

1. Assume $g(t)$ is piecewise continuous and of exponential order and consider the initial value problem

$$y'' + 9y = g(t), \quad y(0) = 1, y'(0) = 6.$$

Find the solution. Express your solution in terms of a convolution.

$$\begin{aligned} s^2 Y - s - 6 + 9Y &= G & Y &= G \left[\frac{1}{(s^2+9)} \right] + \frac{5}{s^2+9} + \frac{6}{s^2+9} \\ Y(s^2+9) &= G + s + 6 & y &= g(t) * \frac{1}{3} \sin 3t + \cos 3t + 2 \sin 3t \end{aligned}$$

2. Assume $g(t)$ is piecewise continuous and of exponential order and consider the initial value problem

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

- (a) Find the solution. Express your solution in terms of a convolution.

$$\begin{aligned} s^2 Y - s - 1 - 3sY + 3 + 2Y &= G \\ Y(s^2 - 3s + 2) &= G + s - 2 & y &= g * (e^{2t} - e^t) + e^t \\ Y &= G \left[\frac{1}{s^2 - 3s + 2} \right] + \frac{1}{s-1} \\ &= G \left[\frac{1}{s-2} - \frac{1}{s-1} \right] + \frac{1}{s-1} \end{aligned}$$

- (b) Express the convolution in (a) as an appropriate integral.

$$g * (e^{2t} - e^t) = \int_0^t g(t-v) (e^{2v} - e^v) dv$$

- (c) If $g(t) = e^t$, evaluate the convolution.

$$\begin{aligned} e^t * (e^{2t} - e^t) &= \int_0^t e^{t-v} (e^{2v} - e^v) dv = e^t \int_0^t (e^v - 1) dv \\ &= e^t (e^v - v) \Big|_0^t = e^t (e^t - t - 1) \end{aligned}$$

3. Let $F(s) = \frac{5}{s^2 - s - 6}$.

(a) Use partial fractions to find the inverse Laplace transform $f(t)$.

$$\frac{5}{s^2 - s - 6} = \frac{1}{s - 3} - \frac{1}{s + 2}$$

$$f(t) = e^{3t} - e^{-2t}$$

(b) Use the convolution theorem to find the inverse Laplace transform $f(t)$.

$$F(s) = \left(\frac{5}{s-3}\right) \left(\frac{1}{s+2}\right)$$

$$f(t) = 5e^{3t} * e^{-2t}$$

(c) Compute the convolution integral to show your solutions are equivalent.

$$\begin{aligned} f(t) &= \int_0^t 5e^{3t-3v} e^{-2v} dv = 5e^{3t} \int_0^t e^{-5v} dv = 5e^{3t} \left(-\frac{1}{5}e^{-5v}\right) \Big|_0^t \\ &= 5e^{3t} \left(-\frac{1}{5}e^{-5t} + \frac{1}{5}\right) = e^{3t} - e^{-2t} \end{aligned}$$

4. Compute the inverse Laplace transform of $F(s) = \frac{1}{(s^2 + 4)^2}$.

Note: $\sin \alpha \sin \beta = \frac{1}{2} [\cos(\alpha - \beta) - \cos(\alpha + \beta)]$ is a useful identity.

$$F(s) = \frac{1}{4} \cdot \frac{2}{s^2 + 4} \cdot \frac{2}{s^2 + 4}$$

$$f(t) = \frac{1}{4} \sin 2t * \sin 2t = \frac{1}{4} \int_0^t \sin(2t-2v) \sin(2v) dv$$

$$\begin{aligned} &= \frac{1}{8} \int_0^t \left(\underbrace{\cos(2t-4v)}_{=\cos(4v-2t)} - \cos 2t \right) dt = \frac{1}{8} \left[\frac{1}{4} \sin(4v-2t) - \cancel{v} \cos 2t \right] \Big|_0^t \\ &= \cos(4v-2t) \end{aligned}$$

$$= \frac{1}{8} \left[\frac{1}{4} \sin 2t - t \cos 2t - \frac{1}{4} \sin(-2t) \right]$$

$$= \frac{1}{16} \left[\sin 2t - 2t \cos 2t \right]$$