

2E2 Tutorial Sheet 6 First Term¹

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Useful facts:

- Laplace transform of a periodic function with period c :

$$\mathcal{L}(f) = \frac{1}{1 - e^{-cs}} \int_0^c f(t) e^{-st} dt \quad (1)$$

- Integration by parts:

$$\int_a^b u dv = uv \Big|_a^b - \int_a^b v du \quad (2)$$

- The convolution:

$$f * g(t) = \int_0^t f(\tau) g(t - \tau) d\tau \quad (3)$$

- The convolution theorem, for two functions $f(t)$ and $g(t)$

$$\mathcal{L}(f * g) = \mathcal{L}(f) \mathcal{L}(g) \quad (4)$$

Questions:

1. (2) Verify the formula $\mathcal{L}(f * g) = \mathcal{L}(f) \mathcal{L}(g)$ in the case where $f = \exp(2t)$ and $g = \exp(2t)$.
2. (3) Find the convolution $(f * g)(t)$ when $f(t) = t$, $g(t) = e^{2t}$ ($t \geq 0$).
3. (3) Use the convolution theorem to find the function $f(t)$ with

$$\mathcal{L}(f) = \frac{1}{s^2(s - 4)}. \quad (5)$$

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