

3. **(1p)** (a) Qual é a transformada de Laplace  $R(s)$  da função de rampa padrão  $r(t) = t$ ? Observe que para  $t < 0$ , todas as funções são zero. (b) A derivada de  $r(t)$  é o passo unitário  $H(t)$ . Assim, a transformada de Laplace de  $H(t)$  pode ser obtida multiplicando  $R(s)$  por  $s$ . Qual é o resultado? (A função de passo unitário é  $H(t)$  em homenagem a Oliver Heaviside.)

$$\textcircled{A} \quad R(s) = \mathcal{L}\{r(t)=t\} = \lim_{\alpha \rightarrow \infty} \int_0^{\alpha} t \cdot e^{-st} dt \rightarrow \begin{array}{l} u=t \\ du=dt \end{array} \quad \begin{array}{l} dv=e^{-st} \\ v=-\frac{e^{-st}}{s} \end{array}$$

$$R(s) = \lim_{\alpha \rightarrow \infty} \left[ -\frac{t \cdot e^{-st}}{s} + \int \frac{e^{-st}}{s} dt \right] \rightarrow \lim_{\alpha \rightarrow \infty} \left[ -\frac{t \cdot e^{-st}}{s} + \left[ \frac{1}{s} \cdot \left( -\frac{e^{-st}}{s} \right) \right] \right]_0^{\alpha}$$

$$\lim_{\alpha \rightarrow \infty} \left[ -\frac{\alpha \cdot e^{-s\alpha}}{s} - \frac{e^{-s\alpha}}{s^2} - \left( \frac{0 \cdot e^{-s \cdot 0}}{s} - \frac{e^{-s \cdot 0}}{s^2} \right) \right] \rightarrow \lim_{\alpha \rightarrow \infty} \left[ -\frac{\alpha \cdot e^{-s\alpha}}{s} - \frac{e^{-s\alpha}}{s^2} + \frac{1}{s^2} \right] \rightarrow \boxed{R(s) = 1/s^2}$$

$$\textcircled{B} \quad \frac{\partial H}{\partial s} = -\int_0^{\infty} r(t) \cdot t \cdot e^{-st} dt \quad \therefore \quad \frac{\partial H}{\partial s} = s \rightarrow \mathcal{L}\{H(t)\} = R(s) \cdot s \rightarrow \frac{1}{s^2} \cdot s \rightarrow \boxed{\mathcal{L}\{H(s)\} = 1/s} \quad p/s > 0!$$

4. **(2p)** Resolva esses problemas de valor inicial pela transformação de Laplace:

- (a)  $y' + y = \exp(i\omega t)$ ,  $y(0) = 8$ ; (b)  $y'' - y = \exp(t)$ ,  $y(0) = 0$ ,  $y'(0) = 0$ ;  
(c)  $y'' + y = 6t$ ,  $y(0) = 0$ ,  $y'(0) = 0$ ; (d)  $y' - i\omega y = \delta(t)$ ,  $y(0)=0$ .

**OBS**  $\mathcal{L}\{F(t)\} = s \cdot \mathcal{L}\{F(t)\} - F(0)$

$$\textcircled{A} \quad y' + y = \exp(i\omega t) \quad \therefore \quad y(0) = 8 \rightarrow \mathcal{L}\{y'\} + \mathcal{L}\{y\} = \mathcal{L}\{\exp(i\omega t)\} \rightarrow s \cdot \mathcal{L}\{y\} - y_0 + \mathcal{L}\{y\} = \underbrace{\mathcal{L}\{\exp(i\omega t)\}}_{\frac{1}{s-i\omega}}$$

$$s \cdot \mathcal{L}\{y\} - 8 + \mathcal{L}\{y\} = \frac{1}{s-i\omega} \rightarrow \mathcal{L}\{y\} \cdot (s+1) = \frac{1}{s-i\omega} + 8$$

$$\mathcal{L}\{y\} = \frac{1}{(s-i\omega) \cdot (s+1)} + \frac{8}{(s+1)} \rightarrow \mathcal{L}\{y\} = \frac{1}{1+i\omega} \cdot \left( \underbrace{\frac{1}{s-i\omega}}_{\exp(i\omega t)} - \underbrace{\frac{1}{s+1}}_{\exp(-t)} \right) + \underbrace{\frac{8}{(s+1)}}_{8 \cdot \exp(-t)}$$

$\mathcal{L}^{-1}\{y\}$

$$\boxed{y(t) = \frac{1}{1+i\omega} [\exp(i\omega t) - \exp(-t)] + 8 \cdot \exp(-t)}$$

**OBS**

$$\frac{1}{(s-i\omega)(s+1)} = \frac{A}{(s+1)} + \frac{B}{(s-i\omega)}$$

$$\rightarrow \frac{As - Ai\omega + Bs + B}{(s-i\omega)(s+1)} \quad \begin{cases} s(A+B) = 0 \\ B - Ai\omega = 1 \end{cases}$$

$$B = -A \quad \therefore \quad -A(1+i\omega) = 1$$

$$-A = \frac{1}{(1+i\omega)} \quad \therefore \quad B = \frac{1}{(1+i\omega)}$$

$$\textcircled{B} \quad y'' - y = \exp(t) \quad \therefore \quad y(0) = 0 \quad \therefore \quad y'(0) = 0 \rightarrow s^2 \cdot \mathcal{L}\{y\} - s \cdot y_0 - y'_0 \quad \therefore \quad \mathcal{L}\{y''\} - \mathcal{L}\{y\} = \mathcal{L}\{\exp(t)\}$$

$$s^2 \cdot \mathcal{L}\{y\} - \mathcal{L}\{y\} = \exp(t) \rightarrow \mathcal{L}\{y\} \cdot (s^2 - 1) = \frac{1}{s-1} \rightarrow \mathcal{L}\{y\} = \frac{1}{(s-1) \cdot (s^2-1)} \rightarrow \mathcal{L}\{y\} = \frac{1}{(s-1) \cdot (s+1) \cdot (s-1)}$$

$$\mathcal{L}\{y\} = \frac{1}{4 \cdot (s+1)} - \frac{1}{4 \cdot (s-1)} + \frac{1}{2 \cdot (s-1)^2}$$

$\mathcal{L}^{-1}\{y\}$

$$\boxed{y(t) = \frac{\exp(-t)}{4} - \frac{\exp(t)}{4} + \frac{t \cdot \exp(t)}{2}}$$

$$\textcircled{C} \quad y'' + y = 6t \quad \therefore \quad y(0) = 0 \quad \therefore \quad y'(0) = 0 \rightarrow \mathcal{L}\{y''\} + \mathcal{L}\{y\} = 6t \rightarrow s^2 \cdot \mathcal{L}\{y\} + \mathcal{L}\{y\} = \mathcal{L}\{6t\} \rightarrow \mathcal{L}\{y\} \cdot (s^2+1) = \frac{6}{s^2}$$

$$\mathcal{L}\{y\} = \frac{1}{s^2+1} \cdot \frac{6}{s^2} \rightarrow \text{Aplicando } \mathcal{L}^{-1}\{y\} \rightarrow \boxed{y(t) = 6t - 6 \cdot \sin(t)}$$

$$\textcircled{D} \quad y' - i\omega y = \delta(t) \quad \therefore \quad y(0) = 0 \rightarrow \mathcal{L}\{y'\} - \mathcal{L}\{i\omega y\} = \mathcal{L}\{\delta(t)\} \rightarrow s \cdot \mathcal{L}\{y\} - i\omega \cdot \mathcal{L}\{y\} = \mathcal{L}\{\delta(t)\}$$

$$\mathcal{L}\{y\} \cdot (s-i\omega) = \mathcal{L}\{\delta(t)\} \rightarrow \mathcal{L}\{y\} = \frac{\mathcal{L}\{\delta(t)\}}{s-i\omega} \rightarrow \text{Aplicando } \mathcal{L}^{-1}\{y\} \rightarrow \boxed{y(t) = \exp(i\omega t)}$$

5. **(2p)** Transforme a equação variável de tempo de Bessel  $ty'' + y' + ty = 0$  usando  $\mathcal{L}[ty] = -dY/ds$  para encontrar uma equação de primeira ordem para  $Y$ . Separando variáveis ou substituindo  $Y(s) = C/\sqrt{1+s^2}$ , encontre a transformação de Laplace da função Bessel  $y=J_0$ .

$$t \cdot y'' + y' + t \cdot y = 0 \quad \therefore \quad \mathcal{L}\{ty\} = -\frac{dy}{ds} \quad \therefore \quad Y(s) = \frac{C}{\sqrt{1+s^2}}$$

$$\hookrightarrow \mathcal{L}\{t \cdot y''\} + \mathcal{L}\{y'\} + \mathcal{L}\{t \cdot y\} = \mathcal{L}\{0\} \rightarrow \frac{d}{ds} (s^2 \mathcal{L}\{y\} - s \cdot y_0 - y'_0) + s \cdot \mathcal{L}\{y\} - y_0 - \frac{d\mathcal{L}\{y\}}{ds} = 0$$

$$\rightarrow -2s \cdot \mathcal{L}\{y\} - s^2 \cdot \frac{d\mathcal{L}\{y\}}{ds} + y_0 + s \cdot \mathcal{L}\{y\} - y_0 - \frac{d\mathcal{L}\{y\}}{ds} = 0 \rightarrow -s \cdot \mathcal{L}\{y\} - \frac{d\mathcal{L}\{y\}}{ds} \cdot (s^2+1) = 0$$

$$\rightarrow \mathcal{L}\{y\} = -\frac{d\mathcal{L}\{y\}}{ds} \cdot \frac{s^2+1}{s} \quad \dots \quad \text{Logo: } y(s) = -\frac{dy(s)}{ds} \cdot \frac{s^2+1}{s} \quad \therefore \quad -\int \frac{s}{s^2+1} ds = \int \frac{1}{y(s)} dy(s) \quad \rightarrow \ln(y(s))$$

$$\rightarrow -\frac{1}{2} \cdot \ln(s^2+1) + K = \ln(y(s)) \rightarrow \exp(-\frac{1}{2} \cdot \ln(s^2+1) + K) = y(s) \quad \rightarrow \frac{u=s^2+1}{\frac{du}{ds}=2s} \quad \left\{ \int \frac{1}{2u} du \rightarrow \frac{1}{2} \cdot \ln(u) \rightarrow \frac{1}{2} \cdot \ln(s^2+1) + K \right.$$

$$\rightarrow y(s) = \underbrace{\exp(K)}_C \cdot \exp(-\frac{1}{2} \cdot \ln(s^2+1)) \rightarrow y(s) = C \cdot \exp(\ln(s^2+1)^{-\frac{1}{2}}) \rightarrow y(s) = C \cdot (s^2+1)^{-\frac{1}{2}} \rightarrow \boxed{y(s) = \frac{C}{\sqrt{1+s^2}}} \quad \text{OK!}$$