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Homework 8

P241. 3.

Solution:

$$\begin{aligned}L\left[\frac{1}{2}e^{-3t}\right] &= \frac{1}{2}L[e^{-3t}] \\ &= \frac{1}{2} \cdot \frac{1}{s+3} \\ &= \frac{1}{2(s+3)}\end{aligned}$$

$$\begin{aligned}\Rightarrow L\left[\frac{1}{2}te^{-3t}\right] &= L\left[t \cdot \frac{1}{2}e^{-3t}\right] = -\left[\frac{1}{2(s+3)}\right]' \\ &= \frac{1}{2(s+3)^2}\end{aligned}$$

8.

Solution:

$$L[e^{-kt} \sin t] = \frac{1}{(s+k)^2 + 1}$$

$$\begin{aligned}\Rightarrow L[t \cdot e^{-kt} \sin t] &= -\left[\frac{1}{(s+k)^2 + 1}\right]' \\ &= \frac{2(s+k)}{[(s+k)^2 + 1]^2}\end{aligned}$$

10. Solution:

$$L[t^n e^{kt}] = -\{L[t^{n-1} e^{kt}]\}' = (-1)^2 \{L[t^{n-2} e^{kt}]\}'' = \dots = (-1)^n \{L[e^{kt}]\}^{(n)}$$

Since $L[e^{kt}] = \frac{1}{s-k}$,

$$\{L[e^{kt}]\}' = -\frac{1}{(s-k)^2}$$

$$\{L[e^{kt}]\}'' = (-1) \cdot (-2) \cdot \frac{1}{(s-k)^3}$$

...

$$\{L[e^{kt}]\}^{(n)} = (-1)^n \cdot \frac{n!}{(s-k)^{n+1}}$$

$$\Rightarrow L[t^n e^{kt}] = (-1)^n \cdot (-1)^n \cdot \frac{n!}{(s-k)^{n+1}} = \frac{n!}{(s-k)^{n+1}}$$

1b. Solution:

$$\frac{2s+6}{(s^2+6s+10)^2} = \frac{2(s+3)}{[(s+3)^2+1]^2}$$

$$L^{-1}\left[\frac{1}{s^2+1}\right] = \sin t$$

Since $\left(\frac{1}{s^2+1}\right)' = -\frac{2s}{(s^2+1)^2}$, we have:

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

which means:

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

Using s-shifting theorem, we have:

$$\mathcal{L}^{-1} \left[\frac{2s+6}{(s^2+6s+10)^2} \right] = \mathcal{L}^{-1} \left\{ \frac{2(s+3)}{[(s+3)^2+1]^2} \right\} \\ = e^{-3t} t \sin t$$

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p246. 3. Solution:

With inverse Laplace transform we have:

$$\begin{cases} sY_1 - y_{1(0)} = -Y_1 + 4Y_2 \\ sY_2 - y_{2(0)} = 3Y_1 - 2Y_2 \end{cases}, \text{ where } y_{1(0)}=3, y_{2(0)}=4.$$

$$\Rightarrow \begin{cases} sY_1 - 3 = -Y_1 + 4Y_2 \\ sY_2 - 4 = 3Y_1 - 2Y_2 \end{cases}$$

$$\Rightarrow \begin{cases} Y_1 = \frac{3s+22}{s^2+3s-10} = \frac{3(s+\frac{3}{2}) + \frac{35}{2}}{(s+\frac{3}{2})^2 - (\frac{7}{2})^2} \\ Y_2 = \frac{4s+13}{s^2+3s-10} = \frac{4(s+\frac{3}{2}) + 7}{(s+\frac{3}{2})^2 - (\frac{7}{2})^2} \end{cases}$$

$$\Rightarrow y_1(t) = \mathcal{L}^{-1}(Y_1) = 3 \cdot \frac{e^{\frac{7}{2}t} - e^{-\frac{13}{2}t}}{2} \cdot e^{-\frac{3}{2}t} + 5 \cdot \frac{e^{\frac{7}{2}t} - e^{-\frac{13}{2}t}}{2} e^{-\frac{3}{2}t} = 4e^{2t} - e^{-5t}$$

$$y_2(t) = \mathcal{L}^{-1}(Y_2) = 4 \cosh\left(\frac{7}{2}t\right) \cdot e^{-\frac{3}{2}t} + 2 \sinh\left(\frac{7}{2}t\right) \cdot e^{-\frac{3}{2}t} \\ = 3e^{2t} + e^{-5t}$$

Therefore, the solution is:

$$\begin{cases} y_1(t) = 4e^{2t} - e^{-5t} \\ y_2(t) = 3e^{2t} + e^{-5t} \end{cases}$$

12. Solution:

With the inverse Laplace transform we have:

$$\begin{cases} s^2 Y_1 - s y_{1(0)} - y_{1(0)}' = -2Y_1 + 2Y_2 \\ s^2 Y_2 - s y_{2(0)} - y_{2(0)}' = 2Y_1 - 5Y_2 \end{cases} \text{ where } y_{1(0)}=1, y_{1(0)}'=0 \\ y_{2(0)}=3, y_{2(0)}'=0.$$

$$\Rightarrow \begin{cases} s^2 Y_1 - s = -2Y_1 + 2Y_2 \\ s^2 Y_2 - 3s = 2Y_1 - 5Y_2 \end{cases}$$

$$\Rightarrow \begin{cases} Y_1 = \frac{s(s^2+1)}{(s^2+6)(s^2+1)} = -\frac{s}{s^2+6} + 2\frac{s}{s^2+1} \\ Y_2 = \frac{s(s^2+8)}{(s^2+6)(s^2+1)} = \frac{s}{s^2+1} + \frac{2s}{s^2+6} \end{cases}$$

$$\Rightarrow y_1(t) = L^{-1}[Y_1] = -\cos\sqrt{6}t + 2\cos t$$

$$y_2(t) = L^{-1}(Y_2) = \cos t + 2\cos\sqrt{6}t$$

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P602. 5. Solution:

$$L\left(x \frac{\partial w}{\partial x}\right) = x \frac{\partial}{\partial x} [L(w)] \\ = x \frac{\partial}{\partial x} W$$

$$L\left(\frac{\partial w}{\partial t}\right) = sW(x,s) - w(x,0) \\ = sW$$

$$L(xt) = x \frac{1}{s^2}$$

Therefore, from $x \frac{\partial w}{\partial x} + \frac{\partial w}{\partial t} = xt$ we can get:

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$$xW' + sW = \frac{x}{s^2}$$

$$\Rightarrow W' + \frac{s}{x}W = \frac{1}{s^2}$$

$$\Rightarrow W(x,s) = e^{-\int \frac{s}{x} dx} \left[\int \frac{x}{s^2} e^{\int \frac{s}{x} dx} dx + C(s) \right]$$

$$= x^{-s} \left[\frac{1}{s^2(s+1)} x^{s+1} + C(s) \right]$$

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

Since $w(0,t) = 0$, we can get:

$$W(0,s) = 0$$

Therefore $C(s) = 0$

$$\text{Thus: } W(x,s) = \frac{1}{s^2(s+1)} x$$

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

P482. 12. Solution:

$$a_n = \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx dx = \frac{1}{\pi} \left[\int_{-\pi}^0 (-x) \cos nx dx + \int_0^{\pi} x \cos nx dx \right] \\ = \frac{2}{\pi^2} (\cos n\pi - 1) = \begin{cases} 0, & \text{if } n \text{ is an even number.} \\ -\frac{4}{\pi^2}, & \text{if } n \text{ is an odd number.} \end{cases}$$

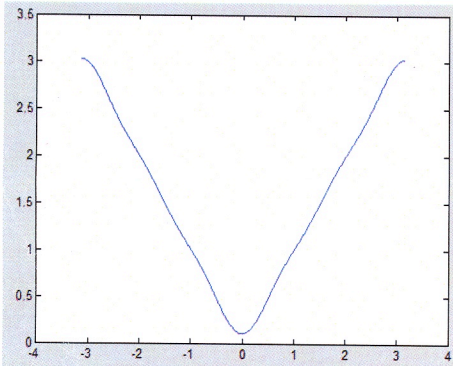
$$\begin{aligned}
 b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx \\
 &= \frac{1}{\pi} \left[\int_{-\pi}^0 (-x) \sin nx \, dx + \int_0^{\pi} x \sin nx \, dx \right] \\
 &= 0
 \end{aligned}$$

$$\begin{aligned}
 a_0 &= \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \, dx \\
 &= \frac{1}{\pi} \int_0^{\pi} x \, dx \\
 &= \frac{1}{2} \pi
 \end{aligned}$$

Therefore, the Fourier series is:

$$\begin{aligned}
 &\frac{1}{2} \pi + \sum_{n=1}^{\infty} \left[\frac{2}{n^2 \pi} (\cos n\pi - 1) \cos nx \right] \\
 &= \frac{1}{2} \pi - \frac{4}{\pi} \cos x - \frac{4}{9\pi} \cos 3x - \frac{4}{25\pi} \cos 5x + \dots + \frac{2}{n^2 \pi} (\cos n\pi - 1) \cos nx + \dots
 \end{aligned}$$

The graph of the partial sums up to that including $\cos 5x$ and $\sin 5x$ is as follows:



14. Solution:

$$\begin{aligned}
 a_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \cos nx \, dx \\
 &= \frac{1}{\pi} \int_{-\pi}^{\pi} x^2 \cos nx \, dx \\
 &= \frac{1}{\pi} \left[\frac{1}{n} \int_{-\pi}^{\pi} x^2 d(\sin nx) \right] \\
 &= \frac{1}{n\pi} \left[x^2 \sin nx \Big|_{-\pi}^{\pi} - 2 \int_{-\pi}^{\pi} x \sin nx \, dx \right] \\
 &= \frac{1}{n\pi} \left[2\pi^2 \sin n\pi \right] + \frac{2}{n\pi} \int_{-\pi}^{\pi} x d(\cos nx) \\
 &= \frac{2\pi}{n} \sin n\pi + \frac{2}{n^2 \pi} \left[x \cos nx \Big|_{-\pi}^{\pi} - \int_{-\pi}^{\pi} \cos nx \, dx \right] \\
 &= \frac{4}{n^2} \cos n\pi
 \end{aligned}$$

$$\begin{aligned}
 b_n &= \frac{1}{\pi} \int_{-\pi}^{\pi} f(x) \sin nx \, dx \\
 &= 0
 \end{aligned}$$

$$a_0 = \frac{1}{2\pi} \int_{-\pi}^{\pi} f(x) \, dx = \frac{1}{2\pi} \int_{-\pi}^{\pi} x^2 \, dx = \frac{\pi^2}{3}$$

Therefore, the Fourier series is:

$$\begin{aligned}
 &\frac{\pi^2}{3} + \sum_{n=1}^{\infty} \left[\frac{4}{n^2} \cos n\pi \cdot \cos nx \right] \\
 &= \frac{\pi^2}{3} - 4 \cos x + \cos 2x - \frac{4}{9} \cos 3x + \frac{1}{4} \cos 4x - \frac{4}{25} \cos 5x + \dots
 \end{aligned}$$