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Laplace transform information

$$\mathcal{L}(1) = 1/s$$

$$\mathcal{L}(t^n) = n!/s^{n+1}$$

$$\mathcal{L}(e^{at}) = 1/(s - a)$$

$$\mathcal{L}(\sin \omega t) = \omega/(s^2 + \omega^2)$$

$$\mathcal{L}(\cos \omega t) = s/(s^2 + \omega^2)$$

$$\mathcal{L}(u(t - a)) = e^{-as}/s$$

$$\mathcal{L}(\delta(t - a)) = e^{-as}$$

$$\mathcal{L}(f^{(n)}) = s^n \mathcal{L}(f) - s^{n-1} f(0) - \dots - f^{(n-1)}(0)$$

$$\mathcal{L}\left(\int_0^t f(\tau) d\tau\right) = \frac{1}{s} \mathcal{L}(f)$$

$$\mathcal{L}(e^{at} f(t)) = F(s - a)$$

$$\mathcal{L}(u(t - a) f(t - a)) = e^{-as} F(s)$$

$$\mathcal{L}(t f(t)) = -F'(s)$$

$$\mathcal{L}(f(t)/t) = \int_s^\infty F(\sigma) d\sigma$$

$$\mathcal{L}(f * g) = \mathcal{L}(f) \mathcal{L}(g)$$

$$\mathcal{L}(f) = \frac{1}{(1 - e^{-ps})} \int_0^p e^{-st} f(t) dt \quad \text{if } f \text{ is } p \text{ periodic}$$

(10 pts.) **1.** Assume that $y(t)$ is a solution to the problem

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$$2y'' + 3y' + y = \delta(t - 2) \quad \text{with } y(0) = 5 \text{ and } y'(0) = 7.$$

Find the Laplace Transform $Y(s)$ of $y(t)$. (DO NOT FIND $y(t)$. Just find $Y(s)$.)

(20 pts.) **2.** a) Graph the function $f(t)$ given below. Next, express $f(t)$ in terms of step functions and simple functions of t .

$$f(t) = \begin{cases} 0 & \text{for } 0 \leq t \leq 1 \\ (t - 1) & \text{for } 1 \leq t \leq 2 \\ 1 & \text{for } 2 \leq t \end{cases}$$

b) Compute the Laplace Transform of $t^2 u(t - 3)$.

(20 pts.) **3.** Find the Inverse Laplace Transforms of the following functions.

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a) $\frac{3-s}{(s+2)(s+1)}$

b) $\frac{e^{-5s}}{(s+1)^2}$

c) $\frac{3-s}{(s+1)^2+4}$

(20 pts.) 4. Find all *positive* eigenvalues for the Sturm-Liouville problem

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$$y'' + \lambda y = 0 \quad \text{with } y'(0) = 0 \text{ and } y(\pi) = 0.$$

(Don't bother checking the $\lambda = 0$ or $\lambda < 0$ cases, and don't find the eigenfunctions.)

(10 pts.) **5.** Compute the Fourier Sine series for $f(x) = \begin{cases} 0 & \text{for } 0 < x < \pi/2 \\ 1 & \text{for } \pi/2 < x < \pi \end{cases}$

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(10 pts.) **6.** Show that the functions 1 , x^7 , and $\cos x$ are orthogonal on the interval $-\pi < x < \pi$ using properties of integrals of odd and even functions when applicable. Given that $f(x) = c_1 \cdot 1 + c_2 x^7 + c_3 \cos x$, express c_2 in terms of integrals over the interval $-\pi < x < \pi$ involving $f(x)$ and the given functions.

(10 pts.) **7.** Let $f(x) = \begin{cases} 0 & \text{for } 0 < x < 1 \\ 1 & \text{for } 1 < x < 3 \\ 0 & \text{for } x > 3 \end{cases}$

- a) Find the Fourier Sine Transform of $f(x)$.
- b) Let $F(w)$ denote the function you found in part (a) and let g denote the function obtained by taking the Fourier Sine Transform of F . Without calculating anything, explain what the value of $g(2)$ is. What is the value of $g(3)$?