

Differential Equations

Problem Set 14

The Laplace Transform: Convolution

1. With the aid of the inverse transform

$$\mathcal{L}^{-1} \left\{ \frac{1}{(s^2 + k^2)^2} \right\} = \frac{1}{2k^3} (\sin kt - kt \cos kt)$$

show that

$$\mathcal{L}^{-1} \left\{ \frac{8}{(s^2 + 1)^3} \right\} = 3(\sin t - t \cos t) - t^2 \sin t$$

2. Solve the following differential equations.

- (a) $\ddot{X}(t) - k^2 X(t) = F(t)$ if $X(0) = \dot{X}(0) = 0$ ($k \neq 0$)
- (b) $\ddot{X}(t) - 2k\dot{X}(t) + k^2 X(t) = F(t)$
- (c) $2\ddot{X}(t) - 3\dot{X}(t) - 2X(t) = F(t)$ if $X(0) = \dot{X}(0) = 0$
- (d) $\ddot{X}(t) - \dot{X}(t) = F(t)$

3. Solve for $X(t)$:

$$\int_0^t X(\tau) d\tau - \dot{X}(t) = t, \quad X(0) = 2$$

4. Solve the integral equations.

- (a) $X(t) = a \sin t - 2 \int_0^t X(\tau) \cos(t - \tau) d\tau$
- (b) $X(t) = a \sin t + \int_0^t X(\tau) \sin(t - \tau) d\tau$