

Solutions to Review Problems for Midterm III

(1) Find the general solution of the following differential equations.

(a) $y^{(6)}(t) + 64y(t) = 0$.

The characteristic equation of $y^{(6)}(t) + 64y(t) = 0$ is $r^6 + 64 = 0$. Note that $-64 = 64e^{i(\pi+2k\pi)}$ where k is an integer. Solving $r^6 + 64 = 0$ is the same as solving $r^6 = -64 = 64e^{i(\pi+2k\pi)}$. Therefore $r = \sqrt[6]{64}e^{i\frac{(\pi+2k\pi)}{6}} = 2e^{i\frac{(\pi+2k\pi)}{6}} = 2(\cos(\frac{\pi+2k\pi}{6}) + i\sin(\frac{\pi+2k\pi}{6}))$ where $k = 0, 1, 2, \dots, 5$.

Let $r_k = 2(\cos(\frac{\pi+2k\pi}{6}) + i\sin(\frac{\pi+2k\pi}{6}))$ where $k = 0, 1, 2, \dots, 5$. Therefore $r_0 = 2(\cos(\frac{\pi}{6}) + i\sin(\frac{\pi}{6})) = \sqrt{3} + i$, $r_1 = 2(\cos(\frac{\pi}{2}) + i\sin(\frac{\pi}{2})) = 2i$, $r_2 = 2(\cos(\frac{5\pi}{6}) + i\sin(\frac{5\pi}{6})) = -\sqrt{3} + i$, $r_3 = 2(\cos(\frac{7\pi}{6}) + i\sin(\frac{7\pi}{6})) = -\sqrt{3} - i$, $r_4 = 2(\cos(\frac{3\pi}{2}) + i\sin(\frac{3\pi}{2})) = -2i$ and $r_5 = 2(\cos(\frac{11\pi}{6}) + i\sin(\frac{11\pi}{6})) = \sqrt{3} - i$. So the roots of characteristic equations are $\sqrt{3} \pm i$, $\pm 2i$ and $-\sqrt{3} \pm i$.

The general solution is $y(t) = c_1 e^{\sqrt{3}t} \cos(t) + c_2 e^{\sqrt{3}t} \sin(t) + c_3 \cos(2t) + c_4 \sin(2t) + c_5 e^{-\sqrt{3}t} \cos(t) + c_6 e^{-\sqrt{3}t} \sin(t)$.

(b) $y^{(3)}(t) + 3y^{(2)}(t) + 2y'(t) = 0$.

The characteristic equation of $y^{(3)}(t) + 3y^{(2)}(t) + 2y'(t) = 0$ is $r^3 + 3r^2 + 2r = r(r^2 + 3r + 2) = r(r+1)(r+2) = 0$. Its roots are $r = 0$, $r = -1$ and $r = -2$.

The general solution is $y(t) = c_1 + c_2 e^{-t} + c_3 e^{-2t}$.

(c) $y^{(4)}(t) - 8y^{(2)}(t) + 16y = 0$.

The characteristic equation of $y^{(4)}(t) - 8y^{(2)}(t) + 16y = 0$ is $r^4 - 8r^2 + 16 = (r^2 - 4)^2 = (r-2)^2(r+2)^2$. Its roots are $r = 2$ with multiplicity 2 and $r = -2$ with multiplicity 2. The general solution is $y(t) = c_1 e^{2t} + c_2 t e^{2t} + c_3 e^{-2t} + c_4 t e^{-2t}$.

Note: Compare with the problems $y^{(4)}(t) + 8y^{(2)}(t) + 16y = 0$. The characteristic equation of $y^{(4)}(t) + 8y^{(2)}(t) + 16y = 0$ is $r^4 + 8r^2 + 16 = (r^2 + 4)^2 = 0$. Its roots are $r = \pm 2i$ with multiplicity 2. The general solution is $y(t) = c_1 \cos(2t) + c_2 \sin(2t) + c_3 t \cos(2t) + c_4 t \sin(2t)$.

(d) $y^{(6)}(t) + 2y^{(3)}(t) + y(t) = 0$.

The characteristic equation of $y^{(6)}(t) + 2y^{(3)}(t) + y(t) = 0$ is $r^6 + 2r^3 + 1 = 0$. Note that $r^6 + 2r^3 + 1 = (r^3 + 1)^2$ and $-1 = 1e^{i(\pi+2k\pi)}$ where k is an integer. Solving $r^3 + 1 = 0$ is the same as solving $r^3 = -1 = e^{i(\pi+2k\pi)}$.

Therefore $r = e^{i\frac{(\pi+2k\pi)}{3}} = e^{i\frac{(\pi+2k\pi)}{3}} = \cos(\frac{\pi+2k\pi}{3}) + i\sin(\frac{\pi+2k\pi}{3})$ where $k = 0, 1, 2$.

Let $r_k = \cos(\frac{\pi+2k\pi}{3}) + i\sin(\frac{\pi+2k\pi}{3})$ where $k = 0, 1, 2$.

Therefore $r_0 = \cos(\frac{\pi}{3}) + i\sin(\frac{\pi}{3}) = \frac{1}{2} + \frac{\sqrt{3}}{2}i$, $r_1 = (\cos(\pi) + i\sin(\pi)) = -1$, $r_2 = 2(\cos(\frac{5\pi}{3}) + i\sin(\frac{5\pi}{3})) = \frac{1}{2} - \frac{\sqrt{3}}{2}i$. Note that $r_0 = \bar{r}_2$. Thus the root of $(r^3 + 1)^2$ is $\frac{1}{2} \pm \frac{\sqrt{3}}{2}i$ with multiplicity 2 and $r_1 = -1$ with multiplicity 2.

The general solution is $y(t) = c_1 e^{\frac{t}{2}} \cos(\frac{\sqrt{3}}{2}t) + c_2 e^{\frac{t}{2}} \sin(\frac{\sqrt{3}}{2}t) + c_3 t e^{\frac{t}{2}} \cos(\frac{\sqrt{3}}{2}t) + c_4 t e^{\frac{t}{2}} \sin(\frac{\sqrt{3}}{2}t) + c_5 e^{-t} + c_6 t e^{-t}$.

(e) $(D^2 - 4D + 13)^2(D - 2)^2y(t) = 0$.

The characteristic equation of $(D^2 - 4D + 13)^2(D - 2)^2y(t) = 0$ is $(r^2 - 4r + 13)^2(r - 2)^2 = 0$. Its roots are $r = 2 \pm 3i$ with multiplicity 2 and $r = 2$ with multiplicity 2. The general solution is $y(t) = c_1e^{2t} \cos(3t) + c_2e^{2t} \sin(3t) + c_3te^{2t} \cos(3t) + c_4e^{2t} \sin(3t) + c_5e^{2t} + c_6te^{2t}$.

(2) Use the method of Annihilators to find the form of particular solution of the following problems.

(a) $(D^3 - 2D^2 + D)y = t + \cos(t) + t \sin(t) + t^2e^t$.

Solving the characteristic equation $r^3 - 2r^2 + 2r = r(r^2 - 2r + r) = r(r - 1)^2 = 0$, we have $r = 0, 1, 1$. The solutions of $(D^3 - 2D^2 + D)y = 0$ are spanned by $1, e^t$ and te^t .

Now we should find the annihilator of $t + \cos(t) + t \sin(t) + t^2e^t$. We have $D^2(t) = 0$, $(D^2 + 1)^2(\cos(t) + t \sin(t)) = 0$ and $(D - 1)^3(t^2e^t) = 0$.

So $D^2(D^2 + 1)^2(D - 1)^3(t + \cos(t) + t \sin(t) + t^2e^t) = 0$.

The given equation is $(D^3 - 2D^2 + D)y = t + \cos(t) + t \sin(t) + t^2e^t$. Applying the annihilator $D^2(D^2 + 1)^2(D - 1)^3$ to the equation above, we have

$$\begin{aligned} & D^2(D^2 + 1)^2(D - 1)^3(D^3 - 2D^2 + D)y \\ &= D^2(D^2 + 1)^2(D - 1)^3(t + \cos(t) + t \sin(t) + t^2e^t) = 0. \end{aligned}$$

Solving the characteristic equation

$r^2(r^2 + 1)^2(r - 1)^3(r^3 - 2r^2 + r)$
 $= r^2(r^2 + 1)^2(r - 1)^3r(r - 1)^2 = r^3(r^2 + 1)^2(r - 1)^5 = 0$, we have $r = 0$ with multiplicity 3, $\pm i$ with multiplicity 2, and 1 with multiplicity 5. The solution of $(D^3 - 2D^2 + D)y = t + \cos(t) + t \sin(t) + t^2e^t$ is spanned by $1, t, t^2, \cos(t), \sin(t), t \cos(t), t \sin(t), e^t, te^t, t^2e^t, t^3e^t$ and t^4e^t . Excluding those functions ($1, e^t$ and te^t) appeared as the solution of $(D^3 + 2D^2 + D)y = 0$, we know that the particular solution is of the form

$$y_p(t) = c_1t + c_2t^2 + c_3 \cos(t) + c_4 \sin(t) + c_5t \cos(t) + c_6t \sin(t) + c_7t^2e^t + c_8t^3e^t + c_9t^4e^t.$$

(b) $(D^3 + D)y = t + \cos(t) + t \sin(t) + t^2e^t$.

Solving the characteristic equation $r^3 + r = r(r^2 + 1) = 0$, we have $r = 0, \pm i$. The solutions of $(D^3 + D)y = 0$ are spanned by $1, \cos(t)$ and $\sin(t)$.

From previous question, we know that $D^2(D^2 + 1)^2(D - 1)^3(t + \cos(t) + t \sin(t) + t^2e^t) = 0$. So $D^2(D^2 + 1)^2(D - 1)^3(D^3 + D)y = 0$. Solving the characteristic equation

$r^2(r^2 + 1)^2(r - 1)^3(r^3 + r)$
 $= r^2(r^2 + 1)^2(r - 1)^3r(r^2 + 1) = r^3(r^2 + 1)^3(r - 1)^2 = 0$, we have $r = 0$ with multiplicity 3, $\pm i$ with multiplicity 3, and 1 with multiplicity 2. The solution of

$(D^3 + D)y = t + \cos(t) + t \sin(t) + t^2 e^t$ is spanned by $1, t, t^2, \cos(t), \sin(t), t \cos(t), t \sin(t), t^2 \cos(t), t^2 \sin(t), e^t$, and te^t . Excluding those functions ($1, \cos(t)$ and $\sin(t)$) appeared as the solution of $(D^3 + D)y = 0$, we know that the particular solution is of the form $y_p(t) = c_0 t + c_1 t^2 + c_2 t \cos(t) + c_3 t \sin(t) + c_4 t^2 \cos(t) + c_5 t^2 \sin(t) + c_6 e^t + c_7 t e^t + c_8 t^2 e^t$.

(c) $y''(t) + 2y'(t) + 2y(t) = 3te^{-t} \cos(t)$.

Solving the characteristic equation $r^2 + 2r + 2 = 0$, we have $r = -1 \pm i$. The solutions of $(D^2 + 2D + 2)y = 0$ are spanned by $e^{-t} \cos(t)$ and $e^{-t} \sin(t)$.

The annihilator of $te^{-t} \cos(t)$ is $(D^2 + 2D + 2)^2$. We have $(D^2 + 2D + 2)^2(te^{-t} \cos(t)) = 0$. From $(D^2 + 2D + 2)(y) = 3te^{-t} \cos(t)$, we get $(D^2 + 2D + 2)^2(D^2 + 2D + 2)(y) = (D^2 + 2D + 2)^2(3te^{-t} \cos(t)) = 0$ and $(D^2 + 2D + 2)^3(y) = 0$. Solving the characteristic equation $(r^2 + 2r + 2)^3 = 0$, we have $r = -1 \pm i$ with multiplicity 3. The solutions of $(D^2 + 2D + 2)^3 y = 0$ are spanned by $e^{-t} \cos(t), e^{-t} \sin(t), te^{-t} \cos(t), te^{-t} \sin(t), t^2 e^{-t} \cos(t)$ and $t^2 e^{-t} \sin(t)$. Excluding those functions ($e^{-t} \cos(t)$ and $e^{-t} \sin(t)$) appeared as the solution of $(D^2 + 2D + 2)y = 0$, we know that the particular solution is of the form $y_p(t) = c_1 t e^{-t} \cos(t) + c_2 t e^{-t} \sin(t) + c_3 t^2 e^{-t} \cos(t) + c_4 t^2 e^{-t} \sin(t)$.

(3) Use Laplace's transform to find the solution of the following initial value problems.

(a) $y^{(3)}(t) - 3y^{(2)}(t) + 2y'(t) = e^{4t}$ with $y(0) = 1, y'(0) = 0$ and $y''(0) = 0$.

Taking the Laplace's transform of the equation, we have

$$\begin{aligned} L(y^{(3)}(t) - 3y^{(2)}(t) + 2y'(t)) &= L(e^{4t}) \\ \Rightarrow s^3 L(y) - s^2 - 3s^2 L(y) + 3s + 2sL(y) - 2 &= \frac{1}{s-4} \\ \Rightarrow (s^3 - 3s^2 + 2s)L(y) &= s^2 - 3s + 2 + \frac{1}{s-4} \\ \Rightarrow L(y) &= \frac{s^2 - 3s + 2}{(s^3 - 3s^2 + 2s)} + \frac{1}{(s-4)(s^3 - 3s^2 + 2s)} \\ \Rightarrow L(y) &= \frac{1}{s} + \frac{1}{(s-4)(s^3 - 3s^2 + 2s)} \end{aligned}$$

Using partial fraction, we have

$$\frac{1}{(s-4)(s^3 - 3s^2 + 2s)} = \frac{1}{s(s-1)(s-2)(s-4)} = \frac{a}{s} + \frac{b}{(s-1)} + \frac{c}{(s-2)} + d \frac{c}{(s-4)}.$$

Multiplying $s(s-1)(s-2)(s-4)$, we get

$$1 = a(s-1)(s-2)(s-4) + bs(s-2)(s-4) + cs(s-1)(s-4) + ds(s-1)(s-2).$$

Plugging $s = 0$, we get $a = -\frac{1}{8}$. Plugging $s = 1$, we get $b = \frac{1}{3}$. Plugging $s = 2$, we get $c = -\frac{1}{4}$. Plugging $s = 4$, we get $d = \frac{1}{24}$. So we have

$$\frac{1}{(s-4)(s^3 - 3s^2 + 2s)} = -\frac{1}{8} \frac{1}{s} + \frac{1}{3} \frac{1}{(s-1)} - \frac{1}{4} \frac{1}{(s-2)} + \frac{1}{24} \frac{1}{(s-4)}.$$

$$\begin{aligned} \text{So we have } L(y) &= \frac{1}{s} + \frac{1}{(s-4)(s^3 - 3s^2 + 2s)} \\ &= \frac{1}{s} - \frac{1}{8} \frac{1}{s} + \frac{1}{3} \frac{1}{(s-1)} - \frac{1}{4} \frac{1}{(s-2)} + \frac{1}{24} \frac{1}{(s-4)} \end{aligned}$$

$$= \frac{7}{8} \frac{1}{s} + \frac{1}{3} \frac{1}{(s-1)} - \frac{1}{4} \frac{1}{(s-2)} + \frac{1}{24} \frac{1}{(s-4)}$$

and $y(t) = L^{-1}\left(\frac{7}{8} \frac{1}{s} + \frac{1}{3} \frac{1}{(s-1)} - \frac{1}{4} \frac{1}{(s-2)} + \frac{1}{24} \frac{1}{(s-4)}\right) = \frac{7}{8} + \frac{1}{3}e^t - \frac{1}{4}e^{2t} + \frac{1}{24}e^{4t}$

(b) $y''(t) + y(t) = \sin(2t)$ with $y(0) = 0$, $y'(0) = 0$.

Taking the Laplace's transform and using the conditions, we have

$$L(y''(t) + y(t)) = L(\sin(2t))$$

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

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

Using partial fraction, we have $\frac{2}{(s^2+4)(s^2+1)} = \frac{as+b}{s^2+1} + \frac{cs+d}{s^2+4}$. Multiplying $(s^2 + 4)(s^2 + 1)$, we get $2 = (as + b)(s^2 + 4) + (cs + d)(s^2 + 1)$ and

$$2 = as^3 + bs^2 + 4as + 4b + cs^3 + ds^2 + cs + d = (a+c)s^3 + (b+d)s^2 + (4a+c)s + 4b+d.$$

Comparing the coefficient, we get $a + c = 0$, $b + d = 0$, $4a + c = 0$ and $4b + d = 2$.

From $a + c = 0$ and $4a + c = 0$, we get $a = 0$ and $c = 0$. From $b + d = 0$ and $4b + d = 2$, we get $b = \frac{2}{3}$ and $d = -\frac{2}{3}$. So $Y(s) = \frac{2}{(s^2+4)(s^2+1)} = \frac{2}{3} \frac{1}{s^2+1} - \frac{2}{3} \frac{1}{s^2+4}$.

Hence $y(t) = L^{-1}\left(\frac{2}{3} \frac{1}{s^2+1} - \frac{2}{3} \frac{1}{s^2+4}\right) = \frac{2}{3} \sin(t) - \frac{1}{3} \sin(2t)$. Note that $L^{-1}\left(\frac{1}{s^2+a^2}\right) = \frac{1}{a} \sin(at)$.

(c) $y''(t) + 4y = g(t)$ with $y(0) = 0$ and $y'(0) = 0$ where

$$g(t) = \begin{cases} 0, & 0 \leq t < 2, \\ 3(t-2), & 2 \leq t < 4, \\ 6, & 4 \leq t. \end{cases}$$

We have $g(t) = 3(t-2)u_{2,4}(t) + 6u_4(t) = 3(t-2)(u_2(t) - u_4(t)) + 6u_4(t) = 3(t-2)u_2(t) - (3t-12)u_4(t) = 3(t-2)u_2(t) - 3(t-4)u_4(t)$. Let $h(t-2) = t-2$ and $k(t-4) = t-4$. Then $h(t) = t$ and $k(t) = t$. So $g(t) = 3h(t-2)u_2(t) - 3k(t-4)u_4(t)$ and $L(g(t)) = L(3h(t-2)u_2(t) - 3k(t-4)u_4(t)) = 3e^{-2s}L(h(t)) - 3e^{-4s}L(k(t)) = 3\frac{e^{-2s}}{s^2} - 3\frac{e^{-4s}}{s^2}$.

$$L(y''(t) + 4y(t)) = L(g(t)) = 3\frac{e^{-2s}}{s^2} - 3\frac{e^{-4s}}{s^2}$$

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

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

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

Using partial fraction, we have $\frac{1}{s^2(s^2+4)} = \frac{a}{s} + \frac{b}{s^2} + \frac{cs+d}{(s^2+4)}$. This implies that $1 = as(s^2 + 4) + b(s^2 + 4) + cs^3 + ds^2 = (a+c)s^3 + (b+d)s^2 + 4as + 4b$. Comparing the coefficient, we get $a + c = 0$, $b + d = 0$, $4a = 0$ and $4b = 1$. We get $a = 0$ and $c = 0$, $b = \frac{1}{4}$ and $d = -\frac{1}{4}$. So $\frac{1}{s^2(s^2+4)} = \frac{1}{4} \frac{1}{s^2} - \frac{1}{4} \frac{1}{(s^2+4)}$.

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

Let $f(t) = L^{-1}\left(\frac{1}{s^2} - \frac{1}{(s^2+4)}\right) = t - \frac{1}{2} \sin(2t)$. Hence $y(t) = L^{-1}\left(\frac{3}{4}e^{-2s}\left(\frac{1}{s^2} - \frac{1}{(s^2+4)}\right) - \frac{3}{4}e^{-4s}\left(\frac{1}{s^2} - \frac{1}{(s^2+4)}\right)\right) = \frac{3}{4}u_2(t)f(t-2) - \frac{3}{4}u_4(t)f(t-4)$.

(d) $y''(t) + 4y'(t) + 4y = g(t)$ with $y(0) = 0$ and $y'(0) = 0$ where

$$g(t) = \begin{cases} 0, & 0 \leq t < 2, \\ 3(t-2), & 2 \leq t < 4, \\ 6, & 4 \leq t. \end{cases}$$

From previous question, we have $L(g(t)) = 3\frac{e^{-2s}}{s^2} - 3\frac{e^{-4s}}{s^2}$.

$$L(y''(t) + 4y'(t) + 4y(t)) = L(g(t)) = 3\frac{e^{-2s}}{s^2} - 3\frac{e^{-4s}}{s^2}$$

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

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

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

Using partial fraction, we have $\frac{1}{s^2(s+2)^2} = \frac{a}{s} + \frac{b}{s^2} + \frac{c(s+2)+d}{(s+2)^2}$. This implies that

$1 = as(s+2)^2 + b(s+2)^2 + cs^2(s+2) + ds^2$. Plugging in $s = 0$, we get $b = \frac{1}{4}$.

Plugging in $s = -2$, we get $d = \frac{1}{4}$. Hence $1 = as(s+2)^2 + \frac{1}{4}(s+2)^2 +$

$cs^2(s+2) + \frac{1}{4}s^2$. Plugging in $s = 1$ and $s = -1$, we have $1 = 9a + \frac{9}{4} + 3c + \frac{1}{4}$

and $1 = -a + \frac{1}{4} + c + \frac{1}{4}$. This gives $9a + 3c = -\frac{3}{2}$ and $-a + c = \frac{1}{2}$. Hence

$a = -\frac{1}{4}$ and $c = \frac{1}{4}$. Now we have $\frac{1}{s^2(s+2)^2} = -\frac{1}{4}\frac{1}{s} + \frac{1}{4}\frac{1}{s^2} + \frac{1}{4}\frac{1}{(s+2)} + \frac{1}{4}\frac{1}{(s+2)^2}$. Let

$f(t) = L^{-1}(-\frac{1}{4}\frac{1}{s} + \frac{1}{4}\frac{1}{s^2} + \frac{1}{4}\frac{1}{(s+2)} + \frac{1}{4}\frac{1}{(s+2)^2}) = -\frac{1}{4} + \frac{1}{4}t + \frac{1}{4}e^{-2t} + \frac{1}{4}te^{-2t}$. Then

$$y(t) = L^{-1}(3\frac{e^{-2s}}{s^2(s+2)^2} - 3\frac{e^{-4s}}{s^2(s+2)^2}) = 3u_2(t)f(t-2) - 3u_4(t)f(t-4).$$

(e) $y''(t) + 4y'(t) + 5y = g(t)$ with $y(0) = 0$ and $y'(0) = 0$ where

$$g(t) = \begin{cases} 0, & 0 \leq t < 2, \\ 1, & 2 \leq t < 4, \\ 0, & 4 \leq t. \end{cases}$$

We have $g(t) = u_{2,4}(t) = u_2(t) - u_4(t)$ and $L(g(t)) = e^{-2s} - e^{-4s}$. Taking the

Laplace transform, we get $L(y''(t) + 5y'(t) + 5y) = L(g(t))$ and $(s^2 + 4s + 5)Y(s) =$

$$e^{-2s} - e^{-4s}.$$

$$\Rightarrow Y(s) = \frac{e^{-2s}}{(s^2+4s+5)} - \frac{e^{-4s}}{(s^2+4s+5)}.$$

Note that $\frac{1}{(s^2+4s+5)} = \frac{1}{(s+2)^2+1}$ and $f(t) = L^{-1}(\frac{1}{(s+2)^2+1}) = e^{-2t} \sin(t)$.

Then $y(t) = L^{-1}(\frac{e^{-2s}}{(s^2+4s+5)} - \frac{e^{-4s}}{(s^2+4s+5)}) = u_2(t)f(t-2) - u_4(t)f(t-4)$.

(f) $y''(t) + 5y'(t) + 4y(t) = \delta(t-2)$, with $y(0) = 0$ and $y'(0) = 0$.

Taking the Laplace transform $L(y''(t) + 5y'(t) + 4y(t)) = L(\delta(t-2))$, we have

$$(s^2 + 5s + 4)Y(s) = e^{-2s}.$$

$$\Rightarrow Y(s) = \frac{e^{-2s}}{(s^2+5s+4)} = \frac{e^{-2s}}{((s+1)(s+4))} = e^{-2s}(\frac{1}{3}\frac{1}{s+1} - \frac{1}{3}\frac{1}{s+4})$$

$$= \frac{1}{3}\frac{e^{-2s}}{s+1} - \frac{1}{3}\frac{e^{-2s}}{s+4}.$$

$$\text{Let } f(t) = L^{-1}(\frac{1}{s+1}) = e^{-t} \text{ and } g(t) = L^{-1}(\frac{1}{s+4}) = e^{-4t}$$

We have $y(t) = L^{-1}(\frac{1}{3}\frac{e^{-2s}}{s+1} - \frac{1}{3}\frac{e^{-2s}}{s+4}) = \frac{1}{3}u_2(t)f(t-2) - \frac{1}{3}u_2(t)g(t-2) = \frac{1}{3}u_2(t)e^{-(t-2)} - \frac{1}{3}u_2(t)e^{-4(t-2)}$.

- (g) $y''(t) + 4y'(t) + 5y(t) = \delta(t-2)$, with $y(0) = 1$ and $y'(0) = 1$.

Taking the Laplace transform $L(y''(t) + 4y'(t) + 5y(t)) = L(\delta(t-2))$, we have

$$\begin{aligned} (s^2 + 4s + 5)Y(s) - s - 5 &= e^{-2s}. \\ \Rightarrow Y(s) &= \frac{e^{-2s}(s+5)}{(s^2+4s+5)} + \frac{e^{-2s}}{(s^2+4s+5)} = \frac{e^{-2s}(s+5)}{(s+2)^2+1} + \frac{e^{-2s}}{(s+2)^2+1} \\ &= \frac{e^{-2s}(s+2)}{(s+2)^2+1} + 4\frac{e^{-2s}}{(s+2)^2+1}. \end{aligned}$$

Let $f(t) = L^{-1}(\frac{(s+2)}{(s+2)^2+1}) = e^{-2t} \cos(t)$ and $g(t) = L^{-1}(\frac{1}{(s+2)^2+1}) = e^{-2t} \sin(t)$

We have $y(t) = L^{-1}(\frac{e^{-2s}(s+2)}{(s+2)^2+1} + 4\frac{e^{-2s}}{(s+2)^2+1}) = u_2(t)f(t-2) + 4u_2(t)g(t-2) = u_2(t)e^{-2(t-2)} \cos(t-2) + 4u_2(t)e^{-2(t-2)} \sin(t-2)$.

- (h) $y''(t) - 4y'(t) + 4y(t) = \delta(t-2)$, with $y(0) = 0$ and $y'(0) = 0$.

Taking the Laplace transform $L(y''(t) - 4y'(t) + 4y(t)) = L(\delta(t-2))$, we have

$$\begin{aligned} (s^2 + 4s + 4)Y(s) &= e^{-2s}. \\ \Rightarrow Y(s) &= \frac{e^{-2s}}{(s^2+4s+4)} = \frac{e^{-2s}}{(s+2)^2}. \end{aligned}$$

Let $f(t) = L^{-1}(\frac{1}{(s+2)^2}) = te^{-2t}$.

We have $y(t) = L^{-1}(\frac{e^{-2s}}{(s+2)^2}) = u_2(t)f(t-2) = u_2(t)(t-2)e^{-2(t-2)}$.

- (4) Express the solution of the given initial value problem in terms of the convolution integral.

- (a) $y''(t) + 4y'(t) + 5y(t) = e^{2t} \cos(t)$, with $y(0) = 0$ and $y'(0) = 0$.

Taking the Laplace transform of the equation, we have

$$\begin{aligned} L(y''(t) + 4y'(t) + 5y(t)) &= L(e^{2t} \cos(t)) \\ \Rightarrow (s^2 + 4s + 5)Y(s) &= \frac{(s-2)}{(s-2)^2+1} \\ \Rightarrow Y(s) &= \frac{(s-2)}{((s-2)^2+1)(s^2+4s+5)}. \text{ Let } f(t) = L^{-1}(\frac{(s-2)}{(s-2)^2+1}) = e^{2t} \cos(t) \text{ and } g(t) = \\ &L^{-1}(\frac{1}{s^2+4s+5}) = L^{-1}(\frac{1}{(s+2)^2+1}) = e^{-2t} \sin(t). \text{ So } y(t) = \int_0^t f(t-\tau)g(\tau)d\tau. \end{aligned}$$

- (b) $y''(t) - 2y'(t) + y(t) = te^t$, with $y(0) = 0$ and $y'(0) = 0$.

Taking the Laplace transform of the equation, we have

$$\begin{aligned} L(y''(t) - 2y'(t) + y(t)) &= L(te^t) \\ \Rightarrow (s^2 - 2s + 1)Y(s) &= \frac{1}{(s-1)^2} \\ \Rightarrow Y(s) &= \frac{1}{(s-1)^2} \frac{1}{(s^2-2s+1)} = \frac{1}{(s-1)^2} \cdot \frac{1}{(s-1)^2}. \text{ Let } f(t) = L^{-1}(\frac{1}{(s-1)^2}) = te^t \end{aligned}$$

So $y(t) = \int_0^t f(t-\tau)f(\tau)d\tau$.

- (c) $y''(t) - 3y'(t) + 2y(t) = te^t + te^{2t}$, with $y(0) = 0$ and $y'(0) = 0$.

Taking the Laplace transform of the equation, we have

$$\begin{aligned} L(y''(t) - 3y'(t) + 2y(t)) &= L(te^t + te^{2t}) \\ \Rightarrow (s^2 - 3s + 2)Y(s) &= \frac{1}{(s-1)^2} + \frac{1}{(s-2)^2} \end{aligned}$$

$$\Rightarrow Y(s) = \left(\frac{1}{(s-1)^2} + \frac{1}{(s-2)^2}\right) \frac{1}{(s^2-2s+1)} = \left(\frac{1}{(s-1)^2} + \frac{1}{(s-2)^2}\right) \cdot \frac{1}{(s-1)^2}. \quad \text{Let } f(t) = L^{-1}\left(\frac{1}{(s-1)^2} + \frac{1}{(s-2)^2}\right) = te^t + te^{2t} \text{ and } g(t) = L^{-1}\left(\frac{1}{(s-1)^2}\right) = te^t.$$

$$\text{So } y(t) = \int_0^t f(t-\tau)g(\tau)d\tau.$$