Analysis III (BAUG)

Prof. Dr. Alessandro Sisto Organizer: Davide Spriano Assignment 10 Due 5th December 2018

Question 1:

Use the Laplace transform of derivatives to find the Laplace transform of the functions below.

- (i) $f(t) = \cos^2(\pi t)$
- (ii) $f(t) = t \sin(\frac{\pi}{2}t)$

Question 2:

Express each of the following functions as a single formula using the Heaviside function.

(i) $f(t) = \begin{cases} t & \text{for } t \le 1 \\ t^2 & \text{for } 1 \le t \end{cases}$ (ii) $f(t) = \begin{cases} 0 & \text{for } t \le 2\pi \\ \sin(t) & \text{for } 2\pi \le t \end{cases}$ (iii) $f(t) = \begin{cases} 2 & \text{for } t < 1 \\ 2+t & \text{for } 1 \le t < 4 \\ 2+e^t & \text{for } 4 \le t \end{cases}$ (iv) $f(t) = \begin{cases} 3 & \text{for } t < 2 \\ 3\cos(2t-3) & \text{for } t \ge 2 \end{cases}$ (v) $f(t) = \begin{cases} t/2 & \text{for } t \le 6 \\ 3 & \text{for } t > 6 \end{cases}$

Question 3:

Compute the following functions.

- (i) What is the Laplace transform of $f(t) = \begin{cases} t^2 & \text{for } t < 5\\ t^2 + 3\sin(2t 10) & \text{for } t \ge 5 \end{cases}$?
- (ii) What is the inverse Laplace transform of $F(s) = \frac{e^{-10s}}{s+2}$?

- (iii) What is the inverse Laplace transform of $F(s) = \frac{e^{-10s}}{s(s+1)(s+2)}$?
- (iv) What is the Laplace transform of $f(t) = \begin{cases} t/2 & \text{ for } t \leq 6\\ 3 & \text{ for } t > 6 \end{cases}$?
- (v) What is the Laplace inverse of $F(s) = \frac{e^{-6s}}{s^2(s^2+1)}$?
- (vi) What is the Laplace inverse of $F(s) = \frac{e^{-2s}}{(s+1)^2+1}$?
 - $\Box f(t) = u(t-2)\sin(t-1)$ $\Box f(t) = u(t-2)e^{-t}\sin(t-2)$ $\Box f(t) = u(t-2)e^{-t+2}\sin(t-2)$ $\Box f(t) = u(t-2)e^{-t+1}\sin(t-1)$ $\Box f(t) = u(t-2)\sin(t-2)$

Question 4:

Use the Laplace transform to solve the following initial value problems.

(i) $x''(t) + 3x'(t) + 2x(t) = \begin{cases} 1 & \text{for } t < 10 \\ 0 & \text{for } t \ge 10 \end{cases}$ $x(0) = 0, \quad x'(0) = 0$ (ii) $x''(t) + 4x(t) = 4t, \quad x(0) = 1, \quad x'(0) = 1$ [Exam question, 2012] (iii) $x''(t) + x(t) = \begin{cases} t/2 & \text{for } t \le 6 \\ 3 & \text{for } t > 6 \end{cases}$ $x(0) = 0, \quad x'(0) = 1$

Question 5:

For each of the following pairs of functions f and g compute the corresponding convolution f * g.

- (i) $f(t) = e^{-\omega t}$ and $g(t) = \sin(\omega t)$ for all $t \ge 0$ where ω is a positive real number.
- (ii) $f(t) = t^a$, $g(t) = t^b$ for all $t \ge 0$ where a and b are positive integers.
- (iii) $f(t) = g(t) = \sin(\omega t)$ for all $t \ge 0$ where ω is some positive real number.
- (iv) $f(t) = e^{at}$, $g(t) = e^{bt}$ for all $t \ge 0$ where a and b are distinct real numbers.
- (v) $f(t) = \frac{1}{\sqrt{t}}, g(t) = t^2$ for all $t \ge 0$.

Question 6:

For each of the following functions f, find the solution to

$$x''(t) + \omega^2 x(t) = f(t), \quad x(0) = 0, \quad x'(0) = 0$$

where ω is a positive real number.

- (i) $f(t) = e^{-\omega t}$ for $t \ge 0$.
- (ii) $f(t) = \sin(\omega t)$ for $t \ge 0$.
- (iii) f(t) = 1 for $t \ge 0$.

Question 7:

[Exercise 1.2 Lecture 10]

- (a) Check that the following identities are correct, where f, g and h are functions and c is a constant:
 - (i) f * g = g * f.
 - (ii) f * (g + h) = f * g + f * h.
 - (iii) (f * g) * h = f * (g * h).
- (b) For each of the following, find an explicit function f(t) such that:
 - (i) $f * 1 \neq f$,
 - (ii) $f * f \not\geq 0$.