

FUNCTION	LAPLACE TRANSFORM
$f(t)$	$F(s)$
$af(t) + bg(t)$	$aF(s) + bG(s)$
$f'(t)$	$sF(s) - f(0)$
$f^{(n)}(t)$	$s^n F(s) - s^{n-1}f(0) - \dots - sf^{(n-2)}(0) - f^{(n-1)}(0)$
$\int_0^t f(\tau)d\tau$	$\frac{F(s)}{s}$
$e^{at}f(t)$	$F(s - a)$
$u(t - a)f(t - a)$	$e^{-as}F(s)$
$(f * g)(t)$	$F(s)G(s)$ where $(f * g)(t) = \int_0^t f(\tau)g(t - \tau)d\tau$
$tf(t)$	$-F'(s)$
$t^n f(t)$	$(-1)^n F^{(n)}(s)$
$\frac{f(t)}{t}$	$\int_s^\infty F(\sigma)d\sigma$
$f(t)$ , period $p$	$\frac{1}{1 - e^{-ps}} \int_0^p e^{-st}f(t)dt$
$t^n$	$\frac{n!}{s^{n+1}}$
$t^\alpha$	$\frac{\Gamma(\alpha+1)}{s^{\alpha+1}}$ where $\Gamma(x) = \int_0^\infty e^{-t}t^{x-1}dt$
$e^{at}$	$\frac{1}{s - a}$
$\cos(kt)$	$\frac{s}{s^2 + k^2}$
$\sin(kt)$	$\frac{k}{s^2 + k^2}$
$\cosh(kt)$	$\frac{s}{s^2 - k^2}$
$\sinh(kt)$	$\frac{k}{s^2 - k^2}$
$u(t - a)$	$\frac{e^{-as}}{s}$ where $u(t - a)$ is 0 when $t < a$ , and 1 when $t \geq a$
$\delta(t - a)$	$e^{-as}$ where $\delta(t - a)$ is a unit impulse at time $t = a$

1. Compute the following:

(a)  $\mathcal{L}\{e^{7t} \sin(7t)\}$ 

$$\mathcal{L}\{\sin(7t)\} = \frac{7}{s^2 + 49}, \quad s_0$$

$$\mathcal{L}\{e^{7t} \sin(7t)\} = \boxed{\frac{7}{(s-7)^2 + 49}}$$

(b)  $\mathcal{L}\{f(t)\}$  where  $f(t) = \begin{cases} \cos t & t < 2\pi \\ 0 & t \geq 2\pi \end{cases}$  (Hint: write  $f(t)$  using a step function.)

$$\begin{aligned} f(t) &= \cos t (1 - u(t - 2\pi)) \\ &= \cos t - u(t - 2\pi) \cos t \\ &= \cos t - u(t - 2\pi) \cos(t - 2\pi), \quad s_0 \end{aligned}$$

$$\mathcal{L}\{f(t)\} = \boxed{\frac{s}{s^2 + 1} - e^{-2\pi s} \frac{s}{s^2 + 1}}$$

(c)  $\mathcal{L}^{-1}\left\{\frac{s}{(s-3)^2 + 9}\right\}$ 

$$\frac{s}{(s-3)^2 + 9} = \frac{s-3}{(s-3)^2 + 9} + \frac{3}{(s-3)^2 + 9}$$

$$\mathcal{L}^{-1}\left\{\frac{s}{(s-3)^2 + 9}\right\} = \boxed{e^{3t} \cos(3t) + e^{3t} \sin(3t)}$$

2(a) Find  $\mathcal{L}^{-1}\left\{\frac{1}{s(s^2+1)}\right\}$  by using the convolution formula and calculating the convolution.

$$\begin{aligned} \mathcal{L}^{-1}\left\{\frac{1}{s} \cdot \frac{1}{s^2+1}\right\} &= \mathcal{L}^{-1}\left\{\frac{1}{s}\right\} * \mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\} = 1 * \sin t \\ &= \int_0^t \sin(t-\tau) d\tau \quad \begin{array}{l} u = t - \tau \\ du = -d\tau \end{array} \quad \tau = t - u \\ &= \int_t^0 -\sin u du = \int_0^t \sin u du = -\cos u \Big|_0^t \\ &= -\cos t + \cos(0) \\ &= \boxed{1 - \cos t} \end{aligned}$$

2(b) Find  $\mathcal{L}^{-1}\left\{\frac{1}{s(s^2+1)}\right\}$  by using a different formula involving an integral.

$$\begin{aligned} \mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\} &= \sin t, \text{ so} \\ \mathcal{L}^{-1}\left\{\frac{1}{s(s^2+1)}\right\} &= \int_0^t \sin \tau d\tau \\ &= -\cos \tau \Big|_0^t \\ &= \boxed{1 - \cos t} \end{aligned}$$

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

$$x'' - 3x' - 4x = 0, \quad x(0) = 0, \quad x'(0) = 5.$$

$$\mathcal{L}\{x''\} - 3\mathcal{L}\{x'\} - 4\mathcal{L}\{x\} = 0$$

$$\begin{aligned} \mathcal{L}\{x''\} &= s^2 X(s) - s x(0) - x'(0) \\ &= s^2 X(s) - 5 \end{aligned}$$

$$\mathcal{L}\{x'\} = s X(s) - x(0) = s X(s), \quad \text{so}$$

$$s^2 X(s) - 5 - 3s X(s) - 4 X(s) = 0$$

$$X(s) = \frac{5}{s^2 - 3s - 4} = \frac{5}{(s-4)(s+1)}$$

$$\frac{5}{(s-4)(s+1)} = \frac{A}{(s-4)} + \frac{B}{(s+1)} = \frac{As+A + Bs-4B}{(s-4)(s+1)}$$

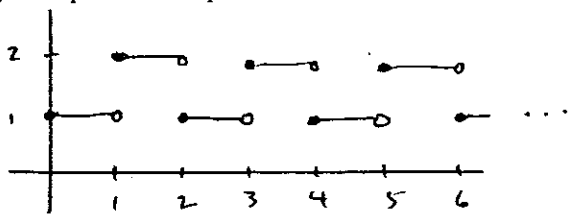
$$\begin{aligned} A+B &= 0, & A-4B &= 5 \\ -B-4B &= 5 & -5B &= 5 \end{aligned} \quad \text{so } \boxed{B = -1}$$

$$\Rightarrow \boxed{A = 1}$$

$$X(s) = \frac{1}{s-4} - \frac{1}{s+1}$$

$$\boxed{x(t) = e^{4t} - e^{-t}}$$

4(a) Compute the Laplace transform of the function shown here:



periodic, period = 2

$$\begin{aligned}
 \mathcal{L}\{f(t)\} &= \frac{1}{1-e^{-2s}} \int_0^2 e^{-st} f(t) dt \\
 &= \frac{1}{1-e^{-2s}} \left[ \int_0^1 e^{-st} dt + \int_1^2 2e^{-st} dt \right] \\
 &= \frac{1}{1-e^{-2s}} \left[ \left. -\frac{1}{s} e^{-st} \right|_0^1 + \left. -\frac{2}{s} e^{-st} \right|_1^2 \right] \\
 &= \frac{1}{1-e^{-2s}} \left[ -\frac{e^{-s}}{s} + \frac{1}{s} - \frac{2e^{-2s}}{s} + \frac{2e^{-s}}{s} \right]
 \end{aligned}$$

(b) Find  $\mathcal{L}\{te^{4t} \sin t\}$ . (Hint: find  $\mathcal{L}\{t \sin t\}$  first.)

$$\begin{aligned}
 \mathcal{L}\{t \sin t\} &= -\frac{d}{ds} \mathcal{L}\{\sin t\} = -\frac{d}{ds} \left( \frac{1}{s^2+1} \right) \\
 &= \frac{2s}{(s^2+1)^2}, \quad \text{so}
 \end{aligned}$$

$$\mathcal{L}\{e^{4t} t \sin t\} = \frac{2(s-4)}{((s-4)^2+1)^2}$$

5(a) A mass-spring system with an external oscillation force satisfies the differential equation

$$x'' + 9x = 12 \sin(3t).$$

Does resonance occur? Explain why or why not.

$$r^2 + 9 = 0, \quad r = \pm 3i$$

$$x_c = A \cos(3t) + B \sin(3t)$$

natural frequency of system is 3

Since the frequency of the external force matches the natural frequency, resonance will occur.

5(b) Find the steady periodic solution to the system

$$x'' - x' + 4x = 4 \sin(2t).$$

The steady periodic solution is the particular solution

$$x_{sp}(t) = A \cos(2t) + B \sin(2t)$$

$$x_{sp}' = -2A \sin(2t) + 2B \cos(2t)$$

$$x_{sp}'' = -4A \cos(2t) - 4B \sin(2t)$$

$$x_{sp}'' - x_{sp}' + 4x_{sp} = (-4A - 2B + 4A) \cos(2t) + (-4B + 2A + 4B) \sin(2t)$$

$$\text{Get } -2B \cos(2t) + 2A \sin(2t) = 4 \sin(2t)$$

$$B = 0, \quad A = 2$$

$$x_{sp}(t) = 2 \cos(2t)$$