Exam 2

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Problem 1. Find the inverse Laplace transform of the function

$$\bar{f}(s) = \frac{s}{(s-a)(s^2+b^2)}$$

for a, b > 0, by using the following three different approaches:

- i. Using partial fraction decomposition,
- ii. Applying the Convolution Theorem,
- iii. Applying Heaviside's Expansion Theorem.

Solution. We will now find the inverse Laplace transform of $\bar{f}(s)$ using the respective approaches listed above:

i. From the partial fractions method, we see that

$$\bar{f}(s) = \frac{s}{(s-a)(s^2+b^2)} = \frac{c_0}{s-a} + \frac{d_1s+d_0}{s^2+b^2}.$$

Combining the rational fractions on the right side under a common denominator and equating the coefficients in the numerator we arrive at the following system of equations

$$c_0 + d_1 = 0$$
$$d_0 - ad_1 = 0$$
$$c_0b^2 - ad_0 = 0.$$

Solving this system, we see that $c_0 = \frac{a}{a^2 + b^2}$, $d_1 = -\frac{a}{a^2 + b^2}$, and $d_0 = \frac{b^2}{a^2 + b^2}$. Thus, we have that

$$\bar{f}(s) = \frac{1}{a^2 + b^2} \left[\frac{a}{s - a} - \frac{as}{s^2 + b^2} + \frac{b^2}{s^2 + b^2} \right].$$

From our table of Laplace transforms, we know that

$$\mathcal{L}^{-1}\left\{\frac{1}{s-a}\right\} = e^{at}$$

$$\mathcal{L}^{-1}\left\{\frac{s}{s^2 + b^2}\right\} = \cos bt$$

$$\mathcal{L}^{-1}\left\{\frac{b}{s^2 + b^2}\right\} = \sin bt.$$

Therefore, the inverse Laplace transform of $\bar{f}(s)$ is

$$f(t) = \mathcal{L}^{-1}\left\{\bar{f}(s)\right\} = \frac{1}{a^2 + b^2} \left[a\mathcal{L}^{-1}\left\{\frac{1}{s - a}\right\} - a\mathcal{L}^{-1}\left\{\frac{s}{s^2 + b^2}\right\} + b\mathcal{L}^{-1}\left\{\frac{b}{s^2 + b^2}\right\} \right]$$
$$= \frac{1}{a^2 + b^2} \left[ae^{at} - a\cos bt + b\sin bt \right].$$

ii. The Convolution Theorem states that if $\bar{f}(s) = \bar{g}(s)\bar{h}(s)$, then

$$f(t) = \mathscr{L}^{-1}\left\{\bar{f}(s)\right\} = \mathscr{L}^{-1}\left\{\bar{g}(s)\bar{h}(s)\right\} = (g*h)(t)$$

where

$$(g * h)(t) = \int_0^t g(t - \tau)h(\tau)d\tau.$$

Now, suppose that $\bar{f}(s) = \bar{g}(s)\bar{h}(s)$, where $\bar{g}(s) = \frac{1}{s-a}$ and $\bar{h}(s) = \frac{s}{s^2 + b^2}$.

From our table of Laplace transforms we know that $g(t) = \mathcal{L}^{-1}\left\{\frac{1}{s-a}\right\} = e^{at}$ and

$$h(t) = \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + b^2} \right\} = \cos bt.$$

Thus, by the Convolution Theorem, we have that

$$f(t) = \mathcal{L}^{-1}\left\{\bar{f}(s)\right\} = \mathcal{L}^{-1}\left\{\bar{g}(s)\bar{h}(s)\right\} = \int_0^t g(t-\tau)h(\tau)d\tau.$$

Therefore, using a computer algebra system, we see that

$$f(t) = \int_0^t g(t - \tau)h(\tau)d\tau$$

$$= \int_0^t e^{a(t - \tau)} \cos b\tau d\tau$$

$$= e^{at} \int_0^t e^{-a\tau} \cos b\tau d\tau$$

$$= \frac{1}{a^2 + b^2} \left[ae^{at} - a\cos bt + b\sin bt \right].$$

iii. Heaviside's Expansion Theorem states that if $\bar{f}(s) = \frac{\bar{p}(s)}{\bar{q}(s)}$, where $\bar{p}(s)$ and $\bar{q}(s)$ are polynomials in s and the degree of \bar{q} is higher than that of \bar{p} , then

$$f(t) = \mathcal{L}^{-1}\left\{\bar{f}(s)\right\} = \sum_{k=1}^{n} \frac{\bar{p}(\alpha_k)}{\bar{q}'(\alpha_k)} e^{t\alpha_k}$$

where α_k are the distinct root of $\bar{q}(s) = 0$.

For $\bar{f}(s) = \frac{s}{(s-a)(s^2+b^2)}$, we identify $\bar{p}(s) = s$ and $\bar{q}(s) = (s-a)(s^2+b^2)$. Since \bar{p} and \bar{q} are polynomials in s with the degree of \bar{q} greater than that of the degree of \bar{p} , the assumptions of Heaviside's Expansion Theorem are satisfied.

Note that $\bar{q}'(s) = s(3s - 2a) + b^2$ and $\alpha_1 = a$, $\alpha_2 = bi$, and $\alpha_3 = -bi$ are the roots of $\bar{q}(s)$.

Therefore, by the Heaviside's Expansion Theorem, we have that

$$f(t) = \mathcal{L}^{-1} \left\{ \bar{f}(s) \right\} = \sum_{k=1}^{n} \frac{\bar{p}(\alpha_k)}{\bar{q}'(\alpha_k)} e^{t\alpha_k}$$

$$= \frac{a}{a^2 + b^2} e^{at} - \frac{bi}{2bi(a - ib)} e^{bit} - \frac{bi}{2bi(a + ib)} e^{-bit}$$

$$= \frac{1}{a^2 + b^2} \left[ae^{at} - \frac{a + ib}{2} e^{bit} - \frac{a - ib}{2} e^{-bit} \right]$$

$$= \frac{1}{a^2 + b^2} \left[ae^{at} - a\cos bt + b\sin bt \right].$$

Problem 2. a. Evaluate the improper definite integral

$$\int_{-\infty}^{\infty} \frac{\cos tx}{x^2 + a^2} dx$$

where a, t > 0.

b. Show that

$$\int_0^\infty \frac{\sin \pi t x}{x(1+x^2)} dx = \frac{\pi}{2} (1 - e^{-\pi t})$$

where t > 0.

Solution. a. Suppose that

$$f(t) = \int_{-\infty}^{\infty} \frac{\cos tx}{x^2 + a^2} dx.$$

In order to evaluate this integral, we take the Laplace transform of f(t) with respect to t. Now, due to uniform convergence, we have that

$$\begin{split} \bar{f}(s) &= \mathscr{L}\left\{f(t)\right\} = \mathscr{L}\left\{\int_{-\infty}^{\infty} \frac{\cos tx}{x^2 + a^2} dx\right\} = \int_{-\infty}^{\infty} \mathscr{L}\left\{\frac{\cos tx}{x^2 + a^2}\right\} dx \\ &= \int_{-\infty}^{\infty} \frac{1}{x^2 + a^2} \mathscr{L}\left\{\cos tx\right\} dx \\ &= \int_{-\infty}^{\infty} \frac{s}{(x^2 + a^2)(x^2 + s^2)} dx. \end{split}$$

Using the method of partial fraction decomposition, we see that this last integral becomes

$$\bar{f}(s) = \int_{-\infty}^{\infty} \frac{s dx}{(x^2 + a^2)(x^2 + s^2)} dx$$
$$= \frac{s}{s^2 - a^2} \int_{-\infty}^{\infty} \frac{1}{x^2 + a^2} - \frac{1}{x^2 + s^2} dx.$$

Thus, we see that

$$\bar{f}(s) = \frac{s}{s^2 - a^2} \int_{-\infty}^{\infty} \frac{1}{x^2 + a^2} - \frac{1}{x^2 + s^2} dx$$

$$= \frac{s}{s^2 - a^2} \left[\tan^{-1} \frac{x}{a} \Big|_{-\infty}^{\infty} - \tan^{-1} \frac{x}{s} \Big|_{-\infty}^{\infty} \right]$$

$$= \frac{s}{s^2 - a^2} \left[\frac{\pi}{a} - \frac{\pi}{s} \right]$$

$$= \frac{\pi}{a} \left[\frac{s}{s^2 - a^2} - \frac{a}{s^2 - a^2} \right].$$

Using the table of Laplace transforms, we know that $\mathcal{L}^{-1}\left\{\frac{s}{s^2-a^2}\right\}=\cosh at$ and $\mathcal{L}^{-1}\left\{\frac{a}{s^2-a^2}\right\}=\sinh at$. Therefore, we have that

$$\begin{split} \int_{-\infty}^{\infty} \frac{\cos tx}{x^2 + a^2} dx &= f(t) = \mathscr{L}^{-1} \left\{ \bar{f}(s) \right\} = \mathscr{L}^{-1} \left\{ \frac{\pi}{a} \left[\frac{s}{s^2 - a^2} - \frac{a}{s^2 - a^2} \right] \right\} \\ &= \frac{\pi}{a} \left[\mathscr{L}^{-1} \left\{ \frac{s}{s^2 - a^2} \right\} - \mathscr{L}^{-1} \left\{ \frac{a}{s^2 - a^2} \right\} \right] \\ &= \frac{\pi}{a} \left[\cosh at - \sinh at \right] \\ &= \frac{\pi}{a} e^{-at}. \end{split}$$

b. Suppose that

$$f(t) = \int_0^\infty \frac{\sin \pi t x}{x(1+x^2)} dx.$$

In order to evaluate this integral, we take the Laplace transform of f(t) with respect to t. Now, due to uniform convergence, we have that

$$\bar{f}(s) = \mathcal{L}\left\{f(t)\right\} = \mathcal{L}\left\{\int_0^\infty \frac{\sin \pi t x}{x(1+x^2)} dx\right\} = \int_0^\infty \mathcal{L}\left\{\frac{\sin \pi t x}{x(1+x^2)}\right\} dx$$
$$= \int_0^\infty \frac{1}{x(1+x^2)} \mathcal{L}\left\{\sin \pi t x\right\} dx$$
$$= \int_0^\infty \frac{\pi}{(x^2+1)(\pi^2 x^2+s^2)} dx.$$

Using a computer algebra system, we see that this last integral reduces to

$$\bar{f}(s) = \int_0^\infty \frac{\pi}{(x^2 + 1)(\pi^2 x^2 + s^2)} dx$$

$$= \frac{\pi^2}{2s(\pi + s)}$$

$$= \frac{\pi}{2} \left[\frac{1}{s} - \frac{1}{s + \pi} \right].$$

Therefore, from our table of Laplace transforms, we have that

$$\int_0^\infty \frac{\sin \pi t x}{x(1+x^2)} dx = f(t) = \mathcal{L}^{-1} \left\{ \bar{f}(s) \right\} = \frac{\pi}{2} \left[\mathcal{L}^{-1} \left\{ \frac{1}{s} \right\} - \mathcal{L}^{-1} \left\{ \frac{1}{s+\pi} \right\} \right]$$
$$= \frac{\pi}{2} \left(1 - e^{-\pi t} \right).$$

Problem 3. Apply the Laplace transform to solve the following Initial Value Problems:

a.
$$y'' + 2ay' + (a^2 + 4)y = f(t)$$

 $y(0) = 1, \quad y'(0) = -a.$

b.
$$u_{tt} = c^2 u_{xx} + \sin x$$
, $0 < x < \pi$, $t > 0$
 $u(0,t) = u(\pi,t) = 1$, $u(x,0) = u_t(x,0) = 0$

Solution. Recall that if $\bar{y}(s) = \mathcal{L}\{y(t)\}\$, then the Laplace transform of the *n*-th derivative of y(t) is given by

$$\mathscr{L}\left\{y^{(n)}(t)\right\} = s^n \bar{y}(s) - \sum_{k=0}^{n-1} s^{n-1-k} y^{(k)}(0). \tag{1}$$

a. Suppose that $Ly \equiv y''(t) + 2ay'(t) + (a^2 + 4)y(t)$. Using (1), application of the Laplace transform to Ly = f(t) yields that

$$\mathscr{L}\{Ly\} = (s^2 + 2as + a^2 + 4)\bar{y}(s) - 2ay(0) - sy(0) - y'(0) = \bar{f}(s) = \mathscr{L}\{f(t)\}.$$

From the initial data, we see that this reduces to

$$(s^{2} + 2as + a^{2} + 4)\bar{y}(s) - (s+a) = \bar{f}(s).$$

Solving for $\bar{y}(s)$ yields

$$\bar{y}(s) = \frac{\bar{f}(s) + s + a}{s^2 + 2as + a^2 + 4} = \frac{\bar{f}(s) + s + a}{(s + a + 2i)(s + a - 2i)}.$$

Note that from our table of Laplace transforms that

$$\mathcal{L}^{-1}\left\{\frac{a-b}{(s-a)(s-b)}\right\} = e^{at} - e^{bt}$$

and

$$\mathscr{L}^{-1}\left\{\frac{s}{(s-a)(s-b)}\right\} = \frac{ae^{at} - be^{bt}}{a-b}.$$

Therefore, the solution to the original differential equation is given by

$$\begin{split} y(t) &= \mathscr{L}^{-1} \left\{ \bar{f}(s) \right\} \\ &= \mathscr{L}^{-1} \left\{ \frac{\bar{f}(s) + s + a}{(s + a + 2i)(s + a - 2i)} \right\} \\ &= \mathscr{L}^{-1} \left\{ \frac{\bar{f}(s)}{(s + a + 2i)(s + a - 2i)} \right\} + \frac{e^{-(2i + a)t}}{4} \left[(2 - i + ia)e^{4it} + 2 + i - ia \right]. \end{split}$$

b. Let u(x,t) be a function in x and t. The Laplace transform of u(x,t) with respect to t is given by

$$\mathscr{L}\left\{u(x,t)\right\} = \bar{u}(x,s) = \int_0^\infty u(x,t)e^{-st}dt.$$

From this definition, we see from previous theorems that

$$\mathscr{L}\left\{\frac{\partial^n}{\partial t^n}\left[u(x,t)\right]\right\} = s^n \bar{u}(x,s) - \sum_{k=0}^{n-1} s^{n-1-k} \frac{\partial^k}{\partial t^k}\left[u(x,0)\right]$$

Similarly, we see from the Leibniz integral rule that

$$\mathscr{L}\left\{\frac{\partial^n}{\partial x^n}\left[u(x,t)\right]\right\} = \frac{d^n}{dx^n}\left[\bar{u}(x,s)\right].$$

Applying the Laplace transform with respect to t to the differential equation yields that

$$\mathscr{L}\left\{u_{tt} - c^2 u_{xx}\right\} = s^2 \bar{u}(x,s) - su(x,0) - u_t(x,0) - c^2 \frac{d^2 \bar{u}(x,s)}{dx^2} = \frac{\sin x}{s} = \mathscr{L}\left\{\sin x\right\}.$$

In light of the initial data, this equation reduces to

$$s^{2}\bar{u}(x,s) - c^{2}\frac{d^{2}\bar{u}(x,s)}{dx^{2}} = \frac{\sin x}{s},$$

or, equivalently,

$$\frac{d^2\bar{u}(x,s)}{dx^2} - \left(\frac{s}{c}\right)^2\bar{u}(x,s) = -\frac{\sin x}{sc^2}.$$

The homogeneous solution to the above differential equation is easily seen to be

$$\bar{u}_h(x,s) = c_1 \exp\left(-\frac{xs}{c}\right) + c_2 \exp\left(\frac{xs}{c}\right)$$

From the method of undetermined coefficients, assuming the particular solution of the equation is of the form $\bar{u}_p(x,s) = A \sin x$ for some unknown A, the particular solution of the transformed equation is given by

$$\bar{u}_p(x,s) = \frac{\sin x}{s(s^2 + c^2)}.$$

Therefore, the general solution to the transformed equation is given by

$$\bar{u}(x,s) = \bar{u}_h(x,s) + \bar{u}_p(x,s) = c_1 \exp\left(-\frac{xs}{c}\right) + c_2 \exp\left(\frac{xs}{c}\right) + \frac{\sin x}{s(s^2 + c^2)}.$$

Note that the transformed boundary data is given by $\bar{u}(0,s) = \bar{u}(\pi,s) = \frac{1}{s}$. Using the form of the solution to the transformed equation listed above, we see that in light of the transformed boundary data that

$$c_1 + c_2 = \frac{1}{s}$$

$$c_1 \exp\left(-\frac{\pi s}{c}\right) + c_2 \exp\left(\frac{\pi s}{c}\right) = \frac{1}{s}$$

After solving the above system, we therefore see that the solution to the transformed equation is given by

$$\bar{u}(x,s) = c_1 \exp\left(-\frac{xs}{c}\right) + c_2 \exp\left(\frac{xs}{c}\right) + \frac{\sin x}{s(s^2 + c^2)}$$

$$= \frac{\exp\left(\frac{\pi s}{c}\right) \exp\left(-\frac{xs}{c}\right)}{s\left(1 + \exp\left(\frac{\pi s}{c}\right)\right)} + \frac{\exp\left(\frac{xs}{c}\right)}{s\left(1 + \exp\left(\frac{\pi s}{c}\right)\right)} + \frac{\sin x}{s(s^2 + c^2)}$$

Therefore, the solution to the original differential equation is given by

$$u(x,t) = \mathcal{L}^{-1}\left\{\bar{u}(x,s)\right\} = \mathcal{L}^{-1}\left\{\frac{\exp\left(\frac{\pi s}{c}\right)\exp\left(-\frac{xs}{c}\right)}{s\left(1 + \exp\left(\frac{\pi s}{c}\right)\right)} + \frac{\exp\left(\frac{xs}{c}\right)}{s\left(1 + \exp\left(\frac{\pi s}{c}\right)\right)} + \frac{\sin x}{s(s^2 + c^2)}\right\}.$$

Problem 4. Apply the Laplace transform to solve the following wave equation

$$\frac{\partial^2 u(x,t)}{\partial t^2} - c^2 \frac{\partial^2 u(x,t)}{\partial x^2} = f(t),$$

$$u(0,t) = 0, \qquad t > 0,$$

$$u(x,0) = 0, \qquad \frac{\partial}{\partial t} [u(x,0)] = 0, \qquad x > 0.$$

Solution. Suppose that $Lu \equiv \frac{\partial^2 u(x,t)}{\partial t^2} - c^2 \frac{\partial^2 u(x,t)}{\partial x^2}$. Then applying the Laplace transform to the equation Lu = f(t) yields

$$\mathscr{L}\left\{Lu\right\} = s^2\bar{u}(x,s) - su(x,0) - \frac{\partial}{\partial t}[u(x,0)] - c^2\frac{d^2\bar{u}(x,s)}{dx^2} = \bar{f}(s) = \mathscr{L}\left\{f(t)\right\}.$$

In light of the initial data, this equation reduces to

$$s^2 \bar{u}(x,s) - c^2 \frac{d^2 \bar{u}(x,s)}{dx^2} = \bar{f}(s),$$

or, equivalently,

$$\frac{d^2\bar{u}(x,s)}{dx^2} - \left(\frac{s}{c}\right)^2\bar{u}(x,s) = -\frac{\bar{f}(s)}{c^2}.$$

The homogeneous solution to the above differential equation is easily seen to be

$$\bar{u}_h(x,s) = c_1 \exp\left(-\frac{xs}{c}\right) + c_2 \exp\left(\frac{xs}{c}\right).$$

By inspection, we see that

$$\bar{u}_p(x,s) = \frac{\bar{f}(s)}{s^2}$$

is a particular solution of the transformed equation. Thus, the general solution to the transformed equation is

$$\bar{u}(x,s) = \bar{u}_h(x,s) + \bar{u}_p(x,s) = c_1 \exp\left(-\frac{xs}{c}\right) + c_2 \exp\left(\frac{xs}{c}\right) + \frac{\bar{f}(s)}{s^2}.$$

Note that we must have that $\bar{u}(x,s) \to 0$ as $s \to \infty$. For this reason, we must have that $c_2 = 0$. The transformed boundary data states that $\bar{u}(0,t) = 0$. Using the above solution, this implies that $c_1 = -\bar{f}(s)/s^2$. Thus, the solution to the transformed differential equation is

$$\bar{u}(x,s) = \bar{u}_h(x,s) + \bar{u}_p(x,s) = \frac{\bar{f}(s)}{s^2} \left[1 - \exp\left(-\frac{xs}{c}\right) \right]$$

We arrive at the solution to the original differential equation by taking the inverse Laplace transform of the above equation. Note from our table of Laplace transforms that $\mathcal{L}^{-1}\{1/s^2\} = t$ and from Heaviside's Second Shifting Theorem that

$$\mathscr{L}^{-1}\left\{\frac{\exp\left(-\frac{xs}{c}\right)}{s^2}\right\} = \left(t - \frac{x}{c}\right)H\left(t - \frac{x}{c}\right).$$

Now let g(t)=t and $h(t)=\left(t-\frac{x}{c}\right)H\left(t-\frac{x}{c}\right)$. Then from our previous remarks, we have that

$$\bar{u}(x,s) = \frac{\bar{f}(s)}{s^2} \left[1 - \exp\left(-\frac{xs}{c}\right) \right]$$
$$= \frac{\bar{f}(s)}{s^2} - \frac{\bar{f}(s) \exp\left(-\frac{xs}{c}\right)}{s^2}$$
$$= \bar{f}(s)\bar{g}(s) - \bar{f}(s)\bar{h}(s).$$

Therefore, by the Convolution Theorem and the above results, the solution to the original differential equation is

$$\begin{split} u(x,t) &= \mathscr{L}^{-1}\left\{\bar{u}(x,s)\right\} = \mathscr{L}^{-1}\left\{\bar{f}(s)\bar{g}(s) - \bar{f}(s)\bar{h}(s)\right\} \\ &= (f*g)(t) - (f*h)(t) \\ &= \int_0^t \tau f(t-\tau)d\tau - \int_0^t \left(\tau - \frac{x}{c}\right)H\left(\tau - \frac{x}{c}\right)f(t-\tau)d\tau. \end{split}$$

Problem 5. Solve the following integral equation by the Laplace transform

$$f(t) = t\cos at + a\int_0^t f(\tau)\sin a(t-\tau)d\tau.$$

Solution. Let $g(t) = t \cos at$ and $h(t) = \sin at$. Then from the definition of the convolution, the integral equation is equivalent to

$$f(t) = g(t) + a(h * f)(t).$$

From the Convolution Theorem, application of the Laplace transform to this equation yields that

$$\mathscr{L}\left\{f\right\}(t) = \bar{f}(s) = \bar{g}(s) + a\bar{f}(s)\bar{h}(s) = \mathscr{L}\left\{g(t) + a(h*f)(t)\right\},\,$$

where $\bar{f}(s) = \mathcal{L}\{f(t)\}$, $\bar{g}(s) = \mathcal{L}\{g(t)\}$, and $\bar{h}(s) = \mathcal{L}\{h(t)\}$. The resulting equation is an algebraic one; solving for $\bar{f}(s)$ yields that

$$\bar{f}(s) = \frac{\bar{g}(s)}{1 - a\bar{h}(s)}.$$

From the table of Laplace transforms, we know that

$$\bar{g}(s) = \mathcal{L}\left\{t\cos at\right\} = \frac{s^2 - a^2}{(s^2 + a^2)^2}$$

and

$$\bar{h}(s) = \mathcal{L}\left\{\sin at\right\} = \frac{a}{s^2 + a^2}.$$

Thus, we have that

$$\bar{f}(s) = -\frac{\bar{g}(s)}{a\bar{h}(s) - 1}$$
$$= \frac{s^2 - a^2}{s^2(s^2 + a^2)}.$$

Applying the partial fraction decomposition method to this equation, we see that it can be rewritten as

$$\bar{f}(s) = \frac{s^2 - a^2}{s^2(s^2 + a^2)} = -\frac{1}{s^2} + \frac{2}{s^2 + a^2}.$$

Therefore, by taking the inverse Laplace transform of this equation, we see that the solution to the original integral equation is

$$f(t) = \mathcal{L}^{-1}\left\{\bar{f}(s)\right\} = -\mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\} + 2\mathcal{L}^{-1}\left\{\frac{1}{s^2 + a^2}\right\}$$
$$= -t + \frac{2\sin at}{a}.$$

Problem 6.

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Problem 7.

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