

Assignment: P 41 Sheng: 1,2,4,5(a), b), c)),6(b), c)), 7a)

First session of Class: Remaining problems from list of student questions that I didn't get to discussing

- Exercise 10, page 4 (Sheng)

From the graph: $f(t) = \begin{cases} 0 & 0 \leq t < 1 \\ (2t - 2) & 1 \leq t < 2 \\ 0 & t > 2 \end{cases}$

Hence:

$$\begin{aligned} L\{f(t)\} &= \int_0^{\infty} f(t)e^{-st} dt = \int_0^1 0 \cdot e^{-st} dt + \int_1^2 (2t - 2)e^{-st} dt + \int_2^{\infty} 0 \cdot e^{-st} dt = 2 \int_1^2 (t - 1)e^{-st} dt \\ &= 2 \left\{ \int_1^2 te^{-st} dt - \int_1^2 e^{-st} dt \right\} = 2 \left\{ -\frac{t}{s} e^{-st} \Big|_1^2 + \frac{1}{s} \int_1^2 e^{-st} dt - \int_1^2 e^{-st} dt \right\} = 2 \left\{ -\frac{2}{s} e^{-2s} + \frac{1}{s} e^{-s} - \frac{1}{s^2} e^{-st} \Big|_1^2 + \frac{1}{s} e^{-st} \Big|_1^2 \right\} \\ &= 2 \left\{ -\frac{2}{s} e^{-2s} + \frac{1}{s} e^{-s} - \frac{1}{s^2} e^{-2s} + \frac{1}{s^2} e^{-s} + \frac{1}{s} e^{-2s} - \frac{1}{s} e^{-s} \right\} = 2 \left\{ -\frac{2}{s} e^{-2s} - \frac{1}{s^2} e^{-2s} + \frac{1}{s^2} e^{-s} + \frac{1}{s} e^{-2s} \right\} \\ &= 2 \left\{ -\frac{1}{s} e^{-2s} - \frac{1}{s^2} e^{-2s} + \frac{1}{s^2} e^{-s} \right\} = \frac{2}{s^2} \left\{ -s e^{-2s} - e^{-2s} + e^{-s} \right\} = \frac{2}{s^2} (e^{-s} - e^{-2s} - s e^{-2s}) \end{aligned}$$

(This could also be further simplified to: $\frac{2e^{-s}}{s^2} [1 - e^{-s}(1 + s)]$)

- Exercise 1, page 17 (Sheng)

Given: $L[\sin \omega t] = \frac{\omega}{s^2 + \omega^2}$, find $L[\cos \omega t]$

$$L[e^{i\omega t}] = L[\cos \omega t + i \sin \omega t] = L[\cos \omega t] + iL[\sin \omega t] = L[\cos \omega t] + i \frac{\omega}{s^2 + \omega^2}$$

But also:

$$L[e^{i\omega t}] = \frac{1}{s - i\omega} = \frac{1}{s - i\omega} \cdot \frac{s + i\omega}{s + i\omega} = \frac{s + i\omega}{s^2 + \omega^2} = \frac{s}{s^2 + \omega^2} + i \frac{\omega}{s^2 + \omega^2}$$

Hence comparing the real parts: $L[\cos \omega t] = \frac{s}{s^2 + \omega^2}$

- Exercise 2c, page 17 (Sheng)

Find: $L[t(\cosh 3t - 4)]$

$$L[2t(\cosh 3t - 4)] = 2L[t \cosh 3t] - 8L[t]$$

$$L[t] = \frac{\Gamma(1)}{s^{1+1}} = \frac{1}{s^2}$$

$$L[\cosh 3t] = \frac{s}{s^2 - 3^2}$$

$$L[t \cosh 3t] = (-1)^1 \frac{d}{ds} \left(\frac{s}{s^2 - 9} \right) = - \left[\frac{(s^2 - 9) - s(2s)}{(s^2 - 9)^2} \right]$$

So, according to Thm5:

$$- \left[\frac{-s^2 - 9}{(s^2 - 9)^2} \right] = \frac{s^2 + 9}{(s^2 - 9)^2}$$

$$\begin{aligned} L[2t(\cosh 3t - 4)] &= 2L[t \cosh 3t] - 8L[t] = \frac{2(s^2 + 9)}{(s^2 - 9)^2} - \frac{8}{s^2} = \frac{2s^2(s^2 + 9) - 8(s^2 - 9)^2}{s^2(s^2 - 9)^2} \\ \text{So:} &= \frac{2s^4 + 18s^2 - 8s^4 + 144s^2 - 648}{s^2(s^2 - 9)^2} = \frac{-6s^4 + 162s^2 - 648}{s^2(s^2 - 9)^2} = \frac{-6(s^4 - 27s^2 + 108)}{s^2(s^2 - 9)^2} \end{aligned}$$

- Exercise 2e, page 17 (Sheng)

Find : $L[(t - 3)^2 \cos 4t]$

$$L[(t - 3)^2 \cos 4t] = L[t^2 - 6t + 9] \cos 4t = L[t^2 \cos 4t] - 6L[t \cos 4t] + 9L[\cos 4t]$$

Method 1:

Since: $L[\cos 4t] = \frac{s}{s^2 + 16}$

Then, using Thm5: $L[t \cos 4t] = - \frac{d}{ds} \frac{s}{s^2 + 16} = - \left[\frac{(s^2 + 16) - s(2s)}{(s^2 + 16)^2} \right] = - \left[\frac{-s^2 + 16}{(s^2 + 16)^2} \right] = \frac{s^2 - 16}{(s^2 + 16)^2}$

$$\begin{aligned} \text{And:} \quad L[t^2 \cos 4t] &= (-1)^2 \frac{d^2}{ds^2} \frac{s}{s^2 + 16} = \frac{d}{ds} \left[\frac{-s^2 + 16}{(s^2 + 16)^2} \right] = \frac{(s^2 + 16)^2 (-2s) - (-s^2 + 16) [2(s^2 + 16)s]}{(s^2 + 16)^4} \\ &= (s^2 + 16) \left[\frac{-2s(s^2 + 16) + (s^2 - 16)4s}{(s^2 + 16)^4} \right] = \frac{-2s^3 - 32s + 4s^3 - 64s}{(s^2 + 16)^3} = \frac{2s(s^2 - 48)}{(s^2 + 16)^3} \end{aligned}$$

$$L[(t - 3)^2 \cos 4t] = L[t^2 \cos 4t] - 6L[t \cos 4t] + 9L[\cos 4t]$$

$$\begin{aligned} \text{So:} &= \frac{2s(s^2 - 48)}{(s^2 + 16)^3} - 6 \frac{(s^2 - 16)}{(s^2 + 16)^2} + 9 \frac{s}{s^2 + 16} = \frac{2s^3 - 96s - 6(s^2 - 16)(s^2 + 16) + 9s(s^2 + 16)^2}{(s^2 + 16)^3} \\ &= \frac{2s^3 - 96s - 6s^4 + 1536 + 9s^5 + 288s^3 + 2304s}{(s^2 + 16)^3} = \frac{9s^5 - 6s^4 + 290s^3 + 2208s + 1536}{(s^2 + 16)^3} \end{aligned}$$

Method 2:

$$L[\cos 4t] = L\left[\frac{1}{2}(e^{i4t} + e^{-i4t})\right] = \frac{1}{2}\{L[e^{i4t}] + L[e^{-i4t}]\} = \frac{1}{2}\left\{\frac{1}{s-4i} + \frac{1}{s+4i}\right\}$$

$$= \frac{1}{2}\left\{\frac{s+4i+s-4i}{s^2+16}\right\} = \frac{1}{2}\left[\frac{2s}{s^2+16}\right] = \frac{s}{s^2+16}$$

So using Thm5:

$$L[t \cos 4t] = -\frac{1}{2} \frac{d}{ds} \left[\frac{1}{s-4i} + \frac{1}{s+4i} \right] = -\frac{1}{2} \left[\frac{-1}{(s-4i)^2} + \frac{-1}{(s+4i)^2} \right] = -\frac{1}{2} \left[\frac{-(s+4i)^2 - (s-4i)^2}{(s^2+16)^2} \right] = -\frac{1}{2} \left[\frac{-s^2-8is+16-s^2+8is+16}{(s^2+16)^2} \right]$$

$$= -\frac{1}{2} \left[\frac{-2s^2+32}{(s^2+16)^2} \right] = \frac{s^2-16}{(s^2+16)^2}$$

$$L[t^2 \cos 4t] = (-1)^2 \frac{d^2}{ds^2} \frac{s}{s^2+16} = \frac{d}{ds} \left[\frac{-s^2+16}{(s^2+16)^2} \right] = \frac{(s^2+16)^2(-2s) - (-s^2+16)[2(s^2+16)2s]}{(s^2+16)^4}$$

and:

$$= (s^2+16) \left[\frac{-2s(s^2+16) + (s^2-16)4s}{(s^2+16)^4} \right] = \frac{-2s^3-32s+4s^3-64s}{(s^2+16)^3} = \frac{2s(s^2-48)}{(s^2+16)^3}$$

$$L[(t-3)^2 \cos 4t] = L[t^2 \cos 4t] - 6L[t \cos 4t] + 9L[\cos 4t]$$

So:

$$= \frac{2s(s^2-48)}{(s^2+16)^3} - 6 \frac{(s^2-16)}{(s^2+16)^2} + 9 \frac{s}{s^2+16} = \frac{2s^3-96s-6(s^2-16)(s^2+16)+9s(s^2+16)^2}{(s^2+16)^3}$$

$$= \frac{2s^3-96s-6s^4+1536+9s^5+288s^3+2304s}{(s^2+16)^3} = \frac{9s^5-6s^4+290s^3+2208s+1536}{(s^2+16)^3}$$

(Note: You don't really save any work in Method2, but I showed it anyway as a way to present an alternate characterization of $\cos 4t$ via Euler Thm.)

- Exercise 2f, page 17 (Sheng)

Find $L[t^2 e^{4t}]$

Method 1 (using material covered up to this section)

$$L[t^2 e^{4t}] = (-1)^2 \frac{d^2}{ds^2} L[e^{4t}] = \frac{d^2}{ds^2} \left(\frac{1}{s-4} \right) = \frac{d}{ds} \left[-(s-4)^{-2} \right]$$

According to Thm5:

$$= 2(s-4)^{-3} = \frac{2}{(s-4)^3}$$

Method 2 (using material covered in the next section)

$$L[e^{4t} t^2] = F(s-4), (F(s) = L[t^2] = \frac{2!}{s^3})$$

According to Thm7:

$$\therefore L[e^{4t} t^2] = \frac{2}{(s-4)^3}$$