

In this homework,  $\mathcal{L}$  stands for the Laplace transform,  $\tilde{f}(s) = \mathcal{L}[f(t)] = \int_0^\infty dt e^{-st} f(t)$ .

1. Simple Laplace transforms. Provide  $\tilde{f}(s)$  for the following  $f(t)$ .
  - (a)  $f(t) = 1$
  - (b)  $f(t) = 0$  if  $t < a$ ,  $f(t) = 1$  if  $t \geq a$ , and  $a \geq 0$ .
  - (c)  $f(t) = e^{-at}$
  - (d)  $f(t) = t$
  
2. Laplace transforms of powers through generating functions.
  - (a) Let  $f(t) = \lim_{a \rightarrow 0} (-d/da) e^{-at}$ . What is  $\tilde{f}(s)$ ?
  - (b) Let  $\tilde{g}(s, a) = -(d/da) \mathcal{L}[e^{-at}]$ . What is  $\tilde{g}(s, a)$ ?
  - (c) If functions are well-behaved, then  $\tilde{f}(s)$  should equal  $\lim_{a \rightarrow 0} \tilde{g}(s, a)$ . Calculate  $\tilde{f}(s)$  with this method.
  
  - (d) Describe how you could use this approach to calculate  $\mathcal{L}(t^n)$  for  $n = 1, 2, 3, \dots$
  
3. Convolution. Let  $\tilde{f}(s) = 1/(s+a)$  and  $\tilde{g}(s) = 1/(s+b)$ .
  - (a) What are  $f(t)$  and  $g(t)$ ?
  - (b) What is  $\int_0^\infty dt \int_0^t dt' e^{-st} f(t-t')g(t')$ ?