

6.3

## ELEMENTS

In each of Problems 1 through 6, sketch the graph of the given function on the interval  $t \geq 0$ .

1.  $g(t) = u_1(t) + 2u_3(t) - 6u_4(t)$

2.  $g(t) = (t-3)u_2(t) - (t-2)u_3(t)$

3.  $g(t) = f(t-\pi)u_\pi(t)$ , where  $f(t) = t^2$

4.  $g(t) = f(t-3)u_3(t)$ , where  $f(t) = \sin t$

5.  $g(t) = f(t-1)u_2(t)$ , where  $f(t) = 2t$

6.  $g(t) = (t-1)u_1(t) - 2(t-2)u_2(t) + (t-3)u_3(t)$

In each of Problems 7 through 12:

(a) Sketch the graph of the given function.

(b) Express  $f(t)$  in terms of the unit step function  $u_c(t)$ .

7.  $f(t) = \begin{cases} 0, & 0 \leq t < 3, \\ -2, & 3 \leq t < 5, \\ 2, & 5 \leq t < 7, \\ 1, & t \geq 7. \end{cases}$

8.  $f(t) = \begin{cases} 1, & 0 \leq t < 1, \\ -1, & 1 \leq t < 2, \\ 1, & 2 \leq t < 3, \\ -1, & 3 \leq t < 4, \\ 0, & t \geq 4. \end{cases}$

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

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

11.  $f(t) = \begin{cases} t, & 0 \leq t < 1, \\ t-1, & 1 \leq t < 2, \\ t-2, & 2 \leq t < 3, \\ 0, & t \geq 3. \end{cases}$

12.  $f(t) = \begin{cases} t, & 0 \leq t < 2, \\ 2, & 2 \leq t < 5, \\ 7-t, & 5 \leq t < 7, \\ 0, & t \geq 7. \end{cases}$

In each of Problems 13 through 18, find the Laplace transform of the given function.

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

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

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

16.  $f(t) = u_1(t) + 2u_3(t) - 6u_4(t)$

17.  $f(t) = (t-3)u_2(t) - (t-2)u_3(t)$

18.  $f(t) = t - u_1(t)(t-1), \quad t \geq 0$

In each of Problems 19 through 24, find the inverse Laplace transform of the given function.

19.  $F(s) = \frac{3!}{(s-2)^4}$

20.  $F(s) = \frac{e^{-2s}}{s^2 + s - 2}$

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

22.  $F(s) = \frac{2e^{-2s}}{s^2 - 4}$

23.  $F(s) = \frac{(s-2)e^{-s}}{s^2 - 4s + 3}$

24.  $F(s) = \frac{e^{-s} + e^{-2s} - e^{-3s} - e^{-4s}}{s}$

25. Suppose that  $F(s) = \mathcal{L}\{f(t)\}$  exists for  $s > a \geq 0$ .

(a) Show that if  $c$  is a positive constant, then

$$\mathcal{L}\{f(ct)\} = \frac{1}{c} F\left(\frac{s}{c}\right), \quad s > ca.$$

(b) Show that if  $k$  is a positive constant, then

$$\mathcal{L}^{-1}\{F(ks)\} = \frac{1}{k}f\left(\frac{t}{k}\right).$$

(c) Show that if  $a$  and  $b$  are constants with  $a > 0$ , then

$$\mathcal{L}^{-1}\{F(as + b)\} = \frac{1}{a}e^{-bt/a}f\left(\frac{t}{a}\right).$$

In each of Problems 26 through 29, use the results of Problem 25 to find the inverse Laplace transform of the given function.

$$26. F(s) = \frac{2^{n+1}n!}{s^{n+1}}$$

$$27. F(s) = \frac{2s + 1}{4s^2 + 4s + 5}$$

$$28. F(s) = \frac{1}{9s^2 - 12s + 3}$$

$$29. F(s) = \frac{e^2 e^{-4s}}{2s - 1}$$

In each of Problems 30 through 33, find the Laplace transform of the given function. Problem 33, assume that term-by-term integration of the infinite series is permissible.

$$30. f(t) = \begin{cases} 1, & 0 \leq t < 1 \\ 0, & t \geq 1 \end{cases}$$

$$31. f(t) = \begin{cases} 1, & 0 \leq t < 1 \\ 0, & 1 \leq t < 2 \\ 1, & 2 \leq t < 3 \\ 0, & t \geq 3 \end{cases}$$

$$32. f(t) = 1 - u_1(t) + \cdots + u_{2n}(t) - u_{2n+1}(t) = 1 + \sum_{k=1}^{2n+1} (-1)^k u_k(t)$$

$$33. f(t) = 1 + \sum_{k=1}^{\infty} (-1)^k u_k(t). \quad \text{See Figure 6.3.7.}$$

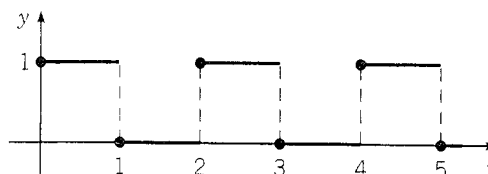


FIGURE 6.3.7 The function  $f(t)$  in Problem 33; a square wave.

34. Let  $f$  satisfy  $f(t + T) = f(t)$  for all  $t \geq 0$  and for some fixed positive number  $T$ ; assume  $f$  to be periodic with period  $T$  on  $0 \leq t < \infty$ . Show that

$$\mathcal{L}\{f(t)\} = \frac{\int_0^T e^{-st} f(t) dt}{1 - e^{-sT}}.$$

In each of Problems 35 through 38, use the result of Problem 34 to find the Laplace transform of the given function.

$$35. f(t) = \begin{cases} 1, & 0 \leq t < 1, \\ 0, & 1 \leq t < 2; \end{cases}$$

$$f(t + 2) = f(t).$$

Compare with Problem 33.

$$36. f(t) = \begin{cases} 1, & 0 \leq t < 1, \\ -1, & 1 \leq t < 2; \end{cases}$$

$$f(t + 2) = f(t).$$

See Figure 6.3.8.

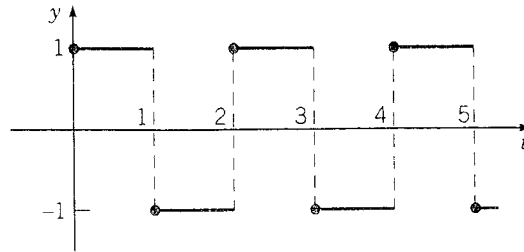


FIGURE 6.3.8 The function  $f(t)$  in Problem 36; a square wave.

37.  $f(t) = t, \quad 0 \leq t < 1;$   
 $f(t+1) = f(t).$   
 See Figure 6.3.9.

38.  $f(t) = \sin t, \quad 0 \leq t < \pi;$   
 $f(t+\pi) = f(t).$   
 See Figure 6.3.10.

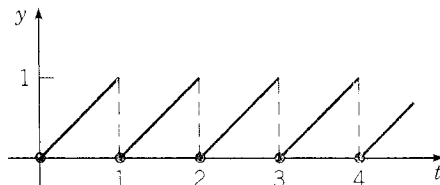


FIGURE 6.3.9 The function  $f(t)$  in Problem 37; a sawtooth wave.

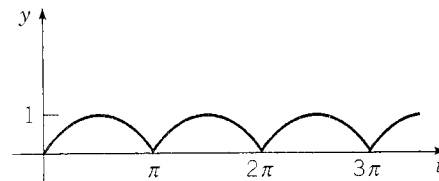


FIGURE 6.3.10 The function  $f(t)$  in Problem 38; a rectified sine wave.

39. (a) If  $f(t) = 1 - u_1(t)$ , find  $\mathcal{L}\{f(t)\}$ ; compare with Problem 30. Sketch the graph of  $y = f(t)$ .  
 (b) Let  $g(t) = \int_0^t f(\xi) d\xi$ , where the function  $f$  is defined in part (a). Sketch the graph of  $y = g(t)$  and find  $\mathcal{L}\{g(t)\}$ .  
 (c) Let  $h(t) = g(t) - u_1(t)g(t-1)$ , where  $g$  is defined in part (b). Sketch the graph of  $y = h(t)$  and find  $\mathcal{L}\{h(t)\}$ .
40. Consider the function  $p$  defined by

$$p(t) = \begin{cases} t, & 0 \leq t < 1, \\ 2-t, & 1 \leq t < 2; \end{cases} \quad p(t+2) = p(t).$$

- (a) Sketch the graph of  $y = p(t)$ .  
 (b) Find  $\mathcal{L}\{p(t)\}$  by noting that  $p$  is the periodic extension of the function  $h$  in Problem 39(c) and then using the result of Problem 34.  
 (c) Find  $\mathcal{L}\{p(t)\}$  by noting that

$$p(t) = \int_0^t f(t) dt,$$

where  $f$  is the function in Problem 36, and then using Theorem 6.2.1.

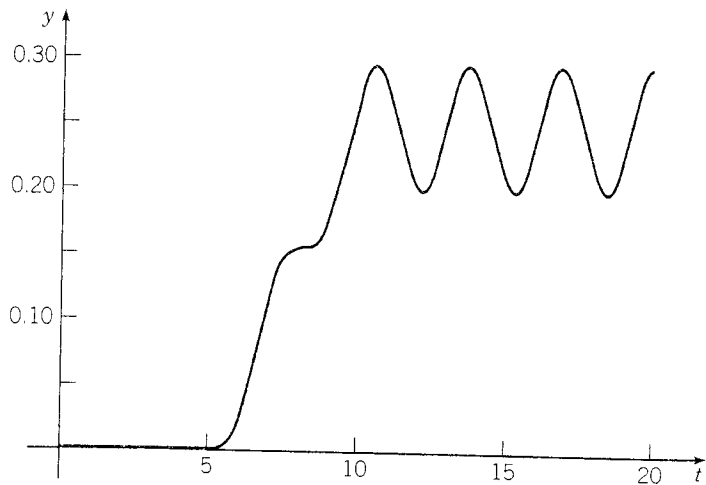


FIGURE 6.43 Solution of the initial value problem (16), (17), (18).

Note that in this example, the forcing function  $g$  is continuous but  $g'$  is discontinuous at  $t = 5$  and  $t = 10$ . It follows that the solution  $\phi$  and its first two derivatives are continuous everywhere, but  $\phi'''$  has discontinuities at  $t = 5$  and at  $t = 10$  that match the discontinuities of  $g'$  at those points.

6.4

### PROBLEMS

In each of Problems 1 through 13:

(a) Find the solution of the given initial value problem.

(b) Draw the graphs of the solution and of the forcing function; explain how they are related.

1.  $y'' + y = f(t); \quad y(0) = 0, \quad y'(0) = 1; \quad f(t) = \begin{cases} 1, & 0 \leq t < 3\pi \\ 0, & 3\pi \leq t < \infty \end{cases}$
2.  $y'' + 2y' + 2y = h(t); \quad y(0) = 0, \quad y'(0) = 1; \quad h(t) = \begin{cases} 1, & \pi \leq t < 2\pi \\ 0, & 0 \leq t < \pi \text{ and } t \geq 2\pi \end{cases}$
3.  $y'' + 4y = \sin t - u_{2\pi}(t) \sin(t - 2\pi); \quad y(0) = 0, \quad y'(0) = 0$
4.  $y'' + 4y = \sin t + u_{\pi}(t) \sin(t - \pi); \quad y(0) = 0, \quad y'(0) = 0$
5.  $y'' + 3y' + 2y = f(t); \quad y(0) = 0, \quad y'(0) = 0; \quad f(t) = \begin{cases} 1, & 0 \leq t < 10 \\ 0, & t \geq 10 \end{cases}$
6.  $y'' + 3y' + 2y = u_2(t); \quad y(0) = 0, \quad y'(0) = 1$
7.  $y'' + y = u_{3\pi}(t); \quad y(0) = 1, \quad y'(0) = 0$
8.  $y'' + y' + \frac{5}{4}y = t - u_{\pi/2}(t)(t - \pi/2); \quad y(0) = 0, \quad y'(0) = 0$
9.  $y'' + y = g(t); \quad y(0) = 0, \quad y'(0) = 1; \quad g(t) = \begin{cases} t/2, & 0 \leq t < 6 \\ 3, & t \geq 6 \end{cases}$
10.  $y'' + y' + \frac{5}{4}y = g(t); \quad y(0) = 0, \quad y'(0) = 0; \quad g(t) = \begin{cases} \sin t, & 0 \leq t < \pi \\ 0, & t \geq \pi \end{cases}$
11.  $y'' + 4y = u_{\pi}(t) - u_{3\pi}(t); \quad y(0) = 0, \quad y'(0) = 0$

12.  $y^{(4)} - y = u_1(t) - u_2(t)$ ;  $y(0) = 0$ ,  $y'(0) = 0$ ,  $y''(0) = 0$ ,  $y'''(0) = 0$
13.  $y^{(4)} + 5y'' + 4y = 1 - u_\pi(t)$ ;  $y(0) = 0$ ,  $y'(0) = 0$ ,  $y''(0) = 0$ ,  $y'''(0) = 0$
14. Find an expression involving  $u_c(t)$  for a function  $f$  that ramps up from zero at  $t = t_0$  to the value  $h$  at  $t = t_0 + k$ .
15. Find an expression involving  $u_c(t)$  for a function  $g$  that ramps up from zero at  $t = t_0$  to the value  $h$  at  $t = t_0 + k$  and then ramps back down to zero at  $t = t_0 + 2k$ .
16. A certain spring-mass system satisfies the initial value problem

$$u'' + \frac{1}{4}u' + u = kg(t), \quad u(0) = 0, \quad u'(0) = 0,$$

where  $g(t) = u_{3/2}(t) - u_{5/2}(t)$  and  $k > 0$  is a parameter.

- (a) Sketch the graph of  $g(t)$ . Observe that it is a pulse of unit magnitude extending over one time unit.
- (b) Solve the initial value problem.
- (c) Plot the solution for  $k = 1/2$ ,  $k = 1$ , and  $k = 2$ . Describe the principal features of the solution and how they depend on  $k$ .
- (d) Find, to two decimal places, the smallest value of  $k$  for which the solution  $u(t)$  reaches the value 2.
- (e) Suppose  $k = 2$ . Find the time  $\tau$  after which  $|u(t)| < 0.1$  for all  $t > \tau$ .
17. Modify the problem in Example 2 of this section by replacing the given forcing function  $g(t)$  by

$$f(t) = [u_5(t)(t - 5) - u_{5-k}(t)(t - 5 - k)]/k.$$

- (a) Sketch the graph of  $f(t)$  and describe how it depends on  $k$ . For what value of  $k$  is  $f(t)$  identical to  $g(t)$  in the example?
- (b) Solve the initial value problem

$$y'' + 4y = f(t), \quad y(0) = 0, \quad y'(0) = 0.$$

- (c) The solution in part (b) depends on  $k$ , but for sufficiently large  $t$  the solution is always a simple harmonic oscillation about  $y = 1/4$ . Try to decide how the amplitude of this eventual oscillation depends on  $k$ . Then confirm your conclusion by plotting the solution for a few different values of  $k$ .
18. Consider the initial value problem

$$y'' + \frac{1}{3}y' + 4y = f_k(t), \quad y(0) = 0, \quad y'(0) = 0,$$

where

$$f_k(t) = \begin{cases} 1/2k, & 4 - k \leq t < 4 + k \\ 0, & 0 \leq t < 4 - k \quad \text{and} \quad t \geq 4 + k \end{cases}$$

and  $0 < k < 4$ .

- (a) Sketch the graph of  $f_k(t)$ . Observe that the area under the graph is independent of  $k$ . If  $f_k(t)$  represents a force, this means that the product of the magnitude of the force and the time interval during which it acts does not depend on  $k$ .
- (b) Write  $f_k(t)$  in terms of the unit step function and then solve the given initial value problem.
- (c) Plot the solution for  $k = 2$ ,  $k = 1$ , and  $k = \frac{1}{2}$ . Describe how the solution depends on  $k$ .

However, if the actual excitation extends over a short, but nonzero, time interval, then an error will be introduced by modeling the excitation as taking place instantaneously. This error may be negligible, but in a practical problem it should not be dismissed without consideration. In Problem 16 you are asked to investigate this issue for a simple harmonic oscillator.

6.5

**PROBLEMS**

In each of Problems 1 through 12:

- (a) Find the solution of the given initial value problem.  
 (b) Draw a graph of the solution.

1.  $y'' + 2y' + 2y = \delta(t - \pi); \quad y(0) = 1, \quad y'(0) = 0$
2.  $y'' + 4y = \delta(t - \pi) - \delta(t - 2\pi); \quad y(0) = 0, \quad y'(0) = 0$
3.  $y'' + 3y' + 2y = \delta(t - 5) + u_{10}(t); \quad y(0) = 0, \quad y'(0) = 1/2$
4.  $y'' - y = -20\delta(t - 3); \quad y(0) = 1, \quad y'(0) = 0$
5.  $y'' + 2y' + 3y = \sin t + \delta(t - 3\pi); \quad y(0) = 0, \quad y'(0) = 0$
6.  $y'' + 4y = \delta(t - 4\pi); \quad y(0) = 1/2, \quad y'(0) = 0$
7.  $y'' + y = \delta(t - 2\pi) \cos t; \quad y(0) = 0, \quad y'(0) = 1$
8.  $y'' + 4y = 2\delta(t - \pi/4); \quad y(0) = 0, \quad y'(0) = 0$
9.  $y'' + y = u_{\pi/2}(t) + 3\delta(t - 3\pi/2) - u_{2\pi}(t); \quad y(0) = 0, \quad y'(0) = 0$
10.  $2y'' + y' + 4y = \delta(t - \pi/6) \sin t; \quad y(0) = 0, \quad y'(0) = 0$
11.  $y'' + 2y' + 2y = \cos t + \delta(t - \pi/2); \quad y(0) = 0, \quad y'(0) = 0$
12.  $y^{(4)} - y = \delta(t - 1); \quad y(0) = 0, \quad y'(0) = 0, \quad y''(0) = 0, \quad y'''(0) = 0$
13. Consider again the system in Example 1 of this section, in which an oscillation is produced by a unit impulse at  $t = 5$ . Suppose that it is desired to bring the system to rest again exactly one cycle—that is, when the response first returns to equilibrium moving in the positive direction.
  - (a) Determine the impulse  $k\delta(t - t_0)$  that should be applied to the system in order to accomplish this objective. Note that  $k$  is the magnitude of the impulse and  $t_0$  is the time of its application.
  - (b) Solve the resulting initial value problem, and plot its solution to confirm that the system behaves in the specified manner.
14. Consider the initial value problem

$$y'' + \gamma y' + y = \delta(t - 1), \quad y(0) = 0, \quad y'(0) = 0,$$

where  $\gamma$  is the damping coefficient (or resistance).

- (a) Let  $\gamma = \frac{1}{2}$ . Find the solution of the initial value problem and plot its graph.
- (b) Find the time  $t_1$  at which the solution attains its maximum value. Also find the maximum value  $y_1$  of the solution.
- (c) Let  $\gamma = \frac{1}{3}$  and repeat parts (a) and (b).
- (d) Determine how  $t_1$  and  $y_1$  vary as  $\gamma$  decreases. What are the values of  $t_1$  and  $y_1$  when  $\gamma = 0$ ?
15. Consider the initial value problem

$$y'' + \gamma y' + y = k\delta(t - 1), \quad y(0) = 0, \quad y'(0) = 0,$$

where  $k$  is the magnitude of an impulse at  $t = 1$ , and  $\gamma$  is the damping coefficient (or resistance).

- (a) Let  $\gamma = \frac{1}{2}$ . Find the value of  $k$  for which the response has a peak value of 2; call this value  $k_1$ .
- (b) Repeat part (a) for  $\gamma = \frac{1}{4}$ .
- (c) Determine how  $k_1$  varies as  $\gamma$  decreases. What is the value of  $k_1$  when  $\gamma = 0$ ?

16. Consider the initial value problem

$$y'' + y = f_k(t), \quad y(0) = 0, \quad y'(0) = 0,$$

where  $f_k(t) = [u_{4-k}(t) - u_{4+k}(t)]/2k$  with  $0 < k \leq 1$ .

- (a) Find the solution  $y = \phi(t, k)$  of the initial value problem.
- (b) Calculate  $\lim_{k \rightarrow 0^+} \phi(t, k)$  from the solution found in part (a).
- (c) Observe that  $\lim_{k \rightarrow 0^+} f_k(t) = \delta(t - 4)$ . Find the solution  $\phi_0(t)$  of the given initial value problem with  $f_k(t)$  replaced by  $\delta(t - 4)$ . Is it true that  $\phi_0(t) = \lim_{k \rightarrow 0^+} \phi(t, k)$ ?
- (d) Plot  $\phi(t, 1/2)$ ,  $\phi(t, 1/4)$ , and  $\phi_0(t)$  on the same axes. Describe the relation between  $\phi(t, k)$  and  $\phi_0(t)$ .

Problems 17 through 22 deal with the effect of a sequence of impulses on an undamped oscillator. Suppose that

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

For each of the following choices for  $f(t)$ :

- (a) Try to predict the nature of the solution without solving the problem.
- (b) Test your prediction by finding the solution and drawing its graph.
- (c) Determine what happens after the sequence of impulses ends.

17.  $f(t) = \sum_{k=1}^{20} \delta(t - k\pi)$

18.  $f(t) = \sum_{k=1}^{20} (-1)^{k+1} \delta(t - k\pi)$

19.  $f(t) = \sum_{k=1}^{20} \delta(t - k\pi/2)$

20.  $f(t) = \sum_{k=1}^{20} (-1)^{k+1} \delta(t - k\pi/2)$

21.  $f(t) = \sum_{k=1}^{15} \delta[t - (2k - 1)\pi]$

22.  $f(t) = \sum_{k=1}^{40} (-1)^{k+1} \delta(t - 11k/4)$

23. The position of a certain lightly damped oscillator satisfies the initial value problem

$$y'' + 0.1y' + y = \sum_{k=1}^{20} (-1)^{k+1} \delta(t - k\pi), \quad y(0) = 0, \quad y'(0) = 0.$$

Observe that, except for the damping term, this problem is the same as Problem 18.

- (a) Try to predict the nature of the solution without solving the problem.
- (b) Test your prediction by finding the solution and drawing its graph.
- (c) Determine what happens after the sequence of impulses ends.

24. Proceed as in Problem 23 for the oscillator satisfying

$$y'' + 0.1y' + y = \sum_{k=1}^{15} \delta[t - (2k - 1)\pi], \quad y(0) = 0, \quad y'(0) = 0.$$

Observe that, except for the damping term, this problem is the same as Problem 21.

where  $\phi(t) = \mathcal{L}^{-1}\{\Phi(s)\}$  and  $\psi(t) = \mathcal{L}^{-1}\{\Psi(s)\}$ . Observe that  $\phi(t)$  is the solution of the initial value problem

$$ay'' + by' + cy = 0, \quad y(0) = y_0, \quad y'(0) = y'_0,$$

obtained from Eqs. (20) and (21) by setting  $g(t)$  equal to zero. Similarly,  $\psi(t)$  is the solution of

$$ay'' + by' + cy = g(t), \quad y(0) = 0, \quad y'(0) = 0,$$

in which the initial values  $y_0$  and  $y'_0$  are each replaced by zero.

Once specific values of  $a$ ,  $b$ , and  $c$  are given, we can find  $\phi(t) = \mathcal{L}^{-1}\{\Phi(s)\}$  from Table 6.2.1, possibly in conjunction with a translation or a partial fraction expansion. To find  $\psi(t) = \mathcal{L}^{-1}\{\Psi(s)\}$ , it is convenient to write  $\Psi(s)$  as

$$\Psi(s) = H(s)G(s),$$

where  $H(s) = (as^2 + bs + c)^{-1}$ . The function  $H$  is known as the **transfer function** and depends only on the properties of the system under consideration; that is,  $H$  is determined entirely by the coefficients  $a$ ,  $b$ , and  $c$ . On the other hand,  $G(s)$  depends only on the external excitation  $g(t)$  that is applied to the system. By the convolution theorem we can write

$$\psi(t) = \mathcal{L}^{-1}\{H(s)G(s)\} = \int_0^t h(t - \tau)g(\tau) d\tau,$$

where  $h(t) = \mathcal{L}^{-1}\{H(s)\}$ , and  $g(t)$  is the given forcing function.

To obtain a better understanding of the significance of  $h(t)$ , we consider the case in which  $G(s) = 1$ ; consequently,  $g(t) = \delta(t)$  and  $\Psi(s) = H(s)$ . This means that  $\psi(t) = h(t)$  is the solution of the initial value problem

$$ay'' + by' + cy = \delta(t), \quad y(0) = 0, \quad y'(0) = 0,$$

obtained from Eq. (26) by replacing  $g(t)$  by  $\delta(t)$ . Thus  $h(t)$  is the response of the system to a unit impulse applied at  $t = 0$ , and it is natural to call  $h(t)$  the **impulse response** of the system. Equation (28) then says that  $\psi(t)$  is the convolution of the impulse response and the forcing function.

Referring to Example 2, we note that in that case, the transfer function is  $H(s) = 1/(s^2 + 4)$  and the impulse response is  $h(t) = (\sin 2t)/2$ . Also, the first two terms on the right side of Eq. (19) constitute the function  $\phi(t)$ , the solution of the corresponding homogeneous equation that satisfies the given initial conditions.

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## PROBLEMS

- Establish the commutative, distributive, and associative properties of the convolution integral.
  - $f * g = g * f$
  - $f * (g_1 + g_2) = f * g_1 + f * g_2$
  - $f * (g * h) = (f * g) * h$

<sup>5</sup>This terminology arises from the fact that  $H(s)$  is the ratio of the transforms of the output and the input of the problem (26).



2. Find an example different from the one in the text showing that  $(f * 1)(t)$  need not be equal to  $f(t)$ .
3. Show, by means of the example  $f(t) = \sin t$ , that  $f * f$  is not necessarily nonnegative.

In each of Problems 4 through 7, find the Laplace transform of the given function.

$$4. f(t) = \int_0^t (t - \tau)^2 \cos 2\tau \, d\tau$$

$$5. f(t) = \int_0^t e^{-(t-\tau)} \sin \tau \, d\tau$$

$$6. f(t) = \int_0^t (t - \tau)e^\tau \, d\tau$$

$$7. f(t) = \int_0^t \sin(t - \tau) \cos \tau \, d\tau$$

In each of Problems 8 through 11, find the inverse Laplace transform of the given function by using the convolution theorem.

$$8. F(s) = \frac{1}{s^4(s^2 + 1)}$$

$$9. F(s) = \frac{s}{(s + 1)(s^2 + 4)}$$

$$10. F(s) = \frac{1}{(s + 1)^2(s^2 + 4)}$$

$$11. F(s) = \frac{G(s)}{s^2 + 1}$$

12. (a) If  $f(t) = t^m$  and  $g(t) = t^n$ , where  $m$  and  $n$  are positive integers, show that

$$f * g = t^{m+n+1} \int_0^1 u^m (1 - u)^n \, du.$$

- (b) Use the convolution theorem to show that

$$\int_0^1 u^m (1 - u)^n \, du = \frac{m! n!}{(m + n + 1)!}.$$

- (c) Extend the result of part (b) to the case where  $m$  and  $n$  are positive numbers but not necessarily integers.

In each of Problems 13 through 20, express the solution of the given initial value problem in terms of a convolution integral.

$$13. y'' + \omega^2 y = g(t); \quad y(0) = 0, \quad y'(0) = 1$$

$$14. y'' + 2y' + 2y = \sin \alpha t; \quad y(0) = 0, \quad y'(0) = 0$$

$$15. 4y'' + 4y' + 17y = g(t); \quad y(0) = 0, \quad y'(0) = 0$$

$$16. y'' + y' + \frac{5}{4}y = 1 - u_\pi(t); \quad y(0) = 1, \quad y'(0) = -1$$

$$17. y'' + 4y' + 4y = g(t); \quad y(0) = 2, \quad y'(0) = -3$$

$$18. y'' + 3y' + 2y = \cos \alpha t; \quad y(0) = 1, \quad y'(0) = 0$$

$$19. y^{(4)} - y = g(t); \quad y(0) = 0, \quad y'(0) = 0, \quad y''(0) = 0, \quad y'''(0) = 0$$

$$20. y^{(4)} + 5y'' + 4y = g(t); \quad y(0) = 1, \quad y'(0) = 0, \quad y''(0) = 0, \quad y'''(0) = 0$$

21. Consider the equation

$$\phi(t) + \int_0^t k(t - \xi)\phi(\xi) \, d\xi = f(t),$$

in which  $f$  and  $k$  are known functions, and  $\phi$  is to be determined. Since the unknown function  $\phi$  appears under an integral sign, the given equation is called an **integral equation**; in particular, it belongs to a class of integral equations known as Volterra integral equations. Take the Laplace transform of the given integral equation and obtain an expression for  $\mathcal{L}\{\phi(t)\}$  in terms of the transforms  $\mathcal{L}\{f(t)\}$  and  $\mathcal{L}\{k(t)\}$  of the given functions  $f$  and  $k$ . The inverse transform of  $\mathcal{L}\{\phi(t)\}$  is the solution of the original integral equation.