

§7.4.

P2. Solution:

$$\begin{aligned}
 (f * g)(t) &= t * e^{at} \\
 &= \int_0^t \tau e^{a(t-\tau)} d\tau \\
 &= e^{at} \int_0^t \tau e^{-a\tau} d\tau \\
 &= e^{at} \left[\tau \left(\frac{e^{-a\tau}}{-a} \right) \Big|_{\tau=0}^t - \int_0^t \left(\frac{e^{-a\tau}}{-a} \right) d\tau \right] \\
 &= e^{at} \left[-\frac{te^{-at}}{a} - \left[\frac{e^{-a\tau}}{a^2} \right]_{\tau=0}^t \right] \\
 &= e^{at} \left[-\frac{te^{-at}}{a} - \frac{e^{-at}}{a^2} + \frac{1}{a^2} \right] \\
 &= -\frac{t}{a} - \frac{1}{a^2} + \frac{e^{at}}{a^2}
 \end{aligned}$$

P3. Solution:

$$\begin{aligned}
 (f * g)(t) &= \sin t * \sin t \\
 &= \int_0^t \sin \tau \sin(t-\tau) d\tau \\
 &= \int_0^t \frac{1}{2} [\cos(2\tau-t) - \cos t] d\tau \\
 &= \frac{1}{2} \left[-\frac{1}{2} \sin(2\tau-t) - \tau \cos t \right]_{\tau=0}^t \\
 &= \frac{1}{2} \left(\frac{1}{2} \sin t + \frac{1}{2} \sin t - t \cos t \right) \\
 &= \frac{1}{2} (\sin t - t \cos t)
 \end{aligned}$$

P4. Solution:

$$\begin{aligned}
 (f * g)(t) &= t^2 * \cos t \\
 &= \int_0^t \tau^2 \cos(t-\tau) d\tau \\
 &= \tau^2 (-\sin(t-\tau)) \Big|_{\tau=0}^t - \int_0^t 2\tau (-\sin(t-\tau)) d\tau \\
 &= \int_0^t 2\tau \sin(t-\tau) d\tau \\
 &= 2\tau \cos(t-\tau) \Big|_{\tau=0}^t - \int_0^t 2 \cos(t-\tau) d\tau \\
 &= 2t - 2 \left[-\sin(t-\tau) \right]_{\tau=0}^t \\
 &= 2t - 2 \sin t
 \end{aligned}$$

P7. Solution:

$$\begin{aligned}
 \mathcal{L}^{-1} \left\{ \frac{1}{s(s-3)} \right\} &= \mathcal{L}^{-1} \left\{ \frac{1}{s} \right\} * \mathcal{L}^{-1} \left\{ \frac{1}{s-3} \right\} \\
 &= 1 * e^{3t} \\
 &= \int_0^t e^{3(t-\tau)} d\tau \\
 &= e^{3t} \left[\frac{e^{-3\tau}}{-3} + \frac{1}{3} \right] \\
 &= -\frac{1}{3} + \frac{e^{3t}}{3}
 \end{aligned}$$

P8. Solution:

$$\begin{aligned}
 \mathcal{L}^{-1} \left\{ \frac{1}{s(s^2+4)} \right\} &= \mathcal{L}^{-1} \left\{ \frac{1}{s} \right\} * \mathcal{L}^{-1} \left\{ \frac{1}{s^2+4} \right\} \\
 &= 1 * \left(\frac{1}{2} \sin 2t \right) \\
 &= \int_0^t \frac{1}{2} \sin 2(t-\tau) d\tau \\
 &= \frac{1}{2} \left[-\frac{1}{2} \cos 2(t-\tau) \right]_{\tau=0}^t \\
 &= \frac{1}{2} \left[\frac{1}{2} - \frac{1}{2} \cos 2t \right] \\
 &= \frac{1}{4} - \frac{1}{4} \cos 2t
 \end{aligned}$$

P11. Solution:

$$\begin{aligned}
 \mathcal{L}^{-1} \left\{ \frac{s^2}{(s^2+4)^2} \right\} &= \mathcal{L}^{-1} \left\{ \frac{s}{s^2+4} \right\} * \mathcal{L}^{-1} \left\{ \frac{s}{s^2+4} \right\} \\
 &= \cos 2t * \cos 2t \\
 &= \int_0^t \cos 2\tau \cos 2(t-\tau) d\tau \\
 &= \int_0^t \frac{1}{2} [\cos(2t-4\tau) + \cos 2t] d\tau \\
 &= \frac{1}{4} \sin 2t + \frac{1}{2} t \cos 2t
 \end{aligned}$$

P15. Solution:

$$\begin{aligned}
 \mathcal{L} \{ t \sin 3t \} &= -\frac{d}{ds} [\mathcal{L} \{ \sin 3t \}] \\
 &= -\frac{d}{ds} \left[\frac{3}{s^2+9} \right] \\
 &= \frac{6s}{(s^2+9)^2}, \quad s > 0
 \end{aligned}$$

P16. Solution:

$$\begin{aligned} \mathcal{L}\{t^2 \cos 2t\} &= \frac{d^2}{ds^2} [\mathcal{L}\{\cos 2t\}] \\ &= \frac{d^2}{ds^2} \left[\frac{s}{s^2+4} \right] \\ &= \frac{d}{ds} \left[\frac{(s^2+4) - s(2s)}{(s^2+4)^2} \right] \\ &= \frac{d}{ds} \left[\frac{-s^2+4}{(s^2+4)^2} \right] \\ &= \frac{2s^3 - 24s}{(s^2+4)^3}, \quad s > 0 \end{aligned}$$

P19. Solution:

$$\begin{aligned} \mathcal{L}\left\{\frac{\sin t}{t}\right\} &= \int_s^{+\infty} \mathcal{L}\{\sin t\} d\sigma \\ &= \int_s^{+\infty} \frac{1}{\sigma^2+1} d\sigma \\ &= \left[\arctan \sigma \right]_{\sigma=s}^{+\infty} \\ &= \frac{\pi}{2} - \arctan s \end{aligned}$$

P23. Solution:

$$\begin{aligned} \mathcal{L}^{-1}\left\{\ln \frac{s-2}{s+2}\right\} &= -\frac{1}{t} \mathcal{L}^{-1}\left\{\frac{d}{ds} \left[\ln \frac{s-2}{s+2} \right]\right\} \\ &= -\frac{1}{t} \mathcal{L}^{-1}\left\{\frac{1}{s-2} - \frac{1}{s+2}\right\} \\ &= -\frac{1}{t} \mathcal{L}^{-1}\left\{\frac{4}{s^2-4}\right\} \\ &= -\frac{1}{t} \cdot (2 \sinh 2t) \\ &= -\frac{2 \sinh 2t}{t} \end{aligned}$$

P25. Solution:

$$\begin{aligned} \mathcal{L}^{-1}\left\{\ln \frac{s^2+1}{(s+2)(s-3)}\right\} &= -\frac{1}{t} \mathcal{L}^{-1}\left\{\frac{d}{ds} \left[\ln \frac{s^2+1}{(s+2)(s-3)} \right]\right\} \\ &= -\frac{1}{t} \mathcal{L}^{-1}\left\{\frac{2s}{s^2+1} - \frac{1}{s+2} - \frac{1}{s-3}\right\} \\ &= -\frac{1}{t} (2 \cos t - e^{-2t} - e^{3t}) \end{aligned}$$

P29. Solution:

$$tX'' + (t-2)X' + X = 0; \quad X(0) = 0$$

$$\mathcal{L}\{tX'' + (t-2)X' + X\} = \mathcal{L}\{0\}$$

$$\text{Let } \mathcal{L}\{X(t)\} = X(s), \text{ then}$$

$$\mathcal{L}\{X'(t)\} = sX(s)$$

$$\mathcal{L}\{X''(t)\} = s^2X(s) \quad (\text{let } X'(0) = 0)$$

$$\begin{aligned} \Rightarrow \mathcal{L}\{(t-2)X'\} &= \mathcal{L}\{tX'\} - 2\mathcal{L}\{X'\} \\ &= -\frac{d}{ds} [sX(s)] - 2sX(s) \\ &= -X(s) - sX'(s) - 2sX(s) \end{aligned}$$

$$\begin{aligned} \mathcal{L}\{tX''\} &= -\frac{d}{ds} [s^2X(s)] \\ &= -2sX(s) - s^2X'(s) \end{aligned}$$

$$\begin{aligned} \Rightarrow [-2sX(s) - s^2X'(s)] + [-X(s) - sX'(s) - 2sX(s)] \\ + X(s) = 0 \end{aligned}$$

$$\Rightarrow -(s+1)X'(s) - 4X(s) = 0$$

$$\frac{X'(s)}{X(s)} = -\frac{4}{s+1}$$

$$\Rightarrow X(s) = C(s+1)^{-4}$$

$$\Rightarrow X(t) = \mathcal{L}^{-1}\{X(s)\} = \mathcal{L}^{-1}\{C(s+1)^{-4}\}$$

$$= Ce^{-t} \mathcal{L}^{-1}\left\{\frac{1}{s^4}\right\}$$

$$= Ce^{-t} \frac{t^3}{6}$$