

Section 6.2

1. Write the function as

$$\frac{3}{s^2 + 4} = \frac{3}{2} \frac{2}{s^2 + 4}.$$

Hence $\mathcal{L}^{-1}[Y(s)] = \frac{3}{2} \sin 2t$.

3. Using *partial fractions*,

$$\frac{2}{s^2 + 3s - 4} = \frac{2}{5} \left[\frac{1}{s - 1} - \frac{1}{s + 4} \right].$$

Hence $\mathcal{L}^{-1}[Y(s)] = \frac{2}{5} (e^t - e^{-4t})$.

5. Note that the denominator $s^2 + 2s + 5$ is *irreducible* over the reals. Completing the square, $s^2 + 2s + 5 = (s + 1)^2 + 4$. Now convert the function to a *rational function* of the variable $\xi = s + 1$. That is,

$$\frac{2s + 2}{s^2 + 2s + 5} = \frac{2(s + 1)}{(s + 1)^2 + 4}.$$

We know that

$$\mathcal{L}^{-1} \left[\frac{2\xi}{\xi^2 + 4} \right] = 2 \cos 2t.$$

Using the fact that $\mathcal{L}[e^{at}f(t)] = \mathcal{L}[f(t)]_{s \rightarrow s-a}$,

$$\mathcal{L}^{-1} \left[\frac{2s + 2}{s^2 + 2s + 5} \right] = 2e^{-t} \cos 2t.$$

6. Using *partial fractions*,

$$\frac{2s - 3}{s^2 - 4} = \frac{1}{4} \left[\frac{1}{s - 2} + \frac{7}{s + 2} \right].$$

Hence $\mathcal{L}^{-1}[Y(s)] = \frac{1}{4}(e^{2t} + 7e^{-2t})$. Note that we can also write

$$\frac{2s - 3}{s^2 - 4} = 2 \frac{s}{s^2 - 4} - \frac{3}{2} \frac{2}{s^2 - 4}.$$

8. Using *partial fractions*,

$$\frac{8s^2 - 4s + 12}{s(s^2 + 4)} = 3 \frac{1}{s} + 5 \frac{s}{s^2 + 4} - 2 \frac{2}{s^2 + 4}.$$

Hence $\mathcal{L}^{-1}[Y(s)] = 3 + 5 \cos 2t - 2 \sin 2t$.

9. The denominator $s^2 + 4s + 5$ is *irreducible* over the reals. Completing the square, $s^2 + 4s + 5 = (s + 2)^2 + 1$. Now convert the function to a *rational function* of the variable $\xi = s + 2$. That is,

$$\frac{1 - 2s}{s^2 + 4s + 5} = \frac{5 - 2(s + 2)}{(s + 2)^2 + 1}.$$

We find that

$$\mathcal{L}^{-1}\left[\frac{5}{\xi^2 + 1} - \frac{2\xi}{\xi^2 + 1}\right] = 5 \sin t - 2 \cos t.$$

Using the fact that $\mathcal{L}[e^{at}f(t)] = \mathcal{L}[f(t)]_{s \rightarrow s-a}$,

$$\mathcal{L}^{-1}\left[\frac{1 - 2s}{s^2 + 4s + 5}\right] = e^{-2t}(5 \sin t - 2 \cos t).$$

10. Note that the denominator $s^2 + 2s + 10$ is *irreducible* over the reals. Completing the square, $s^2 + 2s + 10 = (s + 1)^2 + 9$. Now convert the function to a *rational function* of the variable $\xi = s + 1$. That is,

$$\frac{2s - 3}{s^2 + 2s + 10} = \frac{2(s + 1) - 5}{(s + 1)^2 + 9}.$$

We find that

$$\mathcal{L}^{-1}\left[\frac{2\xi}{\xi^2 + 9} - \frac{5}{\xi^2 + 9}\right] = 2 \cos 3t - \frac{5}{3} \sin 3t.$$

Using the fact that $\mathcal{L}[e^{at}f(t)] = \mathcal{L}[f(t)]_{s \rightarrow s-a}$,

$$\mathcal{L}^{-1}\left[\frac{2s - 3}{s^2 + 2s + 10}\right] = e^{-t}\left(2 \cos 3t - \frac{5}{3} \sin 3t\right).$$

12. Taking the Laplace transform of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) + 3[s Y(s) - y(0)] + 2 Y(s) = 0.$$

Applying the *initial conditions*,

$$s^2 Y(s) + 3s Y(s) + 2 Y(s) - s - 3 = 0.$$

Solving for $Y(s)$, the transform of the solution is

$$Y(s) = \frac{s + 3}{s^2 + 3s + 2}.$$

Using *partial fractions*,

$$\frac{s+3}{s^2+3s+2} = \frac{2}{s+1} - \frac{1}{s+2}.$$

Hence $y(t) = \mathcal{L}^{-1}[Y(s)] = 2e^{-t} - e^{-2t}$.

13. Taking the Laplace transform of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) - 2[s Y(s) - y(0)] + 2 Y(s) = 0.$$

Applying the *initial conditions*,

$$s^2 Y(s) - 2s Y(s) + 2 Y(s) - 1 = 0.$$

Solving for $Y(s)$, the transform of the solution is

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

Since the denominator is *irreducible*, write the transform as a function of $\xi = s - 1$. That is,

$$\frac{1}{s^2 - 2s + 2} = \frac{1}{(s-1)^2 + 1}.$$

First note that

$$\mathcal{L}^{-1}\left[\frac{1}{\xi^2 + 1}\right] = \sin t.$$

Using the fact that $\mathcal{L}[e^{at}f(t)] = \mathcal{L}[f(t)]_{s \rightarrow s-a}$,

$$\mathcal{L}^{-1}\left[\frac{1}{s^2 - 2s + 2}\right] = e^t \sin t.$$

Hence $y(t) = e^t \sin t$.

15. Taking the Laplace transform of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) - 2[s Y(s) - y(0)] - 2 Y(s) = 0.$$

Applying the *initial conditions*,

$$s^2 Y(s) - 2s Y(s) - 2 Y(s) - 2s + 4 = 0.$$

Solving for $Y(s)$, the transform of the solution is

$$Y(s) = \frac{2s-4}{s^2-2s-2}.$$

Since the denominator is *irreducible*, write the transform as a function of $\xi = s - 1$. Completing the square,

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

First note that

$$\mathcal{L}^{-1}\left[\frac{2\xi}{\xi^2-3} - \frac{2}{\xi^2-3}\right] = 2 \cosh \sqrt{3} t - \frac{2}{\sqrt{3}} \sinh \sqrt{3} t.$$

Using the fact that $\mathcal{L}[e^{at}f(t)] = \mathcal{L}[f(t)]_{s \rightarrow s-a}$, the solution of the IVP is

$$y(t) = \mathcal{L}^{-1}\left[\frac{2s-4}{s^2-2s-2}\right] = e^t \left(2 \cosh \sqrt{3} t - \frac{2}{\sqrt{3}} \sinh \sqrt{3} t\right).$$

16. Taking the Laplace transform of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) + 2[s Y(s) - y(0)] + 5 Y(s) = 0.$$

Applying the *initial conditions*,

$$s^2 Y(s) + 2s Y(s) + 5 Y(s) - 2s - 3 = 0.$$

Solving for $Y(s)$, the transform of the solution is

$$Y(s) = \frac{2s+3}{s^2+2s+5}.$$

Since the denominator is *irreducible*, write the transform as a function of $\xi = s+1$. That is,

$$\frac{2s+3}{s^2+2s+5} = \frac{2(s+1)+1}{(s+1)^2+4}.$$

We know that

$$\mathcal{L}^{-1}\left[\frac{2\xi}{\xi^2+4} + \frac{1}{\xi^2+4}\right] = 2 \cos 2t + \frac{1}{2} \sin 2t.$$

Using the fact that $\mathcal{L}[e^{at}f(t)] = \mathcal{L}[f(t)]_{s \rightarrow s-a}$, the solution of the IVP is

$$y(t) = \mathcal{L}^{-1}\left[\frac{2s+3}{s^2+2s+5}\right] = e^{-t} \left(2 \cos 2t + \frac{1}{2} \sin 2t\right).$$

17. Taking the Laplace transform of the ODE, we obtain

$$\begin{aligned} s^4 Y(s) - s^3 y(0) - s^2 y'(0) - s y''(0) - y'''(0) - 4[s^3 Y(s) - s^2 y(0) - s y'(0) - y''(0)] + \\ + 6[s^2 Y(s) - s y(0) - y'(0)] - 4[s Y(s) - y(0)] + Y(s) = 0 \end{aligned}$$

Applying the *initial conditions*,

$$s^4 Y(s) - 4s^3 Y(s) + 6s^2 Y(s) - 4s Y(s) + Y(s) - s^2 + 4s - 7 = 0.$$

Solving for the transform of the solution,

$$Y(s) = \frac{s^2 - 4s + 7}{s^4 - 4s^3 + 6s^2 - 4s + 1} = \frac{s^2 - 4s + 7}{(s - 1)^4}.$$

Using *partial fractions*,

$$\frac{s^2 - 4s + 7}{(s - 1)^4} = \frac{4}{(s - 1)^4} - \frac{2}{(s - 1)^3} + \frac{1}{(s - 1)^2}.$$

Note that $\mathcal{L}[t^n] = (n!)/s^{n+1}$ and $\mathcal{L}[e^{at}f(t)] = \mathcal{L}[f(t)]_{s \rightarrow s-a}$. Hence the solution of the IVP is

$$y(t) = \mathcal{L}^{-1} \left[\frac{s^2 - 4s + 7}{(s - 1)^4} \right] = \frac{2}{3} t^3 e^t - t^2 e^t + t e^t.$$

18. Taking the Laplace transform of the ODE, we obtain

$$s^4 Y(s) - s^3 y(0) - s^2 y'(0) - s y''(0) - y'''(0) - Y(s) = 0.$$

Applying the *initial conditions*,

$$s^4 Y(s) - Y(s) - s^3 - s = 0.$$

Solving for the transform of the solution,

$$Y(s) = \frac{s}{s^2 - 1}.$$

By inspection, it follows that $y(t) = \mathcal{L}^{-1} \left[\frac{s}{s^2 - 1} \right] = \cosh t$.

19. Taking the Laplace transform of the ODE, we obtain

$$s^4 Y(s) - s^3 y(0) - s^2 y'(0) - s y''(0) - y'''(0) - 4Y(s) = 0.$$

Applying the *initial conditions*,

$$s^4 Y(s) - 4Y(s) - s^3 + 2s = 0.$$

Solving for the transform of the solution,

$$Y(s) = \frac{s}{s^2 + 2}.$$

It follows that $y(t) = \mathcal{L}^{-1} \left[\frac{s}{s^2 + 2} \right] = \cos \sqrt{2} t$.

20. Taking the Laplace transform of both sides of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) + \omega^2 Y(s) = \frac{s}{s^2 + 4}.$$

Applying the *initial conditions*,

$$s^2 Y(s) + \omega^2 Y(s) - s = \frac{s}{s^2 + 4}.$$

Solving for $Y(s)$, the transform of the solution is

$$Y(s) = \frac{s}{(s^2 + \omega^2)(s^2 + 4)} + \frac{s}{s^2 + \omega^2}.$$

Using *partial fractions* on the first term,

$$\frac{s}{(s^2 + \omega^2)(s^2 + 4)} = \frac{1}{4 - \omega^2} \left[\frac{s}{s^2 + \omega^2} - \frac{s}{s^2 + 4} \right].$$

First note that

$$\mathcal{L}^{-1} \left[\frac{s}{s^2 + \omega^2} \right] = \cos \omega t \quad \text{and} \quad \mathcal{L}^{-1} \left[\frac{s}{s^2 + 4} \right] = \cos 2t.$$

Hence the solution of the IVP is

$$\begin{aligned} y(t) &= \frac{1}{4 - \omega^2} \cos \omega t - \frac{1}{4 - \omega^2} \cos 2t + \cos \omega t \\ &= \frac{5 - \omega^2}{4 - \omega^2} \cos \omega t - \frac{1}{4 - \omega^2} \cos 2t. \end{aligned}$$

21. Taking the Laplace transform of both sides of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) - 2[s Y(s) - y(0)] + 2 Y(s) = \frac{s}{s^2 + 1}.$$

Applying the *initial conditions*,

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

Solving for $Y(s)$, the transform of the solution is

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

Using *partial fractions* on the first term,

$$\frac{s}{(s^2 - 2s + 2)(s^2 + 1)} = \frac{1}{5} \left[\frac{s - 2}{s^2 + 1} - \frac{s - 4}{s^2 - 2s + 2} \right].$$

Thus we can write

$$Y(s) = \frac{1}{5} \frac{s}{s^2 + 1} - \frac{2}{5} \frac{1}{s^2 + 1} + \frac{2}{5} \frac{2s - 3}{s^2 - 2s + 2}.$$

For the *last term*, we note that $s^2 - 2s + 2 = (s - 1)^2 + 1$. So that

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

We know that

$$\mathcal{L}^{-1} \left[\frac{2\xi}{\xi^2 + 1} - \frac{1}{\xi^2 + 1} \right] = 2 \cos t - \sin t.$$

Based on the *translation property* of the Laplace transform,

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

Combining the above, the solution of the IVP is

$$y(t) = \frac{1}{5} \cos t - \frac{2}{5} \sin t + \frac{2}{5} e^t (2 \cos t - \sin t).$$

23. Taking the Laplace transform of both sides of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) + 2[s Y(s) - y(0)] + Y(s) = \frac{4}{s + 1}.$$

Applying the *initial conditions*,

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

Solving for $Y(s)$, the transform of the solution is

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

First write

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

We note that

$$\mathcal{L}^{-1} \left[\frac{4}{\xi^3} + \frac{2}{\xi} + \frac{1}{\xi^2} \right] = 2t^2 + 2 + t.$$

So based on the *translation property* of the Laplace transform, the solution of the IVP is

$$y(t) = 2t^2 e^{-t} + t e^{-t} + 2 e^{-t}.$$

25. Let $f(t)$ be the *forcing function* on the right-hand-side. Taking the Laplace transform

of both sides of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) + Y(s) = \mathcal{L}[f(t)].$$

Applying the *initial conditions*,

$$s^2 Y(s) + Y(s) = \mathcal{L}[f(t)].$$

Based on the definition of the Laplace transform,

$$\begin{aligned} \mathcal{L}[f(t)] &= \int_0^{\infty} f(t) e^{-st} dt \\ &= \int_0^1 t e^{-st} dt \\ &= \frac{1}{s^2} - \frac{e^{-s}}{s} - \frac{e^{-s}}{s^2}. \end{aligned}$$

Solving for the transform,

$$Y(s) = \frac{1}{s^2(s^2 + 1)} - e^{-s} \frac{s + 1}{s^2(s^2 + 1)}.$$

Using *partial fractions*,

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

and

$$\frac{s}{s^2(s^2 + 1)} = \frac{1}{s} - \frac{s}{s^2 + 1}.$$

We find, by inspection, that

$$\mathcal{L}^{-1}\left[\frac{1}{s^2(s^2 + 1)}\right] = t - \sin t.$$

Referring to *Line 13*, in Table 6.2.1,

$$\mathcal{L}[u_c(t)f(t - c)] = e^{-cs} \mathcal{L}[f(t)].$$

Let

$$\mathcal{L}[g(t)] = \frac{s + 1}{s^2(s^2 + 1)} = \frac{1}{s} + \frac{1}{s^2} - \frac{s}{s^2 + 1} - \frac{1}{s^2 + 1}.$$

Then $g(t) = 1 + t - \cos t - \sin t$. It follows, therefore, that

$$\mathcal{L}^{-1}\left[e^{-s} \cdot \frac{s+1}{s^2(s^2+1)}\right] = u_1(t)[1 + (t-1) - \cos(t-1) - \sin(t-1)].$$

Combining the above, the solution of the IVP is

$$y(t) = t - \sin t - u_1(t)[1 + (t-1) - \cos(t-1) - \sin(t-1)].$$

26. Let $f(t)$ be the *forcing function* on the right-hand-side. Taking the Laplace transform

of both sides of the ODE, we obtain

$$s^2 Y(s) - s y(0) - y'(0) + 4 Y(s) = \mathcal{L}[f(t)].$$

Applying the *initial conditions*,

$$s^2 Y(s) + 4 Y(s) = \mathcal{L}[f(t)].$$

Based on the definition of the Laplace transform,

$$\begin{aligned} \mathcal{L}[f(t)] &= \int_0^{\infty} f(t) e^{-st} dt \\ &= \int_0^1 t e^{-st} dt + \int_1^{\infty} e^{-st} dt \\ &= \frac{1}{s^2} - \frac{e^{-s}}{s^2}. \end{aligned}$$

Solving for the transform,

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

Using *partial fractions*,

$$\frac{1}{s^2(s^2+4)} = \frac{1}{4} \left[\frac{1}{s^2} - \frac{1}{s^2+4} \right].$$

We find that

$$\mathcal{L}^{-1}\left[\frac{1}{s^2(s^2+4)}\right] = \frac{1}{4}t - \frac{1}{8}\sin t.$$

Referring to *Line 13*, in Table 6.2.1,

$$\mathcal{L}[u_c(t)f(t-c)] = e^{-cs}\mathcal{L}[f(t)].$$

It follows that

$$\mathcal{L}^{-1}\left[e^{-s} \cdot \frac{1}{s^2(s^2 + 4)}\right] = u_1(t) \left[\frac{1}{4}(t-1) - \frac{1}{8} \sin(t-1) \right].$$

Combining the above, the solution of the IVP is

$$y(t) = \frac{1}{4}t - \frac{1}{8} \sin t - u_1(t) \left[\frac{1}{4}(t-1) - \frac{1}{8} \sin(t-1) \right].$$

28(a). Assuming that the conditions of Theorem 6.2.1 are satisfied,

$$\begin{aligned} F'(s) &= \frac{d}{ds} \int_0^\infty e^{-st} f(t) dt \\ &= \int_0^\infty \frac{\partial}{\partial s} [e^{-st} f(t)] dt \\ &= \int_0^\infty [-t e^{-st} f(t)] dt \\ &= \int_0^\infty e^{-st} [-t f(t)] dt. \end{aligned}$$

(b). Using *mathematical induction*, suppose that for some $k \geq 1$,

$$F^{(k)}(s) = \int_0^\infty e^{-st} [(-t)^k f(t)] dt.$$

Differentiating both sides,

$$\begin{aligned} F^{(k+1)}(s) &= \frac{d}{ds} \int_0^\infty e^{-st} [(-t)^k f(t)] dt \\ &= \int_0^\infty \frac{\partial}{\partial s} [e^{-st} (-t)^k f(t)] dt \\ &= \int_0^\infty [-t e^{-st} (-t)^k f(t)] dt \\ &= \int_0^\infty e^{-st} [(-t)^{k+1} f(t)] dt. \end{aligned}$$

29. We know that

$$\mathcal{L}[e^{at}] = \frac{1}{s-a}.$$

Based on Prob. 28,

$$\mathcal{L}[-t e^{at}] = \frac{d}{ds} \left[\frac{1}{s-a} \right].$$

Therefore,

$$\mathcal{L}[t e^{at}] = \frac{1}{(s-a)^2}.$$

31. Based on Prob. 28,

$$\begin{aligned}\mathcal{L}[(-t)^n] &= \frac{d^n}{ds^n} \mathcal{L}[1] \\ &= \frac{d^n}{ds^n} \left[\frac{1}{s} \right].\end{aligned}$$

Therefore,

$$\begin{aligned}\mathcal{L}[t^n] &= (-1)^n \frac{(-1)^n n!}{s^{n+1}} \\ &= \frac{n!}{s^{n+1}}.\end{aligned}$$

33. Using the *translation property* of the Laplace transform,

$$\mathcal{L}[e^{at} \sin bt] = \frac{b}{(s-a)^2 + b^2}.$$

Therefore,

$$\begin{aligned}\mathcal{L}[t e^{at} \sin bt] &= -\frac{d}{ds} \left[\frac{b}{(s-a)^2 + b^2} \right] \\ &= \frac{2b(s-a)}{(s^2 - 2as + a^2 + b^2)^2}.\end{aligned}$$

34. Using the *translation property* of the Laplace transform,

$$\mathcal{L}[e^{at} \cos bt] = \frac{s-a}{(s-a)^2 + b^2}.$$

Therefore,

$$\begin{aligned}\mathcal{L}[t e^{at} \cos bt] &= -\frac{d}{ds} \left[\frac{s-a}{(s-a)^2 + b^2} \right] \\ &= \frac{(s-a)^2 - b^2}{(s^2 - 2as + a^2 + b^2)^2}.\end{aligned}$$

35(a). Taking the Laplace transform of the given *Bessel equation*,

$$\mathcal{L}[ty''] + \mathcal{L}[y'] + \mathcal{L}[ty] = 0.$$

Using the *differentiation property* of the transform,

$$-\frac{d}{ds}\mathcal{L}[y''] + \mathcal{L}[y'] - \frac{d}{ds}\mathcal{L}[y] = 0.$$

That is,

$$-\frac{d}{ds}[s^2Y(s) - sy(0) - y'(0)] + sY(s) - y(0) - \frac{d}{ds}Y(s) = 0.$$

It follows that

$$(1 + s^2)Y'(s) + sY(s) = 0.$$

(b). We obtain a *first-order linear* ODE in $Y(s)$:

$$Y'(s) + \frac{s}{s^2 + 1}Y(s) = 0,$$

with *integrating factor*

$$\mu(s) = \exp\left(\int \frac{s}{s^2 + 1} ds\right) = \sqrt{s^2 + 1}.$$

The first-order ODE can be written as

$$\frac{d}{ds}[\sqrt{s^2 + 1} \cdot Y(s)] = 0,$$

with solution

$$Y(s) = \frac{c}{\sqrt{s^2 + 1}}.$$

(c). In order to obtain *negative* powers of s , first write

$$\frac{1}{\sqrt{s^2 + 1}} = \frac{1}{s} \left[1 + \frac{1}{s^2}\right]^{-1/2}.$$

Expanding $\left(1 + \frac{1}{s^2}\right)^{-1/2}$ in a *binomial series*,

$$\frac{1}{\sqrt{1 + (1/s^2)}} = 1 - \frac{1}{2}s^{-2} + \frac{1 \cdot 3}{2 \cdot 4}s^{-4} - \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6}s^{-6} + \dots,$$

valid for $s^{-2} < 1$. Hence, we can formally express $Y(s)$ as

$$Y(s) = c \left[\frac{1}{s} - \frac{1}{2} \frac{1}{s^3} + \frac{1 \cdot 3}{2 \cdot 4} \frac{1}{s^5} - \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6} \frac{1}{s^7} + \dots \right].$$

Assuming that *term-by-term* inversion is valid,

$$\begin{aligned} y(t) &= c \left[1 - \frac{1}{2} \frac{t^2}{2!} + \frac{1 \cdot 3}{2 \cdot 4} \frac{t^4}{4!} - \frac{1 \cdot 3 \cdot 5}{2 \cdot 4 \cdot 6} \frac{t^6}{6!} + \cdots \right] \\ &= c \left[1 - \frac{2!}{2^2} \frac{t^2}{2!} + \frac{4!}{2^2 \cdot 4^2} \frac{t^4}{4!} - \frac{6!}{2^2 \cdot 4^2 \cdot 6^2} \frac{t^6}{6!} + \cdots \right]. \end{aligned}$$

It follows that

$$\begin{aligned} y(t) &= c \left[1 - \frac{1}{2^2} t^2 + \frac{1}{2^2 \cdot 4^2} t^4 - \frac{1}{2^2 \cdot 4^2 \cdot 6^2} t^6 + \cdots \right] \\ &= c \sum_{n=0}^{\infty} \frac{(-1)^n}{2^{2n} (n!)^2} t^{2n}. \end{aligned}$$

The series is evidently the expansion, about $x = 0$, of $J_0(t)$.

36(b). Taking the Laplace transform of the given *Legendre equation*,

$$\mathcal{L}[y''] - \mathcal{L}[t^2 y''] - 2\mathcal{L}[t y'] + \alpha(\alpha + 1)\mathcal{L}[y] = 0.$$

Using the *differentiation property* of the transform,

$$\mathcal{L}[y''] - \frac{d^2}{ds^2} \mathcal{L}[y''] + 2 \frac{d}{ds} \mathcal{L}[y'] + \alpha(\alpha + 1)\mathcal{L}[y] = 0.$$

That is,

$$\begin{aligned} [s^2 Y(s) - s y(0) - y'(0)] - \frac{d^2}{ds^2} [s^2 Y(s) - s y(0) - y'(0)] + \\ + 2 \frac{d}{ds} [s Y(s) - y(0)] + \alpha(\alpha + 1)Y(s) = 0. \end{aligned}$$

Invoking the *initial conditions*, we have

$$s^2 Y(s) - 1 - \frac{d^2}{ds^2} [s^2 Y(s) - 1] + 2 \frac{d}{ds} [s Y(s)] + \alpha(\alpha + 1)Y(s) = 0.$$

After carrying out the differentiation, the equation simplifies to

$$\frac{d^2}{ds^2} [s^2 Y(s)] - 2 \frac{d}{ds} [s Y(s)] - [s^2 + \alpha(\alpha + 1)]Y(s) = -1.$$

That is,

$$s^2 \frac{d^2}{ds^2} Y(s) + 2s \frac{d}{ds} Y(s) - [s^2 + \alpha(\alpha + 1)]Y(s) = -1.$$

37. By definition of the Laplace transform, given the appropriate conditions,

$$\begin{aligned}\mathcal{L}[g(t)] &= \int_0^\infty e^{-st} \left[\int_0^t f(\tau) d\tau \right] dt \\ &= \int_0^\infty \int_0^t e^{-st} f(\tau) d\tau dt.\end{aligned}$$

Assuming that the order of integration can be exchanged,

$$\begin{aligned}\mathcal{L}[g(t)] &= \int_0^\infty f(\tau) \left[\int_\tau^\infty e^{-st} dt \right] d\tau \\ &= \int_0^\infty f(\tau) \left[\frac{e^{-s\tau}}{s} \right] d\tau.\end{aligned}$$

[Note the *region* of integration is the area between the lines $\tau(t) = t$ and $\tau(t) = 0$.]
Hence

$$\begin{aligned}\mathcal{L}[g(t)] &= \frac{1}{s} \int_0^\infty f(\tau) e^{-s\tau} d\tau \\ &= \frac{1}{s} \mathcal{L}[f(t)].\end{aligned}$$