

Name: _____

Key

Seat: _____

Show all work clearly and in order. Please box your answers. Due 11/3/2011.

PICK ONE OF THE FOLLOWING (1 or 2):

Please indicate which one you do NOT want me to grade by putting an X through it, otherwise I will grade the first one worked on:

1. (a) Use the definition of the Laplace transform to find $\mathcal{L}\{f(t)\}$ if

$$f(t) = \begin{cases} -2 & 0 \leq t < 1, \\ 1 & t \geq 1. \end{cases}$$

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \int_0^{\infty} e^{-st} f(t) dt = \int_0^1 e^{-st} (-2) dt + \int_1^{\infty} e^{-st} dt = \left[-\frac{2e^{-st}}{-s} \right]_0^1 + \lim_{b \rightarrow \infty} \int_1^b e^{-st} dt = \\ &= \frac{2e^{-s}}{s} - \frac{2}{s} + \lim_{b \rightarrow \infty} \left[\frac{e^{-st}}{-s} \right]_1^b = \frac{2e^{-s}}{s} - \frac{2}{s} + \lim_{b \rightarrow \infty} \left(\frac{e^{-sb}}{-s} - \frac{e^{-s}}{-s} \right) = \frac{2e^{-s}}{s} - \frac{2}{s} + \frac{e^{-s}}{s} \quad (s > 0) \\ &= \boxed{\frac{3e^{-s} - 2}{s}} \quad (s > 0) \end{aligned}$$

(b) $\mathcal{L}^{-1} \left\{ \frac{(s+2)^2}{s^3} \right\} = \mathcal{L}^{-1} \left\{ \frac{s^2 + 4s + 4}{s^3} \right\} = \mathcal{L}^{-1} \left\{ \frac{1}{s} + \frac{4}{s^2} + \frac{4}{s^3} \right\}$

$$\begin{aligned} &\rightarrow = \mathcal{L}^{-1} \left\{ \frac{1}{s} \right\} + \mathcal{L}^{-1} \left\{ \frac{4}{s^2} \right\} + \mathcal{L}^{-1} \left\{ \frac{4}{s^3} \right\} = \mathcal{L}^{-1} \left\{ \frac{1}{s} \right\} + 4\mathcal{L}^{-1} \left\{ \frac{1}{s^2} \right\} + 2\mathcal{L}^{-1} \left\{ \frac{2}{s^3} \right\} \\ &= \boxed{1 + 4t + 2t^2} \end{aligned}$$

(c) $\mathcal{L}^{-1} \left\{ \frac{1}{s^2 - 3s + 2} \right\} = \mathcal{L}^{-1} \left\{ \frac{1}{(s-2)(s-1)} \right\} = \mathcal{L}^{-1} \left\{ \frac{1}{s-2} - \frac{1}{s-1} \right\} = \mathcal{L}^{-1} \left\{ \frac{1}{s-2} \right\} - \mathcal{L}^{-1} \left\{ \frac{1}{s-1} \right\} = \boxed{e^{2t} - e^t}$

$$\begin{aligned} \frac{1}{(s-2)(s-1)} &= \frac{A}{s-2} + \frac{B}{s-1} = \frac{A(s-1) + B(s-2)}{(s-1)(s-2)} \\ 1 &= As - A + Bs - 2B \\ 1 &= s(A+B) - A - 2B \end{aligned}$$

$A+B=0 \Rightarrow A=-B$
 $-A-2B=1 \Rightarrow B-2B=1$
 $-B=1 \Rightarrow B=-1$
 $A=1$

2. Use the Laplace transform to solve the following initial-value problem:

$$y' - y = 2 \cos(5t), \quad y(0) = 0.$$

$$\begin{aligned} \mathcal{L}\{y' - y\} &= \mathcal{L}\{2 \cos(5t)\} \\ \mathcal{L}\{y'\} - \mathcal{L}\{y\} &= 2 \mathcal{L}\{\cos(5t)\} \end{aligned}$$

$$(sY(s) - y(0)) - Y(s) = 2 \left(\frac{s}{s^2 + 25} \right)$$

$$sY(s) - 0 - Y(s) = \frac{2s}{s^2 + 25}$$

$$Y(s)(s-1) = \frac{2s}{s^2 + 25}$$

$$Y(s) = \frac{2s}{(s-1)(s^2 + 25)}$$

$$y(t) = \mathcal{L}^{-1}\{Y(s)\} = \mathcal{L}^{-1} \left\{ \frac{2s}{(s-1)(s^2 + 25)} \right\}$$

use partial fractions:

$$\frac{2s}{(s-1)(s^2 + 25)} = \frac{A}{s-1} + \frac{Bs+C}{s^2 + 25}$$

$$2s = A(s^2 + 25) + (Bs+C)(s-1)$$

$$2s = As^2 + 25A + Bs^2 - Bs + Cs - C$$

$$2s = (A+B)s^2 + (C-B)s - C + 25A$$

$$A+B=0 \Rightarrow A=-B$$

$$C-B=2 \Rightarrow B=C-2$$

$$-C + 25A = 0 \Rightarrow C = 25A$$

$$\text{so } C = 25A = -25B = -25(C-2) = -25C + 50$$

$$26C = 50$$

$$C = \frac{50}{26} = \frac{25}{13}, \quad B = \frac{25}{13} - 2$$

$$= \frac{25}{13} - \frac{26}{13}$$

$$= -\frac{1}{13}$$



$$A = -B = \frac{1}{13}$$

So

$$\begin{aligned} y(t) &= \mathcal{L}^{-1} \left\{ \frac{2s}{(s-1)(s^2+25)} \right\} = \mathcal{L}^{-1} \left\{ \frac{1/13}{s-1} + \frac{(-1/13)s + (25/13)}{s^2+25} \right\} \\ &= \mathcal{L}^{-1} \left\{ \frac{1}{13} \cdot \frac{1}{s-1} - \frac{1}{13} \cdot \frac{s}{s^2+25} + \frac{25}{13} \cdot \frac{1}{s^2+25} \right\} \\ &= \frac{1}{13} \mathcal{L}^{-1} \left\{ \frac{1}{s-1} \right\} - \frac{1}{13} \mathcal{L}^{-1} \left\{ \frac{s}{s^2+25} \right\} + \frac{5}{13} \mathcal{L}^{-1} \left\{ \frac{5}{s^2+25} \right\} \\ &= \boxed{\frac{1}{13} e^t - \frac{1}{13} \cos(5t) + \frac{5}{13} \sin(5t)} \end{aligned}$$