Part I Problems and Solutions

Problem 1: Let z be a given complex number. From the definition of the Laplace transform, find $\mathcal{L}(e^{-zt})$ and also its region of convergence.

Solution:

$$\mathcal{L}\left(e^{-zt}\right) = \int_0^\infty e^{-zt} dt$$

$$= \int_0^\infty e^{-(z+s)t} dt = -\frac{1}{z+s} e^{-(z+s)t} \Big|_0^\infty$$

$$= -\frac{1}{z+s} \left(e^{-(z+s)\infty} - e^{-(z+s)0} \right)$$

$$= \frac{1}{z+s}$$

The region of convergence is all s for which $e^{-(z+s)(\infty)} = \lim_{m\to\infty} e^{-(z+s)m} = 0$; that is, all s for which Re(z+s) > 0, or Re(s) > -Re(z).

Problem 2: By using the table of formulas, find:

(a)
$$\mathcal{L}(e^{-t}\sin 3t)$$
 (b) $\mathcal{L}(e^{2t}(t^2-3t+2))$.

Solution: (a) $\mathcal{L}(\sin 3t) = \frac{3}{s^2+9} = F(s)$. By the exponential shift rule,

$$\mathcal{L}(e^{-t}\sin 3t) = F(s+1) = \frac{3}{(s+1)^2 + 9}$$

(b)
$$\mathcal{L}(t^2 - 3t + 2) = \frac{2}{s^3} - \frac{3}{s^2} + \frac{2}{s} = F(s)$$

By exponential shift rule,

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

Problem 3: Find $\mathcal{L}(e^{-t}\sin 3t)$ by writing $e^{-t}\sin 3t$ as a linear combination of complex exponentials. Compare the answer to that obtained in the previous problem.

Solution:

$$\sin 3t = \frac{1}{2i} \left(e^{3it} - e^{-3it} \right)$$

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

$$\mathcal{L} \left(e^{-t} \sin 3t \right) = \frac{1}{2i} \left(\mathcal{L} \left(e^{-(1-3i)t} \right) - \mathcal{L} \left(e^{-(1+3i)t} \right) \right) = \frac{1}{2i} \left(\frac{1}{s+1-3i} - \frac{1}{s+1+3i} \right)$$

$$= \frac{1}{2i} \left(\frac{(s+1+3i) - (s+1-3i)}{(s+1)^2 + 9} \right)$$

$$= \frac{3}{(s+1)^2 + 9}$$

This is the same as previously found.

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