

(You will be given this table on the exam.)

$\mathcal{L}\{e^{at}\} = \frac{1}{s-a}$	$\mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$
$\mathcal{L}\{t^a\} = \frac{\Gamma(a+1)}{s^{a+1}}$	$\mathcal{L}\left\{\frac{1}{\sqrt{t}}\right\} = \frac{\sqrt{\pi}}{\sqrt{s}}$
$\Gamma(x) = \int_0^\infty e^{-t} t^{x-1} dt$	$\Gamma(1/2) = \sqrt{\pi}$
$\mathcal{L}\{\cosh(at)\} = \frac{s}{s^2 - a^2}$	$\mathcal{L}\{\sinh(at)\} = \frac{a}{s^2 - a^2}$
$\mathcal{L}\{\cos(at)\} = \frac{s}{s^2 + a^2}$	$\mathcal{L}\{\sin(at)\} = \frac{a}{s^2 + a^2}$
$\mathcal{L}\left\{\frac{1}{2a^3}(\sin at - at \cos at)\right\} = \frac{1}{(s^2 + a^2)^2}$	$\mathcal{L}\left\{\frac{t}{2a} \sin at\right\} = \frac{s}{(s^2 + a^2)^2}$
$\mathcal{L}\left\{\frac{1}{2a}(\sin at + at \cos at)\right\} = \frac{s^2}{(s^2 + a^2)^2}$	$\mathcal{L}\{e^{at}f(t)\} = F(s-a)$
$\mathcal{L}\{f'(t)\} = sF(s) - f(0)$	$\mathcal{L}\{f''(t)\} = s^2F(s) - sf(0) - f'(0)$
$\mathcal{L}\{u_a(t)\} = \mathcal{L}\{u(t-a)\} = \frac{1}{s}e^{-sa}$	$\mathcal{L}\{u(t-a)f(t-a)\} = e^{-as}F(s)$
$\mathcal{L}\{\delta(t)\} = 1$	$\mathcal{L}\{\delta(t-a)\} = \mathcal{L}\{\delta_a(t)\} = e^{-sa}$
$\mathcal{L}\left\{\int_0^t f(u) du\right\} = \frac{1}{s}F(s)$	$\mathcal{L}^{-1}\left\{\frac{1}{s}F(s)\right\} = \int_0^t f(u) du$
$(f * g)(t) = \int_0^t f(u)g(t-u) du$	$\mathcal{L}\{(f * g)(t)\} = F(s)G(s)$
$\mathcal{L}\{t f(t)\} = -F'(s)$	$\mathcal{L}\{t^n f(t)\} = (-1)^n F^{(n)}(s)$
$\mathcal{L}\left\{\frac{1}{t}f(t)\right\} = \int_s^\infty F(u) du$	$\mathcal{L}^{-1}\{F(s)\} = t\mathcal{L}^{-1}\left\{\int_s^\infty F(u) du\right\}$
$\cosh t = \frac{1}{2}(e^t + e^{-t})$	$\sinh t = \frac{1}{2}(e^t - e^{-t})$

1. Write the system

$$\begin{cases} x'' = y - 2x \\ y' = x + 2y \end{cases}$$

as a linear differential equation.

2. Solve the initial value problem

$$\mathbf{x}' = \begin{bmatrix} 3 & -1 \\ 5 & -3 \end{bmatrix} \mathbf{x}, \quad \mathbf{x}(0) = \begin{bmatrix} 5 \\ -3 \end{bmatrix}$$

3. Suppose $F(s) = \mathcal{L}\{\sqrt{t^2 + 1}\}$, calculate

$$\mathcal{L}^{-1}\left\{\frac{F'(s)}{s}\right\}.$$

4. Let $\mathbf{x}$ be the solution to

$$\mathbf{x}' = \begin{bmatrix} 1 & 1 \\ -1 & 1 \end{bmatrix} \mathbf{x}, \quad \mathbf{x}(0) = \begin{bmatrix} 1 \\ -1 \end{bmatrix}$$

What is $\mathbf{x}(\pi)$?

5. The Bessel function of order 0, denoted $J_0(t)$, can be define for $t \geq 0$ via the Laplace transform as

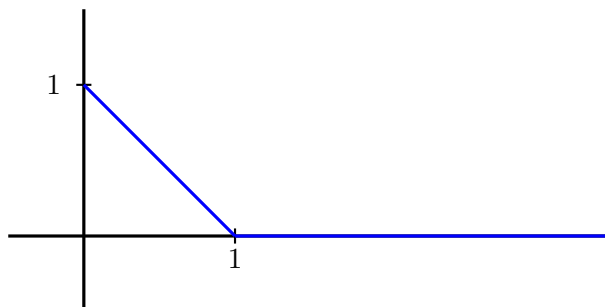
$$\mathcal{L}\{J_0(t)\} = \frac{1}{\sqrt{s^2 + 1}}.$$

What is $(J_0 * J_0)(t)$?

6. Solve the system

$$\frac{d\mathbf{x}}{dt} = \begin{bmatrix} 1 & 0 & 0 \\ 3 & 2 & 5 \\ 2 & 1 & -2 \end{bmatrix} \mathbf{x}$$

7. Let $f(t)$ be given by the graph



Calculate $\mathcal{L}\{f(t)\}$, as well as its domain.

8. The matrix

$$A = \begin{bmatrix} 1 & 2 \\ 2 & 1 \end{bmatrix}$$

has eigenvalues -1 and 3 . Find the solution to the equation $\mathbf{x}' = \mathbf{A}\mathbf{x}$?

9. Use the Laplace transform to solve

$$y'' - 3y' + 2y = \sin t, \quad y(0) = 1, y'(0) = 2$$

10. Solve the differential equation

$$tx'' - 2x' + tx = -\cos t, \quad x(0) = x'(0) = 0.$$

(Hint: If $X(s) = \mathcal{L}\{x(t)\}$ then X satisfies a linear first order differential equation).

11. Solve the system

$$\begin{aligned} x_1' &= 2x_1 - x_2 \\ x_2' &= 3x_1 + x_2 \end{aligned}$$

12. If x and y are solutions of $x' = x + 3y$, $y' = x + 4y$, $x(0) = 2$, $y(0) = 1$, find $x(1)$.

13. Find the product of the eigenvalues of $\begin{bmatrix} 1 & 1 & 0 \\ 0 & 2 & 1 \\ 0 & 2 & -2 \end{bmatrix}$

14. Compute $\mathcal{L}\left\{\frac{e^t - \cos t}{t}\right\}$.

15. Let $f(t) = \mathcal{L}^{-1}\left\{\frac{-3s^2 + 3s + 4}{s^3 + 4s^2}\right\}$. Compute $f(0)$.

16. A mass $m = 1$ is attached to a spring with constant $k = 4$. Assume no damping force is present and the mass lie at rest in its equilibrium position. At time $t = 0$, the mass is hit with a hammer with a unit impulse in the positive direction.

- (a) Give an expression for the motion of the mass as a function of time
- (b) List all times between 0 and 3π that the mass is at its equilibrium position

At time $t = 3\pi$, the mass is once again struck with a unit impulse in the positive direction.

- (c) List all times after 3π that the mass is at its equilibrium position.
- (d) Sketch the motion of the mass from $t = 0$ onwards