

Homework #3.

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$$y' - y = 2e^t, y_0 = 3$$

$$\Rightarrow \mathcal{L}[y'] - \mathcal{L}[y] = 2\mathcal{L}[e^t]$$

$$\Rightarrow p\mathcal{L}[y] - 3 - \mathcal{L}[y] = 2 \int_0^{\infty} e^t e^{-pt} dt$$

$$\Rightarrow (p-1)\mathcal{L}[y] = \frac{2}{p-1} + 3$$

$$\Rightarrow \mathcal{L}[y] = \frac{2}{(p-1)^2} + \frac{3}{p-1}$$

$$\Rightarrow y = 2te^t + 3e^t$$

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$$y'' + 9y = \cos(3t), y_0 = 2, y'_0 = 0$$

$$\Rightarrow (p^2 + 9)\mathcal{L}[y] - 2p - 18 = \frac{p}{9 + p^2}$$

$$\Rightarrow \mathcal{L}[y] = \frac{p}{(9 + p^2)^2} + \frac{2p}{p^2 + 9} + \frac{18}{p^2 + 9}$$

$$\Rightarrow \mathcal{L}[y] = \frac{1}{6} \frac{2 \cdot 3 \cdot p}{(3^2 + p^2)^2} + 2 \frac{p}{p^2 + 3^2} + 18 \frac{1}{p^2 + 3^2}$$

$$\Rightarrow y = \frac{1}{6} t \sin(3t) + 2 \cos(3t) + 18 \cos(3t)$$

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$$f * h = \int_{-\infty}^{\infty} f(t-\tau)h(\tau) d\tau = \int_{-\infty}^{\infty} f(u)h(t-u) du = h * f$$

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$$\begin{aligned}\mathcal{L}^{-1}\left[\frac{1}{(p+a)(p+b)}\right] &= e^{-at} * e^{-bt} \\ &= \int_0^t e^{-a(t-\tau)} e^{-b\tau} d\tau \\ &= e^{-at} \int_0^t e^{(b-b)\tau} d\tau \\ &= \frac{e^{-at}}{a-b} e^{(a-b)\tau} \Big|_0^t \\ &= \frac{1}{a-b} e^{-at} (e^{(a-b)t} - 1) \\ &= \frac{1}{a-b} e^{-bt} - e^{-at} \\ &= \frac{e^{-at} - e^{-bt}}{b-a}\end{aligned}$$

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$$\begin{aligned}\mathcal{L}^{-1}\left[\frac{1}{(p+a)(p+b)(p+c)}\right] &= e^{-at} * \left(\frac{e^{-bt} - e^{-ct}}{c-b}\right) \\ &= \int_0^t e^{-a(t-\tau)} \frac{e^{-b\tau} - e^{-c\tau}}{c-b} d\tau \\ &= \frac{e^{-at}}{(a-b)(a-c)} + \frac{e^{-bt}}{(b-c)(b-a)} + \frac{e^{-ct}}{(c-a)(c-b)}\end{aligned}$$