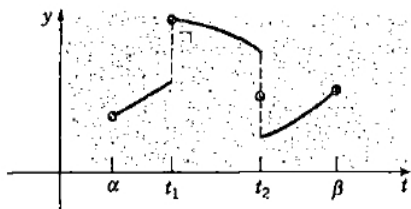


## RETURN THE TEST WITH YOUR ANSWERS!

1. Evaluate the improper integral  $\int_0^{\infty} e^{ct} dt$ , where  $c$  is a constant.

- A. For what values of  $c$  does the integral converge? What does the integral converge to?  
B. For what values of  $c$  does the integral diverge?

2. A. What does it mean for a function to be *piecewise continuous* over an interval?  
B. Is the function graphed below a piecewise continuous function? Why or why not?



3. An integral transform  $F(s) = \int_{\alpha}^{\beta} K(s, t) f(t) dt$  is essentially a linear transformation in  $\mathbb{R}^2$ .  
A. Using your knowledge from linear algebra, what is the name of the operator  $K(s, t)$  of the linear transformation?  
B. If the integral transform is a *Laplace transform*, then what does  $K(s, t)$  equal?
4. Prove that the Laplace transform is a linear transform using your knowledge from linear algebra.
5. Find the Laplace transform of  $t^n$ , where  $n$  is a positive integer. Can you make a similar case if  $n$  is a negative integer? Explain why or why not.

6. The *gamma function* is denoted by  $\Gamma(p)$  and is defined by  $\Gamma(p+1) = \int_0^{\infty} e^{-x} x^p dx$ . As  $x \rightarrow \infty$ , the integral converges for all values of  $p$ . The integral can also be shown to converge at  $x = 0$  for  $p > -1$  despite the fact that the integrand becomes unbounded as  $x \rightarrow 0$ . Answer the following questions about  $\Gamma(p)$ .  
A. Show that if  $p > 0$ ,  $\Gamma(p+1) = p\Gamma(p)$ .  
B. Show that  $\Gamma(n+1) = n!$  for a positive integer  $n$ .

In Questions 7-10, prove each of the functions  $f(t)$  shown have the Laplace transform  $\mathfrak{L}[f(t)]$  in the table.

$f(t)$	$F(s) = \mathfrak{L}[f(t)]$
$\sinh at$	$\frac{a}{s^2 - a^2}$
$\cosh at$	$\frac{s}{s^2 - a^2}$
$e^{at} \sin bt$	$\frac{b}{(s-a)^2 + b^2}$
$e^{at} \cos bt$	$\frac{s-a}{(s-a)^2 + b^2}$

7. See table.  
8. See table.  
9. See table.  
10. See table.

11. Using the Maclaurin series for  $\sin t$ , find the Laplace transform for  $f(t) = \sin t$  by applying the transform term-by-term to the Maclaurin series expansion.

12. Repeat Problem 11 for  $f(t) = \cos t$ .

13. Solve the differential equation  $y'' + \omega^2 y = \cos 2t$  with initial conditions  $y(0) = 1$  and  $y'(0) = 0$  assuming that  $\omega^2 \neq 4$ .

14. Using the fact that a Laplace transform is a linear transformation and your knowledge from linear algebra, prove that the inverse Laplace transform of  $G(s) = \frac{1}{s^2 - 4s + 5}$  is  $g(t) = \mathfrak{L}^{-1}[G(s)] = e^{2t} \sin t$ .

15. Find the inverse Laplace transform of  $F(s) = \frac{2^{n+1} n!}{s^{n+1}}$ .

16. Find the Laplace transform of the Dirac delta function, which is defined by the conditions  $\delta(t - t_0) = 0$ ;  $t_0 \neq 0$  and  $\int_{-\infty}^{\infty} \delta(t - t_0) dt = 1$ . In other words, prove that  $f(t_0) = \int_{-\infty}^{\infty} \delta(t - t_0) f(t) dt$ .

*Hint: You may have to use l'Hospital's rule as well as the Mean Value Theorem for integrals.*

17. Suppose the *convolution*  $h(t)$  of two functions  $f$  and  $g$  is  $h(t) = \int_0^t f(t - \tau) g(\tau) d\tau = \int_0^t f(\tau) g(t - \tau) d\tau$ . In common notation, this is written  $h(t) = (f * g)(t)$ .  
A. Prove the commutative law,  $f * g = g * f$ .  
B. Prove the distributive law, which is given by  $f * (g_1 + g_2) = f * g_1 + f * g_2$ .  
C. Prove the associative law, which is given by  $(f * g) * h = f * (g * h)$ .  
D. Prove the zero product law,  $f * 0 = 0 * f = 0$ .

Notice that they are **laws (theorems)**, not postulates.

18. Find the inverse Laplace transform of  $F(s) = \frac{G(s)}{s^2 + 1}$  using the convolution theorem.

19. If  $f(t) = t^m$  and  $g(t) = t^n$ , where  $m$  and  $n$  are positive integers, show that the convolution  $f * g$  is  $f * g = t^{m+n+1} \int_0^1 u^m (1-u)^n du$ .

20. Use the convolution theorem to do the opposite of Problem 19: prove  $\int_0^1 u^m (1-u)^n du = \frac{m! n!}{(m+n+1)!}$ .