

The LNM Institute of Information Technology
Jaipur, Rajasthan
MATH-II
Assignment 7

1. Find the eigenvalues and eigen functions of the following Sturm-Liouville problems:

(i) $y'' + \lambda y = 0$, $y(0) = y'(1) + y(1) = 0$

(ii) $(xy')' + \frac{\lambda}{x}y = 0$, $y(1) = y'(e) = 0$.

2. If $p(x)$, $q(x)$, $r(x)$ are all greater than zero on (a, b) , then prove that the eigenvalues of the Sturm-Liouville problem, $(p(x)y')' - q(x)y + \lambda r(x)y = 0$, are positive with any of the boundary conditions:
(i) $p(a) = 0$, $p(b) = 0$, (ii) $p(a) = p(b)$ with $y(b) = y(a)$, $y'(b) = y'(a)$ (iii) $y(a) - ky'(a) = 0$, $y(b) + my'(b) = 0$, $k, m > 0$.

3. Consider the Sturm-Liouville problem

$$(p(x)y')' + [q(x) + \lambda r(x)]y = 0$$

with $p(x) > 0$ on $[a, b]$ and $y(a) \neq y(b)$, $y'(a) \neq y'(b)$. Show that every eigen function is unique except for a constant factor.

4. Let $F(s)$ be the Laplace transform of $f(t)$. Find the Laplace transform of $f(at)$ ($a > 0$).

5. Find the Laplace transforms:

(a) $[t]$, (greatest integer function) (b) $t^m \cosh bt$ ($m \in$ non-negative integers), (c) $e^t \sin at$,

(d) $\frac{e^t \sin at}{t}$, (e) $\frac{\sin t \cosh t}{t}$, (f) $f(t) = \begin{cases} \sin 3t, & \text{if } 0 < t < \pi, \\ 0, & \text{if } t > \pi. \end{cases}$

6. Find the Laplace transforms (Hint: second shifting theorem):

$$(a) f(t) = \begin{cases} 1, & 0 < t < \pi, \\ 0, & \pi < t < 2\pi, \\ \cos t, & t > 2\pi. \end{cases} \quad (b) f(t) = \begin{cases} 0, & 0 < t < 1, \\ \cos \pi t, & 1 < t < 2, \\ 0, & t > 2. \end{cases}$$

7. Find the inverse Laplace transforms of

$$(a) \tan^{-1}(a/s), \quad (b) \ln \frac{s^2 + 1}{(s + 1)^2}, \quad (c) \frac{s + 2}{(s^2 + 4s - 5)^2}, \quad (d) \frac{se^{-\pi s}}{s^2 + 4}, \quad (e) \frac{(1 - e^{-2s})(1 - 3e^{-2s})}{s^2}.$$

8. Using Convolution, find the inverse Laplace transforms:

$$(a) \frac{1}{(s^2 - 5s + 6)}, \quad (b) \frac{-6}{(s^2 - 1)}, \quad (c) \frac{1}{s^2(s^2 + 4)}, \quad (d) \frac{1}{(s - 1)^2}.$$

9. Use Laplace transform to solve the initial value problems:

(a) $y'' + 4y = \cos 2t$, $y(0) = 0$, $y'(0) = 1$.

(b) $y'' + 3y' + 2y = \begin{cases} 4t, & \text{if } 0 < t < 1, \\ 8, & \text{if } t > 1, \end{cases} \quad y(0) = y'(0) = 0.$

(c) $y'' + 9y = \begin{cases} 8 \sin t, & \text{if } 0 < t < \pi, \\ 0, & \text{if } t > \pi, \end{cases} \quad y(0) = 0, y'(0) = 4.$

(d) $y_1' + 2y_1 + 6 \int_0^t y_2(\tau) d\tau = 2u(t)$, $y_1' + y_2' = -y_2$, $y_1(0) = -5$, $y_2(0) = 6$.