Homework #4

Professor Paganini

Due Wednesday 10/24/01

1. Use the definition of the Laplace transform

$$F(s) = \int_0^\infty e^{-st} f(t) dt$$

to find the transform of the following functions. Do not invoke properties here; rather, perform the integration. In each case, specify the domain of convergence.

- (a) $u(t-2)e^{2t}$. (b) u(t) - u(t-1) + u(t-2) - u(t-3).
- 2. Find the Laplace transforms of the following functions using the properties of Laplace transform. Specify the properties being used, and the DOC.
 - (a) $e^t u(t) + e^{-2t} u(t)$.
 - (b) $u(t-\pi)e^{(t-\pi)}\cos(t)$.
 - (c) $\int_0^t \sigma^2 e^{-\sigma} d\sigma$.
- 3. Consider the function f(t) in the figure.



- (a) Find and sketch the derivatives $\frac{df}{dt}$, $\frac{d^2f}{dt^2}$.
- (b) Find the Laplace transform of $\frac{d^2f}{dt^2}$, and deduce the Laplace transforms of $\frac{df}{dt}$ and f(t). Specify the domain of convergence.
- 4. Find f(t) given F(s).

a)
$$F(s) = \frac{s+11}{s^2-3s-4}$$
; b) $F(s) = \frac{4s+10}{s^3+6s^2+10s}$; c) $F(s) = \frac{2s^2-s-5}{(s-1)^2(s+3)}$

5. Consider the differential equation for $t \ge 0$:

$$\frac{d^2f}{dt^2} + \alpha \frac{df}{dt} + f(t) = 1, \qquad f(0-) = \frac{df}{dt}(0-) = 0.$$

Here $\alpha \in \mathbb{R}$ is a parameter.

- (a) Find the initial value $\lim_{t\to 0+} f(t)$; does your answer depend on α ? Hint: you don't need to solve the differential equation.
- (b) Repeat the above for the final value $\lim_{t\to+\infty} f(t)$.
- (c) Now let $\alpha = 1$; solve the differential equation.