

Homework #4

py. 459, #8.

$$\begin{aligned}y'' + 4y' + 5y &= \delta(t-t_0) \\ \Rightarrow (p^2 + 4p + 5)L[y] &= e^{-t_0 p} \\ \Rightarrow L[y] &= \frac{e^{-t_0 p}}{p^2 + 4p + 5} \\ \Rightarrow X[y] &= \frac{e^{-t_0 p}}{p^2 + 4p + 4 + 1} \\ \Rightarrow X[y] &= \frac{e^{-t_0 p}}{(p+2)^2 + 1}\end{aligned}$$

$$\begin{aligned}\Rightarrow y(t) &= \delta(t-t_0) * e^{-2t} \sin(t) \\ &= \int_0^t \delta(\tau-t_0) e^{-2(t-\tau)} \sin(t-\tau) d\tau \\ &= \begin{cases} 0, & t \leq t_0 \\ e^{-2(t-t_0)} \sin(t-t_0), & t \geq t_0 \end{cases}\end{aligned}$$

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$$\begin{aligned}y'' - 9y &= \delta(t-t_0) \\ \Rightarrow (p^2 - 9)L[y] &= e^{-t_0 p} \\ \Rightarrow X[y] &= \frac{e^{-t_0 p}}{(p-3)(p+3)} \\ \Rightarrow y &= \frac{\delta(t-t_0)}{3} * \sinh(3t) \\ &= \int_0^t \frac{\delta(\tau-t_0)}{3} \sinh(3(t-\tau)) d\tau \\ &= \begin{cases} 0, & t \leq t_0 \\ \frac{\sinh(3(t-t_0))}{3}, & t > t_0 \end{cases}\end{aligned}$$

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We prove this by induction. Assume

$$\int_{-\infty}^{\infty} \phi(x) \delta^{(n)}(x-a) dx = (-1)^n \phi^{(n)}(a).$$

Now,

$$\int_{-\infty}^{\infty} \phi(x) \delta^{(n+1)}(x-a) dx = \phi(x) \delta^{(n)}(x-a) \Big|_{-\infty}^{\infty} - \int_{-\infty}^{\infty} \phi'(x) \delta^{(n)}(x-a) dx$$

$$\Rightarrow \int_{-\infty}^{\infty} \phi(x) \delta^{(n+1)}(x-a) dx = (-1) \cdot (-1)^n \phi^{(n+1)}(a)$$

$$\Rightarrow \int_{-\infty}^{\infty} \phi(x) \delta^{(n+1)}(x-a) dx = (-1)^{n+1} \phi^{(n+1)}(a)$$

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$$\begin{aligned} \int_{-\infty}^{\infty} \phi(x) \frac{d}{dx} \text{sgn}(x) dx &= - \int_{-\infty}^{\infty} \phi'(x) \text{sgn}(x) dx \\ &= - \int_{-\infty}^0 \phi'(x) (-1) dx + \int_0^{\infty} \phi'(x) 1 dx \\ &= \phi(x) \Big|_{-\infty}^0 - \phi(x) \Big|_0^{\infty} \\ &= 2\phi(0) \end{aligned}$$

Therefore, $\frac{d}{dx} \text{sgn}(x) = 2 \delta(x)$.

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a.) $\int_0^3 (5x-2) \delta(2-x) dx = 8$

$$\begin{aligned} b.) \int_0^{\infty} \phi(x) \delta(x^2 - a^2) dx &= \int_{-a^2}^{\infty} \frac{\phi((u+a^2)^{1/2})}{2x} \delta(u) du \\ &= \int_{-a^2}^{\infty} \frac{\phi((u+a^2)^{1/2}) \delta(u)}{2(u+a^2)^{1/2}} du \\ &= \frac{\phi(|a|)}{2|a|} \end{aligned}$$

c.) $\int_{-1}^1 \cos(x) \delta(-2x) dx = -\frac{1}{2}$.

d.) $\int_{-\pi/2}^{\pi/2} \cos(x) \delta(\sin(x)) dx = \int_{-1}^1 \delta(u) du = 1.$