

6.1

7. Integration is a linear operation. It follows that

$$\begin{aligned}\int_0^A \cosh bt \cdot e^{-st} dt &= \frac{1}{2} \int_0^A e^{bt} \cdot e^{-st} dt + \frac{1}{2} \int_0^A e^{-bt} \cdot e^{-st} dt \\ &= \frac{1}{2} \int_0^A e^{(b-s)t} dt + \frac{1}{2} \int_0^A e^{-(b+s)t} dt.\end{aligned}$$

Hence

$$\int_0^A \cosh bt \cdot e^{-st} dt = \frac{1}{2} \left[\frac{1 - e^{(b-s)A}}{s-b} \right] + \frac{1}{2} \left[\frac{1 - e^{-(b+s)A}}{s+b} \right].$$

Taking a limit, as $A \rightarrow \infty$,

$$\begin{aligned}\int_0^\infty \cosh bt \cdot e^{-st} dt &= \frac{1}{2} \left[\frac{1}{s-b} \right] + \frac{1}{2} \left[\frac{1}{s+b} \right] \\ &= \frac{s}{s^2 - b^2}.\end{aligned}$$

Note that the above is valid for $s > |b|$.

15. Integrating by parts;

$$\begin{aligned}\int_0^A t e^{at} \cdot e^{-st} dt &= - \left. \frac{t e^{(a-s)t}}{s-a} \right|_0^A + \int_0^A \frac{1}{s-a} e^{(a-s)t} dt \\ &= \frac{1 - e^{A(a-s)} + A(a-s)e^{A(a-s)}}{(s-a)^2}.\end{aligned}$$

Taking a limit, as $A \rightarrow \infty$,

$$\int_0^\infty t e^{at} \cdot e^{-st} dt = \frac{1}{(s-a)^2}.$$

Note that the limit exists as long as $s > a$.

Other solutions
will be attached
at end.

6.2

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

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

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

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