

Solutions

Math 3D Quiz 7 Afternoon - May 25th

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Show all of your work. *There is a question on the back side.*

1. (a) [2pts] Fill in the blank. What are the following shifting properties?

(You can let $F(s)$ denote $\mathcal{L}\{f(t)\}$, the Laplace Transform of $f(t)$, if you'd like.)

$$\mathcal{L}\{e^{-at}f(t)\} = \underline{F(s+a)} \quad +1$$

$$\mathcal{L}\{u(t-a)f(t-a)\} = \underline{e^{-as}F(s)} \quad +1$$

(b) [8pts] Using the Laplace Transform, solve $x'' + 2x' + 10x = 0$ with $x(0) = 1$, $x'(0) = 3$.

Transform the Eqn: $(s^2 X(s) - s - 3) + 2(sX(s) - 1) + 10X(s) = 0.$ +1

Isolate $X(s)$: $X(s) \cdot (s^2 + 2s + 10) = s + 3 + 2$; $X(s) = \frac{s+5}{s^2+2s+10}$ +1

Note: $s^2 + 2s + 10$ has complex roots, $s = \frac{-2 \pm \sqrt{4-40}}{2}$, $s = \frac{-2 \pm 6i}{2}$,

↳ complete the square! And impose its shift.

$$X(s) = \frac{s+5}{(s+1)^2+9} = \frac{(s+1)+4}{(s+1)^2+9} \quad (\text{of } s+1)$$

so, $X(s) = \frac{s+1}{(s+1)^2+9} + \frac{4}{(s+1)^2+9}$ +3

★ Now we can start inverse transforming.

$$x(t) = \mathcal{L}^{-1} \left(\frac{s+1}{(s+1)^2+9} \right) + \mathcal{L}^{-1} \left(\frac{4}{(s+1)^2+9} \right)$$

shifting prop

$$\stackrel{\text{Ⓢ}}{=} e^{-t} \mathcal{L}^{-1} \left(\frac{s}{s^2+9} \right) + 4e^{-t} \mathcal{L}^{-1} \left(\frac{1}{s^2+9} \right) \cdot \frac{3}{3}$$

so,

$x(t) = e^{-t} \cos(3t) + \frac{4}{3} e^{-t} \sin(3t)$

+3

Undetermined Coefficients

2. [10pts] Find the general solution to $\vec{x}' = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \vec{x} + \begin{bmatrix} e^t \\ 0 \end{bmatrix} = \vec{f}(t) = e^t \begin{bmatrix} 1 \\ 0 \end{bmatrix}$.

Hints: Use that the complementary solution is $\vec{x}_c = C_1 e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} -1 \\ 1 \end{bmatrix}$.

If you prefer Undetermined Coefficients: "All" you need to do is solve for $\vec{x}_p$ now, and add it to $\vec{x}_c$.

If you prefer Eigenvector Decomposition: Read the eigenvalues and eigenvectors from $\vec{x}_c$.

1) Have $\vec{x}_c$ already ✓

2) for $\vec{f}(t) = e^t \begin{bmatrix} 1 \\ 0 \end{bmatrix}$, overlaps with $\vec{x}_c$ once, so

Guess: $\vec{x}_p = e^t \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + t e^t \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$ +2

Need to plug into our eqn, $\vec{x}_p' = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \vec{x}_p + \begin{bmatrix} e^t \\ 0 \end{bmatrix}$,

* $\vec{x}_p' = e^t \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + (e^t + t e^t) \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = e^t \begin{bmatrix} a_1 + b_1 \\ a_2 + b_2 \end{bmatrix} + t e^t \begin{bmatrix} b_1 \\ b_2 \end{bmatrix}$

* $\begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \vec{x}_p = \begin{bmatrix} 0 & 1 \\ 1 & 0 \end{bmatrix} \left(e^t \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} + t e^t \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} \right)$
 $= e^t \begin{bmatrix} a_2 \\ a_1 \end{bmatrix} + t e^t \begin{bmatrix} b_2 \\ b_1 \end{bmatrix}$

So, $e^t \begin{bmatrix} a_1 + b_1 \\ a_2 + b_2 \end{bmatrix} + t e^t \begin{bmatrix} b_1 \\ b_2 \end{bmatrix} = t e^t \begin{bmatrix} b_2 \\ b_1 \end{bmatrix} + e^t \begin{bmatrix} a_2 + 1 \\ a_1 \end{bmatrix}$ +1

Row 1: $e^t (a_1 + b_1) + t e^t (b_1) = t e^t (b_2) + e^t (a_2 + 1)$ +2

Row 2: $e^t (a_2 + b_2) + t e^t (b_2) = t e^t (b_1) + e^t (a_1)$

Row 1, e^t : $a_1 + b_1 = a_2 + 1 \Rightarrow a_1 - a_2 + b_1 = 1$

Row 1, $t e^t$: $b_1 = b_2$ ✓ (since $b_2 = b_1$)

Row 2, e^t : $a_2 + b_2 = a_1 \Rightarrow -a_1 + a_2 + b_1 = 0$

Row 2, $t e^t$: $b_2 = b_1$ ✓

Add these,

$2b_1 = 1,$

$b_1 = \frac{1}{2}$ so +2
 $b_2 = \frac{1}{2}$ too.

Then we have

$a_1 - a_2 + \frac{1}{2} = 1 \Rightarrow a_1 - a_2 = \frac{1}{2}$
 $-a_1 + a_2 + \frac{1}{2} = 0 \Rightarrow -a_1 + a_2 = -\frac{1}{2}$ } Eqs are same
 $\Rightarrow$ free var!

So, since same eqn, let $a_1 = a_2 + \frac{1}{2}$ +2
 $a_2 = \text{free} \Rightarrow$ set $a_2 = 0$ so $a_1 = \frac{1}{2}$
 and plug coeffs into $\vec{x}_p$.

So, $\vec{x} = \vec{x}_c + \vec{x}_p = C_1 e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix} + C_2 e^{-t} \begin{bmatrix} -1 \\ 1 \end{bmatrix} + e^t \begin{bmatrix} 1/2 \\ 0 \end{bmatrix} + t e^t \begin{bmatrix} 1/2 \\ 1/2 \end{bmatrix}$ +1

Eigenvector Decomposition

1) From $\vec{X}_c$, we see $\lambda = \pm 1$ are the eigenvalues with corresponding eigenvectors $\vec{v}_+ = \begin{bmatrix} 1 \\ 1 \end{bmatrix}$, $\vec{v}_- = \begin{bmatrix} -1 \\ 1 \end{bmatrix}$.

2) Build $E = \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix}$ so $E^{-1} = -\frac{1}{2} \begin{bmatrix} 1 & -1 \\ -1 & -1 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix}$.
+1
 $\lambda = -1, \vec{v}_-$
 $\lambda = 1, \vec{v}_+$
(I did this ordering backwards just to show it will still work!)

3) Then $\begin{bmatrix} g_1 \\ g_2 \end{bmatrix} = E^{-1} \vec{f}(t) = \frac{1}{2} \begin{bmatrix} -1 & 1 \\ 1 & 1 \end{bmatrix} \begin{bmatrix} e^t \\ 0 \end{bmatrix} = \frac{1}{2} \begin{bmatrix} -e^t \\ e^t \end{bmatrix}$ (same result) ✓
+2

Or, you could do $\left[\begin{array}{cc|c} -1 & 1 & e^t \\ 1 & 1 & 0 \end{array} \right] \xrightarrow{R_2+R_1} \left[\begin{array}{cc|c} -1 & 1 & e^t \\ 0 & 2 & e^t \end{array} \right] \Rightarrow$
 $g_1 = g_2 - e^t = -\frac{e^t}{2}$
 $g_2 = e^t/2$

so the eqns we need to solve are:

(Note the slight difference vs morning)

$$\epsilon_1' = -\epsilon_1 - \frac{e^t}{2} \Leftrightarrow \boxed{\epsilon_1' + \epsilon_1 = -\frac{e^t}{2}} \quad \text{+1}$$

ϵ_{1c} : $r+1=0, r=-1, \boxed{\epsilon_{1c} = c_1 e^{-t}}$

ϵ_{1p} : Guess $\boxed{\epsilon_{1p} = A e^t}$ then,
 $\epsilon_{1p}' = A e^t$

Plugin, $A e^t + A e^t = -\frac{e^t}{2}$

$2A e^t = -\frac{e^t}{2} \rightarrow \boxed{A = -\frac{1}{4}}$

so, $\boxed{\epsilon_1 = c_1 e^{-t} - \frac{1}{4} e^t}$ +2

$$\epsilon_2' = \epsilon_2 + \frac{e^t}{2} \Leftrightarrow \boxed{\epsilon_2' - \epsilon_2 = \frac{e^t}{2}} \quad \text{+1}$$

ϵ_{2c} : $r-1=0, r=1, \boxed{\epsilon_{2c} = c_2 e^t}$

ϵ_{2p} : Due to overlap, guess $\boxed{\epsilon_{2p} = A t e^t}$

Then $\epsilon_{2p}' = A e^t + A t e^t$

Plugin, $(A e^t + A t e^t) - A t e^t = \frac{e^t}{2}$

so $A = \frac{1}{2}, \epsilon_{2p} = \frac{t e^t}{2}$

so $\boxed{\epsilon_2 = c_2 e^t + \frac{1}{2} t e^t}$ +2

4) Thus, $\vec{X} = \epsilon_1 \vec{v}_1 + \epsilon_2 \vec{v}_2$

// 1st component uses $\lambda = -1, \vec{v}_-$
 2nd component uses $\lambda = 1, \vec{v}_+$

$$\boxed{\vec{X} = (c_1 e^{-t} - \frac{1}{4} e^t) \begin{bmatrix} -1 \\ 1 \end{bmatrix} + (c_2 e^t + \frac{1}{2} t e^t) \begin{bmatrix} 1 \\ 1 \end{bmatrix}} \quad \text{+1}$$

Note: Here it looks like $\vec{X}_p = \frac{1}{2} t e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix} - \frac{1}{4} e^t \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

But, $e^t \begin{bmatrix} 1 \\ 0 \end{bmatrix} = \frac{1}{4} e^t \begin{bmatrix} 1 \\ 1 \end{bmatrix} - \frac{1}{4} e^t \begin{bmatrix} -1 \\ 1 \end{bmatrix}$

↖ is a complementary piece!

↖ only off by a complementary piece!