

5. (2) $f(t) = t^m$, m 为非负整数

$$\begin{aligned}\mathcal{L}(f) &= \int_0^{+\infty} t^m e^{-st} dt = -\frac{1}{s} \left(e^{-st} t^m \Big|_0^{+\infty} - \int_0^{+\infty} e^{-st} dt^m \right) \\ &= \frac{m}{s} \int_0^{+\infty} t^{m-1} e^{-st} dt\end{aligned}$$

$$\text{从而 } f(m) = \frac{m}{s} f(m-1)$$

$$f(m-1) = \frac{m-1}{s} f(m-2)$$

...

$$f(1) = \frac{1}{s} f(0)$$

$$\text{而 } f(0) = \int_0^{+\infty} e^{-st} dt = -\frac{1}{s} e^{-st} \Big|_0^{+\infty} = \frac{1}{s}$$

$$\text{从而 } f(m) = \frac{m!}{s^{m+1}} \quad (\operatorname{Re} s > 0)$$

(5) $f(t) = e^{-\lambda t} \sinh \omega t$, λ, ω 为实数

$$\begin{aligned}\mathcal{L}(f) &= \int_0^{+\infty} e^{-\lambda t} \sinh \omega t e^{-st} dt \\ &= \frac{1}{2} \int_0^{+\infty} (e^{\omega t} - e^{-\omega t}) e^{-(\lambda+s)t} dt \\ &= \frac{1}{2} \int_0^{+\infty} e^{(\omega-(\lambda+s))t} - e^{-(\omega+(\lambda+s))t} dt \\ &= -\frac{1}{2} \left(\frac{1}{\omega-(\lambda+s)} + \frac{1}{\omega+(\lambda+s)} \right) \\ &= \frac{\lambda+s}{(\lambda+s)^2 - \omega^2} \quad (\operatorname{Re} s > |\omega| - \lambda)\end{aligned}$$

$$7. (3) F(p) = \frac{p^2}{(p^2+1)^2}$$

可知 $p = \pm i$ 为它的二阶极点

$$\text{于是 } \operatorname{Res}(F(p)e^{pt}) = \lim_{p \rightarrow i} \frac{d}{dp} \left[(p-i)^2 \frac{p^2}{(p^2+1)^2} e^{pt} \right] = \frac{1}{4}(te^{it} - ie^{it})$$

$$\operatorname{Res}(F(p)e^{pt}) = \lim_{p \rightarrow -i} \frac{d}{dp} \left[(p+i)^2 \frac{p^2}{(p^2+1)^2} e^{pt} \right] = \frac{1}{4}(ie^{-it} + te^{-it})$$

$$\text{所以 } f(t) = \frac{1}{2}(\sin t + \cos t)$$

$$(4) F(p) = \frac{1}{p^2(p+1)}$$

$p=0$ 为二阶极点, $p=-1$ 为一阶极点

$$\operatorname{Res}(F(p)e^{pt}) = \lim_{p \rightarrow 0} \frac{d}{dp} \left(\frac{e^{pt}}{p+1} \right) = t-1$$

$$\operatorname{Res}(F(p)e^{pt}) = \lim_{p \rightarrow -1} \frac{e^{pt}}{p^2} = e^{-t}$$

$$\text{提 } f(t) = e^{-t} + t - 1$$

8. 解: 对 y 作 Laplace 变换, 有

$$\begin{cases} \frac{d}{dx} [pU(x, p) - 1] = \frac{1}{p} \\ U(x, p)|_{x=0} = \frac{1}{p^2} + \frac{1}{p} \end{cases}$$

$$\text{对 } x \text{ 作积分得 } U(x, p) = \frac{1}{p^2}x + c$$

$$\text{又由 } U(0, p) = \frac{1}{p^2} + \frac{1}{p}$$

$$\text{得 } c = \frac{1}{p^2}$$

$$\text{提 } U(x, p) = \frac{1}{p^2}x + \frac{1}{p^2} + \frac{1}{p}$$

$$\text{作逆变换, 得 } U(x, y) = xy + y + 1$$