

• Review Chapter 5~7

P. 280 Pr. 5

$$x^2 y'' - xy' + y = 0$$

$$\begin{aligned}
 y = x^r &\Rightarrow L[y] = x^2 y'' - xy' + y = 0 \\
 L[x^r] &= x^2 (x^r)'' - x(x^r)' + x^r \\
 &= x^2 r(r-1)x^{r-2} - xrx^{r-1} + x^r \\
 &= x^r [r(r-1) - r + 1] = 0
 \end{aligned}$$

Quadratic eq:  $F(r) = r(r-1) - r + 1 = 0 \Rightarrow r^2 - 2r + 1 = 0 \Rightarrow (r-1)^2 = 0 \Rightarrow r = 1, 1$   
(repeated root)

$$y = (c_1 + c_2 \ln|x|) |x|$$

[Note] p. 276

- ① real & different roots  
 $y = c_1 |x|^{r_1} + c_2 |x|^{r_2}$
- ② real & equal roots  
 $y = (c_1 + c_2 \ln|x|) |x|^{r_1}$
- ③ complex roots  
 $y = |x|^\alpha [c_1 \cos(\beta \ln|x|) + c_2 \sin(\beta \ln|x|)]$

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$$y'' + 4y = \sin t + 2\delta(t - \frac{\pi}{4}), \quad y(0) = 0, \quad y'(0) = 0$$

$$\mathcal{L} \Rightarrow \mathcal{L}[y''] + 4\mathcal{L}[y] = \mathcal{L}[\sin t] + 2\mathcal{L}[\delta(t - \frac{\pi}{4})]$$

$$\Rightarrow s^2 Y(s) - \cancel{s y(0)} - \cancel{y'(0)} + 4Y(s) = \frac{1}{s^2 + 1} + 2e^{-\frac{\pi}{4}s}$$

$$\Rightarrow (s^2 + 4)Y(s) = \frac{1}{s^2 + 1} + 2e^{-\frac{\pi}{4}s}$$

$$\Rightarrow Y(s) = \frac{1}{(s^2 + 1)(s^2 + 4)} + \frac{2e^{-\frac{\pi}{4}s}}{(s^2 + 4)} = \frac{As + B}{s^2 + 1} + \frac{Cs + D}{s^2 + 4} + \frac{2e^{-\frac{\pi}{4}s}}{s^2 + 4}$$

$$\frac{1}{(s^2+1)(s^2+4)} = \frac{As+B}{s^2+1} + \frac{Cs+D}{s^2+4}$$

$$\Rightarrow 1 = (As+B)(s^2+4) + (Cs+D)(s^2+1)$$

$$\Rightarrow 1 = (A+C)s^3 + (B+D)s^2 + (4A+C)s + (4B+D)$$

$$\begin{cases} A+C=0 & \text{--- (1)} \\ B+D=0 & \text{--- (2)} \\ 4A+C=0 & \text{--- (3)} \\ 4B+D=0 & \text{--- (4)} \end{cases}$$

From (1) (3)  $\Rightarrow A=0, C=0$   
 From (2) (4)  $\Rightarrow B=\frac{1}{3}, D=-\frac{1}{3}$

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

$$= \frac{1}{3} \left( \frac{1}{s^2+1^2} \right) - \frac{1}{6} \left( \frac{2}{s^2+2^2} \right) + \left( \frac{2}{s^2+2^2} \right) e^{-\frac{\pi}{4}s}$$

$$\xrightarrow{\mathcal{L}^{-1}} y(t) = \frac{1}{3} \sin t - \frac{1}{6} \sin 2t + u_{\frac{\pi}{4}}(t) f(t - \frac{\pi}{4})$$

$F(s) \Rightarrow f(t) = \sin 2t$

$$\Rightarrow y(t) = \frac{1}{3} \sin t - \frac{1}{6} \sin 2t + u(t - \frac{\pi}{4}) \sin 2(t - \frac{\pi}{4})$$

[Note]  $\mathcal{L}[\sin at] = \frac{a}{s^2+a^2}$   
 $\mathcal{L}[\cos at] = \frac{s}{s^2+a^2}$   
 $\mathcal{L}[u_c(t) f(t-c)] = e^{-cs} F(s)$   
 $\mathcal{L}[\delta(t-c)] = e^{-cs}$

$\mathcal{L}[y'] = sY(s) - sy(0) - y'(0)$   
 $\mathcal{L}[y] = sY(s) - y(0)$

P.447. Pr. 1

P3

$$\vec{x}' = \begin{pmatrix} 2 & -1 \\ 3 & -2 \end{pmatrix} x + \begin{pmatrix} e^t \\ t \end{pmatrix} = A\vec{x} + \vec{g}(t)$$

1° Homogeneous system  $\vec{x}' = A\vec{x}$

$$\det(A - rI) = 0 \Rightarrow \begin{vmatrix} 2-r & -1 \\ 3 & -2-r \end{vmatrix} = 0$$

$$\Rightarrow (2-r)(-2-r) + 3 = 0 \Rightarrow -4 + r^2 + 3 = 0 \Rightarrow r^2 - 1 = 0 \Rightarrow r = \pm 1$$

①  $r_1 = 1$

$$(A - r_1 I) \vec{\xi}_1 = 0 \Rightarrow \begin{pmatrix} 1 & -1 \\ 3 & -3 \end{pmatrix} \begin{pmatrix} \xi_1 \\ \xi_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow \xi_1 = \xi_2 \Rightarrow \vec{\xi}_1 = \begin{pmatrix} 1 \\ 1 \end{pmatrix}$$

$$\vec{x}_1 = \vec{\xi}_1 e^{r_1 t} = \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t$$

②  $r_2 = -1$

$$(A - r_2 I) \vec{\xi}_2 = 0 \Rightarrow \begin{pmatrix} 3 & -1 \\ 3 & -1 \end{pmatrix} \begin{pmatrix} \xi_1 \\ \xi_2 \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix} \Rightarrow 3\xi_1 - \xi_2 = 0 \Rightarrow \vec{\xi}_2 = \begin{pmatrix} 1 \\ 3 \end{pmatrix}$$

$$\vec{x}_2 = \vec{\xi}_2 e^{r_2 t} = \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-t}$$

$$\vec{x}_c = c_1 \vec{x}_1 + c_2 \vec{x}_2 = c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-t}$$

⊃ nonhomogeneous system

$$\underline{\Psi} = [\vec{x}_1, \vec{x}_2] = \begin{pmatrix} e^t & e^{-t} \\ e^t & 3e^{-t} \end{pmatrix}$$

$$\underline{\Psi}^{-1} = \frac{\begin{pmatrix} 3e^t & -e^t \\ -e^t & e^t \end{pmatrix}}{\begin{vmatrix} e^t & e^t \\ e^t & 3e^t \end{vmatrix}} = \frac{1}{2} \begin{pmatrix} 3e^{-t} & -e^{-t} \\ -e^{-t} & e^{-t} \end{pmatrix}$$

$$\vec{u}(t) = \int_{t_0}^t \underline{\Psi}^{-1}(s) \vec{g}(s) ds = \frac{1}{2} \int_{t_0}^t \begin{pmatrix} 3e^{-s} & -e^{-s} \\ -e^{-s} & e^{-s} \end{pmatrix} \begin{pmatrix} e^s \\ s \end{pmatrix} ds$$

$$\Rightarrow \vec{u}(t) = \frac{1}{2} \int_{t_0}^t \begin{pmatrix} 3 - se^{-s} \\ -e^{-s} + se^{-s} \end{pmatrix} ds = \frac{1}{2} \begin{bmatrix} 3s + se^{-s} + e^{-s} \\ -\frac{1}{2}e^{-s} + se^{-s} - e^{-s} \end{bmatrix}_{t_0}^t$$

$$\Rightarrow \vec{u}(t) = \frac{1}{2} \begin{bmatrix} 3t + te^{-t} + e^{-t} \\ -\frac{1}{2}e^{-t} + te^{-t} - e^{-t} \end{bmatrix} + \underbrace{\begin{bmatrix} c_1 \\ c_2 \end{bmatrix}}_{\frac{1}{c}}$$

$$\vec{x} = \underline{\Psi} \vec{u}(t)$$

$$\Rightarrow \vec{x} = \frac{1}{2} \begin{pmatrix} e^t & e^{-t} \\ e^t & 3e^{-t} \end{pmatrix} \begin{pmatrix} 3t + te^{-t} + e^{-t} \\ -\frac{1}{2}e^{-t} + te^{-t} - e^{-t} \end{pmatrix} + \begin{pmatrix} e^t & e^{-t} \\ e^t & 3e^{-t} \end{pmatrix} \begin{pmatrix} c_1 \\ c_2 \end{pmatrix}$$

$$\Rightarrow \vec{x} = c_1 \begin{pmatrix} e^t \\ e^t \end{pmatrix} + c_2 \begin{pmatrix} e^{-t} \\ 3e^{-t} \end{pmatrix} + \frac{1}{2} \begin{pmatrix} 3te^{-t} + t + \frac{1}{2}e^{-t} + 1 \\ 3te^{-t} + t - \frac{3}{2}e^{-t} + 3t - 3 \end{pmatrix}$$

$$\Rightarrow \vec{x} = \underbrace{c_1 \begin{pmatrix} 1 \\ 1 \end{pmatrix} e^t + c_2 \begin{pmatrix} 1 \\ 3 \end{pmatrix} e^{-t}}_{\text{general soln for homog sys}} + \frac{1}{2} \underbrace{\begin{pmatrix} (3t - \frac{1}{2})e^{-t} + 2t \\ (3t - \frac{3}{2})e^{-t} + 4t - 2 \end{pmatrix}}_{\text{particular soln for non-homog. system}}$$

general soln for homog sys      particular soln for non-homog. system