

Problem 1:

$$y'' - 3y' - 4y = 8x + 2\sin x + 5e^{-x}$$

$$(1) \quad r^2 - 3r - 4 = 0 \Rightarrow r = -1, 4$$

$$y_h = C_1 e^{-x} + C_2 e^{4x}$$

$$(2) \quad y_{P_1} = Ax + B \rightarrow y'_{P_1} = A, y''_{P_1} = 0$$

$$\Rightarrow 0 - 3A - 4(Ax + B) = 8x$$

$$-4A = 8, \quad -3A - 4B = 0$$

$$\Rightarrow A = -2, \quad B = \frac{3}{2}$$

$$y_{P_1} = -2x + \frac{3}{2}$$

$$(3) \quad y_{P_2} = C \sin x + D \cos x$$

$$\Rightarrow y'_{P_2} = C \cos x - D \sin x; \quad y''_{P_2} = -C \sin x - D \cos x$$

$$-C \sin x - D \cos x - 3(C \cos x - D \sin x)$$

$$-4(C \sin x + D \cos x) = 2 \sin x$$

$$\Rightarrow -C + 3D - 4C = 2$$

$$-D - 3C - 4D = 0 \Rightarrow C = -\frac{5D}{3}$$

and

$$3D + \frac{25D}{3} = 2 \Rightarrow D = \frac{3}{17}$$

$$\Rightarrow C = -\frac{5}{17}$$

$$y_{P_2} = -\frac{5}{17} \sin x + \frac{3}{17} \cos x$$

$$(3) y_{P_3} = A \times e^{-x} \Rightarrow y'_{P_3} = A e^{-x} - x e^{-x} = A(1-x)e^{-x}$$

$$y''_{P_3} = -Ae^{-x} - A(1-x)e^{-x} = A(x-2)e^{-x}$$

$$\Rightarrow A(x-2)e^{-x} - 3A(1-x)e^{-x} - 4Axe^{-x} = 5e^{-x}$$

$$-2A - 3A = 5 \Rightarrow A = -1$$

$$y_{P_3} = -x e^{-x}$$

$$\Rightarrow y(x) = C_1 e^{-x} + C_2 e^{4x} + 2x + \frac{3}{2}$$

$$-\frac{5}{17} \sin x + \frac{3}{17} \cos x - x e^{-x}$$

Problem 2:

$$y'' + y = \frac{1}{\cos x}, \quad 0 < x < \frac{\pi}{2}$$

$$z^2 + 1 = 0 \Rightarrow r = \pm i$$

$$y_h = c_1 \cos x + c_2 \sin x$$

$y_p = u(x) \cos x + v(x) \sin x$ , where

$$u' = -\frac{1}{w} \frac{\sin x}{\cos x}$$

$$v' = \frac{1}{w} \frac{\cos x}{\cos x}, \text{ and}$$

$$w = \begin{vmatrix} \cos x & \sin x \\ -\sin x & \cos x \end{vmatrix} = 1$$

$$\Rightarrow u' = -\frac{\sin x}{\cos x}, v' = 1$$

$$u = -\int \frac{\sin x}{\cos x} dx \stackrel{p = \cos x}{=} \int \frac{1}{p} dp = -\ln|\cos x|$$

$$= \int \frac{dp}{p} = \ln|p| = \ln|\cos x|$$

$$\Rightarrow y_p(x) = \cos x \ln|\cos x| + x \sin x$$

Problem 3.

$$(a) y'' - 2y' + 2y = 0$$

$$r^2 - 2r + 2 = 0 \Rightarrow r = \frac{2 \pm \sqrt{(4-8)}}{2}$$
$$r = 1 \pm i$$

$$y(x) = e^x (c_1 \cos x + c_2 \sin x)$$

$$(b) 9y'' - 6y' + y = 0$$

$$9r^2 - 6r + 1 = 0$$

$$r = \frac{6 \pm \sqrt{36 - 36}}{18} = \frac{1}{3}$$

$$y = c_1 e^{x/3} + c_2 x e^{x/3}$$

$$(c) y'' - y = 0 \Rightarrow r^2 - 1 = 0 \Rightarrow r = \pm 1$$

$$y = c_1 e^{-x} + c_2 e^x$$

$$(d) y''' + y = 0 \Rightarrow r^3 + 1 = 0$$

$$\Rightarrow (r+1)(r^2 - r + 1)$$

$$\Gamma = -1 \quad \text{or} \quad \Gamma = \frac{1 \pm \sqrt{1-4}}{2} \\ = \frac{1}{2} \pm \frac{\sqrt{3}}{2} i$$

$$y = c_1 e^{-x} + e^{\frac{x}{2}} \left( c_2 \cos \frac{\sqrt{3}}{2} x + c_3 \sin \frac{\sqrt{3}}{2} x \right)$$

Problem 4.

$$(1) \quad y'' + 8y' - 9y = 0 \\ \Gamma^2 + 8\Gamma - 9 = 0$$

$$\Gamma = -8, 1$$

$$y = c_1 e^{-8x} + c_2 e^x$$

$$y' = -8c_1 e^{-8x} + c_2 e^x$$

$$1 = y(1) = c_1 e^{-8} + c_2 e$$

$$0 = y'(1) = -8c_1 e^{-8} + c_2 e$$

$$1 = 9c_1 e^{-8} \Rightarrow c_1 = \frac{e^8}{9}$$

$$c_2 = \frac{1}{e} - c_1 e^8 = \frac{1}{e} - \frac{1}{9e} = \frac{8}{9e}$$

$$y = \frac{e^8}{9} e^{-8x} + \frac{8}{9e} e^x$$

$$(2) \quad y'' + y = 0 \Rightarrow r^2 + 1 = 0, r = \pm i$$

$$y(x) = C_1 \cos x + C_2 \sin x$$

$$y'(x) = -C_1 \sin x + C_2 \cos x$$

$$2 = y\left(\frac{\pi}{3}\right) = C_1 \frac{1}{2} + C_2 \frac{\sqrt{3}}{2}$$

$$-4 = y'\left(\frac{\pi}{3}\right) = -C_1 \frac{\sqrt{3}}{2} + C_2 \frac{1}{2}$$

$$\Rightarrow C_1 + \sqrt{3}C_2 = 4 \quad \sqrt{3}C_1 + 3C_2 = 4\sqrt{3}$$

$$\begin{array}{rcl} -\sqrt{3}C_1 + C_2 = -8 & -\sqrt{3}C_1 + C_2 = -8 \\ \hline 4C_2 = 4\sqrt{3} - 8 \end{array}$$

$$\Rightarrow C_2 = \sqrt{3} - 2$$

$$\begin{aligned} C_1 &= 4 - \sqrt{3}C_2 = 4 - \sqrt{3}(\sqrt{3} - 2) \\ &= 1 + 2\sqrt{3} \end{aligned}$$

$$y(x) = (1 + 2\sqrt{3}) \cos x + (\sqrt{3} - 2) \sin x$$

$$(3) \quad y'' + y = 0 \Rightarrow y = C_1 \cos x + C_2 \sin x$$

$$y' = -C_1 \sin x + C_2 \cos x$$

$$0 = y'(0) = c_2$$

$$2 = y'\left(\frac{\pi}{2}\right) = -c_1 \Rightarrow y = -2 \cos x$$

$$c_1 = -2$$

Problem 5.

$$y'' + 2y' + y = 0$$

$$y_h = c_1 e^{-x} + c_2 x e^{-x}$$

$$(a) \quad y_{p_1} = Ax^2 + Bx + C \Rightarrow y'_{p_1} = 2Ax + B$$

$$y''_{p_1} = 2A$$

$$\Rightarrow 2A + 2(2Ax + B) + Ax^2 + Bx + C = x^2$$

$$\Rightarrow A = 1; \quad 4A + B = 0 \Rightarrow B = -4$$

$$2A + 2B + C = 0 \Rightarrow C = 6$$

$$y_{p_1}(x) = x^2 - 4x + 6$$

$$(b) \quad y_{p_2} = u(x) e^{-x} + v(x) x e^{-x}$$

$$W = \begin{vmatrix} e^{-x} & x e^{-x} \\ -e^{-x} & e^{-x} - x e^{-x} \end{vmatrix} = e^{-2x}$$

$$u' = -\frac{e^{-x} \ln x \times e^{-x}}{e^{-2x}} = -x \ln x$$

$$u = - \int x \ln x dx \quad \left. \begin{array}{l} w = \ln x \quad dw = \frac{1}{x} dx \\ dz = x dx \quad z = \frac{x^2}{2} \end{array} \right\}$$

$$= -\frac{x^2}{2} \ln x + \int \frac{x^2}{2} \frac{1}{x} dx = -\frac{x^2}{2} \ln x + \frac{x^2}{4}$$

$$v' = \frac{e^{-x} \ln x e^{-x}}{e^{-2x}}$$

$$v = \int \ln x dx = \left. \begin{array}{l} w = \ln x \quad dw = \frac{dx}{x} \\ dz = dx \quad z = x \end{array} \right\}$$

$$= x \ln x - \int dx = x(\ln x - 1)$$

$$y_{P_2} = \frac{x^2}{4} (1 - 2 \ln x) e^{-x} + x^2 (\ln x - 1) e^{-x}$$

$$= \frac{x^2}{4} (1 - 2 \ln x + 4 \ln x - 4) e^{-x}$$

$$= \frac{x^2}{4} (2 \ln x - 3) e^{-x}$$

$$\Rightarrow y(x) = c_1 e^{-x} + c_2 x e^{-x} + x^2 - 4x + 6 + \frac{x^2}{4} (2 \ln x - 3) e^{-x}$$

Pb 6:

$$\begin{aligned} F(s) &= \mathcal{L}\{e^{-t} \sin t\} = \int_0^\infty e^{-st} e^{-t} \sin t dt \\ &= \int_0^\infty e^{-(s+1)t} \sin t dt \\ \Rightarrow F(s) &= \int_0^\infty e^{-(s+1)t} \sin t dt \\ &\stackrel{s+1>0}{=} -e^{-(s+1)t} \cos t \Big|_0^\infty - (s+1) \int_0^\infty e^{-(s+1)t} \cos t dt \\ &\stackrel{s+1>0}{=} 1 - (s+1) \int_0^\infty e^{-(s+1)t} \cos t dt \\ &= \left. \begin{array}{l} u = e^{-(s+1)t} \quad du = -(s+1)e^{-(s+1)t} dt \\ dv = \cos t dt \quad v = \sin t \end{array} \right\} \\ &= 1 - (s+1) \left[ e^{-(s+1)t} \sin t \Big|_0^\infty + (s+1) \int_0^\infty e^{-(s+1)t} \sin t dt \right] \\ &= 1 - (s+1)^2 \int_0^\infty e^{-(s+1)t} \sin t dt = 1 - (s+1)^2 F(s) \\ \Rightarrow F(s) &= 1 - (s+1)^2 F(s) \Rightarrow \\ F(s) (1 + (s+1)^2) &= 1 \Rightarrow F(s) = \frac{1}{(s+1)^2 + 1} \\ \text{is } s+1 &> 0. \end{aligned}$$

$$\underline{\text{Pb 7:}} \quad (1) \quad mg = kl \Leftrightarrow$$

$$1 \cdot 9,8 = k \cdot 9,8 \cdot 10^{-2}$$

$$\Rightarrow k = 100 \text{ N/m.}$$

$$(2) \quad 1 \ddot{x} = -100x \Rightarrow \ddot{x} + 100x = 0,$$

$$\text{also, } x(0) = -1, \dot{x}(0) = 0 \Rightarrow$$

$$\Gamma^2 + 100 = 0 \Rightarrow \Gamma = \pm 10i$$

$$x(t) = c_1 \cos 10t + c_2 \sin 10t,$$

$$\dot{x}(t) = -10c_1 \sin 10t + 10c_2 \cos 10t$$

$$-1 = x(0) = c_1 \Rightarrow c_1 = -1 \Rightarrow \\ 0 = \dot{x}(0) = 10c_2 \Rightarrow c_2 = 0$$

$$x(t) = -\cos 10t \Rightarrow$$

Amplitude = 1 m,

$$\text{Period} = \frac{2\pi}{10} = \frac{\pi}{5} \text{ s,}$$

$$\text{frequency} = \frac{5}{\pi} \text{ s}^{-1}$$

$$\underline{\text{Pb 8. (1)}} \quad mg = kl \Leftrightarrow$$

$$0.5 \cdot 9,8 = k \cdot 0,098$$

$$\Rightarrow k = 50 \text{ N/m}$$

$$(2) \quad 0,5 \ddot{x} = -50x - 6\dot{x} \Rightarrow$$

$$\begin{cases} \ddot{x} + 12\dot{x} + 100x = 0 \\ x(0) = 0 \\ \dot{x}(0) = 8 \end{cases}$$

$$r^2 + 12r + 100 = 0 \Rightarrow r = \frac{-12 \pm \sqrt{144 - 400}}{2}$$

$$= \frac{-12 \pm 16i}{2} = -6 \pm 8i$$

$$x(t) = e^{-6t} (C_1 \cos 8t + C_2 \sin 8t)$$

$$0 = x(0) = C_1 \Rightarrow C_1 = 0$$

$$\dot{x}(t) = C_2 (-6e^{-6t} \sin 8t + e^{-6t} \cdot 8 \cos 8t)$$

$$8 = \dot{x}(0) = 8C_2 \Rightarrow C_2 = 1$$

$$\Rightarrow x(t) = e^{-6t} \sin 8t$$

**Problem 9.** Find the Laplace transform of a given function

- (a).  $f(t) = 5 - e^{2t} + 6t^2$ , (b).  $g(t) = t^4 e^{5t} - e^t \cos \sqrt{7}t$ ,  
 (c).  $p(t) = (t+1)^2$ , (d).  $h(t) = \sin(t+2\pi)$ .

$$(a) \quad \mathcal{L}\left\{5 - e^{2t} + 6t^2\right\} = \frac{5}{s} - \frac{1}{s-2} + \frac{12}{s^3}$$

$$(b) \quad \mathcal{L}\left\{t^4 e^{5t} - e^t \cos \sqrt{7}t\right\} = \mathcal{L}\left\{t^4 e^{5t}\right\} - \mathcal{L}\left\{e^t \cos \sqrt{7}t\right\}$$

$$= \mathcal{L}\left\{t^4\right\}(s-5) - \mathcal{L}\left\{\cos \sqrt{7}t\right\}(s-1) = \frac{4!}{(s-5)^5} - \frac{s-1}{(s-1)^2 + 7}$$

$$(c) \quad \mathcal{L}\left\{(t+1)^2\right\} = \mathcal{L}\left\{t^2 + 2t + 1\right\} = \frac{2}{s^3} + \frac{2}{s^2} + \frac{1}{s}$$

$$(d) \quad \mathcal{L}\left\{\sin(t+2\pi)\right\} = \mathcal{L}\left\{\sin t\right\} = \frac{1}{s^2 + 1}$$

**Problem 10.** Find the inverse Laplace transform of

- (a).  $F(s) = \frac{6}{(s-1)^4}$ , (b).  $F(s) = \frac{s+1}{s^2 + 2s + 10}$ ,  
 (c).  $F(s) = \frac{6s^2 - 13s + 2}{s(s-1)(s-6)}$ , (d).  $F(s) = \frac{s+1}{s^2 + 4}$ .

$$(a) \quad \mathcal{L}^{-1}\left\{\frac{6}{(s-1)^4}\right\} = e^t \mathcal{L}^{-1}\left\{\frac{6}{s^4}\right\} = e^t \mathcal{L}^{-1}\left\{\frac{3!}{s^4}\right\} = e^t t^3$$

$$(b) \quad \mathcal{L}^{-1}\left\{\frac{s+1}{s^2 + 2s + 10}\right\} = \mathcal{L}^{-1}\left\{\frac{s+1}{(s+1)^2 + 9}\right\} = e^{-t} \mathcal{L}^{-1}\left\{\frac{s}{s^2 + 9}\right\}$$

$$= e^{-t} \cos 3t$$

$$(c) \quad \frac{6s^2 - 13s + 2}{s(s-1)(s-6)} = \frac{A}{s} + \frac{B}{s-1} + \frac{C}{s-6}$$

$$= \frac{A(s-1)(s-6) + Bs(s-6) + Cs(s-1)}{s(s-1)(s-6)} \Rightarrow$$

$$A(s-1)(s-6) + Bs(s-6) + Cs(s-1) = 6s^2 - 13s + 2$$

$$s=0: 6A=2 \Rightarrow A=\frac{1}{3}$$

$$s=1: -5B=-5 \Rightarrow B=1$$

$$s=6: 30C=140 \Rightarrow C=\frac{14}{3} \Rightarrow$$

$$\mathcal{L}^{-1} \left\{ \frac{1}{3} \frac{1}{s} + \frac{1}{s-1} + \frac{14}{3} \frac{1}{s-6} \right\} = \frac{1}{3} + e^t + \frac{14}{3} e^{6t}$$

$$(d) \quad \mathcal{L}^{-1} \left\{ \frac{s+1}{s^2+4} \right\} = \mathcal{L}^{-1} \left\{ \frac{s}{s^2+4} + \frac{1}{2} \frac{2}{s^2+4} \right\} \\ = \cos 2t + \frac{1}{2} \sin 2t$$

**Problem 11.** Use Laplace transform to find the solution of an initial value problem

- (a).  $y'' - y' - 2y = 0, y(0) = -2, y'(0) = 5,$   
 (b).  $y'' + 4y = 4t^2 - 4t + 10, y(0) = 0, y'(0) = 3.$

$$(a) \quad s^2 Y + 2s - 5 - (sY + 2) - 2Y = 0$$

$$(s^2 - s - 2)Y = 7 - 2s$$

$$Y = \frac{7-2s}{s^2 - s - 2} = \frac{7-2s}{(s+1)(s-2)} = \frac{A}{s+1} + \frac{B}{s-2} = \frac{A(s-2) + B(s+1)}{(s+1)(s-2)}$$

$$A(s-2) + B(s+1) = 7 - 2s$$

$$s=2: 3B=3 \Rightarrow B=1 \quad \Rightarrow \quad Y = -\frac{3}{s+1} + \frac{1}{s-2}$$

$$s=-1: -3A=9 \Rightarrow A=-3$$

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

$$= -3e^{-t} + e^{2t}$$

$$(b) \quad s^2Y - 3 + 4Y = \frac{8}{s^3} - \frac{4}{s^2} + \frac{10}{s}$$

$$(s^2+4)Y = 3 + \frac{8}{s^3} - \frac{4}{s^2} + \frac{10}{s} = \frac{3s^3 + 8 - 4s + 10s^2}{s^3}$$

$$Y = \frac{3s^3 + 10s^2 - 4s + 8}{s^3(s^2+4)} = \frac{A}{s} + \frac{B}{s^2} + \frac{C}{s^3} + \frac{Ds+E}{s^2+4}$$

$$= \frac{As^2(s^2+4) + Bs(s^2+4) + Cs + s^3(Ds+E)}{s^3(s^2+4)}$$

$$\Rightarrow As^2(s^2+4) + Bs(s^2+4) + Cs + s^3(Ds+E)$$

$$= 3s^3 + 10s^2 - 4s + 8 \Rightarrow$$

$$\cancel{As^4} + \cancel{4As^3} + \cancel{Bs^3} + \cancel{4Bs^2} + \cancel{Cs^2} + \cancel{4Cs} + \cancel{Ds^4} + \cancel{Es^3} = 3s^3 + 10s^2 - 4s + 8$$

$$(A+D)s^4 + (B+E)s^3 + (4A+C)s^2 + 4Bs + 4C = 3s^3 + 10s^2 - 4s + 8$$

$$\Rightarrow A+D=0 \Rightarrow D=-2$$

$$B+E=3 \Rightarrow E=4$$

$$4A+C=10 \Rightarrow 4A=8 \Rightarrow A=2$$

$$4B=-4 \Rightarrow B=-1$$

$$4C=8 \Rightarrow C=2 \Rightarrow$$

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

$$y(t) = \mathcal{L}^{-1}\left\{\frac{2}{s}\right\} - \mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\} + \mathcal{L}^{-1}\left\{\frac{2}{s^3}\right\} + \mathcal{L}^{-1}\left\{\frac{4-2s}{s^2+4}\right\}$$

$$= 2 - t + t^2 + 2 \sin t - 2 \cos t.$$

**Problem 12.** Find the Laplace transform of a given function

(a).  $y(t) = t^2 \mathcal{U}(t-2)$ , (b).  $y(t) = (\sin t + e^{3t}) \mathcal{U}(t-2\pi)$ .

$$\begin{aligned} (a) \quad \mathcal{L}\{t^2 u(t-2)\} &= \mathcal{L}\{(t-2+2)^2 u(t-2)\} \\ &= e^{-2s} \mathcal{L}\{(t+2)^2\} = e^{-2s} \mathcal{L}\{t^2 + 2t + 4\} \\ &= e^{-2s} \left( \frac{2}{s^3} + \frac{2}{s^2} + \frac{4}{s} \right) \end{aligned}$$

$$\begin{aligned} (b) \quad \mathcal{L}\{(\sin t + e^{3t}) u(t-2\pi)\} &= \mathcal{L}\{\sin(t-2\pi) \\ &\quad + e^{3(t-2\pi)}\} u(t-2\pi) \} = e^{-2\pi s} \mathcal{L}\{\sin(t+3\pi) \\ &\quad + e^{3(t+3\pi)}\} = e^{-2\pi s} \mathcal{L}\{\sin t + e^{6\pi} e^{3t}\} \\ &= e^{-2\pi s} \left( \frac{1}{s^2+1} + \frac{e^{6\pi}}{s-3} \right) \end{aligned}$$

**Problem 13.** Solve the given differential equation

(a).  $x^2 y'' - 7xy' + 41y = 0$ ,  $x > 0$ , (b).  $t^2 x'' + 3tx' - 4x = 0$ ,  $t > 0$ ,  
 (c).  $x^2 y'' - 5xy' + 10y = 0$ ,  $x > 0$ , (d).  $x^2 y'' + 3xy' + y = 0$ ,  $x > 0$ .

$$\begin{aligned} (a) \quad r(r-1) - 7r + 41 = 0 &\Rightarrow r^2 - 8r + 41 = 0 \\ r = \frac{8 \pm \sqrt{64-4 \cdot 41}}{2} &= \frac{8 \pm \sqrt{-100}}{2} = 4 \pm 5i \end{aligned}$$

$$\Rightarrow y = x^4 (c_1 \cos(5 \ln x) + c_2 \sin(5 \ln x))$$

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

$$r = \frac{-2 \pm \sqrt{4+16}}{2} = \frac{-2 \pm \sqrt{20}}{2} = \frac{-2 \pm 2\sqrt{5}}{2}$$

$$= -1 \pm \sqrt{5} \Rightarrow$$

$$x(t) = c_1 t^{-1-\sqrt{5}} + c_2 t^{-1+\sqrt{5}}$$

$$(c) r(r-1) - 5r + 10 = 0 \Rightarrow r^2 - 6r + 10 = 0$$

$$r = \frac{6 \pm \sqrt{36-40}}{2} = \frac{6 \pm \sqrt{-4}}{2} = 3 \pm i$$

$$y(x) = x^3 (c_1 \cos(\ln x) + c_2 \sin(\ln x))$$

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

$$\Rightarrow r = -1 \Rightarrow y(x) = c_1 x^{-1} + c_2 x^{-1} \ln x$$

**Problem 14.** Solve the initial value problem

$$x^2 y'' + xy' + y = 0, \quad y(1) = 1, \quad y'(1) = 2.$$

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

$$\Rightarrow y(x) = c_1 \cos(\ln x) + c_2 \sin(\ln x)$$

$$y'(x) = (-c_1 \sin(\ln x) + c_2 \cos(\ln x)) \frac{1}{x}$$

$$\Rightarrow 1 = y(1) = c_1 \cos(\ln 1) + c_2 \sin(\ln 1) = c_1$$

$$2 = y'(1) = \frac{1}{1} (-c_1 \sin(\ln 1) + c_2 \cos(\ln 1)) = c_2$$

$$\Rightarrow y(x) = c_1 \cos(\ln x) + c_2 \sin(\ln x)$$

**Problem 15.** Solve the system of linear differential equations by any method you wish

$$\mathbf{x}' = \begin{pmatrix} 1 & 3 \\ 3 & 1 \end{pmatrix} \mathbf{x}.$$

Use Laplace Transform:

$$\begin{cases} x_1' = x_1 + 3x_2 \\ x_2' = 3x_1 + x_2 \end{cases} \Rightarrow \begin{cases} \mathcal{L}\{x_1'\} = \mathcal{L}\{x_1\} + 3\mathcal{L}\{x_2\} \\ \mathcal{L}\{x_2'\} = 3\mathcal{L}\{x_1\} + \mathcal{L}\{x_2\} \end{cases}$$

$$\begin{cases} s\underline{x}_1 - x_1(0) = \underline{x}_1 + 3\underline{x}_2 \\ s\underline{x}_2 - x_2(0) = 3\underline{x}_1 + \underline{x}_2 \end{cases} \Rightarrow \begin{cases} (s-1)\underline{x}_1 - 3\underline{x}_2 = x_1(0) \\ -3\underline{x}_1 + (s-1)\underline{x}_2 = x_2(0) \end{cases}$$

$$\Rightarrow 3(s-1)\underline{x}_1 - 9\underline{x}_2 = 3x_1(0)$$

$$-3(s-1)\underline{x}_1 + (s-1)^2\underline{x}_2 = (s-1)x_2(0)$$

$$\Rightarrow ((s-1)^2 - 9)\underline{x}_2 = 3x_1(0) + (s-1)x_2(0)$$

$$(s^2 - 2s - 8)\underline{x}_2 = 3x_1(0) + (s-1)x_2(0)$$

$$(s-4)(s+2)\bar{x}_2 = 3x_1(0) + (s-1)x_2(0)$$

$$\bar{x}_2 = \frac{3x_1(0) + (s-1)x_2(0)}{(s-4)(s+2)} = \frac{A}{s-4} + \frac{B}{s+2}$$

$$\Rightarrow A(s+2) + B(s-4) = 3x_1(0) + (s-1)x_2(0)$$

$$s=-2: -6B = 3(x_1(0) - x_2(0))$$

$$\Rightarrow B = -\frac{1}{2}(x_1(0) - x_2(0))$$

$$s=4: 6A = 3(x_1(0) + x_2(0))$$

$$\Rightarrow A = \frac{1}{2}(x_1(0) + x_2(0))$$

$$\Rightarrow \bar{x}_2 = \frac{1}{2}(x_1(0) + x_2(0)) \frac{1}{s-4} - \frac{1}{2}(x_1(0) - x_2(0)) \frac{1}{s+2}$$

$$\Rightarrow x_2 = \mathcal{L}^{-1}\{\bar{x}_2\} = \frac{1}{2}(x_1(0) + x_2(0)) e^{4t} - \frac{1}{2}(x_1(0) - x_2(0)) e^{-2t}$$

$$\text{Because } x'_2 = 3x_1 + x_2 \Rightarrow x_1 = \frac{1}{3}(x'_2 - x_2)$$

$$= \frac{1}{3} \left( 4 \cdot \frac{1}{2}(x_1(0) + x_2(0)) e^{4t} - (-2) \frac{1}{2}(x_1(0) - x_2(0)) e^{-2t} \right. \\ \left. - \left( \frac{1}{2}(x_1(0) + x_2(0)) e^{4t} - \frac{1}{2}(x_1(0) - x_2(0)) e^{-2t} \right) \right)$$

$$= \frac{1}{3} \left( \frac{3}{2}(x_1(0) + x_2(0)) e^{4t} + \frac{3}{2}(x_1(0) - x_2(0)) e^{-2t} \right)$$

$$x_1 = \frac{1}{2} (x_1(0) + x_2(0)) e^{4t} + \frac{1}{2} (x_1(0) - x_2(0)) e^{-2t}$$

$$\Rightarrow \begin{pmatrix} x_1 \\ x_2 \end{pmatrix} = \begin{pmatrix} \frac{1}{2} (x_1(0) + x_2(0)) e^{4t} + \frac{1}{2} (x_1(0) - x_2(0)) e^{-2t} \\ \frac{1}{2} (x_1(0) + x_2(0)) e^{4t} - \frac{1}{2} (x_1(0) - x_2(0)) e^{-2t} \end{pmatrix}$$

$$= \frac{1}{2} (x_1(0) + x_2(0)) e^{4t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + \frac{1}{2} (x_1(0) - x_2(0)) e^{-2t} \begin{pmatrix} 1 \\ -1 \end{pmatrix}$$

$$= c_1 e^{4t} \begin{pmatrix} 1 \\ 1 \end{pmatrix} + c_2 e^{-2t} \begin{pmatrix} 1 \\ -1 \end{pmatrix}.$$