

and using (1), we obtain

$$f'(s) = \mathcal{F}_{-1} \left\{ \frac{s^2 + \omega^2}{2s} + \frac{\omega^2}{2} \right\} = 2 \cos \omega t - 2 = -f(t).$$

is  $f(t) = 2(1 - \cos \omega t)/t$ . This agrees with formula 42 in Sec. 6.9.

$$\frac{2s}{s^2 + \omega^2} - \frac{s}{s} \quad \text{then} \quad g(t) = \mathcal{F}_{-1}(G) = 2(\cos \omega t - 1).$$

agreement with the answer just obtained.

$$\frac{s^2 + \omega^2}{s^2 + \omega^2} = \mathcal{F}_{-1} \left\{ \int_{-\infty}^{\infty} G(s) ds \right\} = -\frac{1}{2} \left( \frac{1}{s} - \frac{1}{s + 2i\omega} \right) = \frac{1}{2} (1 - \cos \omega t).$$

s the lower limit of integration.

formula 43 in Sec. 6.9.

$$\mathcal{F}_{-1} \left\{ \ln \left( 1 - \frac{s^2}{a^2} \right) \right\} = \frac{1}{2} (1 - \cosh at).$$

### ODEs with Variable Coefficients

to solve certain ODEs with variable coefficients. The idea is this.

$$\mathcal{F}(y') = -\frac{d}{ds} [sY - y(0)] = -Y - s \frac{dY}{ds}.$$

$$-sy(0) - y'(0) \quad \text{and by (1)}$$

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

coefficients such as  $at + b$ , the subsidiary equation is a first-order Bernoulli equation. But if the latter  $bt + c$ , then two applications of (1) would give a second-order ODE. However, the present method works well only for rather special coefficients. An important ODE for which the method is advantageous

### Laguerre Polynomials

$$ny'' + (1 - t)y' + ny = 0.$$

with  $n = 0, 1, 2, \dots$ . From (7)-(9) we get the subsidiary equation  $-\frac{d}{ds} [s^2 Y - sy(0)] + y(0) = 0$ .

### PROBLEM SET 6.6

#### 1. REVIEW REPORT. Differentiation and Integration of Functions and Transforms.

Make a draft of these operations from memory. Then compare your draft with the text and write a 2- to 3-page report on these operations and their significance in applications.

#### 2-11 TRANSFORMS BY DIFFERENTIATION

Showing the details of your work, find  $\mathcal{F}(f)$  if  $f(t)$  equals:

2.  $3t \sinh 4t$
3.  $\frac{1}{2} e^{-2t}$
4.  $t e^{-t} \cos t$
5.  $t \sin \omega t$
6.  $t^2 \sin 3t$
7.  $t^2 \sinh 2t$
8.  $t e^{-kt} \sin t$
9.  $\frac{1}{2} t^2 \cos \frac{\pi}{2} t$
10.  $t^n e^{kt}$
11.  $\frac{1}{2} \sin 2\pi t$

12. CAS PROJECT. Laguerre Polynomials. (a) Write a CAS program for finding  $L_n(t)$  in explicit form from (10). Apply it to calculate  $L_0, \dots, L_{10}$ . Verify that  $L_0, \dots, L_{10}$  satisfy Laguerre's differential equation (9).

#### 13. CAS EXPERIMENT. Laguerre Polynomials.

Experiment with the graphs of  $L_0, \dots, L_{10}$ , finding out empirically how the first maximum, first minimum, ... is moving with respect to its location as a function of  $n$ . Write a short report on this.

Obtain  $L_0, \dots, L_{10}$  from the corresponding partial sum of this power series in  $x$  and compare the  $L_n$  with those in (a), (b), or (c).

(d) A generating function (definition in Problem Set 5.2) for the Laguerre polynomials is

$$\sum_{n=0}^{\infty} L_n(t) x^n = (1 - x)^{-1} e^{-tx/(x-1)}.$$

(b) Show that

$$L_n(t) = \sum_{m=0}^n \binom{n}{m} (-1)^m t^m$$

and calculate  $L_0, \dots, L_{10}$  from this formula. (c) Calculate  $L_0, \dots, L_{10}$  recursively from  $L_0 = 1, L_1 = 1 - t$  by

$$(n+1)L_{n+1} = (2n+1 - t)L_n - nL_{n-1}$$

$$\mathcal{F}(L_n) = \frac{s^{n+1}}{(s-1)^{n+1}} = Y.$$

because the derivatives up to the order  $n-1$  are zero at 0. Now make another shift and divide by  $n!$  to get [see (10) and then (10\*)]

$$\mathcal{F}(t^n e^{-t}) = \frac{s}{n!(s+1)^{n+1}}, \quad \text{hence by (3) in Sec. 6.2} \quad \mathcal{F} \left\{ \frac{d^n}{dt^n} (t^n e^{-t}) \right\} = \frac{n! s^n}{n!(s+1)^{n+1}}$$

These are polynomials because the exponential terms cancel if we perform the indicated differentiations. They are called Laguerre polynomials and are usually denoted by  $L_n$  (see Problem Set 5.7, but we continue to reserve capital letters for transforms). We prove (10). By Table 6.1 and the first shifting theorem ( $s$ -shifting),

$$(10) \quad L_n(t) = \frac{e^t}{n!} \frac{d^n}{dt^n} (t^n e^{-t}), \quad l_0 = 1, \quad \text{and} \quad \mathcal{F}(L_n) = \frac{s^{n+1}}{(s-1)^{n+1}}, \quad n = 1, 2, \dots$$

We write  $L_n = \mathcal{F}_{-1}(Y)$  and prove Rodrigues's formula

$$(10^*) \quad \frac{d^n Y}{ds^n} = \frac{Y}{s^n} - \frac{s-1}{s} \frac{dY}{ds} = \frac{d}{ds} \left( \frac{Y}{s^n} \right) \quad \text{and} \quad Y = \frac{s^{n+1}}{(s-1)^{n+1}}$$

Separating variables, using partial fractions, integrating (with the constant of integration taken to be zero), and taking exponentials, we get

$$(s - s^2) \frac{dY}{ds} + (n+1 - s)Y = 0.$$

Simplification gives