

Using the Laplace Transform

A fairly general formula for the $f(t) \leftrightarrow \tilde{f}(s) := \mathcal{L}\{f(t)\}$ relation:

$$\tilde{f}(s) = \sum_{i, (s-a_i)>0} \frac{c_i}{(s-a_i)^{z_i}} + \sum_j \left[\frac{b_j (s-e_j)}{(s-e_j)^2 \pm \omega_j^2} + \frac{d_j \Omega_j}{(s-f_j)^2 \pm \Omega_j^2} \right], \quad (1)$$

$$\begin{array}{c} \updownarrow \\ f(t) = \sum_{i, (s-a_i)>0} \frac{c_i}{\Gamma(z_i)} e^{a_i t} t^{z_i-1} + \sum_j \left[b_j e^{e_j t} \left\{ \begin{array}{l} \cos(\omega_j t) \\ \cosh(\omega_j t) \end{array} \right\} + d_j e^{f_j t} \left\{ \begin{array}{l} \sin(\Omega_j t) \\ \sinh(\Omega_j t) \end{array} \right\} \right]. \end{array} \quad (2)$$

Make sure you check it completely!

Consider then the differential system

$$\dot{C}_1(t) = C_2(t) - C_1(t), \quad (3)$$

$$\dot{C}_2(t) = -C_1(t) + C_2(t) - C_3(t), \quad (4)$$

$$\dot{C}_3(t) = C_2(t) - C_3(t). \quad (5)$$

The Laplace transform of this system is

$$s\tilde{C}_1(s) - C_1(0) = \tilde{C}_2(t) - \tilde{C}_1(t), \quad (6)$$

$$s\tilde{C}_2(s) - C_2(0) = -\tilde{C}_1(t) + \tilde{C}_2(t) - \tilde{C}_3(t), \quad (7)$$

$$s\tilde{C}_3(s) - C_3(0) = \tilde{C}_2(t) - \tilde{C}_3(t), \quad (8)$$

or

$$\begin{bmatrix} (s+1) & -1 & 0 \\ 1 & (s-1) & 1 \\ 0 & -1 & (s+1) \end{bmatrix} \begin{bmatrix} \tilde{C}_1 \\ \tilde{C}_2 \\ \tilde{C}_3 \end{bmatrix} = \begin{bmatrix} C_1(0) \\ C_2(0) \\ C_3(0) \end{bmatrix}, \quad (9)$$

so that the determinant of the system is

$$\det \begin{bmatrix} (s+1) & -1 & 0 \\ 1 & (s-1) & 1 \\ 0 & -1 & (s+1) \end{bmatrix} = s^3 + s^2 + s + 1 = (s+1)(s^2 + 1). \quad (10)$$

With this, the solution for \tilde{C}_1 is

$$\tilde{C}_1 = \frac{\det \begin{bmatrix} 1 & -1 & 0 \\ 0 & (s-1) & 1 \\ 0 & -1 & (s+1) \end{bmatrix}}{\det \begin{bmatrix} (s+1) & -1 & 0 \\ 1 & (s-1) & 1 \\ 0 & -1 & (s+1) \end{bmatrix}} = \frac{s^2}{(s+1)(s^2+1)} = \frac{1}{2} \left[\frac{1}{s+1} + \frac{s}{s^2+1} - \frac{1}{s^2+1} \right], \quad (11)$$

so that $C_1(t) = \frac{1}{2} [e^{-t} + \cos(t) - \sin(t)]$.

The solution for \tilde{C}_2 is

$$\tilde{C}_2 = \frac{\det \begin{bmatrix} (s+1) & 1 & 0 \\ 1 & 0 & 1 \\ 0 & 0 & (s+1) \end{bmatrix}}{\det \begin{bmatrix} (s+1) & -1 & 0 \\ 1 & (s-1) & 1 \\ 0 & -1 & (s+1) \end{bmatrix}} = -\frac{s+1}{(s+1)(s^2+1)} = -\frac{1}{s^2+1}, \quad (12)$$

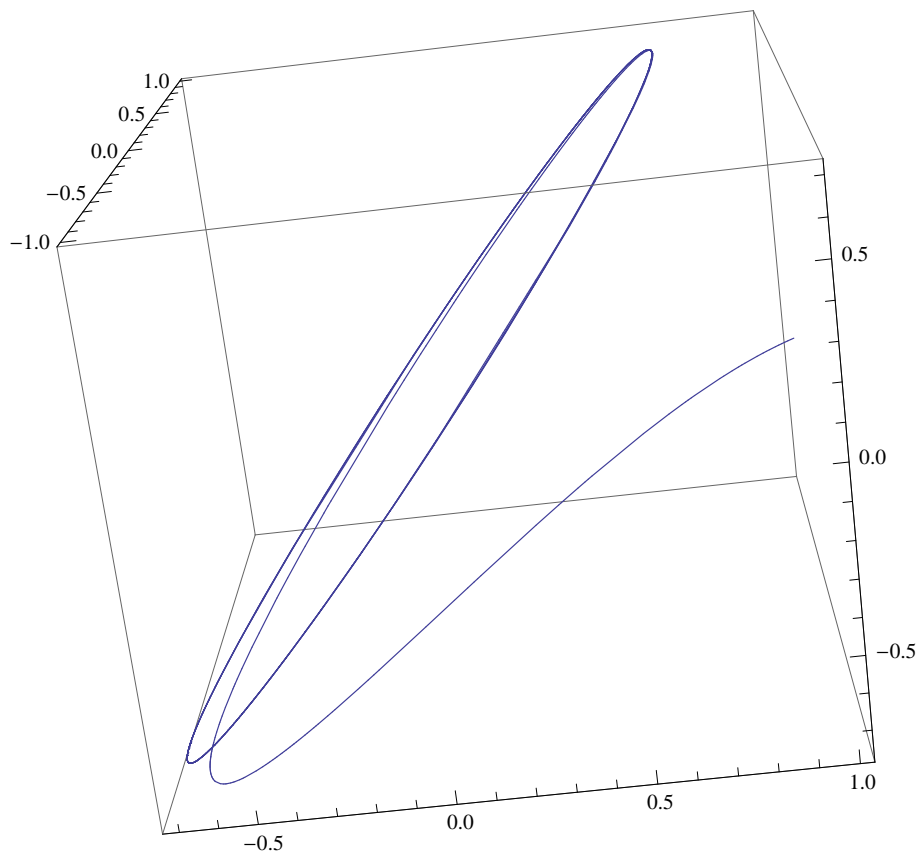
so that $C_2(t) = -\sin(t)$.

Finally, the solution for \tilde{C}_3 is

$$\tilde{C}_3 = \frac{\det \begin{bmatrix} (s+1) & -1 & 1 \\ 1 & (s-1) & 0 \\ 0 & -1 & 0 \end{bmatrix}}{\det \begin{bmatrix} (s+1) & -1 & 0 \\ 1 & (s-1) & 1 \\ 0 & -1 & (s+1) \end{bmatrix}} = \frac{-1}{(s+1)(s^2+1)} = \frac{1}{2} \left[\frac{-1}{s+1} + \frac{s}{s^2+1} - \frac{1}{s^2+1} \right], \quad (13)$$

and $C_3(t) = \frac{1}{2} [-e^{-t} + \cos(t) - \sin(t)]$.

The resulting “flow” in the (C_1, C_2, C_3) -space is depicted below:



It starts far right, at $(1, 0, 0)$, and ends up quickly but asymptotically approaching the tilted loop.