

1. Use the definition to compute the Laplace transform of  $t e^{-2t} u(t-3)$ .  
For which  $s$  does the transform converge?

$$\begin{aligned} \int_0^{\infty} e^{-st} t e^{-2t} u(t-3) dt &= \int_3^{\infty} t e^{-(s+2)t} dt = \left[ -\frac{t e^{-(s+2)t}}{s+2} \right]_3^{\infty} + \int_3^{\infty} \frac{e^{-(s+2)t}}{s+2} dt \\ &= \left[ -\frac{t e^{-(s+2)t}}{s+2} - \frac{e^{-(s+2)t}}{(s+2)^2} \right]_3^{\infty} = \left[ -\frac{e^{-(s+2)t}}{(s+2)^2} [t(s+2) - 1] \right]_{t=3}^{t=\infty} \rightarrow \frac{e^{-3s-6}(3s+5)}{(s+2)^2} \Leftrightarrow s > -2 \end{aligned}$$

2. Find the inverse Laplace transform of  $\ln(s-4)$ .

Let  $F = \ln(s-4)$ . Since  $\mathcal{L}[t^n f] = (-1)^n \frac{d^n F}{ds^n}$ , we have

$$\mathcal{L}[t f] = -\frac{dF}{ds} = -\frac{1}{s-4} = \mathcal{L}[-e^{4t}], \text{ so } t f = -e^{4t}, \text{ so } f = -\frac{e^{4t}}{t}$$

3. Use the method of Laplace transforms to solve the initial value problem

$$x'' + x = u(t-3), \quad x(0) = 1, \quad x'(0) = 2$$

Take  $\mathcal{L}$ :  $s^2 X - s - 2 + X = -\frac{e^{-3s}}{s}$ , so  $(s^2 + 1)X = \frac{e^{-3s}}{s} + s + 2$ . Solve for  $X$ :

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

Thus,  $x = [1 - \cos(t-3)] u(t-3) + \cos(t) + 2 \sin(t)$

4. Find the Taylor series about  $t = 0$  of  $t^5(4+t^2)^{-1}$ . Use the summation notation, but also write out the first three nonzero terms. What is the radius of convergence? Explain.

Let  $x = -t^2/4$ . Then  $t^2 = -4x$ , so

$$\frac{t^5}{4+t^2} = \frac{t^5}{4-4x} = \frac{t^5}{4} \cdot \frac{1}{1-x} = \frac{t^5}{4} \sum_{k=0}^{\infty} x^k = \frac{t^5}{4} \sum_{k=0}^{\infty} \left(-\frac{t^2}{4}\right)^k = \sum_{k=0}^{\infty} \frac{(-1)^k}{4^{k+1}} t^{2k+5} = \frac{1}{4} t^5 - \frac{1}{16} t^7 + \frac{1}{64} t^9 + \dots$$

The nearest singularities to the origin are  $2i$  and  $-2i$ , so the radius of convergence is 2.

Alternately you can use the ratio test:  $\left| \frac{(-1)^{k+1} t^{2k+7}}{4^{k+2}} \cdot \frac{4^{k+1}}{(-1)^k t^{2k+5}} \right| = \frac{|t|^2}{4} < 1 \Leftrightarrow |t| < 2$

5. Find the first three nonzero terms of the power series solution about  $t = 0$  to the initial value problem

$$(t+1)x'' - x = 0, \quad x(0) = 0, \quad x'(0) = 2$$

Let  $x = \sum_{k=0}^{\infty} a_k t^k$ , where  $a_0 = 0$ ,  $a_1 = 2$ . Then  $x'' = \sum_{k=0}^{\infty} a_{k+2} (k+2)(k+1) t^k$ ,

$$\text{so } t x'' = \sum_{k=0}^{\infty} a_{k+2} (k+2)(k+1) t^{k+1} = \sum_{k=1}^{\infty} a_{k+1} (k+1) k t^k = \sum_{k=0}^{\infty} a_{k+1} (k+1) k t^k$$

Plug into  $t x'' + x'' - x = 0$ , collect the coefficients of  $x^k$  to obtain the recurrence relation  $a_{k+1}(k+1)k + a_{k+2}(k+2)(k+1) - a_k = 0$ , and solve:

$$a_{k+2} = \frac{a_k - a_{k+1}(k+1)k}{(k+2)(k+1)}, \text{ i.e. } a_k = \frac{a_{k-2} - a_{k-1}(k-1)(k-2)}{k(k-1)}$$

Choosing  $k = 2, 3, \dots$  we can obtain further coefficients:  $a_2 = \frac{a_0 - a_1 \cdot 1 \cdot 0}{2 \cdot 1} = 0$ ,

$$a_3 = \frac{a_1 - a_2 \cdot 2 \cdot 1}{3 \cdot 2} = \frac{1}{3}, \quad a_4 = \frac{a_2 - a_3 \cdot 3 \cdot 2}{4 \cdot 3} = -\frac{1}{6}, \text{ so } x = 2t + \frac{1}{3}t^3 - \frac{1}{6}t^4 \dots$$