

1. Find the singular point of the given differential equation and classify it as regular or irregular. Justify your classification. (10 pts)

$$x^2 y'' + 2y' + 3y = 0$$

The only singular point is at $x_0 = 0$. Notice $\lim_{x \rightarrow 0} x \frac{2}{x^2} = \lim_{x \rightarrow 0} \frac{2}{x}$ is **not finite** and therefore the singular point is **irregular**. There is no need to check the second condition for a regular singular point.

2. Solve the following initial value problem. Assume $x > 0$. (10 pts)

$$x^2 y'' - 5xy' + 9y = 0 \quad y(1) = 3 \quad \text{and} \quad y'(1) = 2$$

Assume a solution of the form $y = x^r$. Finding y' and y'' leads to $x^r [r(r-1) - 5r + 9] = 0 \rightarrow (r-3)^2 = 0$ so $r = 3$ is a double root. Therefore the general solution is $y(x) = c_1 x^3 + c_2 x^3 \ln(x)$. Now $y'(x) = 3c_1 x^2 + 3c_2 x^2 \ln(x) + c_2 x^3 \frac{1}{x}$. So $y(1) = c_1$ and $y'(1) = 3c_1 + c_2$. Imposing the initial conditions gives $c_1 = 3$ and $c_2 = -7$. So $y(x) = 3x^3 - 7x^3 \ln(x)$.

3. Find the inverse Laplace transform of the following functions. (20 pts)

(a) $F(s) = \frac{2e^{-2s}}{s^2 - 4} = e^{-2s} \frac{2}{s^2 - 4} = e^{-2s} \frac{2}{s^2 - 2^2}$

$f(t) = u_2(t)g(t-2)$ where $g(t) = \mathcal{L}^{-1} \left\{ \frac{2}{s^2 - 2^2} \right\} = \sinh 2t$ Therefore, $f(t) = u_2(t) \sinh 2(t-2)$

(b) $F(s) = \frac{s+4}{s^2 - 2s + 5}$

$F(s) = \frac{s+4}{(s-1)^2 + 4} = \frac{(s-1)+5}{(s-1)^2 + 4} = \frac{s-1}{(s-1)^2 + 4} + \frac{5}{2} \frac{2}{(s-1)^2 + 4}$. Therefore $f(t) = e^t \cos(2t) + \frac{5}{2} \sin(2t)$.

4. Find the Laplace transform of the following function. (10 pts)

$$f(t) = \begin{cases} 0 & t < 2 \\ (t-2)^3 & t \geq 2 \end{cases}$$

$f(t) = u_2(t)g(t-2)$ where $g(t) = t^3$. Therefore $F(s) = e^{-2s}G(s)$ where $G(s) = \mathcal{L}\{t^3\} = \frac{3!}{s^4}$.

5. Use the Laplace transform to solve the initial value problem

(20 pts)

$$y'' + 2y' - 3y = 0, \quad y(0) = 1, \quad y'(0) = 2$$

Taking the Laplace transform of the entire equation yields

$$[s^2\mathbf{Y}(s) - sy(0) - y'(0)] + 2[s\mathbf{Y}(s) - y(0)] - 3\mathbf{Y}(s) = 0$$

plugging in the initial conditions

$$[s^2\mathbf{Y}(s) - s - 2] + 2[s\mathbf{Y}(s) - 1] - 3\mathbf{Y}(s) = 0$$

$$\mathbf{Y}(s)[s^2 + 2s - 3] = s + 4$$

$$\mathbf{Y}(s) = \frac{s+4}{s^2+2s-3} = \frac{s+4}{(s+3)(s-1)}$$

partial fractions gives $\mathbf{Y}(s) = \frac{-1}{4} \left(\frac{1}{s+3} \right) + \frac{5}{4} \left(\frac{1}{s-1} \right)$.

Taking the inverse Laplace transform yields

$$y(t) = \frac{-1}{4}e^{-3t} + \frac{5}{4}e^t.$$

6. Find the solution of the initial value problem

(30 pts)

$$y'' + 9y = u_2(t), \quad y(0) = 1, \quad y'(0) = 2$$

Taking the Laplace transform of the entire equation yields

$$[s^2\mathbf{Y}(s) - sy(0) - y'(0)] + 9\mathbf{Y}(s) = \frac{e^{-2s}}{s}$$

plugging in the initial conditions

$$[s^2\mathbf{Y}(s) - s - 2] + 9\mathbf{Y}(s) = \frac{e^{-2s}}{s}$$

$$\mathbf{Y}(s)(s^2 + 9) = 2 + s + \frac{e^{-2s}}{s}$$

$$\mathbf{Y}(s) = \frac{2}{s^2+9} + \frac{s}{s^2+9} + e^{-2s} \frac{1}{s(s^2+9)}$$

Partial fractions on the second factor of the last term yields $\frac{1}{s(s^2+9)} = \frac{A}{s} + \frac{Bs+C}{s^2+9}$ where $A = 1/9$, $B = -1/9$, and $C = 0$.

So

$$\mathbf{Y}(s) = \frac{2}{3} \left(\frac{3}{s^2+9} \right) + \frac{s}{s^2+9} + \frac{e^{-2s}}{9} \left[\frac{1}{s} - \frac{s}{s^2+9} \right]$$

and taking the inverse Laplace transform yields

$$y(t) = \frac{2}{3} \sin(3t) + \cos(3t) + \frac{u_2(t)}{9} h(t-2) \text{ where } h(t) = \mathcal{L}^{-1} \left\{ \frac{1}{s} - \frac{s}{s^2+9} \right\} = 1 - \cos(3t)$$

So

$$y(t) = \frac{2}{3} \sin(3t) + \cos(3t) + \frac{u_2(t)}{9} [1 - \cos 3(t-2)]$$