

Math 20D - Fall 2011 - Final Exam

**Problem 1.**

A population  $y(t)$  of turtles is growing on an island according to the logistic equation with harvesting

$$\frac{dy}{dt} = y(600 - y) - 50,000, \quad y(0) = y_0 > 0.$$

- (i) Find the critical solutions, indicate their type, draw the phase line and sketch the graphs of some solutions.
- (ii) Assume that at time  $t = 0$  there are 200 turtles on the island. How many turtles will there be on the island in the long run?

**Answer :**

- (i) *We find the critical points*

$$\frac{dy}{dt} = y(600 - y) - 50,000 = (-y + 100)(y - 500) = 0 \implies y = 100 \text{ and } y = 500.$$

*The parabola  $y(600 - y) - 50,000$  is concave, so the signs are negative for  $y < 100$ , positive for  $100 < y < 500$  and negative for  $y > 500$ . In particular, the function  $y$  is decreasing for  $y < 100$ , increasing for  $100 < y < 500$  and decreasing for  $y > 500$ . Drawing the phase line and sketching some of the solutions, we see that  $y = 100$  repels solutions hence it is an unstable critical point. On the other hand  $y = 500$  attracts solutions, hence  $y = 500$  is a stable critical point.*

- (ii) *Since  $y(0) = 200$  which falls in the interval  $(100, 500)$ , it follows that the solution converges to the stable critical point*

$$\lim_{t \rightarrow \infty} y(t) = 500.$$

**Problem 2.**

Consider the inhomogeneous differential equation

$$(\star) \quad x^2 y'' - xy' + y = x \ln x, \text{ for } x > 0.$$

This problem has three main parts (A), (B), (C), all independent of each other.

(A.) Check that  $y_1 = x$  is a solution to the homogeneous differential equation. We now proceed to find a second solution  $y_2$  to the homogeneous equation.

(B.1) Show that for any fundamental pair of solutions  $(y_1, y_2)$  to the homogeneous equation we must have  $W(y_1, y_2) = Cx$  for some constant  $C \neq 0$ .

(B.2) Set  $y_1 = x$ . Consider a second solution  $y_2$  to the the homogeneous equation satisfying the initial values

$$y_2(1) = 0, \quad y_2'(1) = 1.$$

Show that  $W(y_1, y_2) = x$ .

(B.3) Use part (B.2) to show that the solution  $y_2$  must satisfy

$$xy_2' - y_2 = x.$$

(B.4) Use (B3) to find a second solution  $y_2$ .

(C) Using the solutions

$$y_1 = x \text{ and } y_2 = x \ln x$$

to the homogeneous equation, find the general solution to the inhomogeneous equation  $(\star)$  by variation of parameters.

**Answer :**

(A) *We verify that  $y_1 = x$  is a solution by computing  $y_1' = 1, y_1'' = 0$ . Direct computation then shows that the differential equation is verified*

$$x^2 y_1'' - xy_1' + y_1 = 0.$$

(B1) *This follows by Abel's theorem. We first bring the equation in standard form*

$$y'' - \frac{1}{x}y' + \frac{1}{x^2}y = 0.$$

*Abel's theorem states that*

$$W(y_1, y_2) = C \exp\left(\int \frac{1}{x} dx\right) = C \exp(\ln x) = Cx$$

*as needed.*

(B2) *We compute*

$$W(y_1, y_2) = \begin{vmatrix} y_1 & y_2 \\ y_1' & y_2' \end{vmatrix} = \begin{vmatrix} x & y_2 \\ 1 & y_2' \end{vmatrix} = xy_2' - y_2.$$

*Evaluating at  $x = 1$  we find*

$$W(y_1, y_2)(1) = 1 \cdot y_2'(1) - y_2(1) = 1$$

using the initial conditions  $y_2(1) = 0, y_2'(1) = 1$ . Since we already showed in (B1) that  $W(y_1, y_2) = Cx$  it follows

$$W(y_1, y_2)(1) = C \cdot 1 = C$$

from where  $C = 1$  by comparing with the preceding equation. Thus  $W(y_1, y_2) = x$ .

(B3) We showed in part (B2) that

$$W(y_1, y_2) = xy_2' - y_2 \text{ and } W(y_1, y_2) = x$$

from where the conclusion follows.

(B4) To find  $y_2$  we use integrating factors. We first write the equation  $xy_2' - y_2 = x$  in standard form

$$y_2' - \frac{1}{x}y_2 = 1.$$

The integrating factor is

$$\mu = \exp\left(-\int \frac{1}{x}\right) = \exp(-\ln x) = \frac{1}{x}.$$

Multiplying both sides by the integrating factor we find

$$\left(\frac{1}{x}y_2\right)' = \frac{1}{x} \implies \frac{1}{x}y_2 = \ln x + K \implies y_2 = x \ln x + Kx.$$

To find the constant  $K$  we use the initial value  $y_2(1) = 0$  which yields  $K = 0$  so that

$$y_2 = x \ln x.$$

(C) We bring the equation to be solved into standard form

$$y'' - \frac{1}{x}y' + \frac{1}{x^2}y = \frac{\ln x}{x}.$$

We have computed  $W(y_1, y_2) = x$  above. By variation of parameters a particular solution is

$$y_p = u_1y_1 + u_2y_2.$$

We have

$$u_1 = -\int \frac{\ln x}{x} \cdot \frac{y_2}{W} dx = -\int \frac{\ln x}{x} \cdot \frac{x \ln x}{x} dx = -\int \frac{(\ln x)^2}{x} dx = -\int (\ln x)^2 \cdot (\ln x)' dx = -\frac{1}{3}(\ln x)^3.$$

Similarly,

$$u_2 = \int \frac{\ln x}{x} \cdot \frac{y_1}{W} dx = \int \frac{\ln x}{x} \cdot \frac{x}{x} dx = \int \frac{\ln x}{x} dx = \int (\ln x) \cdot (\ln x)' dx = \frac{1}{2}(\ln x)^2.$$

A particular solution is found by substituting into the above expression

$$y_p = -\frac{1}{3}(\ln x)^3 \cdot x + \frac{1}{2}(\ln x)^2 \cdot x \ln x = \frac{1}{6}x(\ln x)^3.$$

The general solution takes the form

$$y = y_p + y_h = y_p + c_1y_1 + c_2y_2 = \frac{1}{6}x(\ln x)^3 + c_1x + c_2x \ln x.$$

**Problem 3.**

Consider the system  $\vec{x}' = A\vec{x}$  where

$$A = \begin{bmatrix} -2 & -8 \\ 1 & -8 \end{bmatrix}.$$

The eigenvalues are  $\lambda_1 = -4$  and  $\lambda_2 = -6$ . (You do not need to check this fact.)

- (i) Find a fundamental pair of solutions to the system.
- (ii) Draw the trajectories of the general solution. What is the type of the phase portrait you obtained?
- (iii) Calculate the matrix exponential  $e^{At}$ .
- (iv) Solve the initial value problem  $\vec{x}(0) = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$ .
- (v) Use variation of parameters to find a particular solution the following inhomogeneous system

$$\vec{x}' = A\vec{x} + \begin{bmatrix} 12t \\ 0 \end{bmatrix}.$$

**Answer :**

- (i) We find eigenvectors for the two eigenvalues. Letting  $A = \begin{bmatrix} -2 & -8 \\ 1 & -8 \end{bmatrix}$  we compute for the first eigenvalue

$$A + 4I = \begin{bmatrix} 2 & -8 \\ 1 & -4 \end{bmatrix} \implies \vec{v}_1 = \begin{bmatrix} 4 \\ 1 \end{bmatrix}.$$

For the second eigenvalue, we compute

$$A + 6I = \begin{bmatrix} 4 & -8 \\ 1 & -2 \end{bmatrix} \implies \vec{v}_2 = \begin{bmatrix} 2 \\ 1 \end{bmatrix}.$$

We form the two fundamental solutions

$$\vec{x}_1 = e^{-4t} \begin{bmatrix} 4 \\ 1 \end{bmatrix}, \vec{x}_2 = e^{-6t} \begin{bmatrix} 2 \\ 1 \end{bmatrix}.$$

- (ii) The general solution is

$$\vec{x} = c_1\vec{x}_1 + c_2\vec{x}_2 = c_1e^{-4t} \begin{bmatrix} 4 \\ 1 \end{bmatrix} + c_2e^{-6t} \begin{bmatrix} 2 \\ 1 \end{bmatrix}.$$

When  $t \rightarrow -\infty$ , the solutions are of large magnitude and follow the dominant term  $e^{-6t}$  in the direction of the vector  $\begin{bmatrix} 2 \\ 1 \end{bmatrix}$ . When  $t \rightarrow \infty$ , the solutions approach zero, and they follow the dominant term  $e^{-4t}$  in the direction  $\begin{bmatrix} 4 \\ 1 \end{bmatrix}$ . The origin is a node sink.

- (iii) We have

$$e^{At} = \Phi(t) = \Psi(t) \cdot \Psi(0)^{-1}.$$

We find the fundamental matrix

$$\Psi(t) = \begin{bmatrix} 4e^{-4t} & 2e^{-6t} \\ e^{-4t} & e^{-6t} \end{bmatrix}.$$

Thus

$$\Psi(0) = \begin{bmatrix} 4 & 2 \\ 1 & 1 \end{bmatrix} \implies \Psi(0)^{-1} = \frac{1}{2} \begin{bmatrix} 1 & -2 \\ -1 & 4 \end{bmatrix}.$$

Substituting we find

$$e^{At} = \begin{bmatrix} 4e^{-4t} & 2e^{-6t} \\ e^{-4t} & e^{-6t} \end{bmatrix} \cdot \frac{1}{2} \begin{bmatrix} 1 & -2 \\ -1 & 4 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} 4e^{-4t} - 2e^{-6t} & -8e^{-4t} + 8e^{-6t} \\ e^{-4t} - e^{-6t} & -2e^{-4t} + 4e^{-6t} \end{bmatrix}.$$

(iv) We have

$$\vec{x} = e^{At} \cdot \vec{x}_0 = \frac{1}{2} \begin{bmatrix} 4e^{-4t} - 2e^{-6t} & -8e^{-4t} + 8e^{-6t} \\ e^{-4t} - e^{-6t} & -2e^{-4t} + 4e^{-6t} \end{bmatrix} \cdot \begin{bmatrix} 1 \\ 1 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} -4e^{-4t} + 6e^{-6t} \\ -e^{-4t} + 3e^{-6t} \end{bmatrix}.$$

(v) We compute

$$\vec{x} = \Psi(t) \int \Psi(t)^{-1} \begin{bmatrix} 12t \\ 0 \end{bmatrix} dt.$$

We have

$$\Psi(t)^{-1} = \frac{1}{2e^{-10t}} \begin{bmatrix} e^{-6t} & -2e^{-6t} \\ -e^{-4t} & 4e^{-4t} \end{bmatrix} = \frac{1}{2} \begin{bmatrix} e^{4t} & -2e^{4t} \\ -e^{6t} & 4e^{6t} \end{bmatrix}.$$

Thus

$$\begin{aligned} \vec{x} &= \begin{bmatrix} 4e^{-4t} & 2e^{-6t} \\ e^{-4t} & e^{-6t} \end{bmatrix} \cdot \int \frac{1}{2} \begin{bmatrix} e^{4t} & -2e^{4t} \\ -e^{6t} & 4e^{6t} \end{bmatrix} \cdot \begin{bmatrix} 12t \\ 0 \end{bmatrix} \\ &= \begin{bmatrix} 4e^{-4t} & 2e^{-6t} \\ e^{-4t} & e^{-6t} \end{bmatrix} \int \begin{bmatrix} 6te^{4t} \\ -6te^{6t} \end{bmatrix} \\ &= \begin{bmatrix} 4e^{-4t} & 2e^{-6t} \\ e^{-4t} & e^{-6t} \end{bmatrix} \cdot \begin{bmatrix} \frac{3}{2} \left( t - \frac{1}{4} \right) e^{4t} \\ - \left( t - \frac{1}{6} \right) e^{6t} \end{bmatrix} = \begin{bmatrix} 4t - \frac{7}{6} \\ \frac{1}{2}t - \frac{5}{24} \end{bmatrix}. \end{aligned}$$

The integrals were computed via integration by parts. For instance

$$\int 6te^{6t} dt = \int t(e^{6t})' dt = te^{6t} - \int e^{6t} dt = te^{6t} - \frac{1}{6}e^{6t} = \left( t - \frac{1}{6} \right) e^{6t}.$$

The second integral is similar

$$\int 6te^{4t} dt = \int \frac{3}{2}t(e^{4t})' dt = \frac{3}{2} \left( te^{4t} - \int e^{4t} dt \right) = \frac{3}{2} \left( t - \frac{1}{4} \right) e^{4t}.$$

**Problem 4.**

Find two independent real valued solutions of the system

$$\vec{x}' = \begin{bmatrix} 1 & 1 \\ -5 & 3 \end{bmatrix} \vec{x}.$$

**Answer:** We write  $A = \begin{bmatrix} 1 & 1 \\ -5 & 3 \end{bmatrix}$ . We compute  $\text{Tr } A = 4, \det A = 8$  so the characteristic polynomial is

$$\lambda^2 - 4\lambda + 8 = 0 \implies (\lambda - 2)^2 + 4 = 0 \implies \lambda - 2 = \pm 2i \implies \lambda = 2 \pm 2i.$$

We use only one of the eigenvalues below, say  $\lambda = 2 + 2i$ . We find an eigenvector by computing

$$A - (2 + 2i)I = A - \begin{bmatrix} 1 + 2i & 0 \\ 0 & 1 + 2i \end{bmatrix} = \begin{bmatrix} 1 - (2 + 2i) & 1 \\ -5 & 3 - (2 + 2i) \end{bmatrix} = \begin{bmatrix} -1 - 2i & 1 \\ -5 & 1 - 2i \end{bmatrix} \implies \vec{v} = \begin{bmatrix} 1 \\ 1 + 2i \end{bmatrix}.$$

Thus a complex valued solution is given by

$$\begin{aligned} \vec{x}_1 &= e^{(2+2i)t} \begin{bmatrix} 1 \\ 1 + 2i \end{bmatrix} = e^{2t}(\cos 2t + i \sin 2t) \begin{bmatrix} 1 \\ 1 + 2i \end{bmatrix} \\ &= e^{2t} \begin{bmatrix} \cos 2t + i \sin 2t \\ (1 + 2i)(\cos 2t + i \sin 2t) \end{bmatrix} = e^{2t} \begin{bmatrix} \cos 2t + i \sin 2t \\ \cos 2t - 2 \sin 2t + i(2 \cos 2t + \sin 2t) \end{bmatrix}. \end{aligned}$$

We find the real valued solutions by taking the real and imaginary part of the complex valued solution. We have

$$u_1 = e^{2t} \begin{bmatrix} \cos 2t \\ \cos 2t - 2 \sin 2t \end{bmatrix}, v_1 = e^{2t} \begin{bmatrix} \sin 2t \\ 2 \cos 2t + \sin 2t \end{bmatrix}.$$

are the real valued solutions. There are other possible answers here as well.

**Problem 5.**

Consider the differential equation

$$y'' - xy' - y = 0$$

whose solutions are power series in  $x$  centered at  $x_0 = 0$ .

- (i) Find the recurrence relation between the coefficients of the power series  $y$ .
- (ii) Write down the first three *non-zero* terms in each of the two linearly independent solutions.
- (iii) Express the solution involving only even powers of  $x$  in closed form. The final answer should be a familiar exponential. You may need to recall the series expansion

$$e^y = 1 + y + \frac{y^2}{2!} + \frac{y^3}{3!} + \dots + \frac{y^n}{n!} + \dots$$

**Answer :**

- (i) *We write*

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

*We compute*

$$y' = \sum_{n=1}^{\infty} n a_n x^{n-1} \implies xy' = \sum_{n=1}^{\infty} n a_n x^n = \sum_{n=0}^{\infty} n a_n x^n$$

*where in the above we used that the term corresponding to  $n = 0$  is in fact zero  $n a_n = 0$  for  $n = 0$ .*

*In addition,*

$$y'' = \sum_{n=2}^{\infty} a_n n(n-1) x^{n-2} = \sum_{n=0}^{\infty} a_{n+2} (n+2)(n+1) x^n,$$

*where the shift  $n \rightarrow n+2$  was done in the last step. Thus*

$$\begin{aligned} y'' - xy' - y &= \sum_{n=0}^{\infty} a_{n+2} (n+1)(n+2) x^n - \sum_{n=0}^{\infty} n a_n x^n - \sum_{n=0}^{\infty} a_n x^n \\ &= \sum_{n=0}^{\infty} [a_{n+2} (n+1)(n+2) - n a_n - a_n] \cdot x^n \\ &= \sum_{n=0}^{\infty} [a_{n+2} (n+1)(n+2) - a_n (n+1)] \cdot x^n. \end{aligned}$$

*Since  $y'' - xy' - y = 0$  we conclude*

$$a_{n+2} (n+1)(n+2) - a_n (n+1) = 0 \implies a_{n+2} (n+2) - a_n = 0$$

*for all  $n$ .*

- (ii) *We write down the first coefficients of the even solution by using  $n = 0, n = 2$ . We find*

$$\begin{aligned} 2a_2 - a_0 &= 0 \implies a_2 = \frac{a_0}{2} \\ 4a_4 - a_2 &= 0 \implies a_4 = \frac{a_2}{4} = \frac{a_0}{2 \cdot 4}. \end{aligned}$$

The even solution is

$$\begin{aligned} y^{even} &= a_0 + a_2x^2 + a_4x^4 + \dots = a_0 + \frac{a_0}{2}x^2 + \frac{a_0}{2 \cdot 4}x^4 + \dots \\ &= a_0 \left( 1 + \frac{x^2}{2} + \frac{x^4}{2 \cdot 4} + \dots \right). \end{aligned}$$

Here we can even set  $a_0 = 1$  if we wish to find an answer without any undetermined constants.

For the odd solution we use  $n = 1$  and  $n = 3$  to find

$$\begin{aligned} 3a_3 - a_1 &= 0 \implies a_3 = \frac{a_1}{3} \\ 5a_5 - a_3 &= 0 \implies a_5 = \frac{a_3}{5} = \frac{a_1}{3 \cdot 5}. \end{aligned}$$

This yields

$$y^{odd} = a_1x + a_3x^3 + a_5x^5 + \dots = a_1 \left( x + \frac{1}{3}x^3 + \frac{1}{3 \cdot 5}x^5 + \dots \right).$$

Again, we could use  $a_1 = 1$  if we wish to find an answer without any undetermined constants.

(iii) We wish to first the pattern for the even solution. If we continue further with  $n = 4$  we find

$$6a_6 - a_4 = 0 \implies a_6 = \frac{a_4}{6} = \frac{a_0}{2 \cdot 4 \cdot 6}$$

while  $n = 6$  yields

$$8a_8 - a_6 = 0 \implies a_8 = \frac{a_6}{8} = \frac{a_0}{2 \cdot 4 \cdot 6 \cdot 8}.$$

The pattern is now clear

$$a_{2k} = \frac{a_0}{2 \cdot 4 \cdot 6 \cdot \dots \cdot (2k)} = \frac{a_0}{2^k \cdot (1 \cdot 2 \cdot \dots \cdot k)} = \frac{a_0}{2^k k!}.$$

Let us set  $a_0 = 1$  since we wish to speak about a specific even solution (which is only unique up to scaling). Then

$$a_{2k} = \frac{1}{2^k k!}$$

and

$$y^{even} = \sum_{k=0}^{\infty} a_{2k}x^{2k} = \sum_{k=0}^{\infty} \frac{1}{2^k k!}x^{2k} = \sum_{k=0}^{\infty} \frac{1}{k!} \cdot \left( \frac{x^2}{2} \right)^k = e^{\frac{x^2}{2}}.$$



**Problem 6.**

Consider the function

$$h(t) = \begin{cases} 0 & t < 1 \\ t^2 & 1 \leq t < 2 \\ t^2 + t - 2 & t \geq 2. \end{cases}$$

- (i) Express  $h$  in terms of unit step functions.
- (ii) Find the Laplace transform of  $h$ . You may leave your answer as a sum of fractions.

**Answer:**

- (i) We have  $h(t) = t^2 u_1(t) + (t - 2)u_2(t)$ .
- (ii) We use that

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

In our case, the second term is a direct application (taking  $c = 2$  and  $f(t) = t$  so that  $F(s) = \frac{1}{s^2}$ ), so

$$(t - 2)u_2(t) \mapsto \frac{e^{-2s}}{s^2}.$$

For the first term, we wish to write

$$t^2 u_1(t) = f(t - 1)u_1(t)$$

for some suitable function  $f$  in order to apply the formula. This means

$$f(t - 1) = t^2 \implies f(t) = (t + 1)^2 = t^2 + 2t + 1 \implies F(s) = \frac{2}{s^3} + \frac{2}{s^2} + \frac{1}{s}.$$

We have

$$t^2 u_1(t) = f(t - 1)u_1(t) \mapsto e^{-s}F(s) = \frac{2e^{-s}}{s^3} + \frac{2e^{-s}}{s^2} + \frac{e^{-s}}{s}.$$

Therefore

$$H(s) = \frac{2e^{-s}}{s^3} + \frac{2e^{-s}}{s^2} + \frac{e^{-s}}{s} + \frac{e^{-2s}}{s^2}.$$

**Problem 7.**

Use Laplace transforms to solve the initial value problem

$$y'' + 2y' + 5y = e^{-2t}, \quad y(0) = 0, y'(0) = 1.$$

**Answer:** We have

$$y'' \mapsto s^2Y - sy(0) - y'(0) = s^2Y - 1,$$

$$y' \mapsto sY - y(0) = sY.$$

The equation to be solved becomes after applying Laplace transform

$$\begin{aligned} s^2Y - 1 + 2sY + 5Y &= \frac{1}{s+2} \implies (s^2 + 2s + 5)Y = 1 + \frac{1}{s+2} \\ \implies Y &= \frac{1}{s^2 + 2s + 5} + \frac{1}{(s+2)(s^2 + 2s + 5)}. \end{aligned}$$

We need to compute the inverse Laplace transforms of the above expression. The first term

$$\frac{1}{s^2 + 2s + 5} = \frac{1}{(s+1)^2 + 4} \text{ has inverse Laplace equal to } \frac{1}{2} \sin 2te^{-t}.$$

The second term is more difficult. We use partial fractions to write

$$\frac{1}{(s+2)(s^2 + 2s + 5)} = \frac{A}{s+2} + \frac{Bs + C}{s^2 + 2s + 5}.$$

Direct computation yields

$$\begin{aligned} A(s^2 + 2s + 5) + (s+2)(Bs + C) &= 1 \iff s^2(A+B) + s(2A+2B+C) + 5A+2C = 1 \\ \iff A+B &= 0, 2A+2B+C = 0, 5A+2C = 1 \iff A = \frac{1}{5}, B = -\frac{1}{5}, C = 0. \end{aligned}$$

Thus

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

The Laplace inverse equals

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

Collecting all terms

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

or simplifying

$$y(t) = \frac{e^{-2t}}{5} + \frac{3}{5} e^{-t} \sin 2t - \frac{1}{5} e^{-t} \cos 2t.$$

**Problem 8.**

Consider the forcing function

$$h(t) = u_\pi(t) - u_{4\pi}(t).$$

- (i) Solve the following initial value problem using Laplace transform

$$y'' + y = h(t), \quad y(0) = y'(0) = 0.$$

- (ii) Write your solution  $y(t)$  explicitly over each of the three intervals

$$0 \leq t < \pi, \quad \pi \leq t < 4\pi, \quad 4\pi \leq t < \infty.$$

- (iii) Draw the graph of the solution you found in (i).

**Answer :**

- (i) Using the Laplace of  $u_c(t) \mapsto \frac{e^{-cs}}{s}$ , we compute

$$H(s) = \frac{e^{-s\pi}}{s} - \frac{e^{-4\pi s}}{s}.$$

The Laplace transform of the differential equation becomes

$$s^2 Y + Y = H(s) \implies Y = \frac{H(s)}{s^2 + 1} = \frac{e^{-\pi s} - e^{-4\pi s}}{s(s^2 + 1)}.$$

We need to find the inverse Laplace transform of this last expression. We first decompose into partial fractions

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

This is the Laplace transform of the function

$$f(t) = 1 - \cos t.$$

Using that  $e^{cs}F(s)$  has Laplace inverse  $u_c(t)f(t-c)$  we have

$$\begin{aligned} Y = e^{-\pi s}F(s) - e^{-4\pi s}F(s) &\implies y = u_\pi(t)f(t-\pi) - u_{4\pi}(t)f(t-4\pi) \\ &\implies y = u_\pi(t)(1 - \cos(t-\pi)) - u_{4\pi}(t)(1 - \cos(t-4\pi)). \end{aligned}$$

Using periodicity this can be further simplified to

$$y = u_\pi(t)(1 + \cos t) - u_{4\pi}(t)(1 - \cos t).$$

- (ii)   
 - For  $t < \pi$  we have  $u_\pi(t) = u_{4\pi}(t) = 0$  so  $y = 0$   
 - For  $\pi \leq t < 4\pi$  we have  $u_\pi(t) = 1$  but  $u_{4\pi}(t) = 0$  so  $y = 1 + \cos t$   
 - Finally for  $t > 4\pi$  we have  $u_\pi(t) = u_{4\pi}(t) = 1$  so  $y = 1 + \cos t - (1 - \cos t) = 2 \cos t$ .

Thus

$$y(t) = \begin{cases} 0 & \text{if } t < \pi \\ 1 + \cos t & \text{if } \pi \leq t < 4\pi. \\ 2 \cos t & \text{if } t \geq 4\pi \end{cases}$$