

Laplace Trasnform

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Both Laplace Transform and its inverse are defined as follows:

$$\mathcal{L}\{f(t)\} = F(s) = \int_0^{\infty} f(t)e^{-st} dt \quad (1)$$

$$f(t) = \mathcal{L}^{-1}\{F(s)\} = \frac{1}{2\pi} \lim_{Y \rightarrow +\infty} \int_{-Y}^Y F(\sigma + i\xi) e^{t(\sigma + i\xi)} d\xi \quad (2)$$