

Problem: Find the solution to the initial value problem:

$$y'' + 3y' + 2y = tH(t - 2), \quad y(0) = 1, \quad y'(0) = 0 \quad (1)$$

Solution: We begin by taking the Laplace transform of both sides of (1), using the usual rules for the Laplace transforms of derivatives and the fact that $\mathcal{L}\{tf(t)\} = -F'(\lambda)$

$$\lambda^2 Y(\lambda) - \lambda y(0) - y'(0) + 3\lambda Y(\lambda) - 3y(0) + 2Y(\lambda) = -\frac{d}{d\lambda} \frac{e^{-2\lambda}}{\lambda} \quad (2)$$

Next we substitute our initial conditions into (2) and compute the derivative on the right-hand side

$$\lambda^2 Y(\lambda) - \lambda + 3\lambda Y(\lambda) - 3 + 2Y(\lambda) = \frac{e^{-2\lambda}(2\lambda + 1)}{\lambda^2} \quad (3)$$

Solving (3) for $Y(\lambda)$ and factoring the denominators yields

$$Y(\lambda) = \frac{\lambda + 3}{(\lambda + 1)(\lambda + 2)} + \frac{e^{-2\lambda}(2\lambda + 1)}{\lambda^2(\lambda + 1)(\lambda + 2)} \quad (4)$$

At this point, we have technically completed the problem, but it is usually desirable to rewrite the solution in terms of the original variable t . The inverse-Laplace transform of the first fraction will yield the homogeneous solution $y_h(t)$ which solves $y'' + 3y' + 2 = 0$ subject to the initial conditions. Meanwhile, the second fraction will yield the particular solution $y_p(t)$, which is determined by the right-hand side of equation (1). Since $\mathcal{L}^{-1}\{e^{-a\lambda}F(\lambda)\} = f(t - a)H(t - a)$, it is convenient to write the general solution as

$$y(t) = y_h(t) + y_p(t - 2)H(t - 2) \quad (5)$$

where $y_p(t)$ is given by

$$y_p(t) = \mathcal{L}^{-1}\left\{\frac{2\lambda + 1}{(\lambda + 1)(\lambda + 2)}\right\} \quad (6)$$

Our strategy is to compute the inverse-Laplace transforms using the residue theorem

$$y(t) = \mathcal{L}^{-1}\{Y(\lambda)\} = \sum_{\text{poles}} \text{Res}(Y(\lambda)e^{\lambda t}) \quad (7)$$

where the sum is over all the set of poles (i.e. roots of the denominator) of $Y(\lambda)$. Generally speaking, the residue of a function $G(\lambda)$ with respect to a pole λ_i is given by given by

$$\text{Res}(G(\lambda), \lambda_i) = \frac{1}{(n - 1)!} \lim_{\lambda \rightarrow \lambda_i} \frac{d^{n-1}}{d\lambda^{n-1}} (\lambda - \lambda_i)^n G(\lambda) \quad (8)$$

In the particular case where we have a pole of order $n = 1$, this simplifies to

$$\text{Res}(G(\lambda), \lambda_i) = \lim_{\lambda \rightarrow \lambda_i} (\lambda - \lambda_i)G(\lambda) \quad (9)$$

The effect is to evaluate the fraction at the pole after removing the corresponding factor from the denominator. Moreover, if $n = 2$, the residue becomes

$$\text{Res}(G(\lambda), \lambda_i) = \lim_{\lambda \rightarrow \lambda_i} \frac{d}{d\lambda} (\lambda - \lambda_i)^2 G(\lambda) \quad (10)$$

Returning to equation (4), we observe that the $y_h(t)$ -determining fraction in $Y(\lambda)$ has two poles:

$$\begin{aligned} \lambda_1 &= -1 \text{ (1st order)} \\ \lambda_2 &= -2 \text{ (1st order)} \end{aligned}$$

and therefore its inverse Laplace transform is given by

$$y_h(t) = \text{Res}(Y(\lambda)e^{\lambda t}, -1) + \text{Res}(Y(\lambda)e^{\lambda t}, -2) \quad (11)$$

We now apply formulas (9) and (10) to see that

$$y_h(t) = \lim_{\lambda \rightarrow -1} \frac{e^{\lambda t}(\lambda + 3)}{\lambda + 2} + \lim_{\lambda \rightarrow -2} \frac{e^{\lambda t}(\lambda + 3)}{\lambda + 1} \quad (12)$$

resulting in

$$y_h(t) = 2e^{-t} - e^{-2t}$$

To compute $y_p(t)$, we take the inverse-Laplace transform in equation (6). This one has three poles:

$$\begin{aligned} \lambda_1 &= 0 \text{ (2nd order)} \\ \lambda_2 &= -1 \text{ (1st order)} \\ \lambda_3 &= -2 \text{ (1st order)} \end{aligned}$$

Again applying formulas (9) and (10) we have

$$y_p(t) = \lim_{\lambda \rightarrow 0} \frac{d}{d\lambda} \frac{e^{\lambda t}(2\lambda + 1)}{(\lambda + 1)(\lambda + 2)} + \lim_{\lambda \rightarrow -1} \frac{e^{\lambda t}(2\lambda + 1)}{\lambda^2(\lambda + 2)} + \lim_{\lambda \rightarrow -2} \frac{e^{\lambda t}(2\lambda + 1)}{\lambda^2(\lambda + 1)} \quad (13)$$

After computing the derivative and taking the limit, this becomes

$$y_p(t) = \frac{t}{2} + \frac{1}{4} - e^{-t} + \frac{3}{4}e^{-2t} \quad (14)$$

Now that we have computed both $y_h(t)$ and $y_p(t)$, we can substitute these into (5) to get our general solution.

$$y(t) = \boxed{2e^{-t} - e^{-2t} + \left[\frac{t}{2} - \frac{3}{4} - e^{-(t-2)} + \frac{3}{4}e^{-2(t-2)} \right] H(t-2)} \quad (15)$$