

Midterm 2: average = 82

Final exam: 3:30 ~ 5:30pm May 7th

same as lecture room

accumulative, weighted more on Chapter 6

8 problems

6.3 second order equations

$$\frac{d^2 y}{dt^2} + p \frac{dy}{dt} + q y = f(t)$$

Recall: $\mathcal{L}\left[\frac{dy}{dt}\right] = s \mathcal{L}[y] - y(0)$

$$\mathcal{L}\left[\frac{d^2 y}{dt^2}\right] = s^2 \mathcal{L}[y] - y'(0) - s y(0)$$

Ex Solve $\frac{d^2 y}{dt^2} + 3 \frac{dy}{dt} - 4 y = e^{2t}$, $y(0) = 3$, $y'(0) = -2$

Take \mathcal{L} ,

$$\mathcal{L}[e^{at}] = \frac{1}{s-a}$$

$$s^2 \mathcal{L}[y] - y'(0) - s y(0) + 3(s \mathcal{L}[y] - y(0)) - 4 \mathcal{L}[y] = \frac{1}{s-2}$$

$$\underline{s^2 \mathcal{L}[y]} - (-2) - 3s + 3(\underline{s \mathcal{L}[y]} - 3) - 4 \underline{\mathcal{L}[y]} = \frac{1}{s-2}$$

$$(s^2 + 3s - 4) \mathcal{L}[y] = \frac{1}{s-2} - 2 + 3s + 9$$

$$(s+4)(s-1) \mathcal{L}[y] = \frac{1}{s-2} + 3s + 7$$

$$\mathcal{L}[y] = \frac{1}{(s-2)(s+4)(s-1)} + \frac{3s+7}{(s+4)(s-1)}$$

$$\frac{3s+7}{(s+4)(s-1)} = \frac{A}{s+4} + \frac{B}{s-1}$$

$$3s+7 = A(s-1) + B(s+4)$$

$$s=1 \Rightarrow 10 = 5B \Rightarrow B=2$$

$$s=-4 \Rightarrow -5 = -5A \Rightarrow A=1$$

$$\frac{1}{(s-2)(s+4)(s-1)} = \frac{C}{s-2} + \frac{D}{s+4} + \frac{E}{s-1}$$

$$1 = C(s+4)(s-1) + D(s-2)(s-1) + E(s-2)(s+4)$$

$$s=2 \Rightarrow 1 = C \cdot 6 \cdot 1 \Rightarrow C = \frac{1}{6}$$

$$s=-4 \Rightarrow 1 = D \cdot (-6) \cdot (-5) \Rightarrow D = \frac{1}{30}$$

$$s=1 \Rightarrow 1 = E \cdot (-1) \cdot 5 \Rightarrow E = -\frac{1}{5}$$

$$\begin{aligned} \mathcal{L}[y] &= \frac{1}{s+4} + 2 \cdot \frac{1}{s-1} + \frac{1}{6} \cdot \frac{1}{s-2} + \frac{1}{30} \cdot \frac{1}{s+4} - \frac{1}{5} \cdot \frac{1}{s-1} \\ &= \frac{31}{30} \cdot \frac{1}{s+4} + \frac{9}{5} \cdot \frac{1}{s-1} + \frac{1}{6} \cdot \frac{1}{s-2} \end{aligned}$$

$$y = \frac{31}{30} e^{-4t} + \frac{9}{5} e^t + \frac{1}{6} e^{2t}$$

• \mathcal{L} of \cos and \sin

$$\mathcal{L}[e^{i\omega t}] = \frac{1}{s-i\omega} = \frac{s+i\omega}{(s-i\omega)(s+i\omega)} = \frac{s+i\omega}{s^2+\omega^2}$$

Take real part: $\mathcal{L}[\cos \omega t] = \frac{s}{s^2+\omega^2}$

Take imaginary part: $\mathcal{L}[\sin \omega t] = \frac{\omega}{s^2+\omega^2}$

Ex Solve $\frac{d^2 y}{dt^2} + 4y = 0$, $y(0) = 0$, $y'(0) = 1$

Take \mathcal{L} ,

$$s^2 \mathcal{L}[y] - y'(0) - sy(0) + 4 \mathcal{L}[y] = 0$$

$$s^2 \mathcal{L}[y] - 1 + 4 \mathcal{L}[y] = 0$$

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

$$\mathcal{L}[y] = \frac{1}{s^2+4}$$

$$y = \frac{1}{2} \sin 2t$$

• $\mathcal{L}[e^{at} \cos \omega t] = \frac{s-a}{(s-a)^2 + \omega^2}$

$\mathcal{L}[e^{at} \sin \omega t] = \frac{\omega}{(s-a)^2 + \omega^2}$

$$\mathcal{L}[e^{(a+i\omega)t}] = \frac{1}{s-(a+i\omega)} = \frac{1}{(s-a)-i\omega} = \frac{(s-a)+i\omega}{(s-a)^2 + \omega^2}$$

Ex Solve $\frac{d^2 y}{dt^2} + 2 \frac{dy}{dt} + 10y = 1$, $y(0) = 1$, $y'(0) = 0$

Take \mathcal{L} ,

Take $\omega = 2$
 $\mathcal{L}[\sin 2t] = \frac{2}{s^2+4}$

$$s^2 \mathcal{L}[y] - y'(0) - sy(0) + 2(s \mathcal{L}[y] - y(0)) + 10 \mathcal{L}[y] = \frac{1}{s}$$

$$\underline{s^2 \mathcal{L}[y]} - s + 2(\underline{s \mathcal{L}[y]} - 1) + 10 \underline{\mathcal{L}[y]} = \frac{1}{s}$$

$$(s^2 + 2s + 10) \mathcal{L}[y] - s - 2 = \frac{1}{s}$$

$$(s^2 + 2s + 10) \mathcal{L}[y] = \frac{1}{s} + s + 2$$

$$\mathcal{L}[y] = \frac{1}{s(s^2 + 2s + 10)} + \frac{s+2}{s^2 + 2s + 10}$$

"(s-a)^2 + w^2"

$$\frac{s+2}{s^2 + 2s + 10} = \frac{(s+1) + 1}{(s+1)^2 + 9}$$

$$= \frac{(s+1) + \frac{1}{3} \cdot 3}{(s+1)^2 + 9}$$

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

$$s^2 + 2s + 10$$

$$= (s+1)^2 + 9$$

$$a = -1, w = 3$$

$$\mathcal{L}[e^{-t} \cos 3t] = \frac{s+1}{(s+1)^2 + 9}$$

$$\mathcal{L}[e^{-t} \sin 3t] = \frac{3}{(s+1)^2 + 9}$$

$$\frac{1}{s(s^2 + 2s + 10)} = \frac{A}{s} + \frac{Bs + C}{s^2 + 2s + 10}$$

$$1 = A(s^2 + 2s + 10) + (Bs + C)s$$

$$s=0 \Rightarrow 1 = 10A \Rightarrow A = \frac{1}{10}$$

$$s^2 \text{ coeff} \Rightarrow 0 = A + B \Rightarrow B = -\frac{1}{10}$$

$$s \text{ coeff} \Rightarrow 0 = 2A + C \Rightarrow C = -\frac{1}{5}$$

$$\frac{1}{s(s^2 + 2s + 10)} = \frac{1}{10} \cdot \frac{1}{s} + \frac{-\frac{1}{10}s - \frac{1}{5}}{(s+1)^2 + 9}$$

$$= \frac{1}{10} \cdot \frac{1}{s} + \frac{-\frac{1}{10}(s+1) - \frac{1}{10}}{(s+1)^2 + 9}$$

$$= \frac{1}{10} \cdot \frac{1}{s} + \frac{-\frac{1}{10}(s+1) - \frac{1}{30} \cdot 3}{(s+1)^2 + 9}$$

$$\mathcal{L}^{-1} \left[\frac{1}{s(s^2 + 2s + 10)} \right] = \frac{1}{10} - \frac{1}{10} e^{-t} \cos 3t - \frac{1}{30} e^{-t} \sin 3t$$

$$\Rightarrow y = \frac{1}{10} - \frac{1}{10} e^{-t} \cos 3t - \frac{1}{30} e^{-t} \sin 3t$$

$$+ e^{-t} \cos 3t + \frac{1}{3} e^{-t} \sin 3t$$

$$= \frac{1}{10} + \frac{9}{10} e^{-t} \cos 3t + \frac{3}{10} e^{-t} \sin 3t$$