

(1) Use Laplace transform to find the solution of the following problems

(a)  $y'' + 4y' + 3y = 0$  with  $y(0) = 2$  and  $y'(0) = -1$ .

(b)  $y'' + 4y' + 5y = 0$  with  $y(0) = 2$  and  $y'(0) = -1$ .

(c)  $y^4(t) - 16y = 0$  with  $y(0) = 1$ ,  $y'(0) = 0$ ,  $y''(0) = 1$  and  $y'''(0) = 1$ .

Solution:

(a) Taking the Laplace's transform of the differential equation  $y'' + 4y' + 3y = 0$ ,

we have  $L(y'' + 4y' + 3y) = L(0) = 0$ .

Using  $L(y'') = s^2L(y) - sy(0) - y'(0)$  and  $L(y') = sL(y) - y(0)$ , we have

$$s^2L(y) - sy(0) - y'(0) + 4(sL(y) - y(0)) + 3L(y) = 0 \text{ and}$$

$$(s^2 + 4s + 3)L(y) - sy(0) - y'(0) - 4y(0) = 0.$$

Substituting  $y(0) = 2$  and  $y'(0) = -1$ , we have

$$(s^2 + 4s + 3)L(y) - s \cdot 2 - (-1) - 4 \cdot 2 = 0 \text{ and}$$

$$(s^2 + 4s + 3)L(y) = 2s + 7. \text{ So we have } L(y) = \frac{2s+7}{s^2+4s+3}.$$

Note that  $s^2 + 4s + 3 = (s + 1)(s + 3)$ . We can use partial fraction to get  $\frac{2s+7}{s^2+4s+3} = \frac{2s+7}{(s+1)(s+3)} = \frac{a}{s+1} + \frac{b}{s+3}$ . To find  $a$  and  $b$ , we multiply the equation by  $(s + 1)(s + 3)$  to get  $2s + 7 = a(s + 3) + b(s + 1) = as + 3a + bs + b = (a + b)s + 3a + b$ . Comparing the coefficient, we have  $a + b = 2$  and  $3a + b = 7$ . Solving  $a + b = 2$  and  $3a + b = 7$ , we get  $a = \frac{5}{2}$  and  $b = -\frac{1}{2}$ . This implies that  $\frac{2s+7}{s^2+4s+3} = \frac{5}{2} \frac{1}{s+1} - \frac{1}{2} \frac{1}{s+3}$ .

From  $L(y) = \frac{2s+7}{s^2+4s+3} = \frac{5}{2} \frac{1}{s+1} - \frac{1}{2} \frac{1}{s+3}$ , we get

$$y(t) = L^{-1}\left(\frac{5}{2} \frac{1}{s+1} - \frac{1}{2} \frac{1}{s+3}\right) = \frac{5}{2} L^{-1}\left(\frac{1}{s+1}\right) - \frac{1}{2} L^{-1}\left(\frac{1}{s+3}\right) = \frac{5}{2} e^{-t} - \frac{1}{2} e^{-3t}.$$

(b) Taking the Laplace's transform of the differential equation  $y'' + 4y' + 5y = 0$ ,

we have  $L(y'' + 4y' + 5y) = L(0) = 0$ .

Using  $L(y'') = s^2L(y) - sy(0) - y'(0)$  and  $L(y') = sL(y) - y(0)$ , we have

$$s^2L(y) - sy(0) - y'(0) + 4(sL(y) - y(0)) + 5L(y) = 0 \text{ and}$$

$$(s^2 + 4s + 5)L(y) - sy(0) - y'(0) - 4y(0) = 0.$$

Substituting  $y(0) = 2$  and  $y'(0) = -1$ , we have

$$(s^2 + 4s + 5)L(y) - s \cdot 2 - (-1) - 4 \cdot 2 = 0 \text{ and } (s^2 + 4s + 5)L(y) = 2s + 3. \text{ So we have } L(y) = \frac{2s+3}{s^2+4s+5}.$$

Note that  $s^2 + 4s + 5 = (s + 2)^2 + 1$ . We can use the substitution  $u = s + 2$  and  $s = u - 2$  to get  $\frac{2s+3}{s^2+4s+5} =$

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

From  $L(y) = \frac{2s+3}{s^2+4s+5} = 2\frac{(s+2)}{(s+2)^2+1} + \frac{3}{(s+2)^2+1}$ , we get  
 $y(t) = L^{-1}\left(2\frac{(s+2)}{(s+2)^2+1} + \frac{3}{(s+2)^2+1}\right) = 2L^{-1}\left(\frac{(s+2)}{(s+2)^2+1}\right) + 3L^{-1}\left(\frac{1}{(s+2)^2+1}\right) = 2e^{-2t} \cos(t) + 3e^{-2t} \sin(t)$ . Note that we have used the fact that  $L^{-1}\left(\frac{(s+2)}{(s+2)^2+1}\right) = e^{-2t} \cos(t)$  and  $L^{-1}\left(\frac{1}{(s+2)^2+1}\right) = e^{-2t} \sin(t)$ .

(c) Taking the Laplace's transform of the differential equation  $y^{(4)} - 16y = 0$ , we have  $L(y^{(4)} - 16y) = 0$ .

Using  $L(y^{(4)}) = s^4L(y) - s^3y(0) - s^2y'(0) - sy''(0) - y'''(0)$ , we have

$s^4L(y) - s^3y(0) - s^2y'(0) - sy''(0) - y'''(0) - 16L(y) = 0$  and  $(s^4 - 16)L(y) - s^3y(0) - s^2y'(0) - sy''(0) - y'''(0) = 0$ . Substituting  $y(0) = 1$ ,  $y'(0) = 0$ ,  $y''(0) = 1$ ,  $y'''(0) = 1$  we have  $(s^4 - 16)L(y) - s^3 - s - 1 = 0$ ,  $(s^4 - 16)L(y) = s^3 + s + 1$ . So we have  $L(y) = \frac{s^3+s+1}{s^4-16}$ . Note that  $s^4 - 16 = (s^2 - 4)(s^2 + 4)$ . We can rewrite  $\frac{s^3+s+1}{s^4-16}$  as  $\frac{s^3+s+1}{s^4-16} = \frac{s^3+s+1}{(s^2-4)(s^2+4)} = \frac{as+b}{(s^2-4)} + \frac{cs+d}{(s^2+4)}$ .

Multiply  $(s^2 - 4)(s^2 + 4)$ , we get

$$s^3 + s + 1 = (as + b)(s^2 + 4) + (cs + d)(s^2 - 4)$$

$$= as^3 + bs^2 + 4as + 4b + cs^3 + ds^2 - 4cs - 4d$$

$= (a + c)s^3 + (b + d)s^2 + (4a - 4c)s + 4b - 4d$ . Comparing the coefficient, we have  $a + c = 1$ ,  $b + d = 0$ ,  $4a - 4c = 1$  and  $4b - 4d = 1$ . Solving  $a + c = 1$  and  $4a - 4c = 1$ , we get  $a = \frac{5}{8}$  and  $c = \frac{3}{8}$ . Solving  $b + d = 0$  and  $4b - 4d = 1$ ,

we get  $b = \frac{1}{8}$  and  $d = -\frac{1}{8}$ . Hence  $\frac{s^3+s+1}{s^4-16} = \frac{s^3+s+1}{(s^2-4)(s^2+4)} = \frac{\frac{5}{8}s + \frac{1}{8}}{(s^2-4)} + \frac{\frac{3}{8}s - \frac{1}{8}}{(s^2+4)} = \frac{5}{8} \frac{s}{(s^2-4)} + \frac{1}{8} \frac{1}{(s^2-4)} + \frac{3}{8} \frac{s}{(s^2+4)} - \frac{1}{8} \frac{1}{(s^2+4)}$ . Using  $L^{-1}\left(\frac{s}{(s^2-4)}\right) = \cosh(2t)$ ,  $L^{-1}\left(\frac{1}{(s^2-4)}\right) = \frac{1}{2} \sinh(2t)$ ,  $L^{-1}\left(\frac{s}{(s^2+4)}\right) = \cos(2t)$ ,  $L^{-1}\left(\frac{1}{(s^2+4)}\right) = \frac{1}{2} \sin(2t)$ , we have  $y(t) = \frac{5}{8}L^{-1}\left(\frac{s}{(s^2-4)}\right) + \frac{1}{8}L^{-1}\left(\frac{1}{(s^2-4)}\right) + \frac{3}{8}L^{-1}\left(\frac{s}{(s^2+4)}\right) - \frac{1}{8}L^{-1}\left(\frac{1}{(s^2+4)}\right) = \frac{1}{8} \cosh(2t) + \frac{3}{8} \cdot \frac{1}{2} \sinh(2t) - \frac{3}{8} \cos(t) - \frac{1}{8} \cdot \frac{1}{2} \sin(t) = \frac{1}{8} \cosh(2t) + \frac{3}{16} \sinh(2t) - \frac{3}{8} \cos(t) - \frac{1}{16} \sin(t)$ .