1. Do not open this exam until you are instructed to begin.

2. All cell phones and other electronic noisemaking devices must be turned off or completely silenced (i.e. not on vibrate) for the duration of the exam.

3. The final exam consists of this cover page, 9 pages of problems containing 10 numbered problems, and a short table of Laplace transform formulas.

4. Once the exam begins, you will have 120 minutes to complete your solutions.

5. Show all relevant work. No credit will be awarded for unsupported answers and partial credit depends upon the work you show. In particular, all integrals, partial fraction decompositions, and matrix computations must be done by hand.

6. You may use the back of any page for extra scratch paper, but if you would like it to be graded, clearly indicate in the space of the original problem where the work is to be found.

7. The symbol [22] at the beginning of a problem indicates the point value of that problem is 22. The maximum possible score on this exam is 200.

<table>
<thead>
<tr>
<th>problem</th>
<th>1</th>
<th>2</th>
<th>3</th>
<th>4</th>
<th>5</th>
<th>6</th>
<th>7</th>
<th>8</th>
<th>9</th>
<th>10</th>
<th>Sum</th>
</tr>
</thead>
<tbody>
<tr>
<td>points</td>
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<td>200</td>
</tr>
</tbody>
</table>
1. [14] Circle the letter corresponding to the differential equation whose direction field is given in the figure below. Then explain your reasons for your answer. Note that “My calculator says so.” is not a valid reason.

(a) \( y' = y + 1 \)  
(b) \( y' = -y - 1 \)  
(c) \( y' = y^2 - 2y \)  
(d) \( y' = 2y - y^2 \)

The direction field corresponds to an autonomous differential equation with equilibrium solutions \( y = 0 \) and \( y = 2 \). Therefore, the differential equations corresponding to (a) and (b) are eliminated because \( y = -1 \) is their only equilibrium solution. When \( y = 1 \), (c) has \( y' = 1^2 - 2(1) = -1 \) while (d) has \( y' = 2(1) - 1^2 = 1 \). Consequently, since the direction field above shows a slope of approximately +1 when \( y = 1 \), the differential equation (d) corresponds to the direction field above.
2.[20] Find the general solution of \( y' = 2y + 4 - t \). (Linear, first-order DE)

\( y' - 2y = 4 - t \) is the standard normalized form for the linear DE.

An integrating factor is
\[
\int e^{\phi(t)} dt = \int e^{-2t} dt = e^{2t}.
\]

Then
\[
e^{-2t} (y' - 2y) = (4 - t) e^{-2t} \quad \text{or}
\]

\[
(y e^{-2t})' = (4 - t) e^{-2t}.
\]

Integrating both sides with respect to \( t \) yields
\[
y e^{-2t} = \int (4 - t) e^{-2t} dt.
\]

Integrating by parts with \( u = 4 - t \) and \( dV = e^{-2t} dt \) leads to
\[
y e^{-2t} = (4 - t) \frac{e^{-2t}}{-2} - \int \frac{e^{-2t}}{-2} (-dt)
\]
\[
= (2 + \frac{t}{2}) e^{-2t} + \frac{1}{4} e^{-2t} + c.
\]

Multiplying throughout by \( e^{2t} \) yields the general solution:
\[
y(t) = -2 + \frac{t}{2} + \frac{1}{4} + Ce^{2t}
\]
\[
y(t) = \boxed{-\frac{7}{4} + \frac{t}{2} + Ce^{2t}}
\]

where \( c \) is an arbitrary constant.
3 [22] (a) According to Newton's law of cooling, the temperature of an object changes at a rate proportional to the difference between the temperature of the object and the ambient temperature (i.e., the temperature of the surroundings). Express Newton's law of cooling as a differential equation.

\[
\frac{dT}{dt} = k(T - T_0)
\]

Here \( T(t) \) represents the temperature of the object at time \( t \), \( T_0 \) is the ambient temperature, and \( k \) is a constant of proportionality.

(b) A murder victim was found on the street at 12:00 midnight and the temperature of the body at that time was 85°F. After 2 hours, the temperature of the body had dropped to 74°F. Between 9:00 PM and 2:00 AM, the outdoor temperature was steady at 68°F. Use Newton's law of cooling to determine the time the crime took place. You should assume the temperature of the body at the time of death was a standard 98.6°F, and be sure to give your answer in terms of a time of day as read on a clock - for example, 9:38 PM.

\[
\frac{dT}{T - T_0} = k\, dt \quad \text{(Variables Separable)}
\]

Integrating both sides gives

\[
\ln\left(\frac{T}{T_0}\right) = kt + c.
\]

Exponentiating yields

\[
T - T_0 = e^{kt+c} = Ae^{kt} \quad (A = e^c)
\]

so

\[
T(t) = T_0 + Ae^{kt}.
\]

We will let \( T(t) \) denote the Fahrenheit temperature \( t \) hours after 12:00 midnight.

Then \( T(0) = 85 \) and \( T(2) = 74 \), so

\[
85 = 68 + A
\]

and

\[
74 = 68 + Ae^{2k}.
\]

Consequently \( A = 17 \) and \( \frac{6}{17} = e^{2k} \)

so \( k = \frac{1}{2} \ln\left(\frac{6}{17}\right) \approx -0.5207 \).

Thus \( T(t) = 68 + 17e^{\frac{1}{2} \ln\left(\frac{6}{17}\right)} \).

We need to find the time \( t \) when the temperature of the body was 98.6. Therefore

\[
98.6 = 68 + 17e^{\frac{t}{2} \ln\left(\frac{6}{17}\right)}
\]

so

\[
\ln\left(\frac{98.6-68}{17}\right) = \frac{t}{2} \ln\left(\frac{6}{17}\right)
\]

and

\[
2 \ln\left(\frac{98.6-68}{17}\right) = t
\]

or \( t \approx 1.129 \). That is, the murder occurred 1 hour and 8 minutes (approximately) before midnight. This would be

\[10:52 \text{ PM}\].
4. [20] (a) Solve \( y''' - y = 0 \). You may find the identity \( a^3 - b^3 = (a - b)(a^2 + ab + b^3) \) useful.

\( y = e^t \) in \( y''' - y = 0 \) leads to \( r^3 - 1 = 0 \). Using the identity with \( a = r \) and \( b = 1 \) yields \( (r-1)(r^2+r+1) = 0 \). The solutions are \( r = 1 \) and \( r = \frac{-1 \pm \sqrt{1-4}}{2} = \frac{-1 \pm i \sqrt{3}}{2} \).

The general solution of \( y''' - y = 0 \) is

\[
y = c_1 e^t + c_2 e^{-\frac{t}{2}} \cos\left(\frac{\sqrt{3} t}{2}\right) + c_3 e^{-\frac{t}{2}} \sin\left(\frac{\sqrt{3} t}{2}\right)
\]

where \( c_1, c_2, \) and \( c_3 \) are arbitrary constants.

(b) Solve \( t^2 y'' + 3t y' + y = 0 \) on the interval \( t > 0 \).

\( y = t^m \) in \( t^2 y'' + 3t y' + y = 0 \) leads to \( m(m-1) + 3m + 1 = 0 \). Then

\( 0 = m^2 + 2m + 1 = (m+1)^2 \) so \( m = -1 \) (multiplicity two). The general solution of \( t^2 y'' + 3t y' + y = 0 \) on \( t > 0 \) is

\[
y = c_1 t^{-1} + c_2 t^{-1} \ln(t)
\]

where \( c_1 \) and \( c_2 \) are arbitrary constants.
5. Consider the differential equation \( y'' - 2y' + y = \frac{e^t}{1+t^2} \).

(a) Classify the differential equation by giving its order, stating whether it is linear or nonlinear, homogeneous or nonhomogeneous, and whether it has constant or variable coefficients.

The DE is of order two, it is linear, homogeneous, and has constant coefficients.

(b) Find the general solution of the differential equation.

\( y = e^{rt} \) in \( y'' - 2y' + y = 0 \) leads to \( r^2 - 2r + 1 = 0 \) or \( (r-1)^2 = 0 \) so \( r = 1 \) with multiplicity two. It follows that \( y_e(t) = c_1 e^t + c_2 t e^t \) is the general solution of \( y'' - 2y' + y = 0 \) since \( y_1(t) = e^t \), \( y_2(t) = t e^t \) form a fundamental set of solutions of \( y'' - 2y' + y = 0 \) because \( W(y_1, y_2)(t) = \begin{vmatrix} e^t & t e^t \\ e^t & (t+1)e^t \end{vmatrix} = (t+1)e^t - te^t = e^t \neq 0 \). The variation of parameters formula

\[
y_p(t) = u_1(t)y_1(t) + u_2(t)y_2(t)
\]
gives a particular solution of \( y'' - 2y' + y = \frac{e^t}{1+t^2} \), provided

\[
u_1(t) = \int \frac{-y_2(t)}{W(y_1, y_2)(t)} \, dt
\]
and

\[
u_2(t) = \int \frac{y_1(t)}{W(y_1, y_2)(t)} \, dt.
\]
In our case, these formulas become

\[
u_1(t) = \int \frac{-e^t}{1+t^2} \cdot te^t \, dt = \int \frac{-t \, dt}{1+t^2} = -\frac{1}{2} \ln(1+t^2) + C
\]

\[
u_2(t) = \int \frac{e^t}{1+t^2} \cdot \frac{e^t}{e^t} \, dt = \int \frac{dt}{1+t^2} = \arctan(t) + C
\]

Therefore \( y_p(t) = -\frac{1}{2} \ln(1+t^2)e^t + \arctan(t)te^t \) is a particular solution. The general solution is \( y = y_e + y_p \) or

\[
y(t) = c_1 e^t + c_2 t e^t - \frac{e^t}{2} \ln(1+t^2) + te^t \arctan(t)
\]

where \( c_1 \) and \( c_2 \) are arbitrary constants.
6.[15] (Please use 32 feet per second per second as the acceleration of gravity in this problem.) A spring hangs vertically from a rigid support. A body weighing 16 pounds stretches the spring 4 inches when it is first attached. The body is in a medium with a damping constant of 2 pound-seconds per foot. Suppose the body is displaced 3 inches above the equilibrium position and then released. If gravity is the only external force that acts on the body, set up, BUT DO NOT SOLVE, an initial value problem describing the body's motion.

\[ \frac{1}{2} u'' + 2u' + 48u = f(t) \]

Here \( u = u(t) \) represents the vertical displacement of the body (in feet) from its equilibrium position at \( t \) seconds after it was released.

mg = weight so \( m = \frac{16}{32} = \frac{1}{2} \) slug.

\( \beta = 2 \) lb/sec

\( ku_0 = \) weight so \( k = \frac{16\text{lb}}{u_0} = \frac{16\text{lb}}{48} = \frac{1}{3} \text{lb/ft}. \)

\( f(t) = 0 \) (Since gravity has already been accounted for in the + in stretch to the equilibrium position.)

7.[21] Use the Laplace transform to solve the integral equation \( y(t) + 3 \int_0^t e^{-t(\tau-t)} y(\tau) d\tau = 1 \).

\[ \mathcal{L}\{ y(t) + 3 e^{-4t} \ast y(t) \} \{s\} = \mathcal{L}\{ 1 \} \{s\} \]

\[ \bar{y}(s) + \frac{3}{s+4} \bar{y}(s) = \frac{1}{s+4} \]

\[ \bar{y}(s) = \frac{s+4}{s(s+7)} \]

\[ \bar{Y}(s) = \frac{s+4}{s(s+7)} \]

\[ \bar{Y}(s) = \frac{s+4}{s(s+7)} \]

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

\[ y(t) = \frac{4}{7} + \frac{3}{7} e^{-7t} \]
8.[22] Solve the initial value problem \( y'' + 4y = f(t), \quad y(0) = 1, \quad y'(0) = 0, \) if \( f(t) = \begin{cases} 0 & \text{if } t < 2, \\ -4 & \text{if } t \geq 2. \end{cases} \)

Then compute the value of the solution, accurate to three decimal places, when \( t = 1 \) and \( t = 3. \)

\[
f(t) = -4 u(t) \text{ so the DE becomes } y'' + 4y = -4u(t). \quad \text{Taking the Laplace transform of both sides of the DE yields}
\]

\[
\mathcal{L}\{y'' + 4y\} = \mathcal{L}\{-4u(t)\} = \frac{-4e^{-2s}}{s}
\]

where \( \mathcal{L}\{y\} = \mathcal{L}\{y\}(s) \). Rearranging,

\[
(s^2 + 4) \mathcal{L}\{y\} = s - \frac{4e^{-2s}}{s}
\]

\[
\mathcal{L}\{y\} = \frac{s}{s^2 + 4} - e^{-2s} \cdot \frac{4}{s(s^2 + 4)}
\]

Taking the inverse Laplace transform gives

\[
y(t) = \mathcal{L}^{-1}\{\frac{s}{s^2 + 4} - e^{-2s} \cdot \frac{4}{s(s^2 + 4)}\} = \cos(2t) - u(t)f(t - 2)
\]

where \( f(t) = \mathcal{L}^{-1}\{\frac{4}{s(s^2 + 4)}\} \). A partial fraction decomposition shows

\[
\frac{4}{s(s^2 + 4)} = \frac{A}{s} + \frac{Bs + C}{s^2 + 4} \quad \text{so} \quad 4 = A(s^2 + 4) + (Bs + C)s. \text{ Setting } s = 0 \text{ gives } 4 = 4A \text{ so } A = 1.
\]

Setting \( s = 2i \) gives \( 4 = -4B + 2iC \) so \( B = -1 \) and \( C = 0 \).

Therefore \( f(t) = \mathcal{L}^{-1}\{\frac{1}{s} - \frac{5}{s^2 + 4}\} = 1 - \cos(2t). \) Thus

\[
y(t) = \cos(2t) - u(t)\left[1 - \cos(2(t - 2))\right]. \quad \text{Then } y(1) = \cos(2) \approx -0.416
\]

and \( y(3) = \cos(6) - \left[1 - \cos(2)\right] = -0.456. \)

Since \( u(t) = 0 \) and \( u(3) = 1. \)
9.[22] Find the general solution of the system \( \mathbf{x}' = \begin{pmatrix} -6 & 4 \\ -1 & -2 \end{pmatrix} \mathbf{x} \) and describe the behavior of solutions as \( t \to \infty \).

Let \( A = \begin{pmatrix} -6 & 4 \\ -1 & -2 \end{pmatrix} \). Then \( \mathbf{x}' = \mathbf{Ax} \) in \( \mathbf{x}' = A\mathbf{x} \) leads to \( \lambda \mathbf{x} = A \mathbf{x} \) or \( (A-\lambda I)\mathbf{x} = \mathbf{0} \).

Nontrivial solutions \( \mathbf{x} \) exist provided
\[
0 = \det(A-\lambda I) = \begin{vmatrix} -6-\lambda & 4 \\ -1 & -2-\lambda \end{vmatrix} = (2+\lambda)(6+\lambda) + 4 = \lambda^2 + 8\lambda + 16 = (\lambda + 4)^2.
\]

Therefore \( \lambda = -4 \) is an eigenvalue of multiplicity two. An eigenvector \( \mathbf{x} \) satisfies \((A-\lambda I)\mathbf{x} = \mathbf{0}\) or equivalently
\[
\begin{pmatrix} -6+4 & 4 \\ -1 & -2+4 \end{pmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}
\]
or
\[
\begin{cases}
-2k_1 + 4k_2 = 0 \\
-k_1 + 2k_2 = 0
\end{cases}
\Rightarrow
k_1 = 2k_2.
\]

\[ \therefore \mathbf{x} = \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = k_2 \begin{bmatrix} 2 \\ 1 \end{bmatrix}. \]

We take \( k_2 = 1 \) so \( \mathbf{x}^{(1)} = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \) and \( \mathbf{x}^{(1)} = \mathbf{x}^{(1)}e^{At} = \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-4t} \) is a solution to \( \mathbf{x}' = A\mathbf{x} \). To get a second solution that is not linearly dependent upon \( \mathbf{x}^{(1)} \) we assume \( \mathbf{x} = \mathbf{x}^{(1)} + \mathbf{x}^{(2)} \) Substituting in \( \mathbf{x}' = A\mathbf{x} \) leads to
\[
\begin{cases}
(A-\lambda I)\mathbf{x} = \mathbf{0} \\
(A-\lambda I)\mathbf{x} = \mathbf{0}
\end{cases}
\]

We have already solved the first equation: \( \lambda = -4 \) and \( \mathbf{x} = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \) (up to a constant factor).

To solve the second equation we must solve
\[
\begin{pmatrix} -2 & 4 \\ -1 & 2 \end{pmatrix} \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = \begin{bmatrix} 2 \\ 1 \end{bmatrix}
\]
or equivalently
\[
\begin{cases}
-2k_1 + 4k_2 = 2 \\
-k_1 + 2k_2 = 1
\end{cases}
\Rightarrow
2k_2 - 1 = k_1.
\]

Thus \( \mathbf{x} = \begin{bmatrix} k_1 \\ k_2 \end{bmatrix} = k_2 \begin{bmatrix} 2 \\ 1 \end{bmatrix} + \begin{bmatrix} -1 \\ 0 \end{bmatrix}. \)

We set \( k_2 = 0 \) for convenience. Then
\[
\mathbf{x}^{(2)} = e^{At} + \mathbf{x}^{(1)} = \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-4t} + \begin{bmatrix} -1 \\ 0 \end{bmatrix} e^{-4t}
\]

Since \( W(\mathbf{x}^{(1)}, \mathbf{x}^{(2)})(t) = \det \begin{pmatrix} e^{4t} & 2te^{-4t} \\ e^{4t} & te^{-4t} \end{pmatrix} = e^{-4t} \neq 0 \), \( \mathbf{x}^{(1)} \) and \( \mathbf{x}^{(2)} \) form a fundamental set of solutions. The general solution of \( \mathbf{x}' = A\mathbf{x} \) is
\[
\mathbf{x}(t) = c_1 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-4t} + c_2 \begin{bmatrix} 2 \\ 1 \end{bmatrix} e^{-4t} + \begin{bmatrix} -1 \\ 0 \end{bmatrix} e^{-4t}
\]

where \( c_1 \) and \( c_2 \) are arbitrary constants. Since \( e^{-4t} \to 0 \) and \( te^{-4t} \to 0 \) as \( t \to \infty \),

\[
\text{as } t \to \infty,
\]

\[
\begin{bmatrix} \mathbf{x}(t) \to \begin{bmatrix} 0 \\ 0 \end{bmatrix} \end{bmatrix}
\]
Given that \( x(t) = c_1 \left( \frac{e^{-t}}{e^{-t}} \right) + c_2 \left( \frac{2e^{-2t}}{3e^{-2t}} \right) \) is the general solution for the homogeneous system

\[
x'(t) = \begin{bmatrix} 1 & -2 \\ 3 & -4 \end{bmatrix} x(t) + \begin{bmatrix} 2 \\ 3 \end{bmatrix} e^{-t}, \quad x(0) = \begin{bmatrix} 3 \\ 5 \end{bmatrix}
\]

is the general solution for the homogeneous system

\[
\begin{bmatrix} 1 & -2 \\ 3 & -4 \end{bmatrix}
\]

is a fundamental matrix for \( \dot{x}' = Ax \) where \( A = \begin{bmatrix} 1 & -2 \\ 3 & -4 \end{bmatrix} \).

\( \Phi(t) = \begin{bmatrix} e^t & 2e^{-2t} \\ e^t & 3e^{-2t} \end{bmatrix} \) is a fundamental matrix for \( \dot{x}' = Ax \) where \( A = \begin{bmatrix} 1 & -2 \\ 3 & -4 \end{bmatrix} \).

\( \dot{x}' = \Phi(t) \int \Phi(t)^{-1} \dot{g}(s) ds \) is a particular solution to \( \dot{x}' = Ax + \dot{g}(t) \). In our case,

\[
\Phi(t)^{-1} = \frac{1}{\det \Phi(s)} \begin{bmatrix} \Psi(s) & -\Psi'(s) \\ \Psi'(s) & \Psi(s) \end{bmatrix} = \frac{1}{e^{3s}} \begin{bmatrix} 3e^{5s} & -2e^{5s} \\ -2e^{5s} & e^s \end{bmatrix} = \begin{bmatrix} 3e^s & -2e^s \\ -e^s & e^s \end{bmatrix}
\]

so

\[
\dot{x}_p = \Phi(t) \int_0^t \left[ \begin{bmatrix} 3e^s & -2e^s \\ -e^s & e^s \end{bmatrix} \right] \begin{bmatrix} 2 \\ 2 \end{bmatrix} e^s ds = \Phi(t) \int_0^t \begin{bmatrix} 2e^s \\ e^s \end{bmatrix} e^s ds = \Phi(t) \int_0^t \begin{bmatrix} 2 \\ 1 \end{bmatrix} ds
\]

and

\[
\dot{x}_p = \begin{bmatrix} e^t & 2e^{-2t} \\ e^t & 3e^{-2t} \end{bmatrix} \begin{bmatrix} 2t \\ 0 \end{bmatrix} = 2te^t \begin{bmatrix} 1 \\ 0 \end{bmatrix}.
\]

The general solution of \( \dot{x}' = Ax + \begin{bmatrix} 2 \\ 2 \end{bmatrix} e^t \) is

\[
\dot{x} = \dot{x}_c + \dot{x}_p = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^t + c_2 \begin{bmatrix} 2 \\ 3 \end{bmatrix} e^{2t} + 2te^t \begin{bmatrix} 1 \\ 1 \end{bmatrix} \]

where \( c_1 \) and \( c_2 \) are arbitrary constants. We need to determine the constants so the initial condition is satisfied:

\[
\begin{bmatrix} 3 \\ 5 \end{bmatrix} = \dot{x}(0) = c_1 \begin{bmatrix} 1 \\ 1 \end{bmatrix} + c_2 \begin{bmatrix} 2 \\ 3 \end{bmatrix} \quad \text{so} \quad c_1 = 2 \quad \text{and} \quad c_2 = 1.
\]

Thus

\[
\dot{x}(t) = \begin{bmatrix} 1 \\ 1 \end{bmatrix} e^t + 2 \begin{bmatrix} 2 \\ 3 \end{bmatrix} e^{2t} + 2te^t \begin{bmatrix} 1 \\ 1 \end{bmatrix}
\]

or

\[
\dot{x}(t) = \begin{bmatrix} (2t-1)e^t + 4e^{2t} \\ (2t-1)e^t + 6e^{2t} \end{bmatrix}
\]

solves the initial value problem.
## A Short Table of Laplace Transforms

<table>
<thead>
<tr>
<th>( f(t) )</th>
<th>( \mathcal{L}{f(t)} = F(s) )</th>
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</thead>
<tbody>
<tr>
<td>1</td>
<td>( \frac{1}{s} )</td>
</tr>
<tr>
<td>2. ( e^{at} )</td>
<td>( \frac{1}{s-a} )</td>
</tr>
<tr>
<td>3. ( t^n )</td>
<td>( \frac{n!}{s^{n+1}}, \quad n = 1, 2, 3, \ldots )</td>
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<tr>
<td>4. ( e^{at}t )</td>
<td>( \frac{1}{(s-a)^2} )</td>
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<tr>
<td>5. ( e^{at}\sin(bt) )</td>
<td>( \frac{b}{(s-a)^2+b^2} )</td>
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<tr>
<td>6. ( e^{at}\cos(bt) )</td>
<td>( \frac{s-a}{(s-a)^2+b^2} )</td>
</tr>
<tr>
<td>7. ( e^{at}f(t) )</td>
<td>( F(s-a) )</td>
</tr>
<tr>
<td>8. ( f'(t) )</td>
<td>( sF'(s) - f(0) )</td>
</tr>
<tr>
<td>9. ( f''(t) )</td>
<td>( s^2F(s) - sf(0) - f'(0) )</td>
</tr>
<tr>
<td>10. ( \delta(t-a) )</td>
<td>( e^{-as} )</td>
</tr>
<tr>
<td>11. ( u_a(t) )</td>
<td>( \frac{e^{-as}}{s} )</td>
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<tr>
<td>12. ( u_a(t)f(t-a) )</td>
<td>( e^{-as}F(s) )</td>
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<tr>
<td>13. ( \int_0^t f(\tau)g(t-\tau)d\tau )</td>
<td>( F(s)G(s) )</td>
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Median: 12.5
Mean: 122.68
Standard Deviation: 43.12

Number taking final: 369
Median: 12.5
Mean: 122.68
Standard Deviation: 43.12