

**Instructions:** Show all work. Answers without work required to obtain the solution will not receive full credit. Some questions may contain multiple parts: be sure to answer all of them. Give exact answers unless specifically asked to estimate.

1. Determine if  $y_1 = \sin x, y_2 = \cos x$  are orthogonal under the inner product  $\langle f, g \rangle = \int_{-\pi}^{\pi} f(x)g(x)dx$ .

$$\int_{-\pi}^{\pi} \sin x \cos x dx = \frac{1}{2} \sin^2 x \Big|_{-\pi}^{\pi} = 0$$

Yes, they are orthogonal since their inner product is zero

2. Express each piecewise function in terms of the unit step function.

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

$(t-2)^2 + 4(t-2)$

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

$t^2 + u(t-2)(1-t^2) = f(t)$

MATLAB notation

$t^2 = t^2 - 4t + 4 + 4t - 4$   
 $f(t) = t^2 + 4t$

$1-t^2 = 1 - (t-2)^2 - 4(t-2)$   
 $f_2(t) = 1 - t^2 - 4t$

$t - u_1(-1) - (-2)u_2 - u_3 f(t-3)$

$f(t) = t + u_1 + 2u_2 - u_3[-(t-3)-3]$   
 textbook

$f(t) = t^2 + u_2(t)[1 - (t-2)^2 - 4(t-2)]$  (textbook)

$f(t) = t + u(t-1)(t-1-t) + u(t-2)(t-2-t+1) + u(t-3)(2-t)$   
 MATLAB not.

3. Find the inverse Laplace transform (using the table) of each function.

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

b.  $F(s) = \frac{s}{(s+1)(s^2+4)} = \frac{A}{s+1} + \frac{Bs+C}{s^2+4}$

$u_2(t) \left( \frac{1}{3} e^{-2t} + \frac{1}{3} e^t \right)$

$f(t) = \frac{1}{3} u_2(t) [e^t - e^{-2t}]$

$As^2 + 4A + Bs^2 + Bs + Cs + C = s$

$A+B=0 \quad A = -1/5$

$B+C=1 \quad B = 1/5$

$4A+C=0 \quad C = 4/5$

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

$-\frac{1}{5} \left( \frac{1}{s+1} \right) + \frac{1}{5} \left( \frac{s}{s^2+4} \right) + \frac{4}{5} \left( \frac{1}{s^2+4} \right)$

$f(t) = -\frac{1}{5} e^{-t} + \frac{1}{5} \cos 2t + \frac{4}{5} \sin 2t$

or  $\int_0^t e^{-1(t-\tau)} \cos 2\tau d\tau = \int_0^t e^{-\tau} \cos(2(t-\tau)) d\tau$

$\frac{A}{s+2} + \frac{B}{s-1} =$

$-\frac{1}{3} \left( \frac{1}{s+2} \right) + \frac{1}{3} \left( \frac{1}{s-1} \right)$

$As - A + Bs + 2B = 1$

$A+B=0 \quad A = -1/3$

$-A+2B=1 \quad B = 1/3$

4. Use the table to find the Laplace transform of  $f(t) = \int_0^t (t-\tau) \cos 2\tau d\tau$ .

$$\int_0^t f(t-\tau) g(\tau) d\tau$$

$$f(t-\tau) = g(t) = \cos 2t$$

$$F(s) = \frac{1}{s^2} \quad G(s) = \frac{s}{s^2+4}$$

$$\frac{s}{s^2(s^2+4)} = \left[ \frac{1}{s(s^2+4)} \right]$$

5. Use Laplace transforms to solve.

a.  $y'' + 3y' + 2y = u_2(t), y(0) = 0, y'(0) = 1$

$$s^2 F(s) - s(0) - 1 + 3(sF(s) - 0) + 2F(s) = \frac{e^{-2s}}{s}$$

$$F(s)(s^2 + 3s + 2) - 1 = \frac{e^{-2s}}{s} + \frac{1}{s}$$

$$F(s) = \left( \frac{e^{-2s} + s}{s(s^2 + 3s + 2)} \right) = \frac{e^{-2s}}{s(s+2)(s-1)} + \frac{1}{(s+2)(s-1)}$$

$$\frac{A}{s} + \frac{B}{s+2} + \frac{C}{s-1} \quad \begin{array}{l} A+B+C=0 \\ 3A-B+2C=0 \\ 2A=1 \end{array} \quad \begin{array}{l} A+B \\ s+2 \quad s-1 \quad A+B=0 \\ -A+2B=1 \end{array} \quad \begin{array}{l} A = -1/3 \\ B = 1/3 \\ C = 2/3 \end{array} \quad \rightarrow$$

b.  $y'' + 2y' + 2y = \delta(t-\pi), y(0) = 1, y'(0) = 0$

$$s^2 F(s) - s + 2(sF(s) - 1) + 2F(s) = e^{-\pi s}$$

$$F(s)(s^2 + 2s + 2) - s - 2 = e^{-\pi s}$$

$$F(s)(s^2 + 2s + 2) = e^{-\pi s} + s + 2$$

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

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

5 cont'd

$$e^{-2s} \left( \frac{1/2}{s} + \frac{1/6}{s+2} + \frac{-2/3}{s-1} \right) + \frac{-1/3}{s+2} + \frac{1/3}{s-1}$$

$$Y(t) = \frac{1}{2}u_2 + \frac{1}{6}e^{-2t}u_2 - \frac{2}{3}u_2e^t - \frac{1}{3}e^{-2t} + \frac{1}{3}e^t$$

$$\left( \frac{1}{2} + \frac{1}{6}e^{-2t} - \frac{2}{3}e^t \right)u_2 - \frac{1}{3}e^{-2t} + \frac{1}{3}e^t$$

<i>Laplace transforms – Table</i>			
$f(t) = L^{-1}\{F(s)\}$	$F(s)$	$f(t) = L^{-1}\{F(s)\}$	$F(s)$
$a \quad t \geq 0$	$\frac{a}{s} \quad s > 0$	$\sin \omega t$	$\frac{\omega}{s^2 + \omega^2}$
$at \quad t \geq 0$	$\frac{a}{s^2}$	$\cos \omega t$	$\frac{s}{s^2 + \omega^2}$
$e^{-at}$	$\frac{1}{s+a}$	$\sin(\omega t + \theta)$	$\frac{s \sin \theta + \omega \cos \theta}{s^2 + \omega^2}$
$te^{-at}$	$\frac{1}{(s+a)^2}$	$\cos(\omega t + \theta)$	$\frac{s \cos \theta - \omega \sin \theta}{s^2 + \omega^2}$
$\frac{1}{2}t^2 e^{-at}$	$\frac{1}{(s+a)^3}$	$t \sin \omega t$	$\frac{2\omega s}{(s^2 + \omega^2)^2}$
$\frac{1}{(n-1)!} t^{n-1} e^{-at}$	$\frac{1}{(s+a)^n}$	$t \cos \omega t$	$\frac{s^2 - \omega^2}{(s^2 + \omega^2)^2}$
$e^{at}$	$\frac{1}{s-a} \quad s > a$	$\sinh \omega t$	$\frac{\omega}{s^2 - \omega^2} \quad s >  \omega $
$te^{at}$	$\frac{1}{(s-a)^2}$	$\cosh \omega t$	$\frac{s}{s^2 - \omega^2} \quad s >  \omega $
$\frac{1}{b-a} (e^{-at} - e^{-bt})$	$\frac{1}{(s+a)(s+b)}$	$e^{-at} \sin \omega t$	$\frac{\omega}{(s+a)^2 + \omega^2}$
$\frac{1}{a^2} [1 - e^{-at}(1 + at)]$	$\frac{1}{s(s+a)^2}$	$e^{-at} \cos \omega t$	$\frac{s+a}{(s+a)^2 + \omega^2}$
$t^n$	$\frac{n!}{s^{n+1}} \quad n = 1, 2, 3, \dots$	$e^{at} \sin \omega t$	$\frac{\omega}{(s-a)^2 + \omega^2}$
$t^n e^{at}$	$\frac{n!}{(s-a)^{n+1}} \quad s > a$	$e^{at} \cos \omega t$	$\frac{s-a}{(s-a)^2 + \omega^2}$
$t^n e^{-at}$	$\frac{n!}{(s+a)^{n+1}} \quad s > a$	$1 - e^{-at}$	$\frac{a}{s(s+a)}$
$\sqrt{t}$	$\frac{\sqrt{\pi}}{2s^{3/2}}$	$\frac{1}{a^2} (at - 1 - e^{-at})$	$\frac{1}{s^2(s+a)}$
$\frac{1}{\sqrt{t}}$	$\frac{\sqrt{\pi}}{\sqrt{s}} \quad s > 0$	$f(t - t_1)$	$e^{-t_1 s} F(s)$
$g(t) \cdot p(t)$	$G(s) \cdot P(s)$	$f_1(t) \pm f_2(t)$	$F_1(s) \pm F_2(s)$
$\int f(t) dt$	$\frac{F(s)}{s} - \frac{f^{-1}(0)}{s}$	$\delta(t)$ unit impulse	1 <span style="margin-left: 2em;">all <math>s</math></span>
$\frac{df}{dt}$	$sF(s) - f(0)$	$\frac{d^2 f}{df^2}$	$s^2 F(s) - sf(0) - f'(0)$
$\frac{d^n f}{dt^n}$	$s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - s^{n-3} f''(0) - \dots - f^{(n-1)}(0)$		

**Table of Laplace Transforms**

$f(t) = \mathcal{L}^{-1}\{F(s)\}$	$F(s) = \mathcal{L}\{f(t)\}$	$f(t) = \mathcal{L}^{-1}\{F(s)\}$	$F(s) = \mathcal{L}\{f(t)\}$
1. 1	$\frac{1}{s}$	2. $e^{at}$	$\frac{1}{s-a}$
3. $t^n, n=1,2,3,\dots$	$\frac{n!}{s^{n+1}}$	4. $t^n, p > -1$	$\frac{\Gamma(p+1)}{s^{p+1}}$
5. $\sqrt{t}$	$\frac{\sqrt{\pi}}{2s^{3/2}}$	6. $t^{n-1/2}, n=1,2,3,\dots$	$\frac{1 \cdot 3 \cdot 5 \cdots [2n-1]\sqrt{\pi}}{2^n s^{n+1/2}}$
7. $\sin[at]$	$\frac{a}{s^2+a^2}$	8. $\cos[at]$	$\frac{s}{s^2+a^2}$
9. $t \sin[at]$	$\frac{2as}{[s^2+a^2]^2}$	10. $t \cos[at]$	$\frac{s^2-a^2}{[s^2+a^2]^2}$
11. $\sin[at] - at \cos[at]$	$\frac{2a^3}{[s^2+a^2]^3}$	12. $\sin[at] + at \cos[at]$	$\frac{2as^2}{[s^2+a^2]^3}$
13. $\cos[at] - at \sin[at]$	$\frac{s[s^2-a^2]}{[s^2+a^2]^3}$	14. $\cos[at] + at \sin[at]$	$\frac{s[s^2+3a^2]}{[s^2+a^2]^3}$
15. $\sin[at+b]$	$\frac{s \sin[b] + a \cos[b]}{s^2+a^2}$	16. $\cos[at+b]$	$\frac{s \cos[b] - a \sin[b]}{s^2+a^2}$
17. $\sinh[at]$	$\frac{a}{s^2-a^2}$	18. $\cosh[at]$	$\frac{s}{s^2-a^2}$
19. $e^{at} \sin[bt]$	$\frac{b}{[s-a]^2+b^2}$	20. $e^{at} \cos[bt]$	$\frac{s-a}{[s-a]^2+b^2}$
21. $e^{at} \sinh[bt]$	$\frac{b}{[s-a]^2-b^2}$	22. $e^{at} \cosh[bt]$	$\frac{s-a}{[s-a]^2-b^2}$
23. $t^n e^{at}, n=1,2,3,\dots$	$\frac{n!}{[s-a]^{n+1}}$	24. $f(ct)$	$\frac{1}{c} F\left(\frac{s}{c}\right)$
25. $u_c(t) = u(t-c)$ Heaviside Function	$\frac{e^{-cs}}{s}$	26. $\delta(t-c)$ Dirac Delta Function	$e^{-cs}$
27. $u_c(t)f(t-c)$	$e^{-cs}F(s)$	28. $u_c(t)g(t)$	$e^{-cs}\mathcal{L}\{g(t+c)\}$
29. $e^{ct}f(t)$	$F(s-c)$	30. $t^n f(t), n=1,2,3,\dots$	$(-1)^n F^{(n)}(s)$
31. $\int_0^t f(t-\tau)g(\tau)d\tau$	$\int_0^t F(u)du$	32. $\int_0^t f(v)dv$	$\frac{F(s)}{s}$
33. $\int_0^t f(t-\tau)g(\tau)d\tau$	$F(s)G(s)$	34. $f(t+T) = f(t)$	$\frac{\int_0^T e^{-st}f(t)dt}{1-e^{-sT}}$
35. $f'(t)$	$sF(s) - f(0)$	36. $f^{(n)}(t)$	$s^n F(s) - sf^{(n-1)}(0) - f^{(n-2)}(0) - \dots - sf^{(n-1)}(0) - f^{(n-1)}(0)$
37. $f^{(n)}(t)$	$s^n F(s) - s^{n-1}f(0) - s^{n-2}f'(0) - \dots - sf^{(n-1)}(0) - f^{(n-1)}(0)$		