

# Amath 351 Homework 7

Tom Trogdon

Due August 12, 2011

## Exercise 1 B&D 6.2

Find  $\mathcal{L}\{f(t)\}$  for the following functions:

1.  $f(t) = t$

2.  $f(t) = t^2$

3.  $f(t) = t^n$ ,  $n$  a positive integer.

4.  $f(t) = \cos bt$

Note: Use  $\cos bt = (e^{ibt} + e^{-ibt})/2$  and you may assume that elementary integration formulas carry over to complex-valued functions.

5.  $f(t) = \cosh bt$

Note:  $\cosh bt = (e^{bt} + e^{-bt})/2$  and it is easiest to obtain this from  $\mathcal{L}\{\cos bt\}$  by making a re-definition of  $b$ .

## Exercise 2 B&D 6.2

**The Gamma Function.** The gamma function is denoted by  $\Gamma(p)$  and is defined by the integral

$$\Gamma(p+1) = \int_0^{\infty} e^{-x} x^p dx.$$

The integral converges as  $x \rightarrow \infty$  for all  $p$ . For  $p < 0$  it is also improper because the integrand become unbounded as  $x \rightarrow 0$ . However, the integral can be shown to converge at  $x = 0$  for  $p > -1$ .

(a) Show that for  $p > 0$

$$\Gamma(p+1) = p\Gamma(p).$$

(b) Show that  $\Gamma(1) = 1$ .

(c) If  $p$  is a positive integer  $n$ , show that

$$\Gamma(n+1) = n!.$$

Since  $\Gamma(p)$  is also defined when  $p$  is not an integer this function provides an extension of the factorial function to nonintegral values of the independent variable. Note that it is also consistent to define  $0! = 1$

## Exercise 3 B&D 6.2

Solve the following initial value problems with Laplace transforms.

(a)  $y'' - y' - 6y = 0$ ,  $y(0) = 1$ ,  $y'(0) = -1$ .

(b)  $y'' - 2y' + 2y = 0$ ,  $y(0) = 1$ ,  $y'(0) = 0$ .

**Exercise 4** B&D 6.4-5

Solve each of the following initial value problems.

(a)

$$y'' + y = f(t), \quad y(0) = 0, \quad y'(0) = 1, \quad f(t) = \begin{cases} 1 & \text{if } 0 \leq t < \pi/2 \\ 0 & \text{if } \pi/2 \leq t < \infty. \end{cases}$$

(b)

$$2y'' + y' + 6y = \delta(t - \pi/6) \sin t, \quad y(0) = 0, \quad y'(0) = 0,$$

**Exercise 5** B&D 6.6

Express the solution to of the given initial value problem in terms of a convolution integral.

$$y'' + 4y' + 4y = g(t), \quad y(0) = 2, \quad y'(0) = -3.$$

Assume that  $G(s) = \mathcal{L}\{g(t)\}$  exists.