

Solutions to 18.03 Problem Set 7 Part II

31. (a) $\mathcal{L}(f(at); s) = \int_0^\infty f(at)e^{-st} dt$. Let $u = at$, so $du = a dt$. Then $\mathcal{L}(f(at); s) = \int_0^\infty f(u)e^{-su/a} \frac{du}{a} = \frac{1}{a} F\left(\frac{s}{a}\right)$.

(b) $\mathcal{L}(e^{(k+i\omega)t}; s) = \frac{1}{s-(k+i\omega)} = \frac{(s-k)+i\omega}{(s-k)^2+\omega^2}$, so $\mathcal{L}(e^{kt} \cos(\omega t); s) = \operatorname{Re}(\mathcal{L}(e^{(k+i\omega)t}; s)) = \frac{s-k}{(s-k)^2+\omega^2}$ and $\mathcal{L}(e^{kt} \sin(\omega t); s) = \operatorname{Im}(\mathcal{L}(e^{(k+i\omega)t}; s)) = \frac{\omega}{(s-k)^2+\omega^2}$.

32. (a) Using the s -derivative rule, $\mathcal{L}(t \sin(\omega t); s) = -\frac{d}{ds} \left(\frac{\omega}{s^2+\omega^2} \right) = \frac{2\omega s}{(s^2+\omega^2)^2}$ and $\mathcal{L}(t \cos(\omega t); s) = -\frac{d}{ds} \left(\frac{s}{s^2+\omega^2} \right) = \frac{s^2-\omega^2}{(s^2+\omega^2)^2}$. Hence

$$\mathcal{L}\left(\frac{t}{2\omega} \sin(\omega t); s\right) = \frac{s}{(s^2 + \omega^2)^2}.$$

Also $\mathcal{L}\left(\frac{1}{\omega} \sin(\omega t); s\right) = \frac{s^2+\omega^2}{(s^2+\omega^2)^2}$, so

$$\mathcal{L}\left(\frac{1}{2\omega^2} \left(\frac{1}{\omega} \sin(\omega t) - t \cos(\omega t)\right); s\right) = \frac{1}{(s^2 + \omega^2)^2}.$$

(b) Write $f(t) = \frac{e^{at}-1}{t}$, and $F(s) = \mathcal{L}(f(t); s)$. Then $\mathcal{L}(tf(t); s) = \mathcal{L}(e^{at}-1; s) = \frac{1}{s-a} - \frac{1}{s}$. Also $\mathcal{L}(tf(t); s) = -\frac{dF(s)}{ds}$ by the s -derivative rule, so $\frac{dF(s)}{ds} = \frac{1}{s} - \frac{1}{s-a}$. Hence $F(s) = \ln(s) - \ln(s-a) + c = -\ln(1-a/s) + c$ for some c . We know that $\lim_{s \rightarrow \infty} F(s) = 0$, which will allow us to find c . As $s \rightarrow \infty$, $-\ln(1-a/s) \rightarrow -\ln 1 = 0$, so $c = 0$.

For the second half, let $f(t) = \frac{\sin(\omega t)}{t}$, and let $F(s) = \mathcal{L}(f(t); s)$. Then $\mathcal{L}(tf(t); s) = \mathcal{L}(\sin(\omega t); s) = \frac{\omega}{s^2+\omega^2}$. Also $\mathcal{L}(tf(t); s) = -\frac{dF(s)}{ds}$, so $\frac{dF(s)}{ds} = \frac{-\omega}{s^2+\omega^2}$. Integrating: $F(s) = c - \arctan(s/\omega)$ for some c . As $s \rightarrow \infty$, $\arctan(s/\omega) \rightarrow \pi/2$, so $c = \pi/2$.

33. (a)

$$\begin{aligned} \mathcal{L}(t^2 \sin(\omega t); s) &= \operatorname{Im}(\mathcal{L}(t^2 e^{i\omega t}; s)) \\ &= \operatorname{Im}\left(\frac{2}{(s-i\omega)^3}\right) \end{aligned}$$

Rationalize the denominator by multiplying top and bottom by $(s+i\omega)^3$:

$$\begin{aligned} \mathcal{L}(t^2 \sin(\omega t); s) &= \operatorname{Im}\left(\frac{2(s+i\omega)^3}{(s^2+\omega^2)^3}\right) \\ &= \operatorname{Im}\left(\frac{2(s^3-3s\omega^2) + 2i(3s^2\omega - \omega^3)}{(s^2+\omega^2)^3}\right) \\ &= \frac{2(3s^2\omega - \omega^3)}{(s^2+\omega^2)^3}. \end{aligned}$$

Similarly,

$$\mathcal{L}(te^t \cos(\omega t); s) = \operatorname{Re}(\mathcal{L}(te^{(1+i\omega)t}; s))$$

$$\begin{aligned}
&= \operatorname{Re} \left(\frac{1}{(s-1-i\omega)^2} \right) \\
&= \operatorname{Re} \left(\frac{(s-1+i\omega)^2}{((s-1)^2 + \omega^2)^2} \right) \\
&= \operatorname{Re} \left(\frac{(s-1)^2 - \omega^2 + 2i(s-1)\omega}{((s-1)^2 + \omega^2)^2} \right) \\
&= \frac{(s-1)^2 - \omega^2}{((s-1)^2 + \omega^2)^2}.
\end{aligned}$$

Finally, $\mathcal{L}(t^{1/2}e^t; s) = \frac{\Gamma(3/2)}{(s-1)^{3/2}} = \frac{\sqrt{\pi}}{2(s-1)^{3/2}}$ (as $\Gamma(3/2) = \frac{1}{2}\Gamma(1/2) = \sqrt{\pi}/2$).

(b) The graph of the “bump” is a rectangle with base b and height $1/b$ (hence area 1). As $b \rightarrow 0$, the bump becomes tall and skinny. $\mathcal{L}(u_a; s) = e^{-as}/s$, so

$$\mathcal{L}(d(t); s) = \frac{1}{bs}(e^{-as} - e^{-(a+b)s}) = \frac{e^{-as}}{s} \left(\frac{1 - e^{-bs}}{b} \right).$$

The limit $\lim_{b \rightarrow 0} \left(\frac{1 - e^{-bs}}{b} \right)$ is *by definition* the derivative of $-e^{-bs}$ with respect to b at $b = 0$, which we know is s . Alternatively, by L’Hopital’s rule, $\lim_{b \rightarrow 0} \frac{1 - e^{-bs}}{b} = s$. Thus $\lim_{b \rightarrow 0} \mathcal{L}(d(t); s) = e^{-as}$.