

MATH 258 - Introduction to Differential Equations

Final EXAMINATION
30.05.2017

STUDENT NUMBER:
NAME-SURNAME:
SIGNATURE:
INSTRUCTOR:
DURATION: 110 minutes

*ANSWER
KEY*

Question	Grade	Out of
1		10
2		20
3		20
4		20
5		20
6		20
Total		110

IMPORTANT NOTES:

- 1) Please make sure that you have written your student number and name above.
- 2) Check that the exam paper contains 6 problems.
- 3) Show all your work. No points will be given to correct answers without reasonable work.

Question 1. Solve the following integro-differential equation

$$y' = \sin x + \int_0^x y(x-u) \cos u \, du, \quad y(0) = 0.$$

$$\mathcal{L}\{y'\} = \mathcal{L}\{\sin x + y(x) * \cos x\}$$

$$sY(s) - y(0) = \mathcal{L}\{\sin x\} + \mathcal{L}\{y\} \mathcal{L}\{\cos x\}$$

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

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

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

$$y(x) = \mathcal{L}^{-1}\left\{\frac{1}{s^3}\right\} = \frac{x^2}{2}$$

Question 2. Use Laplace transforms to solve the following IVP

$$y'' + 2y' + 5y = \begin{cases} 1, & 0 < x < 2, \\ 0, & x > 2, \end{cases} \quad y(0) = y'(0) = 0.$$

$$y'' + 2y' + 5y = 1 - u(x-2)$$

$$\mathcal{L}\{y'' + 2y' + 5y\} = \mathcal{L}\{1 - u(x-2)\} \Rightarrow$$

$$s^2 Y(s) - \cancel{sy(0)} - \cancel{y'(0)} + 2[sY(s) - \cancel{y(0)}] + 5Y(s) = \frac{1}{s} - \frac{e^{-2s}}{s}$$

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

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

$$\frac{1}{s(s^2 + 2s + 5)} = \frac{A}{s} + \frac{Bs + C}{s^2 + 2s + 5} = \frac{(A+B)s^2 + (2A+C)s + 5A}{s(s^2 + 2s + 5)}$$

$$A+B=0, \quad 2A+C=0; \quad 5A=1 \quad \text{so} \quad A=\frac{1}{5} \quad B=-\frac{1}{5} \quad C=-\frac{2}{5}$$

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

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

$$y(x) = \frac{1}{5} - \frac{1}{5} e^{-x} \cos 2x - \frac{1}{10} e^{-x} \sin 2x - \left[\frac{1}{5} - \frac{1}{5} e^{-x+2} \cos(2x-4) - \frac{1}{10} e^{-x+2} \sin(2x-4) \right] u(x-2)$$

