

I) Find the Laplace-inverse of $F(s) = \frac{e^{-10s}}{s^3 - s^2 - 6s} = e^{-10s} \cdot \frac{1}{s(s-3)(s+2)}$

$$\frac{1}{s(s-3)(s+2)} = \frac{A}{s} + \frac{B}{s-3} + \frac{C}{s+2} \quad @ s=0: \frac{1}{(0-3)(0+2)} = A = -\frac{1}{6}$$

$$@ s=3: \frac{1}{3(3+2)} = B = \frac{1}{15}$$

$$@ s=-2: \frac{1}{(-2)(-2-3)} = C = \frac{1}{10}$$

$$F(s) = e^{-10s} \left(\frac{1}{s} - \frac{1}{6} \cdot \frac{1}{s} + \frac{1}{15} \cdot \frac{1}{s-3} + \frac{1}{10} \cdot \frac{1}{s+2} \right)$$

$s^{-1} \downarrow$ alone (w/o e^{-10s})

$$-\frac{1}{6} + \frac{1}{15} e^{3t} + \frac{1}{10} e^{-2t}$$

Answer: $f(t) = -\frac{1}{6} + \frac{1}{15} e^{3(t-10)} + \frac{1}{10} e^{-2(t-10)}$

II) Use Laplace transforms! to solve the IVP $y'' - 6y' + 34y = 0$, $y(0) = 0$, $y'(0) = 1$.

$$Y = \mathcal{L}(y)$$

$$(s^2 Y - s \cdot 0 - 1) - 6(sY - 0) + 34Y = 0$$

$$(s^2 - 6s + 34)Y = 1$$

$$Y = \frac{1}{(s-3)^2 + 5^2} \cdot \frac{5}{5}$$

$$s^2 - 6s + 34 =$$

$$s^2 - 6s + 9 - 9 + 34 =$$

$$(s-3)^2 + 25$$

Answer: $y(t) = \frac{1}{5} e^{3t} \sin(5t)$

I) Find the Laplace-inverse of $F(s) = \frac{6}{s^2 - 10s + 34} = \frac{6}{(s-5)^2 + 3^2} = 2 \cdot \frac{3}{(s-5)^2 + 3^2}$

$$s^2 - 10s + 34 = s^2 - 10s + 25 - 25 + 34$$

$$= (s-5)^2 + 9$$

Answer: $f(t) = 2e^{5t} \sin(3t)$

II) Use Laplace transforms! to solve the IVP $y'' - y' - 2y = u_6(t)$, $y(0) = 0$, $y'(0) = 0$.

$$\mathcal{L}(y) = Y : (s^2 Y - 0s - 0) - (sY - 0) - 2Y = \frac{e^{-6s}}{s}$$

$$(s^2 - s - 2)Y = \frac{e^{-6s}}{s}$$

$$Y = e^{-6s} \cdot \frac{1}{s(s-2)(s+1)}$$

$$Y = e^{-6s} \left(\underbrace{-\frac{1}{2} \cdot \frac{1}{s} + \frac{1}{6} \frac{1}{s-2} + \frac{1}{3} \frac{1}{s+1}} \right)$$

$s^{-1} \downarrow$ alone (w/o e^{-6s})

$$-\frac{1}{2} + \frac{1}{6} e^{2t} + \frac{1}{3} e^{-t}$$

Answer: $y(t) = -\frac{1}{2} + \frac{1}{6} e^{2(t-6)} + \frac{1}{3} e^{-(t-6)}$

III) Complete the following definitions concerning the SOLODE

$$P(x)y'' + Q(x)y' + R(x)y = 0 \quad (*)$$

with polynomial coefficients P, Q, R :

(a) x_0 is an ordinary point for (*) if $P(x_0) \neq 0$;

(b) x_0 is a singular point for (*) if $P(x_0) = 0$;

(c) x_0 is a regular singular point for (*) if x_0 is a singular pt and

$$\lim_{x \rightarrow x_0} (x-x_0) \frac{Q(x)}{P(x)} \quad \text{and} \quad \lim_{x \rightarrow x_0} (x-x_0)^2 \frac{R(x)}{P(x)} \quad \text{exist}$$

IV) Find a fundamental system of solutions of $x^2y'' - 3xy' + 4y = 0$.

$$r(r-1) - 3r + 4 = 0$$

$$(r-2)^2 = 0$$

$$\Rightarrow y_1 = x^2 \quad \& \quad y_2 = x^2 \log x$$

(That is, the gen'l sol'n is $y = C_1 x^2 + C_2 x^2 \log x$)

IV) Find the gen'l sol'n of $x^2y'' + 3xy' + 5y = 0$.

$$r(r-1) + 3r + 5 = 0$$

$$r^2 + 2r + 5 = 0$$

$$(r+1)^2 + 4 = 0$$

$$r = -1 \pm 2i$$

$$y = C_1 x^{-1} \cos(2 \log x) + C_2 x^{-1} \sin(2 \log x)$$

(That is, a fund. sol'n system is

$$y_1 = x^{-1} \cos(2 \log x)$$

$$\& \quad y_2 = x^{-1} \sin(2 \log x).)$$

V) Solve the equation $y'' + 3x^2y = 0$ by means of a power series about $x_0 = 0$; find the recurrence relation and the first three **non-zero** terms in each of two linearly independent solutions.

$\frac{1}{0} \neq 0 \Rightarrow x=0$ is an ordinary pt
 $0 \neq 3x^2$ are polys

$$3x^2 \left(y = \sum_0^{\infty} a_n x^n \right)$$

$$0 \left(y' = \sum_1^{\infty} n a_n x^{n-1} \right)$$

$$\frac{1}{1} \left(y'' = \sum_2^{\infty} n(n-1) a_n x^{n-2} \right)$$

$$0 = \sum_2^{\infty} n(n-1) a_n x^{n-2} + \sum_0^{\infty} 3a_n x^{n+2}$$

$$0 = \sum_{-2}^{\infty} (n+4)(n+3) a_{n+4} x^{n+2} + \sum_0^{\infty} 3a_n x^{n+2}$$

$$0 = 2a_2 + 6a_3x + \sum_0^{\infty} \left((n+4)(n+3) a_{n+4} + 3a_n \right) x^{n+2}$$

$$\Rightarrow 2a_2 = 0 ; 6a_3 = 0 ; (n+4)(n+3) a_{n+4} + 3a_n = 0 \quad n \geq 0$$

a_0, a_1 are free

$$a_2 = a_3 = 0 \Rightarrow a_6 = a_7 = 0 \Rightarrow a_{10} = a_{11} = 0 \Rightarrow \dots$$

$$a_4 = -\frac{1}{4} a_0 ; a_5 = -\frac{3}{20} a_1 \Rightarrow a_8 = \left(-\frac{3}{56} \right) \left(-\frac{1}{4} a_0 \right) = \frac{3}{224} a_0$$

$$a_9 = \left(-\frac{1}{24} \right) \left(-\frac{3}{20} a_1 \right) = \frac{1}{160} a_1$$

$$y = \underset{x}{a_0} + \underset{x}{a_1} x + \underset{0}{a_2} x^2 + \underset{0}{a_3} x^3 + \underset{x}{a_4} x^4 + \underset{x}{a_5} x^5 + \underset{0}{a_6} x^6 + \underset{0}{a_7} x^7 + \underset{x}{a_8} x^8 + \underset{x}{a_9} x^9 + \dots$$

$$y = a_0 + a_1 x - \frac{1}{4} a_0 x^4 - \frac{3}{20} a_1 x^5 + \frac{3}{224} a_0 x^8 + \frac{1}{160} a_1 x^9 + \dots$$

Answer: recurrence relation: $a_2 = 0 = a_3 ; a_{n+4} = -3a_n / ((n+4)(n+3)) \quad n \geq 0$

$$y_1 = 1 - \frac{1}{4} x^4 + \frac{3}{224} x^8 + \dots ; y_2 = x - \frac{3}{20} x^5 + \frac{1}{160} x^9 + \dots$$

VI) Show that the differential equation $2xy'' + y' + xy = 0$ has a regular singular point at $x_0 = 0$. Find the indicial equation, the exponents at the singularity, and the recurrence relation.

$$x^2 y'' + \left(1 \cdot \frac{x}{2x}\right) x y' + \left(x \cdot \frac{x^2}{2x}\right) y = 0$$

$$\downarrow \text{as } x \rightarrow 0 \qquad \downarrow \text{as } x \rightarrow 0$$

$$x^2 Y'' + \frac{1}{2} x Y' + 0 Y = 0$$

$$r(r-1) + \frac{1}{2} r + 0 = 0$$

(yes, $x=0$ is a regular singular pt)

$$r^2 - \frac{1}{2} r = 0 \Rightarrow r = 0, \frac{1}{2}$$

$$Y = C_1 x^0 + C_2 x^{1/2}$$

$$y = \left(\sum_0^{\infty} a_n x^n\right) x^0 + \left(\sum_0^{\infty} b_n x^n\right) x^{1/2}$$

Find both recurrence rel'n's at the same time:

$$x \left(y'' = \sum_0^{\infty} c_n x^{n+r} \right) \text{ with } r \text{ as above } \begin{cases} c=a \text{ for } r=0 \\ c=b \text{ for } r=1/2 \end{cases}$$

$$1 \left(y' = \sum_0^{\infty} (n+r) c_n x^{n+r-1} \right)$$

$$2x \left(y'' = \sum_0^{\infty} (n+r)(n+r-1) c_n x^{n+r-2} \right)$$

$$0 = \sum_0^{\infty} 2(n+r)(n+r-1) c_n x^{n+r-1} + \sum_0^{\infty} (n+r) c_n x^{n+r-1} + \sum_0^{\infty} c_n x^{n+r+1}$$

$$\underbrace{2r(r-1)c_0 x^{r-1}}_{r=0} + \underbrace{2r(r-1)c_1 x^r}_{r=1/2} + \sum_2^{\infty} 2(n+r)(n+r-1) c_n x^{n+r-1} + r c_0 x^r + (1+r) c_1 x^r + \sum_2^{\infty} (n+r) c_n x^{n+r-1} + \sum_2^{\infty} c_{n-2} x^{n+r-1}$$

$$0 = \underbrace{(2r(r-1)+r)}_{0 \text{ for our roots}} c_0 x^{r-1} + \underbrace{(2(r+1)r + (1+r))}_{0 \text{ for our roots so } c_1=0} c_1 x^r + \sum_2^{\infty} [2(n+r)(n+r-1) c_n + (n+r) c_n + c_{n-2}] x^{n+r-1}$$

Answer: indicial equation: $r(r-1) + \frac{1}{2} r + 0 = 0$ exponents: $0, \frac{1}{2}$

recurrence relation: $c_1 = 0$ & $c_n = -\frac{c_{n-2}}{2(n+r)(n+r-1) + (n+r)}$ for $n \geq 2$