow \vec{x}_p = \begin{bmatrix} 2 \\ -\frac{1}{2} \end{bmatrix}$$

Step 3: Write down the general soln to the nonhomogeneous system.

$$\vec{x} = \vec{x}_h + \vec{x}_p$$

$$= c_1 e^t \begin{bmatrix} 1 \\ -1 \end{bmatrix} + c_2 e^{2t} \begin{bmatrix} 1 \\ -\frac{1}{2} \end{bmatrix} + \begin{bmatrix} 2 \\ -\frac{1}{2} \end{bmatrix}$$

6. Use the method of variation of parameters to find the general soln to

$$\vec{x}' = \begin{bmatrix} 3 & 2 \\ -1 & 0 \end{bmatrix} \vec{x} + \begin{bmatrix} 1 \\ 2 \end{bmatrix} \leftarrow \vec{f}$$

A: Step 1: Find the general soln (or a fundamental soln set) to the associated homogeneous system.

$$\vec{x}' = \begin{bmatrix} 3 & 2 \\ -1 & 0 \end{bmatrix} \vec{x}$$

We did this in Q5:

$$\lambda_1 = 1 \rightarrow v_1 = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

$$\lambda_2 = 2 \rightarrow v_2 = \begin{bmatrix} 1 \\ -\frac{1}{2} \end{bmatrix}$$

\Rightarrow a fundamental soln set:

$$\vec{x}_1 = e^{\lambda_1 t} \vec{v}_1 = e^t \begin{bmatrix} 1 \\ -1 \end{bmatrix} = \begin{bmatrix} e^t \\ -e^t \end{bmatrix}$$

$$\vec{x}_2 = e^{\lambda_2 t} \vec{v}_2 = e^{2t} \begin{bmatrix} 1 \\ -\frac{1}{2} \end{bmatrix} = \begin{bmatrix} e^{2t} \\ -\frac{1}{2}e^{2t} \end{bmatrix}$$

Step 2: Form a 2×2 matrix

$$X = [\vec{x}_1, \vec{x}_2] = \begin{bmatrix} e^t & e^{2t} \\ -e^t & -\frac{1}{2}e^{2t} \end{bmatrix}$$

Then compute X^{-1}

If $X = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$ and $\det(X) = ad - bc \neq 0$

then $X^{-1} = \frac{1}{ad - bc} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$

$$\begin{aligned} \Rightarrow X^{-1} &= \frac{1}{-\frac{1}{2}e^{3t} + e^{3t}} \begin{bmatrix} -\frac{1}{2}e^{2t} & -e^{2t} \\ e^t & e^t \end{bmatrix} \\ &= \frac{2}{e^{3t}} \begin{bmatrix} -\frac{1}{2}e^{2t} & -e^{2t} \\ e^t & e^t \end{bmatrix} \\ &= \begin{bmatrix} -e^{-t} & -2e^{-t} \\ 2e^{-2t} & 2e^{-2t} \end{bmatrix} \end{aligned}$$

Step 3: Compute $\vec{v} = \int X^{-1} \vec{f} dt$

Recall $\vec{f} = \begin{bmatrix} 1 \\ 2 \end{bmatrix}$

$$\begin{aligned} \Rightarrow X^{-1} \vec{f} &= \begin{bmatrix} -e^{-t} - 4e^{-t} \\ 2e^{-2t} + 4e^{-2t} \end{bmatrix} \\ &= \begin{bmatrix} -5e^{-t} \\ 6e^{-2t} \end{bmatrix} \end{aligned}$$

$$\Rightarrow \vec{v} = \int \begin{bmatrix} -5e^{-t} \\ 6e^{-2t} \end{bmatrix} dt$$

$$= \begin{bmatrix} \int -5e^{-t} dt \\ \int 6e^{-2t} dt \end{bmatrix}$$

$$= \begin{bmatrix} 5e^{-t} \\ -3e^{-2t} \end{bmatrix}$$

Then $\vec{x}_p = X\vec{v}$

$$= \begin{bmatrix} e^t & e^{2t} \\ -e^t & -\frac{1}{2}e^{2t} \end{bmatrix} \begin{bmatrix} 5e^{-t} \\ -3e^{-2t} \end{bmatrix}$$

$$= \begin{bmatrix} 5-3 \\ -5+\frac{3}{2} \end{bmatrix} = \begin{bmatrix} 2 \\ -\frac{7}{2} \end{bmatrix}$$

Step 4: Write down the general soln to the given nonhomogeneous system.

$$\begin{aligned}\vec{x} &= \vec{x}_h + \vec{x}_p \\ &= C_1 e^{zt} \begin{bmatrix} 1 \\ -1 \end{bmatrix} + C_2 e^{2zt} \begin{bmatrix} 1 \\ -\frac{1}{2} \end{bmatrix} + \begin{bmatrix} 2 \\ -\frac{7}{2} \end{bmatrix}\end{aligned}$$

Thanks, everyone!