13. $y'' - 2y' + 2y = 0; \qquad y(0) = 0, \quad y'(0) = 1$
14. $y'' - 4y' + 4y = 0; \qquad y(0) = 1, \quad y'(0) = 1$
15. $y'' - 2y' + 4y = 0; \qquad y(0) = 2, \quad y'(0) = 0$
16. $y'' + 2y' + 5y = 0; \qquad y(0) = 2, \quad y'(0) = -1$
17. $y^{(4)} - 4y''' + 6y'' - 4y' + y = 0; \qquad y(0) = 0, \quad y'(0) = 1, \quad y''(0) = 0, \quad y'''(0) = 1$
18. $y^{(4)} - y = 0; \qquad y(0) = 1, \quad y'(0) = 0, \quad y''(0) = 1, \quad y'''(0) = 0$
19. $y^{(4)} - 4y = 0; \qquad y(0) = 1, \quad y'(0) = 0, \quad y''(0) = -2, \quad y'''(0) = 0$
20. $y'' + \omega^2 y = \cos 2t, \quad \omega^2 \neq 4; \qquad y(0) = 1, \quad y'(0) = 0$
21. $y'' - 2y' + 2y = \cos t; \qquad y(0) = 1, \quad y'(0) = 0$
22. $y'' - 2y' + 2y = e^{-t}; \qquad y(0) = 0, \quad y'(0) = 1$
23. $y'' + 2y' + y = 4e^{-t}; \qquad y(0) = 2, \quad y'(0) = -1$

In each of Problems 24 through 27, find the Laplace transform $Y(s) = \mathcal{L}\{y\}$ of the solution of the given initial value problem. A method of determining the inverse transform is developed in Section 6.3. You may wish to refer to Problems 21 through 24 in Section 6.1.

24. $y'' + 4y = \begin{cases} 1, & 0 \le t < \pi, \\ 0, & \pi \le t < \infty; \end{cases} \qquad y(0) = 1, \quad y'(0) = 0$

25. $y'' + y = \begin{cases} t, & 0 \le t < 1, \\ 0, & 1 \le t < \infty; \end{cases} \qquad y(0) = 0, \quad y'(0) = 0$

26. $y'' + 4y = \begin{cases} t, & 0 \le t < 1, \\ 1, & 1 \le t < \infty; \end{cases} \qquad y(0) = 0, \quad y'(0) = 0$

27. $y'' + y = \begin{cases} t, & 0 \le t < 1, \\ 2 - t, & 1 \le t < 2, \\ 0, & 2 \le t < \infty; \end{cases} \qquad y(0) = 0, \quad y'(0) = 0$

28. The Laplace transforms of certain functions can be found conveniently from their Taylor series expansions.
    (a) Using the Taylor series for $\sin t$

$$\sin t = \sum_{n=0}^{\infty} \frac{(-1)^n t^{2n+1}}{(2n+1)!},$$

and assuming that the Laplace transform of this series can be computed term by term, verify that

$$\mathcal{L}\{\sin t\} = \frac{1}{s^2+1}, \qquad s > 1.$$

(b) Let

$$f(t) = \begin{cases} (\sin t)/t, & t \neq 0, \\ 1, & t = 0. \end{cases}$$

Find the Taylor series for f about $t = 0$. Assuming that the Laplace transform of this function can be computed term by term, verify that

$$\mathcal{L}\{f(t)\} = \arctan(1/s), \qquad s > 1.$$

(c) The Bessel function of the first kind of order zero, J_0, has the Taylor series (see Section 5.7)

$$J_0(t) = \sum_{n=0}^{\infty} \frac{(-1)^n t^{2n}}{2^{2n}(n!)^2}.$$

Assuming that the following Laplace transforms can be computed term by term, verify that

$$\mathcal{L}\{J_0(t)\} = (s^2+1)^{-1/2}, \qquad s > 1$$

and

$$\mathcal{L}\{J_0(\sqrt{t})\} = s^{-1}e^{-1/(4s)}, \qquad s > 0.$$

Problems 29 through 37 are concerned with differentiation of the Laplace transform.

29. Let

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

It is possible to show that as long as f satisfies the conditions of Theorem 6.1.2, it is legitimate to differentiate under the integral sign with respect to the parameter s when $s > a$.

(a) Show that $F'(s) = \mathcal{L}\{-tf(t)\}$.

(b) Show that $F^{(n)}(s) = \mathcal{L}\{(-t)^n f(t)\}$; hence differentiating the Laplace transform corresponds to multiplying the original function by $-t$.

In each of Problems 30 through 35, use the result of Problem 29 to find the Laplace transform of the given function; a and b are real numbers and n is a positive integer.

30. $f(t) = te^{at}$

31. $f(t) = t^2 \sin bt$

32. $f(t) = t^n$

33. $f(t) = t^n e^{at}$

34. $f(t) = te^{at} \sin bt$

35. $f(t) = te^{at} \cos bt$

36. Consider Bessel's equation of order zero

$$ty'' + y' + ty = 0.$$

Recall from Section 5.7 that $t = 0$ is a regular singular point for this equation, and therefore solutions may become unbounded as $t \to 0$. However, let us try to determine whether there are any solutions that remain finite at $t = 0$ and have finite derivatives there. Assuming that there is such a solution $y = \phi(t)$, let $Y(s) = \mathcal{L}\{\phi(t)\}$.

(a) Show that $Y(s)$ satisfies

$$(1+s^2)Y'(s) + sY(s) = 0.$$

(b) Show that $Y(s) = c(1+s^2)^{-1/2}$, where c is an arbitrary constant.

(c) Writing $(1+s^2)^{-1/2} = s^{-1}(1+s^{-2})^{-1/2}$, expanding in a binomial series valid for $s > 1$, and assuming that it is permissible to take the inverse transform term by term, show that

$$y = c\sum_{n=0}^{\infty} \frac{(-1)^n t^{2n}}{2^{2n}(n!)^2} = cJ_0(t),$$

where J_0 is the Bessel function of the first kind of order zero. Note that $J_0(0) = 1$ and that J_0 has finite derivatives of all orders at $t = 0$. It was shown in Section 5.7 that the second solution of this equation becomes unbounded as $t \to 0$.

37. For each of the following initial value problems, use the results of Problem 29 to find the differential equation satisfied by $Y(s) = \mathcal{L}\{\phi(t)\}$, where $y = \phi(t)$ is the solution of the given initial value problem.

(a) $y'' - ty = 0; \qquad y(0) = 1, \quad y'(0) = 0$ (Airy's equation)

(b) $(1 - t^2)y'' - 2ty' + \alpha(\alpha + 1)y = 0; \qquad y(0) = 0, \quad y'(0) = 1$ (Legendre's equation)

Note that the differential equation for $Y(s)$ is of first order in part (a), but of second order in part (b). This is due to the fact that t appears at most to the first power in the equation of part (a), whereas it appears to the second power in that of part (b). This illustrates that the Laplace transform is not often useful in solving differential equations with variable coefficients, unless all the coefficients are at most linear functions of the independent variable.

38. Suppose that

$$g(t) = \int_0^t f(\tau)\, d\tau.$$

If $G(s)$ and $F(s)$ are the Laplace transforms of $g(t)$ and $f(t)$, respectively, show that

$$G(s) = F(s)/s.$$

39. In this problem we show how a general partial fraction expansion can be used to calculate many inverse Laplace transforms. Suppose that

$$F(s) = P(s)/Q(s),$$

where $Q(s)$ is a polynomial of degree n with distinct zeros $r_1, \dots, r_n$, and $P(s)$ is a polynomial of degree less than n. In this case it is possible to show that $P(s)/Q(s)$ has a partial fraction expansion of the form

$$\frac{P(s)}{Q(s)} = \frac{A_1}{s - r_1} + \cdots + \frac{A_n}{s - r_n}, \tag{i}$$

where the coefficients $A_1, \dots, A_n$ must be determined.

(a) Show that

$$A_k = P(r_k)/Q'(r_k), \qquad k = 1, \dots, n. \tag{ii}$$

Hint: One way to do this is to multiply Eq. (i) by $s - r_k$ and then to take the limit as $s \to r_k$.

(b) Show that

$$\mathcal{L}^{-1}\{F(s)\} = \sum_{k=1}^{n} \frac{P(r_k)}{Q'(r_k)} e^{r_k t}. \tag{iii}$$

6.3 Step Functions

In Section 6.2 we outlined the general procedure involved in solving initial value problems by means of the Laplace transform. Some of the most interesting elementary applications of the transform method occur in the solution of linear differential equations with discontinuous or impulsive forcing functions. Equations of this type frequently arise in the analysis of the flow of current in electric circuits or the vibrations of mechanical systems. In this section and the following ones, we develop some additional properties of the Laplace transform that are useful in the solution of such problems. Unless a specific statement is made to the contrary, all functions appearing

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.

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 excited by a unit impulse at $t = 5$. Suppose that it is desired to bring the system to rest again after 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 it behaves in the specified manner.

14. Consider the initial value problem

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

 where γ 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 $\gamma = \frac{1}{4}$ and repeat parts (a) and (b).

 (d) Determine how t_1 and y_1 vary as γ decreases. What are the values of t_1 and y_1 when $\gamma = 0$?

15. Consider the initial value problem

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

25. (a) By the method of variation of parameters, show that the solution of the initial value problem

$$y'' + 2y' + 2y = f(t); \qquad y(0) = 0, \quad y'(0) = 0$$

is

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

(b) Show that if $f(t) = \delta(t - \pi)$, then the solution of part (a) reduces to

$$y = u_\pi(t) e^{-(t-\pi)} \sin(t - \pi).$$

(c) Use a Laplace transform to solve the given initial value problem with $f(t) = \delta(t - \pi)$, and confirm that the solution agrees with the result of part (b).

6.6 The Convolution Integral

Sometimes it is possible to identify a Laplace transform $H(s)$ as the product of two other transforms $F(s)$ and $G(s)$, the latter transforms corresponding to known functions f and g, respectively. In this event, we might anticipate that $H(s)$ would be the transform of the product of f and g. However, this is not the case; in other words, the Laplace transform cannot be commuted with ordinary multiplication. On the other hand, if an appropriately defined "generalized product" is introduced, then the situation changes, as stated in the following theorem.

Theorem 6.6.1 If $F(s) = \mathcal{L}\{f(t)\}$ and $G(s) = \mathcal{L}\{g(t)\}$ both exist for $s > a \geq 0$, then

$$H(s) = F(s)G(s) = \mathcal{L}\{h(t)\}, \qquad s > a, \tag{1}$$

where

$$h(t) = \int_0^t f(t - \tau) g(\tau)\, d\tau = \int_0^t f(\tau) g(t - \tau)\, d\tau. \tag{2}$$

The function h is known as the convolution of f and g; the integrals in Eq. (2) are called convolution integrals.

The equality of the two integrals in Eq. (2) follows by making the change of variable $t - \tau = \xi$ in the first integral. Before giving the proof of this theorem, let us make some observations about the convolution integral. According to this theorem, the transform of the convolution of two functions, rather than the transform of their ordinary product, is given by the product of the separate transforms. It is conventional to emphasize that the convolution integral can be thought of as a "generalized product" by writing

$$h(t) = (f * g)(t). \tag{3}$$

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. $F(s) = \dfrac{1}{s^4(s^2 + 1)}$
9. $F(s) = \dfrac{s}{(s + 1)(s^2 + 4)}$
10. $F(s) = \dfrac{1}{(s + 1)^2(s^2 + 4)}$
11. $F(s) = \dfrac{G(s)}{s^2 + 1}$

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 ϕ is to be determined. Since the unknown function ϕ 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.