

1. Consider the following "auto-convolution" equation

$$f * f = \int_0^t f(\tau) f(t - \tau) d\tau = 6t^3$$

(a) 5 points. Show that the function  $f(t) = \pm 6t$  is the solution of the above equation. (Solve the integral equation using Laplace Transforms and you should find that the solution is indeed the given function.)

$$\mathcal{L}[f * f] = \mathcal{L}[6t^3]$$

$$\begin{aligned} (F(s))^2 &= 6\mathcal{L}[t^3] \\ &= 6 \cdot \frac{3!}{s^4} \end{aligned}$$

$$F \cdot F = \frac{6}{s^2} \cdot \frac{6}{s^2}$$

$$\Rightarrow F = \pm \frac{6}{s^2} \Rightarrow f(t) = \mathcal{L}^{-1}\left[\frac{6}{s^2}\right] = 6 \mathcal{L}^{-1}\left[\frac{1}{s^2}\right] = 6 \cdot \frac{t}{1!} = 6t$$

$$f(t) = \pm 6t$$

$$\mathcal{L}[t^n] = \frac{n!}{s^{n+1}}$$

(b) 5 points. Confirm that if  $f(t) = \pm 6t$ , then the convolution of  $f(t)$  with itself is  $6t^3$ . (Check that the given function indeed satisfies the given equation when "auto-convolved.")

$$\begin{aligned} \int_0^t 6\tau \cdot 6(t - \tau) d\tau &= \int_0^t 36(t\tau - \tau^2) d\tau = 36 \int_0^t t\tau - \tau^2 d\tau \\ &= 36 \left( t \frac{\tau^2}{2} - \frac{\tau^3}{3} \right) \Big|_0^t = 36 \left[ \frac{t^3}{2} - \frac{t^3}{3} \right] = 36 \frac{t^3}{6} = 6t^3 \checkmark \end{aligned}$$