

Do all problems and give the **process** of your solution.

1. (30 points). Find the general solution to the following Cauch-Euler equations

(a)  $t^2y'' - 3ty' + 3y = 0$

**Solution.** Solving  $r^2 + (-3 - 1)r + 3 = 0$  or  $r^2 - 4r + 3 = 0$  we have  $r_1 = 1$  and  $r_2 = 3$ . So we have two independent solutions  $y_1 = t$  and  $y_2 = t^3$ . So the general solution is

$$y = C_1t + C_2t^3$$

(b).  $t^2y'' - 3ty' + 3y = t$  (by variation of parameter)

**Solution.** The general solution  $y = \bar{y} + y_p$  where  $\bar{y}$  is given in (a). By variation of parameter,  $y_p = v_1y_1 + v_2y_2 = v_1t + v_2t^3$  where the derivatives  $v_1'$  and  $v_2'$  satisfy

$$\begin{cases} v_1'y_1 + v_2'y_2 = 0 \\ v_1'y_1' + v_2'y_2' = \frac{t}{t^2} = t^{-1} \end{cases} \quad \text{or} \quad \begin{cases} v_1't + v_2't^3 = 0 \\ v_1' + 3v_2't^2 = t^{-1} \end{cases}$$

Solving it we have  $v_1' = -\frac{1}{2}t^{-1}$  and  $v_2' = \frac{1}{2}t^{-3}$ . Hence,  $v_1 = -\frac{1}{2}\ln t$  and  $v_2 = -\frac{1}{4}t^{-2}$ . Therefore

$$y_p = -\frac{1}{2}t \ln t - t^3 \frac{1}{4}t^{-2} = -\frac{1}{2}t \ln t - \frac{1}{4}t$$

Finally, the general solution is

$$y = C_1t + C_2t^3 - \frac{1}{2}t \ln t - \frac{1}{4}t$$

2. (30 points) Find the Laplace transform  $\mathcal{L}(f)$ , where

(a).

$$f(t) = \begin{cases} e^t & 0 \leq t \leq 1 \\ 1 & t > 1 \end{cases}$$

**Solution.** By definition

$$\begin{aligned} \mathcal{L}(f) &= \int_0^\infty e^{-st} f(t) dt = \int_0^1 e^{-st} e^t dt + \int_1^\infty e^{-st} dt = \int_0^1 e^{-(s-1)t} dt + \frac{1}{s} e^{-s} \\ &= \frac{1}{s-1} (1 - e^{-(s-1)}) + \frac{1}{s} e^{-s} \quad (s > 1) \end{aligned}$$

(b).  $f(t) = t \sin t$

**Solution.**

$$\mathcal{L}\{t \sin t\} = -\frac{d}{ds} \mathcal{L}\{\sin t\} = -\frac{d}{ds} \frac{1}{s^2 + 1} = \frac{2s}{(s^2 + 1)^2}$$

3. (20 points). Find the inverse Laplace transform  $\mathcal{L}^{-1}\left\{\frac{s}{(s^2-1)(s^2+4)}\right\}$

**Solution.** By partial fraction decomposition

$$\frac{s}{(s^2-1)(s^2+4)} = \frac{s}{(s-1)(s+1)(s^2+4)} = \frac{1}{10} \frac{1}{s-1} + \frac{1}{10} \frac{1}{s+1} - \frac{1}{5} \frac{s}{s^2+4}$$

Hence,

$$\begin{aligned}\mathcal{L}^{-1}\left(\frac{s}{(s^2-1)(s^2+4)}\right) &= \frac{1}{10}\mathcal{L}^{-1}\left(\frac{1}{s-1}\right) + \frac{1}{10}\mathcal{L}^{-1}\left(\frac{1}{s+1}\right) - \frac{1}{5}\mathcal{L}^{-1}\left(\frac{s}{s^2+4}\right) \\ &= \frac{1}{10}e^t + \frac{1}{10}e^{-t} - \frac{1}{5}\cos(2t)\end{aligned}$$

4. (20 points). Solve the following initial value problem  $y'' - y = \cos(2t)$ ,  $y(0) = y'(0) = 0$  using the method of Laplace transform.

**Solution.** Take Laplace transform

$$s^2\mathcal{L}(y) - \mathcal{L}(y) = \mathcal{L}(\cos(2t)) = \frac{s}{s^2+4}$$

$$\mathcal{L}(y) = \frac{s}{(s^2-1)(s^2+4)}$$

Hence, by the result from Problem 3

$$y = \mathcal{L}^{-1}\left(\frac{s}{(s^2-1)(s^2+4)}\right) = \frac{1}{10}e^t + \frac{1}{10}e^{-t} - \frac{1}{5}\cos(2t)$$