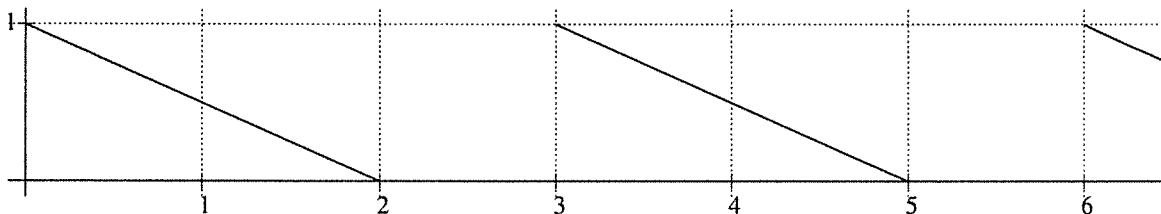


1. Compute the Laplace transform of the periodic function  $f(t)$  given by the graph below.



$$f_3(t) = \begin{cases} 1 - t/2 & 0 < t < 2 \\ 0 & \text{otherwise} \end{cases} = 1 - t/2 - u(t-2)(1 - t/2)$$

$$F_3(s) = \frac{1}{s} - \frac{1}{2s^2} - e^{-2s} \int \left\{ 1 - \frac{t+2}{2} \right\} = -t/2$$

$$= \frac{1}{s} - \frac{1}{2s^2} - e^{-2s} \left( -\frac{1}{2s^2} \right)$$

$$F(s) = \frac{\frac{1}{s} - \frac{1}{2s^2} + \frac{e^{-2s}}{2s^2}}{1 - e^{-3s}} = \frac{2s - 1 + e^{-2s}}{2s^2(1 - e^{-3s})}$$

2. Let  $f(t) = e^t$ ,  $0 < t < 1$  and extend periodically to a function defined on the positive reals. Apply the Laplace transform and solve for  $Y(s)$  in the initial value problem

$$y'' - y = f(t), \quad y(0) = y'(0) = 0.$$

$$f_1(t) = \begin{cases} e^t & 0 < t < 1 \\ 0 & \text{otherwise} \end{cases} = e^t - u(t-1)e^t$$

$$F_1(s) = \frac{1}{s-1} - e^{-s} \int \{ e^{t+1} \} = \frac{1}{s-1} - e^{-s} \frac{e}{s-1} = \frac{1 - e^{1-s}}{(s-1)(1 - e^{-s})}$$

$$s^2 Y - Y = \frac{1 - e^{1-s}}{(s-1)(1 - e^{-s})}$$

$$Y = \frac{1 - e^{1-s}}{(s^2-1)(s-1)(1 - e^{-s})} = \frac{1 - e^{1-s}}{(s-1)^2(s+1)(1 - e^{-s})}$$

3. Compute the convolution  $f(t) * g(t)$  for the following:

(a)  $f(t) = 1, g(t) = t^2;$

(b)  $f(t) = t, g(t) = t;$

(c)  $f(t) = 1 * 1, g(t) = t;$

(d)  $f(t) = t, g(t) = e^t.$

$$f * g = \int_0^t f(t-v)g(v)dv$$

$$1 * t^2 = \int_0^t v^2 dv = \frac{v^3}{3} \Big|_0^t = \frac{t^3}{3}$$

$$t * t = \int_0^t (t-v)v dv = \frac{tv^2}{2} - \frac{v^3}{3} \Big|_0^t = \frac{t^3}{2} - \frac{t^3}{3} = \frac{t^3}{6}$$

$$1 * 1 = \int_0^t 1 dv = v \Big|_0^t = t \quad \text{so } (1 * 1) * t = t * t = \frac{t^3}{6}$$

$$t * e^t = \int_0^t (t-v)e^v dv = (t-v)e^v \Big|_0^t + \int_0^t e^v dv = 0 - t + e^v \Big|_0^t$$

$$u = t-v \quad dv = -e^v dv$$

$$du = -dv \quad v = e^v$$

$$= e^t - t - 1$$

4. Verify that  $\mathcal{L}\{f * g\}(s) = F(s)G(s)$  for cases (a) and (d) from the preceding problem.

$$\mathcal{L}\{1 * t^2\} = \mathcal{L}\left\{\frac{t^3}{3}\right\} = \frac{1}{3} \cdot \frac{3!}{s^4} = \frac{2}{s^4} \quad \checkmark \quad \mathcal{L}\{1\} \mathcal{L}\{t^2\} = \frac{1}{s} \cdot \frac{2}{s^3} = \frac{2}{s^4} \quad \checkmark$$

$$\mathcal{L}\{t * e^t\} = \mathcal{L}\{e^t - t - 1\} = \frac{1}{s-1} - \frac{1}{s^2} - \frac{1}{s} = \frac{s^2 - (s-1) - s(s-1)}{s^2(s-1)} = \frac{1}{s^2(s-1)}$$

$$\checkmark \quad \mathcal{L}\{t\} \mathcal{L}\{e^t\} = \frac{1}{s^2} \cdot \frac{1}{s-1} \quad \checkmark$$