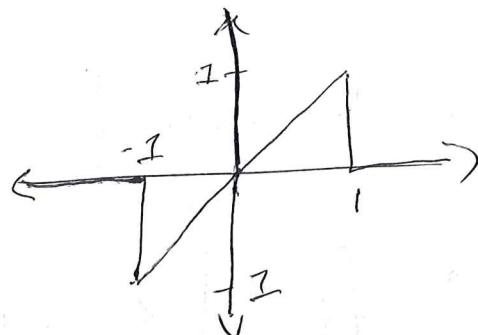


# Matematisk Oblig 12 - Ivan Haugensrud

Want to find exponential fourier transform of  $f(x)$  and write  $f(x)$  as a fourier integral

$$7.12.6) f(x) = \begin{cases} x, & |x| < 1 \\ 0 & |x| > 1 \end{cases}$$



Begin by finding  $g(\alpha)$

$$g(\alpha) = \frac{1}{2\pi} \int_{-\infty}^{\infty} f(x) e^{-i\alpha x} dx$$

$$= \frac{1}{2\pi} \int_{-1}^1 x e^{-i\alpha x} dx$$

$$= \frac{1}{2\pi} \left( x \cdot \frac{e^{-i\alpha x}}{-i\alpha} \Big|_{-1}^1 - \int_{-1}^1 \frac{e^{-i\alpha x}}{-i\alpha} dx \right)$$

$$= \frac{1}{2\pi} \left( - \frac{e^{-i\alpha}}{i\alpha} - \left( -1 \frac{e^{i\alpha}}{-i\alpha} \right) - \frac{1}{(-i\alpha)^2} \left[ e^{-i\alpha x} \right]_{-1}^1 \right)$$

$$= \frac{1}{2\pi} \left( - \frac{e^{-i\alpha} - e^{i\alpha}}{i\alpha} + \frac{1}{\alpha^2} \left( e^{-i\alpha} - e^{i\alpha} \right) \right)$$

$$= \frac{1}{2\pi} \left( - \frac{2\cos(\alpha)}{\alpha} - \frac{2i\sin(\alpha)}{\alpha^2} \right)$$

$$= \frac{1}{2\pi} \left( \frac{2\alpha i \cos(\alpha) - 2i\sin(\alpha)}{\alpha^2} \right)$$

$$g(\alpha) = \frac{i}{\pi} \left( \frac{\alpha \cos(\alpha) - \sin(\alpha)}{\alpha^2} \right)$$

from definition

$$f(x) = \frac{i}{\pi \alpha^2} \int_{-\infty}^{\infty} (\alpha \cos(\alpha) - \sin(\alpha)) e^{i\alpha x} dx$$

7.12.18) Now we want to study the same function but using the Fourier sine-transform where

$$g_s(x) = \sqrt{\frac{2}{\pi}} \int_0^{\infty} f_s(x) \sin(\alpha x) dx$$

which should give the same answer since we are representing odd functions.

Put in for  $f_s(x) = \begin{cases} x, & |x| < 1 \\ 0, & |x| > 1 \end{cases}$

$$\begin{aligned} g_s(x) &= \sqrt{\frac{2}{\pi}} \int_0^1 x \sin(\alpha x) dx \\ &= \sqrt{\frac{2}{\pi}} \left( -\frac{x \cos(\alpha x)}{\alpha} \Big|_0^1 - \int_0^1 \frac{-\cos(\alpha x) dx}{\alpha} \right) \quad \boxed{\begin{array}{l} f' = \sin(\alpha x) \\ f = -\frac{\cos(\alpha x)}{\alpha} \\ v = x, v' = 1 \end{array}} \\ &= \sqrt{\frac{2}{\pi}} \left( -\frac{\cos(\alpha)}{\alpha} + 0 + \frac{1}{\alpha^2} \left[ \sin(\alpha x) \right]_0^1 \right) \\ &= \sqrt{\frac{2}{\pi}} \left( \frac{\sin(\alpha)}{\alpha^2} - \frac{\cos(\alpha)}{\alpha} \right) \end{aligned}$$

Insert into def of  $f_s(x)$ :

$$\begin{aligned} f_s(x) &= \sqrt{\frac{2}{\pi}} \int_0^{\infty} \left( \frac{\sin(\alpha)}{\alpha^2} - \frac{\cos(\alpha)}{\alpha} \right) \sin(\alpha x) d\alpha \\ &= \frac{2}{\pi} \int_0^{\infty} \frac{\sin(\alpha) \sin(\alpha x)}{\alpha^2} - \frac{\sin(\alpha x) \cos(\alpha)}{\alpha} dx \end{aligned}$$

To check if this is equal to our previous result for  $f(x)$  we will try and rewrite it

7.12.8) We begin from our result from 7.12.6

$$\begin{aligned}
 f(x) &= \frac{i}{\pi} \int_{-\infty}^{\infty} \left( \alpha \cos \alpha - \sin \alpha \right) e^{i\alpha x} d\alpha \\
 &= \frac{i}{\pi} \int_{-\infty}^{\infty} \left( \frac{\cos \alpha}{\alpha} - \frac{\sin \alpha}{\alpha^2} \right) (\cos(\alpha x) + i \sin(\alpha x)) d\alpha \\
 &= \frac{i}{\pi} \int_{-\infty}^{\infty} \frac{\cos(\alpha) \cos(\alpha x)}{\alpha} + \frac{i \cos(\alpha) \sin(\alpha x)}{\alpha} - \frac{\sin(\alpha) \cos(\alpha x)}{\alpha^2} - \frac{i \sin(\alpha) \sin(\alpha x)}{\alpha^2} d\alpha
 \end{aligned}$$

[ Sym · sym · antisym  
 = antisym = 0 ]      [ Sym · antisym · antisym  
 = antisym ≠ 0 ]      [ antisym · sym · sym  
 = antisym = 0 ]      [ antisym · antisym  
 + sym = sym ≠ 0 ]

$$= \frac{i}{\pi} \int_{-\infty}^{\infty} \cancel{\frac{\cos(\alpha) \cos(\alpha x)}{\alpha}} + \frac{i \cos(\alpha) \sin(\alpha x)}{\alpha} - \frac{i \sin(\alpha) \sin(\alpha x)}{\alpha^2} d\alpha$$

Since the integral symmetric we can change limits

$$\begin{aligned}
 &= \frac{2i}{\pi} \int_{0}^{\infty} \frac{i \cos(\alpha) \sin(\alpha x)}{\alpha} - \frac{i \sin(\alpha) \sin(\alpha x)}{\alpha^2} d\alpha \\
 &= \frac{2}{\pi} \int_{0}^{\infty} \frac{\sin(\alpha) \sin(\alpha x)}{\alpha^2} - \frac{\cos(\alpha) \sin(\alpha x)}{\alpha} d\alpha
 \end{aligned}$$

Which ~~is~~ is consistent with our previous result.

$$7.12.22) \quad J_1(\alpha) = -\frac{\alpha \cos \alpha - \sin \alpha}{\alpha^2}$$

From problem 18 we have

$$f(x) = \frac{2}{\pi} \int_0^\infty \left( \frac{\sin \alpha - \alpha \cos \alpha}{\alpha^2} \right) \sin(\alpha x) d\alpha$$

$$\text{where } f(x) = \begin{cases} x, & |x| < 1 \\ 0, & |x| > 1 \end{cases}$$

We recognize the first factor in the integrand as  $J_1(\alpha)$ , we rewrite

$$\frac{\pi}{2} f(x) = \int_0^\infty \sin(\alpha x) J_1(\alpha) d\alpha = \begin{cases} \frac{\pi x}{2}, & |x| < 1 \\ 0, & |x| > 1 \end{cases}$$

which is what we wanted to show.

Q

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8.8.4) We want to derive the Laplace transform of  $f(t) = t \cdot \cos(at)$ , we know the Laplace transform of  $\sin(at)$ , where  $\frac{\partial}{\partial a} (\sin(at)) = t \cdot \cos(at)$

Since the Laplace transform of  $\sin(at)$  is known we can

$$\frac{\partial}{\partial a} \int_0^\infty e^{-pt} \sin(at) dt = \int_0^\infty e^{-pt} + \cos(at) dt = \frac{\partial}{\partial a} \left( \frac{a}{p^2 + a^2} \right) = \frac{1}{a^2 + p^2} + \frac{a}{(p^2 + a^2)^2} \cdot (-2a)$$

$$= \frac{1}{a^2 + p^2} - \frac{2a^2}{(a^2 + p^2)^2} = \frac{a^2 + p^2 - 2a^2}{(a^2 + p^2)^2}$$

$$\int_0^\infty e^{-pt} + \cos(at) dt = \frac{p^2 - a^2}{(a^2 + p^2)^2}$$

And we have found the ~~Laplace~~ Laplace-transform of  $t \cos(at)$

$$8.8.13) \quad \frac{6-p}{p^2+4p+20} = \cancel{\frac{6-p}{p^2+4p+20}}$$

$$= \frac{6}{p^2+4p+20} - \frac{p}{p^2+4p+20}$$

The roots of the denominator are

$$p^2 + 4p + 20 = (p - [-2 + 4i])(p - [-2 - 4i])$$

Where we see that the inverse Laplace transform for

$\frac{1}{(p+a)(p+b)}$  and  $\frac{p}{(p+a)(p+b)}$  can be used, with

$$a = -2 + 4i \quad \text{and} \quad b = -2 - 4i$$

$$\frac{6-p}{p^2+4p+20} = 6 \frac{1}{(p+a)(p+b)} - \frac{p}{(p+a)(p+b)}$$

Since the Laplace transform is a linear operator  
we find the inverse for each from the table: 5

8.8.B)

$$6 \cdot \left( \frac{e^{-at} - e^{-bt}}{b-a} \right) - \left( \frac{ae^{-at} - be^{-bt}}{a-b} \right)$$

$\xrightarrow{L7}$   $\xrightarrow{L8}$

$$\frac{1}{a-b} \left( e^{-at} [-b-a] + e^{-bt} [b+0] \right)$$

$$= \frac{1}{2+4i - (2-4i)} \left( e^{-at} [-6-(2+4i)] + e^{-bt} [2-4i+6] \right)$$

$$= \frac{1}{8i} \left( e^{-at} [-8+4i] + e^{-bt} [8-4i] \right)$$

$$= \frac{1}{8i} \left( 4e^{-t(2+4i)} [-2+i] + 4e^{-t(2-4i)} [2-i] \right)$$

$$= -\frac{i}{2} \left( -e^{-4it} (2-i) + e^{4it} (2-i) \right) e^{-2t}$$

$$= \frac{1}{2} (-2i - 1) e^{-2t} \left( e^{4it} - e^{-4it} \right)$$

$$= i(-2i-1) e^{-2t} \sin(4t)$$

$$= \underline{\sin(4t) e^{-2t} (2-i)}$$

$$e^{\frac{ix}{2}} e^{-\frac{ix}{2}} = 2i \sin(x)$$

8.8.21)

 $f(t)$  $L(f(t))$ 

$$\boxed{L29} \quad e^{-at} g(t)$$

$$G(p+a) = L(g(t))|_{p+a}$$

$$\boxed{L11} \quad t \sin(at)$$

$$\frac{2ap}{(p^2+a^2)^2}$$

We want to find  
 ~~$L(t \cos(bt))$~~ .

$$L(t e^{-at} \sin(bt))$$

We can use  $\boxed{L29}$  with  $g(t) = t \sin(bt)$

$$L(e^{-at} \sin(bt) \cdot t) = L(\sin(bt) t)|_{p+a}$$

$$= \frac{2(p+a)b}{([p+a]^2 + b^2)^2}$$

$$8.9.10) \quad y'' - 4y' + 4y = 6e^{2t}$$

We take the Laplace-transform on both sides

and use that  $L(y'') = p^2 L(y) - p \underbrace{y(0)}_0 - \underbrace{y'(0)}_0 = p^2 L(y)$

$$\text{and } L(y') = p L(y) - \underbrace{y(0)}_0 = p L(y)$$

$\nearrow$  from initial conditions

This gives us

$$p^2 L(y) - 4p L(y) + 4 L(y) = 6 L(e^{2t})$$

$$L(y) (p^2 - 4p + 4) = 6 L(e^{2t}) = 6 \frac{1}{p-2}$$

$$L(y) (p-2)^2 = \frac{6}{(p-2)}$$

$$L(y) = \frac{6}{(p-2)^3}$$

We take the inverse Laplace transform on both sides

$$y = 3 \cdot L^{-1}\left(\frac{6}{(p-2)^3}\right)$$

We see that  $L\left(\frac{t^h}{(p+a)^{h+1}}\right)$  works with  $a = -2$  and  $h = 2$

$$\underline{y(t) = 3 \cdot t^2 e^{2t}}$$

$$8.9.26) \quad y'' + 2y' + 10y = -6e^{-t} \sin(3t)$$

Laplace transform both sides

$$\mathcal{L}(y'') = P^2 \mathcal{L}(y) - \underbrace{\mathcal{L}\left(\frac{y(0)}{P}\right)}_I - \underbrace{\mathcal{L}\left(\frac{y'(0)}{P}\right)}_I = P^2 \mathcal{L}(y) - I$$

$$\mathcal{L}(y') = PL(y) - \underbrace{\mathcal{L}\left(\frac{y(0)}{P}\right)}_I = PL(y)$$

$$\Rightarrow P^2 \mathcal{L}(y) - I + 2PL(y) + 10L(y) = L(-6e^{-t} \sin(3t))$$

$$L(y) [P^2 + 2P + 10] - I = -6L(e^{-t} \sin(3t))$$

$$L(y) [P^2 + 2P + 10] = I - 6 \cdot \frac{3}{(P+1)^2 + 9} = I - \frac{18}{(P+1)^2 + 9}$$

$\boxed{\begin{matrix} \text{L13} \\ b=3, a=1 \end{matrix}}$

$$L(y) = \frac{1}{P^2 + 2P + 10} - \frac{18}{((P+1)^2 + 3^2)^2}$$

$$Y(t) = \underbrace{\frac{1}{3} \mathcal{L}^{-1} \left[ \frac{3}{P^2 + 2P + 10} \right]}_{\text{L13 with } b=3 \text{ and } a=1} - \underbrace{\frac{1}{3} \mathcal{L}^{-1} \left[ \frac{2 \cdot 3^3}{((P+1)^2 + 3^2)^2} \right]}_{\text{L17 with } a=3 \text{ combined with L29 to shift } P \rightarrow P+1}$$

$$= \frac{1}{3} e^{-t} \sin(3t) - \frac{1}{3} e^{-t} (3 \sin(3t) - 3t \cos(3t))$$

$$= \frac{1}{3} e^{-t} (\sin(3t) - 3 \sin(3t) + 3t \cos(3t))$$

$$= -t e^{-t} \cos(3t)$$

8.10, b) We want to find inverse Laplace transform of  
 $\frac{P}{(P+a)(P+b)^2}$  using the convolution integral

$$\frac{P}{(P+b)^2} \cdot \frac{1}{(P+a)} = L(e^{-bt}[1-bt]) \cdot L(e^{-at}) \\ = G(P) H(P)$$

With  ~~$G(P)$~~   $g(t) = e^{-bt}[1-bt]$  and  $h(t) = e^{-at}$

From convolution integral we know

$$G(P) H(P) = L \left[ \int_0^t g(\tau) h(t-\tau) d\tau \right] = \frac{P}{(P+b)^2(P+a)} \\ = L(f(t))$$

$$\Rightarrow f(t) = \int_0^t g(\tau) h(t-\tau) d\tau \\ = \int_0^t e^{-b\tau}[1-b\tau] e^{-a(t-\tau)} d\tau \\ = \int_0^t e^{-at+a\tau-b\tau} (1-b\tau) d\tau \\ = \int_0^t e^{\tau(a-b)-at} (1-b\tau) d\tau = e^{-at} \int_0^t e^{\tau(a-b)} (1-b\tau) d\tau \\ = e^{-at} \left( \int_0^t e^{\tau(a-b)} d\tau - b \int_0^t \tau e^{\tau(a-b)} d\tau \right) + \int_0^t \frac{e^{\tau(a-b)}}{a-b} d\tau \\ = e^{-at} \left( \left. \frac{e^{\tau(a-b)}}{a-b} \right|_0^t - b \left( \left. \frac{\tau e^{\tau(a-b)}}{a-b} \right|_0^t - \int_0^t \frac{e^{\tau(a-b)}}{a-b} d\tau \right) \right) \\ = e^{-at} \left( \frac{e^{+t(a-b)} - 1}{a-b} - b \left( \frac{+t e^{+t(a-b)}}{a-b} - \frac{1}{(a-b)^2} (e^{+t(a-b)} - 1) \right) \right) \\ = \frac{e^{-bt} - e^{-at}}{a-b} - b t e^{-bt} - b \frac{e^{-bt} + e^{-at}}{(a-b)^2}$$

$$= \frac{e^{-bt} - e^{-at}}{a-b} \left( 1 + \frac{b}{a-b} \right) - \frac{bte^{-bt}}{a-b}$$

Being the inverse Laplace transform for our function

8. (b) 14) Want to solve  
 $y'' + 5y' + 6y = e^{-2t}$

Laplace transform problems

$$p^2 L(Y) - p\underset{0}{y}(0) - \underset{0}{y'(0)} + 5(pL(Y) - y(0)) + 6L(Y) = L(e^{-2t})$$

$$L(Y)(p^2 + 5p + 6) = L(e^{-2t})$$

$$L(Y) = \frac{1}{p^2 + 5p + 6} \cdot L(e^{-2t})$$

First try and find inverse of  $\frac{1}{p^2 + 5p + 6} = \frac{1}{(p+3)(p+2)}$

this is on the form  $\frac{1}{(p+a)(p+b)}$  with  $a=3$  and  $b=2$   
 which has an inverse  $(L^{-1}) \frac{e^{-at} - e^{-bt}}{b-a} = \frac{e^{-3t} - e^{-2t}}{2-3}$   
 $= e^{-2t} - e^{-3t}$ , meaning

$$L(Y) = L(e^{-2t} - e^{-3t}) L(e^{-2t}) = G(p) H(p)$$

$$\text{with } g(t) = e^{-2t} - e^{-3t} \text{ and } h(t) = e^{-2t}$$

can find  $y(t)$  from convolution integral

$$L(y(t)) = L \left( \int_0^t g(\tau) h(t-\tau) d\tau \right)$$

$$y(t) = \int_0^t g(\tau) h(t-\tau) d\tau = \int_0^t (e^{-2\tau} - e^{-3\tau}) e^{-2(t-\tau)} d\tau$$

$$= e^{-2t} \int_0^t (e^{-2\tau} - e^{-3\tau}) e^{2\tau} d\tau = e^{-2t} \int_0^t (1 - e^{-\tau}) d\tau$$

$$= e^{-2t} \left[ \tau + e^{-\tau} \right]_0^t = e^{-2t} (t + e^{-t} - 0 - 1) = \frac{te^{-2t} + e^{-3t} - e^{-2t}}{e^{-2t}}$$

$$= \underline{\underline{e^{-2t}(t-1+e^{-t})}}$$

solution to DE

$$8.11.8) \quad y'' + 4y' + 5y = \delta(t-t_0) \quad \text{with } y(0) = y'(0) = 0$$

○ Laplace transform both sides

$$\mathcal{L}[y''] = P^2 \mathcal{L}(y) - \underbrace{P y(0)}_0 - \underbrace{y'(0)}_0 = P^2 \mathcal{L}(y)$$

$$\mathcal{L}[y'] = P \mathcal{L}(y) - \underbrace{y(0)}_0 = P \mathcal{L}(y)$$

$$\text{DE} \Rightarrow P^2 \mathcal{L}(y) + 4P \mathcal{L}(y) + 5 \mathcal{L}(y) = \mathcal{L}(\delta(t-t_0)) = e^{-t_0 P}$$

$$\mathcal{L}(y) (P^2 + 4P + 5) = e^{-t_0 P}$$

$$\mathcal{L}(y) = \frac{e^{-t_0 P}}{P^2 + 4P + 5} \quad \text{To } \gamma \text{ partial fraction decompos.}$$

$$\frac{1}{P^2 + 4P + 5} = \frac{1}{(P+a)(P+b)} \quad \text{where } a = 2+i \quad \& \quad b = 2-i$$

we then get

$$\frac{1}{(P+a)(P+b)} = \frac{A}{(P+a)} + \frac{B}{(P+b)} \Rightarrow I = A(P+b) + B(P+a)$$

$$P = -a) \quad I = A(-a+b) = A(-2-i+2-i) = -2iA$$

$$\Rightarrow A = \frac{-1}{2i} = \frac{i}{2}$$

$$P = -b) \quad I = B(-b+a) = B(-2+i+2+i) = 2iB$$

$$\Rightarrow B = \frac{I}{2i} = -\frac{1}{2}i$$

$$\frac{1}{(P+a)(P+b)} = \frac{\frac{i}{2}}{2(P+2+i)} - \frac{\frac{i}{2}}{2(P+2-i)} \quad \text{we then get}$$

$$\mathcal{L}(y) = \frac{i}{2} e^{-t_0 P} \left( \frac{1}{P+2+i} - \frac{1}{P+2-i} \right)$$

Here we can use  $\mathcal{L}^{-1}\left[\frac{1}{P+a}\right] = e^{-at}$  with

the exponential factor introducing a heavyside step function factor of  $H(t - t_0)$  making the whole expression

$$Y(s) = H(t - t_0) \frac{i}{2} \left( e^{-s(t+i)} - e^{-s(t-i)} \right)$$

$$= H(t - t_0) \frac{i}{2} \left( e^{-st} - e^{+st} \right) e^{-2t}$$

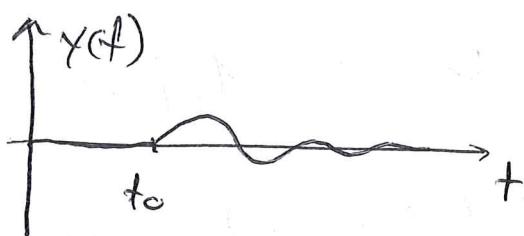
$$= H(t - t_0) e^{-2t} \frac{1}{2i} (e^{it} - e^{-it}) \quad \text{put in } t = t - t_0$$

$$= H(t - t_0) e^{-2t} \sin(t)$$

$$= H(t - t_0) e^{-2(t-t_0)} \sin(t - t_0)$$

~~( $\sin(t) e^{-2t}$ )~~

$$Y(t) = \begin{cases} 0 & t < t_0 \\ e^{-2(t-t_0)} \sin(t - t_0) & t \geq t_0 \end{cases}$$



which stays at rest before, makes sense.

This is a damped harmonic oscillator with push at  $t = t_0$

8.8.5) Want to verify ~~L12~~ L19

Extra problems FRS8140  
Lars Hagerup

$$\text{L12: } \cancel{\int [1 + \cos(at)]} = \frac{p^2 - a^2}{(p^2 + a^2)^2}$$

$$\text{L19: } \int \left[ \frac{\sin(at)}{t} \right] = \arctan\left(\frac{a}{p}\right)$$

We do this by integrating  $\cos(at)$  from L12 wrt a on both sides

$$\int \int [\cos(at)] da = \int \frac{p}{p^2 + a^2} da$$

$$\int \left[ \int \cos(at) da \right] = \frac{p}{p^2} \int \frac{1}{1 + \frac{a^2}{p^2}} da$$

$$\int \left[ \frac{\sin(at)}{t} + C \right] = \frac{1}{p} \int \frac{1}{1 + u^2} p du$$

set to zero...

$$u = \frac{a}{p}, \frac{du}{da} = \frac{1}{p} \Rightarrow da = p du$$

$$\int \left[ \frac{\sin(at)}{t} \right] = \int \frac{1}{1+u^2} du = \arctan(u) =$$

$$\int \left[ \frac{\sin(at)}{t} \right] = \arctan\left(\frac{a}{p}\right)$$

Which is what we wanted to show

$$8.9.3) \quad y'' + z'' - z' = 0 \quad \text{Laplace transform both sides}$$

$$\mathcal{L}(y'') + \mathcal{L}(z'') - \mathcal{L}(z') = 0$$

$$P^2 \mathcal{L}(y) - P \underbrace{y_0}_0 - \underbrace{y'_0}_1 + P^2 \mathcal{L}(z) - P \underbrace{z_0}_0 - \underbrace{z'_0}_1 - (P \mathcal{L}(z) - \underbrace{z_0}_1) = 0$$

use initial conditions  $y_0 = 0, y'_0 = 1, z_0 = 1, z'_0 = 1$

$$P^2 \mathcal{L}(y) - 1 + P^2 \mathcal{L}(z) - P - (P \mathcal{L}(z) - 1) = 0$$

$$P^2 \mathcal{L}(y) = 1 - P^2 \mathcal{L}(z) + P + P \mathcal{L}(z) \quad (1)$$

Do the same for our second DE

$$y' + z' - 2z = 1 - e^{-t} \quad \text{Laplace transform both sides}$$

$$\mathcal{L}(y') + \mathcal{L}(z') - 2\mathcal{L}(z) = \mathcal{L}(1) - \mathcal{L}(e^{-t})$$

$$P \mathcal{L}(y) - \underbrace{y_0}_0 + P \mathcal{L}(z) - \underbrace{z_0}_1 - 2\mathcal{L}(z) = \frac{1}{P} - \frac{1}{P+1}$$

$$P \mathcal{L}(y) + P^2 \mathcal{L}(z) - 2\mathcal{L}(z) = \frac{1}{P} - \frac{1}{P+1} + 1$$

$$\mathcal{L}(y) = \frac{2\mathcal{L}(z)}{P} - \mathcal{L}(z) + \frac{1}{P^2} - \frac{1}{P^2+P} + \frac{1}{P} \quad \text{insert into (1)}$$

~~$$2P \mathcal{L}(z) - P^2 \mathcal{L}(z) + 1 - \frac{P^2}{P^2+P} = 1 - P^2 \mathcal{L}(z) + P + P \mathcal{L}(z) - P$$~~

~~$$2P \mathcal{L}(z) - \frac{P}{P+1} = P \mathcal{L}(z)$$~~

$$P \mathcal{L}(z) = \frac{P}{P+1} \Rightarrow \mathcal{L}(z) = \frac{1}{P+1} \Rightarrow \underline{\mathcal{L}(z) = e^{-t}}$$

Use this result in (1)

~~$$P^2 \mathcal{L}(y) = 1 - P^2 \frac{1}{P+1} + P + \frac{P}{P+1} \quad \text{cancel}$$~~

$$\Rightarrow Y(s) = \frac{1}{s^2} - \frac{1}{s+1} + \frac{1}{s} + \frac{1}{s(s+1)}$$

$$Y(t) = \underbrace{\mathcal{L}^{-1}\left(\frac{1}{s^2}\right)}_{L5 \rightarrow t} - \underbrace{\mathcal{L}^{-1}\left(\frac{1}{s+1}\right)}_{L2 \rightarrow e^{-t}} + \underbrace{\mathcal{L}^{-1}\left(\frac{1}{s}\right)}_{L1} + \underbrace{\mathcal{L}^{-1}\left(\frac{1}{s(s+1)}\right)}_{L7 \text{ with } a=0 \text{ and } b=1} \\ = t - e^{-t} + 1 + 1 - e^{-t} \\ Y(t) = 2 + t - 2e^{-t}$$

and  $Z(t) = e^{-t}$

$$8.9.38) \quad \int_0^\infty e^{-t} (1 - \cos(2t)) dt = \mathcal{L} \left[ 1 - \cos(2t) \right] \\ = \frac{a^2}{s(s^2+a^2)} = \frac{4}{s(s^2+4)} = \frac{4}{s(1+s^2)} = \frac{4}{s(1+4)} = \underline{\underline{\frac{4}{5}}} \\ \text{L5 with } a=2 \qquad \qquad \qquad s=1$$

$$8.11.11) \quad \frac{d^4 Y}{dt^4} - Y = \delta(t-t_0) \quad \text{Laplace transform both sides}$$

$$\mathcal{L}(Y^{(4)}(t)) - \mathcal{L}(Y) = \mathcal{L}(\delta(t-t_0)) = e^{-pt_0}$$

$$\text{Since } Y(0) = Y'(0) = Y''(0) = Y'''(0) = 0 \Rightarrow \mathcal{L}(Y^{(4)}(t)) = p^4 \mathcal{L}(Y)$$

This gives us

$$p^4 \mathcal{L}(Y) - \mathcal{L}(Y) = e^{-pt_0}$$

$$\mathcal{L}(Y) = \frac{e^{-pt_0}}{p^4 - 1} = \cancel{\frac{e^{-pt_0}}{(p-1)(p+1)(p^2+1)}}$$

The exponential factor will give us a heavy shift factor  $t(t-t_0)$  and shift arguments from  $t \rightarrow t-t_0$

To find the inverse we will use 16 steps

Will try to write the fraction using partial fraction decomposition

$$\frac{1}{(P+1)(P-1)(P+i)(P-i)} = \frac{A}{(P+1)} + \frac{B}{(P-1)} + \frac{C}{(P+i)} + \frac{D}{(P-i)}$$

$$1 = A(P-1)(P+i)(P-i) + B(P+1)(P+i)(P-i) + C(P+1)(P-1)(P-i) + D(P+1)(P-1)(P+i)$$

$$P = -1 \quad 1 = A(-2)(-1+i)(-1-i) = A(-2)(1+i^2 - i^2 + 1) \Rightarrow A = -\frac{1}{4}$$

$$P = 1 \quad 1 = B(2)(1+i)(1-i) = 4B \Rightarrow B = \frac{1}{4}$$

$$P = -i \quad 1 = C(1-i)(-1-i)(-2i) = -2iC(-1-i^2 + i^2 - 1) = 4iC \Rightarrow C = \frac{1}{4i}$$

$$P = i \quad 1 = D(1+i)(i-1)2i = 2iD(i-1-1-i) = -4iD \Rightarrow D = -\frac{1}{4i}$$

$$\Rightarrow \frac{1}{P^4-1} = \frac{1}{4} \left( \frac{1}{P-1} - \frac{1}{P+1} - \frac{i}{P+i} + \frac{i}{P-i} \right)$$

$$\Rightarrow Y(t) = \frac{1}{4} \left[ e^{-Pt_0} \left( \frac{1}{P-i} - \frac{1}{P+i} - \frac{i}{P+i} + \frac{i}{P-i} \right) \right], \quad \xi = t-t_0$$

$$= \frac{1}{4} H(\xi) \left( \underbrace{e^{\xi} - e^{-\xi}}_{2 \cosh(\xi)} - i e^{-i\xi} + i e^{i\xi} \right)$$

$$= H \frac{1}{4} \left( 2 \cosh(\xi) + i \underbrace{(e^{i\xi} - e^{-i\xi})}_{2i \sin(\xi)} \right) = \frac{1}{2} (\cosh \xi - \sin \xi) H(\xi)$$

$$= H(t-t_0) \frac{1}{2} (\cosh \xi - \sin \xi) \quad \text{if } \begin{cases} 0 & 0 < t < t_0 \\ \frac{1}{2} [\cosh(t-t_0) - \sin(t-t_0)] & t > t_0 \end{cases}$$

$$= H(t-t_0) \frac{1}{2} (\cosh(t-t_0) - \sin(t-t_0)) \quad \text{discount at } t_0$$