

Instructions: Show all work. Answers without work required to obtain the solution will not receive full credit. Some questions may contain multiple parts: be sure to answer all of them. Give exact answers unless specifically asked to estimate.

1. Determine if $y_1 = \sin x, y_2 = \cos x$ are orthogonal under the inner product $\langle f, g \rangle = \int_{-\pi}^{\pi} f(x)g(x)dx$.

$$\int_{-\pi}^{\pi} \sin x \cos x dx = \frac{1}{2} \sin^2 x \Big|_{-\pi}^{\pi} = 0$$

Yes, they are orthogonal since their inner product is zero

2. Express each piecewise function in terms of the unit step function.

a. $f(t) = \begin{cases} t^2, & 0 \leq t < 2 \\ 1, & t \geq 2 \end{cases}$

$$t^2 + u(t-2)(1-t^2) = f(t)$$

MATLAB notation

$$(t-2)^2 + 4(t-2)$$

$$t^2 = t^2 - 4t + 4 + 4t - 4$$

$$f(t) = t^2 + 4t$$

$$1 - t^2 = 1 - (t-2)^2 - 4(t-2)$$

$$f_2(t) = 1 - t^2 - 4t$$

$$f(t) = t^2 + u_2(t) [1 - (t-2)^2 - 4(t-2)] \text{ (textbook)}$$

b. $f(t) = \begin{cases} t, & 0 \leq t < 1 \\ t-1, & 1 \leq t < 2 \\ t-2, & 2 \leq t < 3 \\ 0, & t \geq 3 \end{cases}$

$$t - u_1(-1) - (-2)u_2 - u_3 f(t-3)$$

$$f(t) = t + u_1 + 2u_2 - u_3[-(t-3)-3] \text{ (textbook)}$$

$$f(t) = t + u(t-1)(t-1-t) + u(t-2)(t-2-t+1) + u(t-3)(2-t)$$

MATLAB not.

3. Find the inverse Laplace transform (using the table) of each function.

a. $F(s) = \frac{e^{-2s}}{s^2+s-2} = e^{-2s} \left(\frac{1}{(s+2)(s-1)} \right)$

$$u_2(t) \left(\frac{1}{3} e^{-2t} + \frac{1}{3} e^t \right)$$

$$f(t) = \frac{1}{3} u_2(t) [e^t - e^{-2t}]$$

b. $F(s) = \frac{s}{(s+1)(s^2+4)} = \frac{A}{s+1} + \frac{Bs+C}{s^2+4}$

$$As^2 + 4A + Bs^2 + Bs + Cs + C = s$$

$$A+B=0 \quad A = -1/5$$

$$B+C=1 \quad B = 1/5$$

$$4A+C=0 \quad C = 4/5$$

$$-\frac{1}{5} \left(\frac{1}{s+1} \right) + \frac{1}{5} \left(\frac{s+4}{s^2+4} \right) =$$

$$-\frac{1}{5} \left(\frac{1}{s+1} \right) + \frac{1}{5} \left(\frac{s}{s^2+4} \right) + \frac{4}{5} \left(\frac{1}{s^2+4} \right)$$

$$f(t) = -\frac{1}{5} e^{-t} + \frac{1}{5} \cos 2t + \frac{4}{5} \sin 2t$$

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

$$\frac{A}{s+2} + \frac{B}{s-1} =$$

$$-\frac{1}{3} \left(\frac{1}{s+2} \right) + \frac{1}{3} \left(\frac{1}{s-1} \right)$$

$$As - A + Bs + 2B = 1$$

$$A+B=0 \quad A = -1/3$$

$$-A+2B=1 \quad B = 1/3$$

4. Use the table to find the Laplace transform of $f(t) = \int_0^t (t-\tau) \cos 2\tau d\tau$.

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

$$f(t-\tau) = g(\tau) = \cos 2\tau$$

$$F(s) = \frac{1}{s^2} \quad G(s) = \frac{s}{s^2+4}$$

$$\frac{s}{s^2(s^2+4)} = \left[\frac{1}{s(s^2+4)} \right]$$

5. Use Laplace transforms to solve.

a. $y'' + 3y' + 2y = u_2(t), y(0) = 0, y'(0) = 1$

$$s^2 F(s) - s(0) - 1 + 3(sF(s) - 0) + 2F(s) = \frac{e^{-2s}}{s}$$

$$F(s)(s^2 + 3s + 2) - 1 = \frac{e^{-2s}}{s} + \frac{1}{s}$$

$$F(s) = \left(\frac{e^{-2s} + s}{s(s^2 + 3s + 2)} \right) = \frac{e^{-2s}}{s(s+2)(s-1)} + \frac{1}{s(s+2)(s-1)}$$

$$\frac{A}{s} + \frac{B}{s+2} + \frac{C}{s-1} \quad \begin{array}{l} A+B+C=0 \\ 3A-B+2C=0 \\ 2A=1 \end{array} \quad \begin{array}{l} A+B \\ s+2 \quad s-1 \end{array} \quad \begin{array}{l} A+B=0 \\ -A+2B=1 \end{array} \quad \begin{array}{l} A = -1/3 \\ B = 1/3 \end{array} \quad \rightarrow$$

b. $y'' + 2y' + 2y = \delta(t-\pi), y(0) = 1, y'(0) = 0$

$$s^2 F(s) - s + 2(sF(s) - 1) + 2F(s) = e^{-\pi s}$$

$$F(s)(s^2 + 2s + 2) - s - 2 = e^{-\pi s}$$

$$F(s)(s^2 + 2s + 2) = e^{-\pi s} + s + 2$$

$$F(s) = \frac{e^{-\pi s} + s + 2}{s^2 + 2s + 2} = \frac{e^{-\pi s} + (s+1) + 1}{(s+1)^2 + 1} = \frac{e^{-\pi s}}{(s+1)^2 + 1} + \frac{s+1}{(s+1)^2 + 1} + \frac{1}{(s+1)^2 + 1}$$

$$y(t) = e^{-t} \cos t + e^{-t} \sin t + u_{\pi}(t) \sin(t-\pi) e^{-t+\pi}$$

5 cont'd

$$e^{-2s} \left(\frac{1/2}{s} + \frac{1/6}{s+2} + \frac{-2/3}{s-1} \right) + \frac{-1/3}{s+2} + \frac{1/3}{s-1}$$

$$Y(t) = \frac{1}{2}u_2 + \frac{1}{6}e^{-2t}u_2 - \frac{2}{3}u_2e^t - \frac{1}{3}e^{-2t} + \frac{1}{3}e^t$$

$$\left(\frac{1}{2} + \frac{1}{6}e^{-2t} - \frac{2}{3}e^t \right)u_2 - \frac{1}{3}e^{-2t} + \frac{1}{3}e^t$$

| <i>Laplace transforms – Table</i> | | | |
|---------------------------------------|---|------------------------------------|---|
| $f(t) = L^{-1}\{F(s)\}$ | $F(s)$ | $f(t) = L^{-1}\{F(s)\}$ | $F(s)$ |
| $a \quad t \geq 0$ | $\frac{a}{s} \quad s > 0$ | $\sin \omega t$ | $\frac{\omega}{s^2 + \omega^2}$ |
| $at \quad t \geq 0$ | $\frac{a}{s^2}$ | $\cos \omega t$ | $\frac{s}{s^2 + \omega^2}$ |
| e^{-at} | $\frac{1}{s+a}$ | $\sin(\omega t + \theta)$ | $\frac{s \sin \theta + \omega \cos \theta}{s^2 + \omega^2}$ |
| te^{-at} | $\frac{1}{(s+a)^2}$ | $\cos(\omega t + \theta)$ | $\frac{s \cos \theta - \omega \sin \theta}{s^2 + \omega^2}$ |
| $\frac{1}{2}t^2 e^{-at}$ | $\frac{1}{(s+a)^3}$ | $t \sin \omega t$ | $\frac{2\omega s}{(s^2 + \omega^2)^2}$ |
| $\frac{1}{(n-1)!} t^{n-1} e^{-at}$ | $\frac{1}{(s+a)^n}$ | $t \cos \omega t$ | $\frac{s^2 - \omega^2}{(s^2 + \omega^2)^2}$ |
| e^{at} | $\frac{1}{s-a} \quad s > a$ | $\sinh \omega t$ | $\frac{\omega}{s^2 - \omega^2} \quad s > \omega $ |
| te^{at} | $\frac{1}{(s-a)^2}$ | $\cosh \omega t$ | $\frac{s}{s^2 - \omega^2} \quad s > \omega $ |
| $\frac{1}{b-a} (e^{-at} - e^{-bt})$ | $\frac{1}{(s+a)(s+b)}$ | $e^{-at} \sin \omega t$ | $\frac{\omega}{(s+a)^2 + \omega^2}$ |
| $\frac{1}{a^2} [1 - e^{-at}(1 + at)]$ | $\frac{1}{s(s+a)^2}$ | $e^{-at} \cos \omega t$ | $\frac{s+a}{(s+a)^2 + \omega^2}$ |
| t^n | $\frac{n!}{s^{n+1}} \quad n = 1, 2, 3, \dots$ | $e^{at} \sin \omega t$ | $\frac{\omega}{(s-a)^2 + \omega^2}$ |
| $t^n e^{at}$ | $\frac{n!}{(s-a)^{n+1}} \quad s > a$ | $e^{at} \cos \omega t$ | $\frac{s-a}{(s-a)^2 + \omega^2}$ |
| $t^n e^{-at}$ | $\frac{n!}{(s+a)^{n+1}} \quad s > a$ | $1 - e^{-at}$ | $\frac{a}{s(s+a)}$ |
| \sqrt{t} | $\frac{\sqrt{\pi}}{2s^{3/2}}$ | $\frac{1}{a^2} (at - 1 + e^{-at})$ | $\frac{1}{s^2(s+a)}$ |
| $\frac{1}{\sqrt{t}}$ | $\frac{\sqrt{\pi}}{\sqrt{s}} \quad s > 0$ | $f(t - t_1)$ | $e^{-t_1 s} F(s)$ |
| $g(t) \cdot p(t)$ | $G(s) \cdot P(s)$ | $f_1(t) \pm f_2(t)$ | $F_1(s) \pm F_2(s)$ |
| $\int f(t) dt$ | $\frac{F(s)}{s} + \frac{f^{-1}(0)}{s}$ | $\delta(t)$ unit impulse | 1 all s |
| $\frac{df}{dt}$ | $sF(s) - f(0)$ | $\frac{d^2 f}{dt^2}$ | $s^2 F(s) - sf(0) - f'(0)$ |
| $\frac{d^n f}{dt^n}$ | $s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - s^{n-3} f''(0) - \dots - f^{(n-1)}(0)$ | | |