

Math 217 - November 15, 2010

Solutions

- Delta function review
- Power series
- General overview for exam

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

1. Convert using a Laplace Transform $x'' + 4x = 6\delta(t)$, $x(0) = 0, x'(0) = 0$
Solution: $s^2X + 4X = 6$, $x = 3 \sin 2t$.
2. Convert using a Laplace Transform $x'' + 4x = 6\delta(t-3)$, $x(0) = 0, x'(0) = 0$
Solution: $s^2X + 4X = 6e^{-3s}$, $x = 3u(t-3) \sin 2(t-3)$.
3. Convert using a Laplace Transform $x'' + 4x = 6\delta(t)$, $x(0) = 1, x'(0) = 2$
Solution: $s^2X - s - 2 + 4X = 6$, $x = 4 \sin 2t + \cos 2t$.

4. Convert using a Laplace Transform $x'' + 4x = 6\delta(t - 3)$, $x(0) = 1, x'(0) = 2$
Solution: $s^2X - s - 2 + 4X = 6e^{-3s}$, $X = e^{-3s}\frac{6}{s^2+4} + \frac{s+2}{s^2+4}$ $x = 6u(t-3)\sin 2(t-3) + \sin 2t + \cos 2t$
5. Solve the previous problems.

Lecture Problems

6. Write out the series centered at $x = 0$ for the functions

- (a) $e^x = \sum_{n=0}^{\infty} \frac{1}{n!}x^n$
- (b) $\cos x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n)!}x^{2n}$
- (c) $\sin x = \sum_{n=0}^{\infty} \frac{(-1)^n}{(2n+1)!}x^{2n+1}$
- (d) $\cosh x = \sum_{n=0}^{\infty} \frac{1}{(2n)!}x^{2n}$
- (e) $\sinh x = \sum_{n=0}^{\infty} \frac{1}{(2n+1)!}x^{2n+1}$
- (f) $\ln(1+x) = \sum_{n=0}^{\infty} \frac{(-1)^{n+1}}{n}x^n$
- (g) $\frac{1}{1-x} = \sum_{n=0}^{\infty} x^n$
- (h) $(1+x)^\alpha = 1 + \alpha x + \frac{\alpha(\alpha-1)}{2!}x^2 + \frac{\alpha(\alpha-1)(\alpha-2)}{3!}x^3 + \dots$

7. Chapter 4 (4.1 only)

- (a) What is a system of differential equations?
- (b) What is a linear system of differential equations?
- (c) Why are first order systems of differential equations so important.
- (d) How can you visualize a first order system of differential equations?
- (e) What are some of the applications we were able to solve using systems?

8. Chapter 5 (5.1 and 5.2 only)

- (a) What are some operations you can do with matrices?
- (b) What is the identity matrix?
- (c) What is an inverse matrix?
- (d) How can you write a system of differential equations using matrices?
- (e) How does the Wronskian apply to linear systems?
- (f) What does the general solution look like for a homogeneous linear system?
- (g) What is an eigenvalue and an eigenvector?
- (h) How many eigenvalues and eigenvectors do you expect a matrix to have?
- (i) How do you find eigenvalues and eigenvectors?
- (j) How do eigenvalues and eigenvectors help you solve systems?
- (k) What about complex eigenvalues and eigenvectors?

9. Chapter 7 (7.1-7.6)

- (a) What is the definition of the Laplace transform?
- (b) What is the Gamma function?
- (c) How do we typically find the Laplace transform of a function?
- (d) Given a function of s , how can we tell if it is the Laplace transform of some function of t ?
- (e) Can you take the Laplace transform of any function of t ?
- (f) How do you Laplace transform a differential equation?
- (g) Once you transform a differential equation, how does this help you solve the differential equation?
- (h) What is our main technique for taking the inverse Laplace transform?
- (i) What is the convolution of two functions?
- (j) How do convolutions help us solve differential equations?
- (k) How do you take the transform of a piecewise defined function?
- (l) What is the delta function and how do you take its Laplace transform?
- (m) What is the unit step function and why do we care about it?