

## Laplace Transforms Review Solutions

1. Compute transforms from the definition:

$$(a) \int_0^2 3e^{-st} dt + \int_2^\infty (6-t)e^{-st} dt = \frac{3}{s} - \frac{3}{s}e^{-2s} + e^{-2s} \left( \frac{4}{s} - \frac{1}{s^2} \right)$$

$$(b) \int_0^5 e^{-t}e^{-st} dt - \int_5^\infty e^{-st} dt = \frac{1-e^{-5(s+1)}}{s+1} - \frac{e^{-5s}}{s}$$

2. (a)  $f(t) = 3(1 - u(t-2)) + (6-t)u(t-2)$  or  $3(u(t) - u(t-2)) + (6-t)u(t-2)$

For the Laplace Transform, use  $f(t-a)u(t-a)$ . If  $f(t-2) = 3$ , then  $f(t) = 3$ . If  $f(t) = 6-t$ , then  $f(t) = 6 - (t+2) = -t+4$ .

(b)  $f(t) = e^{-t}(1 - u(t-5)) - u(t-5)$ . For the Laplace transform, if  $f(t-5) = e^{-t}$ , then  $f(t) = e^{-(t+5)} = e^{-5}e^{-t}$

3. Compute transforms (using the table)

$$(a) \frac{2}{(s+9)^3}$$

$$(b) \frac{1}{s-2} - \frac{6}{s^4} - \frac{5}{s^2+25}$$

$$(c) e^{-5s} \frac{4!}{s^5}$$

$$(d) \frac{4}{(s-3)^2+16}$$

(e) Use  $e^{at}f(t) \rightarrow F(s-a)$ , with  $f(t) = \delta(t-3)$ , so  $e^{-3(s-1)}$ .

(f) Let  $f(t-4) = t^2$ , so  $f(t) = (t+4)^2$ :  $e^{-4s} \left( \frac{2}{s^3} + \frac{8}{s^2} + \frac{16}{s} \right)$

4. Invert the transforms:

(a) First rewrite as  $\frac{2s-1}{(s-2)^2+2}$ , so  $2e^{2t} \cos(\sqrt{2}t) + \frac{3}{\sqrt{2}}e^{2t} \sin(\sqrt{2}t)$

(b) Via partial fractions:  $e^{-t} - 3e^{-3t} + 3e^{2t}$

(c)  $\frac{7}{2}e^{-3t}t^2$

(d)  $u(t-2)[2e^{-2(t-2)} + 2e^{t-2}]$

(e) Rewrite to get:  $\frac{3}{2} \left( \frac{(s-4)}{(s-4)^2-11} + \frac{10}{3\sqrt{11}} \frac{\sqrt{11}}{(s-4)^2-11} \right)$ , so we get:  $\frac{3}{2}e^{4t} \cosh(\sqrt{11}t) + \frac{5}{\sqrt{11}}e^{4t} \sinh(\sqrt{11}t)$

(f) Write as  $e^{-2s}H(s)$ .

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

where  $F(s) = 1/(s^2 - 3)$ . This gives  $f(t) = 1/\sqrt{3} \sinh(\sqrt{3}t)$ . Final answer:

$$u(t-2) \cdot \frac{1}{\sqrt{3}}e^{-(t-2)} \sinh(\sqrt{3}(t-2))$$

5. Solve the diff. eqn:

$$(a) e^{2t} - e^{5t}$$

$$(b) -3e^{-3t} + te^{-3t}$$

(c) You might first write:

$$Y = \frac{s^3 + 4s + 2}{s^3(s^2 + 2s + 2)} = -\frac{3}{2} \frac{1}{s} + \frac{1}{s^2} + \frac{1}{s^3} + \frac{3}{2} \frac{s + 2}{s^2 + 2s + 2}$$

$$-\frac{3}{2} + t + \frac{1}{2}t^2 - \frac{1}{2}e^{-t} \sin(t) + \frac{3}{2}e^{-t} \cos(t)$$

(d)  $\frac{10}{13}e^{2t} - \frac{23}{13} \cos(3t) + \frac{15}{13} \sin(3t)$

(e) Let  $h(t) = \frac{-1}{3} + \frac{1}{12}e^{3t} + \frac{1}{4}e^{-t}$  Then the solution is:  $y(t) = u(t-1)h(t-1) - \frac{1}{4}e^{3t} + \frac{1}{4}e^{-t}$ .

(f) We need to invert  $\frac{2}{(s-1)^3(s-2)^2} = \frac{6}{s-1} + \frac{4}{(s-1)^2} + \frac{2}{(s-1)^3} - \frac{6}{(s-2)} + \frac{2}{(s-2)^2}$ , which is  $e^{2t}(2t - 6) + e^t(t^2 + 4t + 6)$

(g)  $\frac{1}{2} \sin(2t) + \frac{1}{2}u(t - \pi/2) \sin(2(t - \pi/2))$

(h)  $y(t) = \sum_{k=1}^{\infty} u_{2\pi k}(t) \sin(t)$  Note that this is:

$$y(t) = \begin{cases} \sin(t), & 0 \leq t < 2\pi \\ 2 \sin(t), & 2\pi \leq t < 4\pi \\ 3 \sin(t), & 4\pi \leq t < 6\pi \\ \vdots & \vdots \end{cases}$$

6. Evaluate:  $\int_0^{\infty} \sin(3t)\delta(t - \frac{\pi}{2}) dt$

We know that  $\int_{-\infty}^{\infty} \delta(t - c)f(t) dt = f(c)$ . Therefore, for  $c > 0$ ,

$$\int_0^{\infty} \sin(3t)\delta(t - \pi/2) dt = \sin\left(\frac{3\pi}{2}\right) = -1$$

7.  $\mathcal{L}(t * \sin(t)) = \frac{1}{s^2} \cdot \frac{1}{s^2+1} = \frac{1}{s^2} - \frac{1}{s^2-1}$  and the inverse laplace of that is  $t - \sin(t)$ .

8. Use the table to find an expression for  $\mathcal{L}(ty')$ . Use this to solve:

$$y'' + 3ty' - 6y = 1, \quad y(0) = 0, \quad y'(0) = 0$$

From the table,  $\mathcal{L}(ty') = -Y(s) - sY'(s)$ . Take the Laplace transform, and:

$$\begin{aligned} s^2Y(s) + 3(-Y - sY') - 6Y &= \frac{1}{s} \\ \Rightarrow Y' + \left(\frac{s^2 - 9}{-3s}\right)Y &= -\frac{1}{3s} \end{aligned}$$

Use the method of the integrating factor:

$$\int \frac{s^2 - 9}{-3s} ds = \int -\frac{1}{3}s + \frac{3}{s} ds = -\frac{1}{6}s^2 + 3 \ln(s)$$

Now the integrating factor is  $e^{(-1/6)s^2 + \ln(s^3)} = s^3 e^{(-1/6)s^2}$ :

$$(s^3 e^{(-1/6)s^2} Y)' = -\frac{1}{3s} s^3 e^{(-1/6)s^2} = -\frac{1}{3} s e^{(-1/6)s^2}$$

so that

$$s^3 e^{(-1/6)s^2} Y = e^{(-1/6)s^2} \Rightarrow Y(s) = \frac{1}{s^3}$$

Therefore,  $y(t) = \frac{1}{2}t^2$ .

9. Characterize all solutions: We solve by our old method of getting the homogeneous and particular solutions.

$$y(t) = \begin{cases} \cos(2t) + \frac{1}{2} \sin(2t), & 0 \leq t < 1 \\ c_1 \cos(2t) + c_2 \sin(2t) + \frac{1}{4}, & t \geq 1 \end{cases}$$

10. Define the delta function:

$$\delta(t - c) = \lim_{h \rightarrow 0} d_h(t - c)$$

where

$$d_h(t - c) = \begin{cases} \frac{1}{2h}, & c - h < t < c + h \\ 0, & \text{otherwise} \end{cases}$$

11. If  $y'(t) = \delta(t - c)$ , what is  $y(t)$ ?

$$sY = e^{-cs} \rightarrow Y = \frac{e^{-cs}}{s} \rightarrow y(t) = u(t - c)$$

12. **Tank Mixing Problems:** Page 117-118, Exercises 5-8. Page 122, Exercise 16.

13. The following system of D.E.s describes the interaction of a population of predators with a population of prey. (a) Which is the predator, and which is the prey (and why)? (b) Find all the equilibrium solutions.

$$\begin{aligned} \dot{x} &= x(-1 + 3y) \\ \dot{y} &= y(0.4 - 2x) \end{aligned}$$

The prey is  $y$ , predators are  $x$  (Note that in the absence of the other,  $x$  decreases but  $y$  increases). The equilibria are where the two derivatives are equal to zero (at the same time). This is where  $x = 0, y = 0$  or  $x = 1/5, y = 1/3$ .

For the spring/mass equations below, the force of gravity is 32ft/sec<sup>2</sup>.

14. A 4-foot spring measures 8 feet long after a mass weighing 8 lbs. is attached to it. The medium through which the mass moves offers a damping force equivalent to  $\sqrt{2}$  times the instantaneous velocity. Find the equation of motion if the mass is initially released from the equilibrium position with a downward velocity of 5ft/sec.

For  $mx'' + \gamma x' + kx = 0$ , we have that  $m = \frac{8}{32}$ ,  $k = 2$  (from  $mg = kL \Rightarrow 8 = k \cdot 4$ ) and  $\gamma = \sqrt{2}$ . The D.E. is then:

$$\frac{1}{4}x'' + \sqrt{2}x' + 2x = 0, x(0) = 0, x'(0) = 5$$

and the solution is  $x(t) = 5te^{-2\sqrt{2}t}$ .

15. Let  $mx'' + \gamma x' + kx = F_0 \cos(\omega t)$  be our mass/spring model. (i) What are the conditions on  $m, \gamma, k$  and  $\omega$  so that the system is *resonant*? (ii) True or False, and give explicit (mathematical) reasons why: If there is resistance, then the homogeneous part of the solution will tend to zero. (This was also called the transient part of the solution)

(i) For resonance,  $\gamma = 0$  and  $\frac{k}{m} = \sqrt{\omega}$ . (ii) If  $\gamma > 0$ , we considered  $x'' + 2\lambda x' + \omega^2 x$  (different  $\omega$ ), and looked at the homogeneous solutions. The solutions to the characteristic equation were  $-\lambda \pm \sqrt{\lambda^2 - \omega^2}$ . This gives solutions in which  $e^{-\lambda t}$  can be factored out front, which will cause the solutions to die off as  $t \rightarrow \infty$ .

16. Assume no damping, and that a mass weighing two pounds stretches a spring 6 inches. The mass is released from equilibrium with an upward velocity of  $1ft/sec$ . (a) Write the equation of motion, and solve. (b) Suppose we hit the mass with a hammer at time  $a > 0$  (use  $\delta(t - a)$ ). Model this and re-solve using Laplace transforms. (Optional: Find a time  $a$  so that when we hit the mass with the hammer, it stops all motion).

For part (a) and the spring constant, convert 6 inches to 0.5 feet to get:  $x'' + 64x = 0$ ,  $x(0) = 0$ ,  $x'(0) = -1$ . From this,  $x(t) = -\frac{1}{8} \sin(8t)$ .

If we hit the spring with a hammer,

$$x'' + 64x = \delta(t - a) \Rightarrow x(t) = -\frac{1}{8} \sin(8t) + \frac{1}{8} U(t - a) \sin(8(t - a))$$

For what time(s)  $a$  does  $\sin(8(t - a)) = \sin(8t)$ ? The period of  $\sin(8t)$  is  $\pi/4$ , so if we shift by any multiple of that, it would work. So,  $a = n \cdot \frac{\pi}{4}$ .

17. Let  $x, y, z$  be three populations of animals with the following properties:
- (a) In the absence of  $y, z$ , the population of  $x$  grows exponentially.
  - (b) In the absence of  $x, z$ , the population of  $y$  follows logistic growth.
  - (c) In the absence of  $x, y$ , the population  $z$  declines exponentially.
  - (d) Populations  $x, y$  compete for the same resources, so each of their populations will decrease in proportion to the number of interactions between them.
  - (e) Populations  $x, y$  are food for the predator  $z$ , so each of their populations will decrease in proportion to the number of interactions between them (assume only  $x - z$  and  $x - y$  interactions). Also, the population of  $z$  will increase in proportion to the number of the interactions (again, consider only  $x - z$  and  $x - y$ ).

Build a system of differential equations that will model how the populations  $x, y, z$  will change over time. (Do not solve the system)

$$\begin{aligned} \dot{x} &= k_1 x - k_5 xy - k_7 xz \\ \dot{y} &= y(k_2 + k_3 y) - k_6 xy - k_8 yz \\ \dot{z} &= -k_4 z + k_9 xz + k_{10} yz \end{aligned}$$

18. Epidemic Models of the Onset of Social Activities (EMOSA). Epidemic models have been used to model different sorts of social activity. In this question, we develop a model used for the transition from “virgin” to “nonvirgin”<sup>1</sup>. Let  $P_m, P_f$  be the proportion of “nonvirgins” males, females (respectively) in a given heterosexual population (so that  $1 - P_m, 1 - P_f$  are the proportions of “virgins”). The model assumes the following:

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<sup>1</sup>Modified slightly from: “Social contagion, adolescent sexual behavior, and pregnancy: A nonlinear dynamic EMOSA model, Rodgers, J., Rowe, D., Buster, M. *Developmental Psychology*, 1998 34(5), 1096-1113

- (a) The proportion of nonvirgin males changes at a rate proportional to the number of virgin-virgin interactions, and proportional to the number of virgin male- nonvirgin female interactions.
- (b) Similarly, the proportion of nonvirgin females changes at a rate proportional to the number of virgin-virgin interactions and proportional to the number of virgin female - nonvirgin male interactions.
- (i) Build the model that follows from these assumptions. (ii) Determine the equilibrium solutions.

(Side remark: Its interesting to consider how models of disease might be modified to explain social behaviors such as the ones considered here. These questions are very current in sociology and psychology.)

$$\begin{aligned} P'_m &= k_1(1 - P_m)(1 - P_f) + k_2(1 - P_m)P_f = (1 - P_m)[k_1(1 - P_f) + k_2P_f] \\ P'_f &= k_3(1 - P_m)(1 - P_f) + k_4(1 - P_f)P_m = (1 - P_f)[k_3(1 - P_m) + k_4P_m] \end{aligned}$$

The equilibria are at  $(1, 1)$  and

$$\left( \frac{k_1}{k_1 - k_2}, \frac{k_3}{k_3 - k_4} \right)$$