

Exercise 8.5

A. Calculate the following convolutions by integrating:

(1) $1 * 1$.

Solution: Let $f(t) * g(t) = 1 * 1$. So, $f(t) = 1$, $g(t) = 1$.

Then the convolution of $1 * 1$ is,

$$\begin{aligned} 1 * 1 = f * g &= \int_0^t f(t-u) g(u) du \\ &= \int_0^t 1 \cdot 1 du = \int_0^t du = [u]_0^t = t. \end{aligned}$$

Thus, $1 * 1 = t$.

(2) $e^t * e^{-t}$.

Solution: Let $f(t) * g(t) = e^t * e^{-t}$. So, $f(t) = e^t$, $g(t) = e^{-t}$.

Then the convolution of $e^t * e^{-t}$ is

$$\begin{aligned} e^t * e^{-t} = f(t) * g(t) &= \int_0^t f(t-u) g(u) du \\ &= \int_0^t e^{t-u} e^{-u} du \end{aligned}$$

$$\begin{aligned}
 &= \int_0^t e^{1-2u} du = e^1 \int_0^t e^{-2u} du \\
 &= e^1 \left[\frac{e^{-2u}}{-2} \right]_0^t = \frac{e^1}{-2} (e^{-2t} - 1) = \frac{e^1 - e^{-t}}{2} = \sinh t
 \end{aligned}$$

Thus, $e^t * e^{-t} = \sinh t$.

3. $\sin wt * \cos wt$

Solution: Let $f(t) * g(t) = \sin wt * \cos wt$. Then $f(t) = \sin wt$, $g(t) = \cos wt$. Then,

$$\begin{aligned}
 f(t) * g(t) &= \int_0^t f(t-u) g(u) du \\
 &= \int_0^t \sin w(t-u) \cos wu du \\
 &= \int_0^t (\sin wt \cos wu - \sin wu \cos wt) \cos wu du \\
 &= \sin wt \int_0^t \cos^2 wu du - \cos wt \int_0^t \sin wu \cos wu du \\
 &= \sin wt \int_0^t \left(\frac{1 + \cos 2wu}{2} \right) du - \cos wt \int_0^t \frac{\sin 2wu}{2} du \\
 &= \frac{\sin wt}{2} \left[u + \frac{\sin 2wu}{2w} \right]_0^t - \frac{\cos wt}{2} \left[-\frac{\cos 2wu}{2w} \right]_0^t \\
 &= \frac{\sin wt}{2} \left(t + \frac{\sin 2wt}{2w} \right) + \frac{\cos wt}{4w} (\cos 2wt - 1) \\
 &= \frac{1}{2} \sin wt + \frac{1}{4w} \left(\sin wt \sin 2wt + \cos wt \cos 2wt - \frac{\cos 2t}{4w} \right) \\
 &= \frac{1}{2} \sin wt - \frac{\cos wt}{4w} + \frac{1}{4w} \cos (2wt - wt) \\
 &= \frac{1}{2} \sin wt - \frac{\cos wt}{4w} + \frac{\cos wt}{4w} = \frac{1}{2} \sin wt
 \end{aligned}$$

Thus, $\sin wt * \cos wt = \frac{1}{2} \sin wt$.

4. $t * e^t$

Solution: Let $f(t) * g(t) = t * e^t$. Then $f(t) = t$, $g(t) = e^t$. Now,

$$t * e^t = f(t) * g(t) = \int_0^t f(t-u) g(u) du$$

$$\begin{aligned}
 &= \int_0^t (t-u) e^u du \\
 &= t \int_0^t e^u du - \int_0^t u e^u du \\
 &= t [e^u]_0^t - [u e^u - (1) e^u]_0^t
 \end{aligned}$$

[\therefore applying successive integration for 2nd integral]
 $= t(e^t - 1) - [(te^t - e^t) - (0 - 1)]$
 $= te^t - t - te^t + e^t - 1$
 $= e^t - t - 1$

Thus, $t * e^t = e^t - t - 1$.

5. $u(t-3) * e^{-2t}$

Solution: Let $f(t) * g(t) = u(t-3) * e^{-2t}$. So, $f(t) = u(t-3)$, $g(t) = e^{-2t}$.

Then, $f(t) = 1$ for $t \geq 3$

Now,

$$\begin{aligned}
 u(t-3) * e^{-2t} &= \int_0^t u(t-3) e^{-2(t-u)} dT \\
 &= \int_0^t e^{-2(t-1)} dT \quad [\because u(t-a) = \begin{cases} 1 & \text{for } t > a \\ 0 & \text{for } t < a \end{cases}] \\
 &= e^{-2t} \int_3^t e^{2T} dT = e^{-2t} \left[\frac{e^{2T}}{2} \right]_3^t = \frac{1}{2} e^{-2t} (e^{2t} - e^6) \quad \text{for } t > 3 \\
 &= \frac{1}{2} [1 - e^{-2(t-3)}] \quad \text{for } t > 3 \\
 &= \frac{1}{2} [1 - e^{-2(t-3)}] u(t-3)
 \end{aligned}$$

6. $t * 1$

Solution: Let $f(t) * g(t) = t * 1$. So, $f(t) = t$, $g(t) = 1$.

Then,

$$\begin{aligned}
 t * 1 = f(t) * g(t) &= \int_0^t f(t-u) g(u) du \\
 &= \int_0^t (t-u) du = \left[t \cdot u - \frac{u^2}{2} \right]_0^t = t^2 - \frac{t^2}{2} = \frac{t^2}{2}
 \end{aligned}$$

$$\text{Thus, } t * 1 = \frac{t^2}{2}.$$

7. $\sin t * \sin t$.Solution: Let $f(t) * g(t) = \sin t * \sin t$. So, $f(t) = \sin t$, $g(t) = \sin t$.

Now,

$$\begin{aligned}\sin t * \sin t &= f(t) * g(t) = \int_0^t f(t-u) g(u) du \\&= \int_0^t \sin(t-u) \sin u du \\&= \int_0^t (\sin t \cos u - \cos t \sin u) \sin u du \\&= \sin t \int_0^t \cos u \sin u du - \cos t \int_0^t \sin^2 u du \\&= \sin t \int_0^t \frac{\sin 2u}{2} du - \cos t \int_0^t \left(\frac{1 - \cos 2u}{2} \right) du \\&= \frac{\sin t}{2} \left[-\frac{\cos 2u}{2} \right]_0^t - \frac{\cos t}{2} \left[u - \frac{\sin 2u}{2} \right]_0^t \\&= \frac{\sin t}{4} (1 - \cos 2t) - \frac{\cos t}{2} \left(t - \frac{\sin 2t}{2} \right) \\&= \frac{\sin t}{4} - \frac{t \cos t}{2} + \frac{1}{4} (-\sin t \cos 2t + \cos t \sin 2t) \\&= \frac{\sin t}{4} - \frac{t \cos t}{2} + \frac{1}{4} \sin(2t - t) \\&= \frac{\sin t}{4} - \frac{t \cos t}{2} + \frac{\sin t}{4} \\&= -\frac{t \cos t}{2} + \frac{\sin t}{2}\end{aligned}$$

$$\text{Thus, } \sin t * \sin t = -\frac{t \cos t}{2} + \frac{\sin t}{2}.$$

B. Calculate the following inverse transform by convolution:

$$(1) \frac{1}{s^2}$$

$$\text{Solution: Let } \mathcal{L}\{f * g\} = \frac{1}{s^2} = \frac{1}{s} \cdot \frac{1}{s}$$

Since by the table, $\mathcal{L}\{1\} = \frac{1}{s}$

So,

$$\mathcal{L}\{f * g\} = \mathcal{L}\{1\} \cdot \mathcal{L}\{1\}$$

Now,

$$\mathcal{L}^{-1}\{\mathcal{L}\{1\} \cdot \mathcal{L}\{1\}\} = (f * g)(t) = \int_0^t f(t-u) g(u) du = \int_0^t 1 \cdot 1 du = t.$$

$$2. \frac{1}{s(s^2 + 4)}$$

$$\text{Solution: Let } \mathcal{L}\{f * g\} = \frac{1}{s(s^2 + 4)} = \frac{1}{s} \cdot \frac{1}{s^2 + 4}$$

$$\text{Since, } \mathcal{L}\{1\} = \frac{1}{s} \text{ and } \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

$$\text{So, } \mathcal{L}\{f * g\} = \mathcal{L}\{1\} \cdot \frac{1}{2} \mathcal{L}\{\sin 2t\} = \mathcal{L}\{1\} \cdot \mathcal{L}\left\{\frac{\sin 2t}{2}\right\}$$

Now,

$$\begin{aligned}\mathcal{L}^{-1}\left\{\mathcal{L}\{1\} \cdot \mathcal{L}\left\{\frac{\sin 2t}{2}\right\}\right\} &= (f * g)(t) \\&= \int_0^t f(t-u) g(u) du \\&= \int_0^t 1 \cdot \frac{\sin 2u}{2} du = \frac{1}{2} \left[-\frac{\cos 2u}{2} \right]_0^t = \frac{1}{4} (1 - \cos 2t)\end{aligned}$$

$$3. \frac{1}{(s^2 + 1)^2}$$

$$\text{Solution: Let } \mathcal{L}\{f * g\} = \frac{1}{(s^2 + 1)^2} = \frac{1}{(s^2 + 1)} \cdot \frac{1}{(s^2 + 1)}$$

$$\text{Since we have, } \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

$$\text{So, } \mathcal{L}\{f * g\} = \mathcal{L}\{\sin t\} \cdot \mathcal{L}\{\sin t\}$$

Now,

$$\mathcal{L}\{\mathcal{L}\{\sin t\} \cdot \mathcal{L}\{\sin t\}\} = (f * g)(t)$$

$$\begin{aligned}&= \int_0^t f(t-u) g(u) du \\&= \int_0^t \sin(t-u) \sin u du\end{aligned}$$

$$\begin{aligned}
&= \int_0^t (\sin t \cos u - \cos t \sin u) \sin u \, du \\
&= \sin t \int_0^t \cos u \sin u \, du - \cos t \int_0^t \sin 2u \, du \\
&= \frac{\sin t}{2} \int_0^t \sin 2u \, du - \frac{\cos t}{2} \int_0^t (1 - \cos 2u) \, du \\
&= \frac{\sin t}{2} \left[-\frac{\cos 2u}{2} \right]_0^t - \frac{\cos t}{2} \left[u - \frac{\sin 2u}{2} \right]_0^t \\
&= \frac{\sin t}{4} (1 - \cos 2t) - \frac{\cos t}{2} \left(t - \frac{\sin 2t}{2} \right) \\
&= \frac{\sin t}{4} - \frac{t \cos t}{2} + \frac{1}{4} (-\sin t \cos 2t + \cos t \sin 2t) \\
&= \frac{\sin t}{4} - \frac{t \cos t}{2} + \frac{1}{4} \sin (2t - t) \\
&= \frac{\sin t}{4} - \frac{t \cos t}{2} + \frac{\sin t}{4} \\
&= -\frac{t \cos t}{2} + \frac{\sin t}{2}
\end{aligned}$$

$$4. \frac{5}{(s^2 + \pi^2)}$$

$$\text{Solution: Let } \mathcal{L}\{f * g\} = \frac{5}{(s^2 + \pi^2)} = 5 \left(\frac{1}{s^2 + \pi^2} \right) \left(\frac{1}{s^2 + \pi^2} \right)$$

$$\text{Since we have, } \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

So,

$$\begin{aligned}
\mathcal{L}\{f * g\} &= \frac{5}{\pi^2} \mathcal{L}\{\sin \pi t\} \mathcal{L}\{\sin \pi t\} = \frac{\pi^2}{5} \int_0^t f(t-u) g(u) \, du \\
&= \frac{\pi^2}{5} \int_0^t \sin(t-u) \pi \sin \pi u \, du \quad \dots\dots(1)
\end{aligned}$$

Here,

$$\begin{aligned}
\sin(t-u) \pi \sin \pi u &= (\sin \pi t \cos \pi u - \sin \pi u \cos \pi t) \cdot \sin \pi u \\
&= \sin \pi t \sin \pi u \cos \pi u - \cos \pi t \sin^2 \pi u \\
&= \sin \pi t \cdot \frac{\sin 2\pi u}{2} - \cos \pi t \left(\frac{1 - \cos 2\pi u}{2} \right)
\end{aligned}$$

$$= \frac{\sin \pi t}{2} \cdot \sin 2\pi u - \frac{\cos \pi t}{2} (1 - \cos 2\pi u)$$

Then (1) gives,

$$\begin{aligned}
&= \frac{\pi^2}{5} \left[\frac{\sin \pi t}{2} \int_0^t \sin 2\pi u \, du - \frac{\cos \pi t}{2} \int_0^t (1 - \cos 2\pi u) \, du \right] \\
&= \frac{\pi^2}{5} \left[\frac{\sin \pi t}{2} \left(-\frac{\cos 2\pi u}{2\pi} \right)_0^t - \frac{\cos \pi t}{2} \left(u - \frac{\sin 2\pi u}{2\pi} \right)_0^t \right] \\
&= \frac{\pi^2}{5} \left[\frac{\sin \pi t}{4\pi} (1 - \cos 2\pi t) - \frac{\cos \pi t}{2} \left(t - \frac{\sin 2\pi t}{2\pi} \right) \right] \\
&= \frac{\pi^2}{5} \left[\frac{\sin \pi t}{4\pi} - \frac{t \cos \pi t}{2} + \frac{1}{4\pi} (-\sin \pi t \cos 2\pi t + \cos \pi t \sin 2\pi t) \right] \\
&= \frac{\pi^2}{5} \left[\frac{\sin \pi t}{4\pi} - \frac{t \cos \pi t}{2} + \frac{\sin \pi t}{4\pi} \right] \\
&= \frac{\pi^2}{5} \left[\frac{\sin \pi t}{2\pi} - \frac{t \cos \pi t}{2} \right]
\end{aligned}$$

Thus,

$$\mathcal{L}^{-1} \left\{ \frac{5}{(s^2 + \pi^2)^2} \right\} = \frac{\sin \pi t}{2\pi} - \frac{t \cos \pi t}{2}$$

$$5. \frac{w}{s^2(s^2 + w^2)}$$

$$\text{Solution: Let } \mathcal{L}\{f * g\} = \frac{w}{s^2(s^2 + w^2)} = \frac{1}{s^2} \cdot \frac{w}{s^2 + w^2}$$

$$\text{Since, } \mathcal{L}\{t\} = \frac{1}{s^2} \text{ and } \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

So,

$$\mathcal{L}\{f * g\} = \mathcal{L}\{t\} \mathcal{L}\{\sin wt\}$$

Then,

$$\mathcal{L}^{-1} \{ \mathcal{L}\{t\} \mathcal{L}\{\sin wt\} \} = (f * g)(t)$$

$$\begin{aligned}
&= \int_0^t f(t-u) g(u) \, du \\
&= \int_0^t (t-u) \sin wu \, du \\
&= \left[(t-u) \left(-\frac{\cos wu}{w} \right) - (-1) \left(-\frac{\sin wu}{w^2} \right) \right]_0^t \\
&\quad \quad \quad [\because \text{applying successive integration}] \\
&= \left(0 - \frac{\sin wt}{w^2} \right) - \left(-\frac{t}{w} - 0 \right)
\end{aligned}$$

$$= \frac{wt - \sin wt}{w^2}$$

Thus,

$$\mathcal{L}^{-1} \left\{ \frac{w}{s^2(s^2 + w^2)} \right\} = \frac{wt - \sin wt}{w^2}$$

OTHER QUESTIONS FROM SEMESTER END EXAMINATION

1999-Q. No. 6(a)(OR); 2001 Q. No. 6a(OR)

Define unit step function $u_a(t)$ and then find the Laplace transformation of

$$f(t), \text{ where } f(t) = \begin{cases} 1 & \text{if } 0 < t < \pi \\ 0 & \text{if } \pi < t < 2\pi \\ \sin t & \text{if } t > 2\pi \end{cases}$$

Solution: First Part: See definition p.

Second Part: Given that

$$f(t) = \begin{cases} 1 & \text{for } 0 < t < \pi \\ 0 & \text{for } \pi < t < 2\pi \\ \sin t & \text{for } t > 2\pi \end{cases} \quad \dots (i)$$

Then,

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \int_0^{\infty} f(t) e^{-st} dt = \left(\int_0^{\pi} + \int_{\pi}^{2\pi} + \int_{2\pi}^{\infty} \right) f(t) e^{-st} dt \\ &= \int_0^{\pi} e^{-st} dt + 0 + \int_{2\pi}^{\infty} \sin t e^{-st} dt \quad [\because \text{using (i)}] \\ &= \left[\frac{e^{-st}}{-s} \right]_0^{\pi} + \left[\frac{e^{-st}}{s^2 + 1} \{(-s) \sin t - \cos t\} \right]_{2\pi}^{\infty} \\ &= \frac{1 - e^{-\pi s}}{s} + \frac{e^{-2\pi s}}{s^2 + 1} \cos 2\pi \quad [\because e^{-\infty} = 0, \sin 2\pi = 0] \end{aligned}$$

Thus,

$$\mathcal{L}\{f(t)\} = \frac{1 - e^{-\pi s}}{s} + \frac{e^{-2\pi s}}{s^2 + 1} \quad [\because \cos 2\pi = 1]$$

2000 Q. No. 6(a)(OR)

Find (i) $a[\cosh at \cos at]$ and (ii) $a[e^{-2t} \sin n\pi t]$.

Solution:

$$(i) \quad \text{Let } f(t) = \cosh at \cos at = \frac{e^{at} + e^{-at}}{2} \cdot \cos at = \frac{1}{2} [e^{at} \cos at + e^{-at} \cos at]$$

Since we have,

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \quad \text{and} \quad \mathcal{L}\{\cos at\} = \frac{s}{s^2 + a^2}$$

Now,

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \mathcal{L}\{\cosh at \cos at\} = \frac{1}{2} [\mathcal{L}\{e^{at} \cos at\} + \mathcal{L}\{e^{-at} \cos at\}] \\ &= \frac{1}{2} [(\mathcal{L}\{\cos at\})_{s \rightarrow s-a} + (\mathcal{L}\{\cos at\})_{s \rightarrow s+a}] \\ &= \frac{1}{2} \left[\left(\frac{s}{s^2 + a^2} \right)_{s \rightarrow s-a} + \left(\frac{s}{s^2 + a^2} \right)_{s \rightarrow s+a} \right] \\ &= \frac{1}{2} \left[\frac{s-a}{(s-a)^2 + a^2} + \frac{s+a}{(s+a)^2 + a^2} \right] \end{aligned}$$

$$(ii) \quad \text{Given that, } f(t) = e^{-2t} \sin n\pi t$$

Since we have,

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \quad \text{and} \quad \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

Now,

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \mathcal{L}\{e^{-2t} \sin n\pi t\} = (\mathcal{L}\{\sin n\pi t\})_{s \rightarrow s+2} \\ &= \left(\frac{n\pi}{s^2 + n^2\pi^2} \right)_{s \rightarrow s+2} = \frac{n\pi}{(s+2)^2 + n^2\pi^2} \end{aligned}$$

2002 Q. No. 6(a) OR

$$\text{Prove the following: } \mathcal{L}\{t \cosh at\} = \frac{s^2 + a^2}{(s^2 - a^2)^2}$$

Solution: We have find the Laplace transform of $t \cosh at$.

$$\text{Since we have, } \cosh at = \frac{e^{at} + e^{-at}}{2}$$

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \quad \text{and} \quad \mathcal{L}\{1\} = \frac{1}{s}$$

Now,

$$\begin{aligned} \mathcal{L}\{t \cosh at\} &= \frac{1}{2} [\mathcal{L}\{te^{at}\} + \mathcal{L}\{te^{-at}\}] \\ &= \frac{1}{2} [(\mathcal{L}\{t\})_{s \rightarrow s-a} + (\mathcal{L}\{t\})_{s \rightarrow s+a}] \\ &= \frac{1}{2} \left[\left(\frac{1}{s} \right)_{s \rightarrow s-a} + \left(\frac{1}{s} \right)_{s \rightarrow s+a} \right] \\ &= \frac{1}{2} \left[\frac{1}{s-a} + \frac{1}{s+a} \right] = \frac{1}{2} \left(\frac{2s}{s^2 - a^2} \right) = \frac{s}{s^2 - a^2} \end{aligned}$$

2002 Q. No. 6(a)

If $f(t)$ is continuous for $t \geq 0$ and $\mathcal{L}\{f(t)\}$ exists for some k and M , $|f(t)| \leq Me^{-kt}$ for $t \geq 0$ and $f'(t)$ is piece wise continuous on every finite interval in the range $t \geq 0$ then show that the Laplace transform of $f'(t)$ exists when $s > k$ and hence prove that following $\mathcal{L}\{f'(t)\} = s\mathcal{L}\{f(t)\} - f(0)$.

Solution: See theorem in theoretical part.

2002 Q. No. 6(a)If $f(t) = \sin^2 t$, find Laplace transform of $f(t)$.Solution: Let $f(t) = \sin^2 t = \frac{1 - \cos 2t}{2}$

Since we have,

$$\mathcal{L}\{1\} = \frac{1}{s} \quad \text{and} \quad \mathcal{L}\{\cos at\} = \frac{s}{s^2 + a^2}$$

Now,

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \frac{1}{2} [\mathcal{L}\{1\} - \mathcal{L}\{\cos 2t\}] \\ &= \frac{1}{2} \left(\frac{1}{s} - \frac{s}{s^2 + 4} \right) = \frac{1}{2} \left(\frac{s^2 + 4 - s^2}{s(s^2 + 4)} \right) = \frac{2}{s(s^2 + 4)} \end{aligned}$$

$$\text{Thus, } \mathcal{L}\{\sin^2 t\} = \frac{2}{s(s^2 + 4)}$$

2003 Fall Q. No. 6(a)Find the Laplace inverse of: (i) $\frac{4}{s^2 - 2s - 3}$ (ii) $\frac{e^{-3s}}{(s-1)^3}$

Solution:

$$(i) \text{ Let } \mathcal{L}\{f(t)\} = \frac{4}{s^2 - 2s - 3} \quad \dots\dots(i)$$

Here,

$$\begin{aligned} \frac{4}{s^2 - 2s - 3} &= \frac{4}{(s-3)(s+1)} \\ &= \frac{A}{s-3} + \frac{B}{s+1} = \frac{A(s+1) + B(s-3)}{(s-3)(s+1)} = \frac{(A+B)s + (A-3B)}{(s-3)(s+1)} \end{aligned}$$

This gives, $4 = (A+B)s + (A-3B)$

Comparing the like terms from both sides then,

$$A + B = 0 \quad \text{and} \quad A - 3B = 4$$

Solving we get, $A = -1$, $B = 1$

Then (i) becomes,

$$\mathcal{L}\{f(t)\} = -\frac{1}{s-3} + \frac{1}{s+1} \quad \dots\dots(ii)$$

Since we have, $\mathcal{L}\{e^{at}\} = \frac{1}{s-a}$. So, (ii) gives,

$$\mathcal{L}\{f(t)\} = -\mathcal{L}\{e^{3t}\} + \mathcal{L}\{e^{-t}\} = \mathcal{L}\{e^{-t} - e^{3t}\}$$

Thus,

$$f(t) = e^{-t} - e^{3t}$$

$$(ii) \text{ Let } \mathcal{L}\{f(t)\} = \frac{e^{-3s}}{(s-1)^3}$$

Since we have,

$$\mathcal{L}\{e^{at} f(t)\} = (L\{f(t)\})_{s \rightarrow s-a} \quad \dots\dots(i)$$

$$\mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}} \quad \dots\dots(ii)$$

$$\text{and } \mathcal{L}\{f(t-a) u_a(t)\} = e^{-as} \mathcal{L}\{f(t)\} \quad \dots\dots(iii)$$

Now,

$$\begin{aligned} \frac{e^{-3s}}{(s-1)^3} &= e^{-3s} \cdot \frac{1}{(s-1)^3} \\ \Rightarrow \mathcal{L}\{f(t)\} &= e^{-3s} \left(\frac{1}{s} \right)_{s \rightarrow s-1} = e^{-3s} \left(\mathcal{L}\left\{ \frac{t^2}{2!} \right\} \right)_{s \rightarrow s-1} \quad [\text{using (2)}] \\ &= e^{-3s} \mathcal{L}\left\{ \frac{t^2}{2} \right\} \quad [\text{using (1)}] \\ &= \frac{1}{2} \mathcal{L}\{e^{(s-3)} (t-3)^2 u_3(t)\} \quad [\text{using (3)}] \\ &= \mathcal{L}\left\{ \frac{1}{2} e^{(s-3)} (t-3)^2 u_3(t) \right\} \end{aligned}$$

$$\text{Thus, } f(t) = \frac{1}{2} [e^{(t-3)} (t-3)^2 u_3(t)].$$

2004 Spring Q. No. 6(a)

Define Laplace Transform. State and prove first-shifting theorem of

Laplace transform. Use it to prove: $\mathcal{L}\{e^t t\} = \frac{1}{(s-1)^2}$

Solution: First Part see definition, and the theorem.

Problem Part: Given function is, te^t

Since we have,

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \quad \text{and} \quad \mathcal{L}\{t\} = \frac{1}{s^2}$$

Now,

$$\mathcal{L}\{te^t\} = (\mathcal{L}\{t\})_{s \rightarrow s-1} = \left(\frac{1}{s^2} \right)_{s \rightarrow s-1} = \frac{1}{(s-1)^2}$$

2004 Spring Q. No. 6(b), 2006 Spring Q. No. 6(b)Find $f(t)$ if $L\{f(t)\} = F(s) = \log \left(\frac{s+a}{s+b} \right)$.Solution: Let $\mathcal{L}\{f(t)\} = F(s) = \log \left(\frac{s+a}{s+b} \right)$

$$\text{So, } F(s) = \left(\frac{s+b}{s+a} \right) = \frac{b-a}{(s+a)(s+b)}$$

Since we have,

$$\mathcal{L}\{t f(t)\} = -F'(s)$$

$$\text{So, } \mathcal{L}\{t f(t)\} = \frac{a-b}{(s+a)(s+b)} \quad \dots\dots(i)$$

Here,

$$\begin{aligned} \frac{a-b}{(s+a)(s+b)} &= \frac{A}{s+a} + \frac{B}{s+b} = \frac{A(s+b) + B(s+a)}{(s+a)(s+b)} \\ \Rightarrow (a-b) &= (A+B)s + (Ab+Ba) \end{aligned}$$

Equating the like terms then,

$$A + B = 0 \quad \text{and} \quad Ab + Ba = a - b$$

Solving we get, $A = -1$, $B = 1$.

Then (i) becomes,

$$\mathcal{L}\{t f(t)\} = \frac{1}{s+b} - \frac{1}{s+a} = \mathcal{L}\{e^{-bt} - e^{-at}\} \quad \left[\because \mathcal{L}\{e^{at}\} = \frac{1}{s-a} \right]$$

$$= \mathcal{L}\{e^{-bt} - e^{-at}\}$$

$$\text{Thus, } f(t) = \frac{e^{-bt} - e^{-at}}{t}$$

2004 Fall Q. No. 6(a)

State and prove second shifting theorem of Laplace transform. Hence evaluate $\mathcal{L}^{-1}\left\{\frac{e^{-2s}}{s^2}\right\}$.

Solution: First Part: See theorem.

Problem Part: Given function is, $\frac{e^{-2s}}{s^2}$

Since we have,

$$\mathcal{L}\{f(t-a) u_a(t)\} = e^{-as} \mathcal{L}\{f(t)\} \quad \dots\dots (1)$$

$$\text{and } \mathcal{L}\{t\} = \frac{1}{s^2} \quad \dots\dots (2)$$

Now,

$$\frac{e^{-2s}}{s^2} = e^{-2s} \mathcal{L}\{t\} \quad [\because \text{using (2)}]$$

$$= \mathcal{L}\{f(t-2) u_2(t)\} \quad [\because \text{using (1)}]$$

This gives,

$$\mathcal{L}^{-1}\left\{\frac{e^{-2s}}{s^2}\right\} = f(t-2) u_2(t)$$

2006 Fall Q. No. 6(a); 2010 Spring Q. No. 6(a); 2011 Fall Q. No. 6(a)

Evaluate the following: (i) $\mathcal{L}\{t^2 \cos \omega t\}$ (ii) $\mathcal{L}^{-1}\left\{\frac{1}{s^2(s^2 + \omega^2)}\right\}$

Solution: (i) See Exercise 8.4 - 1(iii)

(ii) Given function is

$$\frac{1}{s^2(s^2 + \omega^2)} = \frac{1}{\omega^2} \left[\frac{1}{s^2} - \frac{1}{s^2 + \omega^2} \right] \quad \dots\dots (i)$$

Since we have,

$$\mathcal{L}\{t\} = \frac{1}{s^2} \quad \text{and} \quad \mathcal{L}\{\sin \omega t\} = \frac{\omega}{s^2 + \omega^2}$$

So (i) becomes,

$$\frac{1}{s^2(s^2 + \omega^2)} = \frac{1}{\omega^2} \left[\mathcal{L}\{t\} - \frac{1}{\omega} \mathcal{L}\{\sin \omega t\} \right]$$

$$= \mathcal{L}\left\{ \frac{1}{\omega^2} (\omega t - \sin \omega t) \right\}$$

$$\text{Thus, } \mathcal{L}^{-1}\left\{\frac{1}{s^2(s^2 + \omega^2)}\right\} = \frac{1}{\omega^2} (\omega t - \sin \omega t)$$

2006 Spring Q. No. 6(a)

Find the Laplace transform of $t^2 \sin 2t$

Solution: Let $f(t) = t^2 \sin 2t$.

Since we have,

$$\mathcal{L}\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} (\mathcal{L}\{f(t)\}) \quad \text{and} \quad \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

Now,

$$\mathcal{L}\{t^2 \sin 2t\} = (-1)^2 \frac{d^2}{ds^2} (\mathcal{L}\{\sin 2t\})$$

$$= \frac{d^2}{ds^2} \left(\frac{2}{s^2 + 4} \right)$$

$$= \frac{d}{ds} \left(\frac{-4s}{(s^2 + 4)^2} \right)$$

$$= -4 \left(\frac{(s^2 + 4)^2 - 2(s^2 + 4)2s^2}{(s^2 + 4)^4} \right) = -4 \left(\frac{s^2 + 4 - 4s^2}{(s^2 + 4)^3} \right) = 4 \frac{(3s^2 - 4)}{(s^2 + 4)^3}$$

$$\text{Thus, } \mathcal{L}\{t^2 \sin 2t\} = \frac{4(3s^2 - 4)}{(s^2 + 4)^3}$$

2006 Spring Q. No. 6(c)

If $\mathcal{L}\{f(t)\} = F(s)$, then show that $\mathcal{L}\{tf(t)\} = -\frac{d}{ds} [F(s)]$. Using it evaluate $\mathcal{L}\{t^2 \cos 3t\}$.

Solution: First Part: See P.

Second Part: See solution of 2006 fall Q. No. 6(a(i)) with replacing w by 3.

2007 Fall Q. No. 6(b)

Find the Laplace transform of (i) $t^2 \cos \omega t$ (ii) $\cosh at \cos at$

Solution: (i) See Exercise 8.4 - 1(iii). (ii) See question from 2000.

2008 Fall Q. No. 6(a)

Define Laplace transform of any function. Find $\mathcal{L}(e^{at} \cos \omega t)$ and $\mathcal{L}(e^{at} \sin \omega t)$

Solution: See definition, P.

Problem Part: Given function is $e^{at} \cos \omega t$ and $e^{at} \sin \omega t$

Since we have,

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

$$\mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2} \quad \text{and} \quad \mathcal{L}\{\cos at\} = \frac{s}{s^2 + a^2}$$

Now,

$$\mathcal{L}\{e^{at} \cos \omega t\} = (\mathcal{L}\{\cos \omega t\})_{s \rightarrow s-a}$$

$$= \left(\frac{s}{s^2 + \omega^2} \right)_{s \rightarrow s-a} = \frac{s-a}{(s-a)^2 + \omega^2}$$

$$\text{and } \mathcal{L}\{e^{at} \sin bt\} = (\mathcal{L}\{\sin bt\})_{s \rightarrow s-a} \\ = \left(\frac{b}{s^2 + b^2} \right)_{s \rightarrow s-a} = \frac{b}{(s-a)^2 + b^2}$$

2008 Spring Q. No. 6(a)

Evaluate the following: (i) $\mathcal{L}\{\cos wt\}$ (ii) $\mathcal{L}^{-1}\left(\frac{1}{4s + s^2}\right)$.

Solution: (i) See question from 1999 (ii) See Exercise 8.2 - 2(vii).

2009 Spring Q. No. 6(a)

Define Laplace transform. State and prove first shifting theorem of Laplace transform. Using it find Laplace transform of $\sinh at \cos bt$.

Solution: See Definition and see theorem.

Problem Part: Given function is

$$\sinh at \cos bt = \left(\frac{e^{at} - e^{-at}}{2} \right) \cos bt = \frac{1}{2} (e^{at} \cos bt - e^{-at} \cos bt)$$

Since we have,

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \quad \text{and} \quad \mathcal{L}\{\cos bt\} = \frac{s}{s^2 + b^2}$$

Now,

$$\begin{aligned} \mathcal{L}\{\sinh at \cos bt\} &= \frac{1}{2} \mathcal{L}\{e^{at} \cos bt - e^{-at} \cos bt\} \\ &= \frac{1}{2} [(\mathcal{L}\{\cos bt\})_{s \rightarrow s-a} - (\mathcal{L}\{\cos bt\})_{s \rightarrow s+a}] \\ &= \frac{1}{2} \left[\left(\frac{s}{s^2 + b^2} \right)_{s \rightarrow s-a} - \left(\frac{s}{s^2 + b^2} \right)_{s \rightarrow s+a} \right] \\ &= \frac{1}{2} \left[\frac{s-a}{(s-a)^2 + b^2} - \frac{s+a}{(s+a)^2 + b^2} \right] \end{aligned}$$

2009 Spring Q. No. 6(b)

Define unit step function. State and prove second shifting theorem of Laplace transform. Find $\mathcal{L}^{-1}\left(\frac{e^{-2s}}{s^2 + 1}\right)$.

Solution: See Definition, and see theorem.

Problem Part: Given function is, $\frac{se^{-2s}}{s^2 + 1}$

Since we have,

$$\mathcal{L}\{\cos at\} = \frac{s}{s^2 + a^2} \quad \text{and} \quad \mathcal{L}\{f(t-a)u_a(t)\} = e^{-as} \mathcal{L}\{f(t)\}$$

Now,

$$\frac{se^{-2s}}{s^2 + 1} = e^{-2s} \cdot \frac{s}{s^2 + 1} = e^{-2s} \mathcal{L}\{\cos t\} = \mathcal{L}\{\cos(t-2)u_2(t)\}$$

Thus,

$$\mathcal{L}^{-1}\left\{\frac{se^{-2s}}{s^2 + 1}\right\} = \cos(t-2)u_2(t)$$

2009 Fall Q. No. 6(a)

Define Laplace transform. State and prove first shifting theorem of Laplace transform. Use it to evaluate: $\mathcal{L}\{e^{-2t} \cos 3t\}$.

Solution: See Definition and see theorem.

Second Part: See a part of Exercise 8.3 Q. No. 1(iv).

2009 Fall Q. No. 6(a) OR

Solve: (i) $\mathcal{L}\{\sinh t \cos t\}$ (ii) $\mathcal{L}^{-1}\left\{\log\left(1 + \frac{\omega^2}{s^2}\right)\right\}$.

Solution: (i) See Exercise 8.3 - 1(ix) (ii) See Exercise 8.4 - 2(iii).

Application of Laplace transform**2001 Q. No. 6(b); 2007 Fall Q. No. 6(a); 2008 Fall Q. No. 6(b)**

Using the method of Laplace transformation solve the following initial value problem. $9y'' - 6y' + y = 0$, $y(0) = 3$, $y'(0) = 1$.

Solution: Given equation is

$$9y'' - 6y' + y = 0 \quad \dots\dots (i)$$

$$\text{with } y(0) = 3, \quad y'(0) = 1 \quad \dots\dots (ii)$$

Then taking Laplace transform on both sides of (i) then,

$$9\mathcal{L}\{y''\} - 6\mathcal{L}\{y'\} + \mathcal{L}\{y\} = \mathcal{L}\{0\}$$

$$\Rightarrow 9[s^2\bar{y} - sy(0) - y'(0)] - 6[s\bar{y} - y(0)] + \bar{y} = 0 \quad \text{for } \bar{y} = \mathcal{L}\{y\}$$

[\because using the relation of L.T. of derivative of a function]

$$\Rightarrow 9[s^2\bar{y} - 2s - 1] - 6[s\bar{y} - 3] + \bar{y} = 0 \quad [\because \text{using (ii)}]$$

$$\Rightarrow (9s^2 - 6s + 1)\bar{y} = 27s - 9$$

$$\Rightarrow \bar{y} = 9 \left(\frac{3s - 1}{9s^2 - 6s + 1} \right) = 9 \left(\frac{3s - 1}{(3s - 1)^2} \right) = \frac{9}{3s - 1}$$

$$\Rightarrow \bar{y} = \frac{3}{s - \frac{1}{3}} = 3 \mathcal{L}\{e^{t/3}\} \quad \left[\because \mathcal{L}\{e^{at}\} = \frac{1}{s - a} \right]$$

$$\Rightarrow \mathcal{L}\{y\} = \mathcal{L}\{3e^{t/3}\}$$

Taking inverse Laplace transform on both sides then,

$$y = 3e^{t/3}$$

2002 Q. No. 6(b)

Solve the following by the method of Laplace transformation. $y'' + 2y' + y = e^{-t}$, $y(0) = -1$, $y'(0) = 1$

Solution: Given that,

$$y'' + 2y' + y = e^{-t} \quad \dots\dots (i)$$

with $y(0) = -1$ and $y'(0) = 1$ (ii)
Taking L.T. on (i) then,

$$\begin{aligned}\mathcal{L}\{y''\} + 2\mathcal{L}\{y'\} + \mathcal{L}\{y\} &= \mathcal{L}\{e^{-t}\} \\ \Rightarrow [s^2\bar{y} - sy(0) - y'(0)] + 2[s\bar{y} - y(0)] + \bar{y} &= \frac{1}{s+1} \\ \Rightarrow (s^2\bar{y} + s - 1) + 2(s\bar{y} + 1) + \bar{y} &= \frac{1}{s+1} \\ \Rightarrow (s^2 + 2s + 1)\bar{y} - s + 1 &= \frac{1}{s+1} \\ \Rightarrow (s^2 + 2s + 1)\bar{y} &= \frac{1}{s+1} + (s - 1) = \frac{s^2 + 2s}{s+1} \\ \Rightarrow (s+1)^2\bar{y} &= \frac{s^2 + 2s}{s+1} \\ \Rightarrow \bar{y} &= -\frac{s^2 + 2s}{(s+1)^3} \quad \text{.....(iii)}\end{aligned}$$

Here,

$$\begin{aligned}\frac{s^2 + 2s}{(s+1)^3} &= \frac{A}{s+1} + \frac{B}{(s+1)^2} + \frac{C}{(s+1)^3} \quad \text{.....(iv)} \\ &= \frac{A(s+1)^2 + B(s+1) + C}{(s+1)^3} \\ \Rightarrow s^2 + 2s &= A^2 + (2A+B)s + (A+B+C)\end{aligned}$$

Equating the like terms then,

$$A = 1, \quad 2A + B = 2 \quad \text{and} \quad A + B + C = 0$$

Solving we get, $A = 1$, $B = 0$ and $C = -1$

Then (iv) becomes,

$$\begin{aligned}\frac{s^2 + 2s}{(s+1)^3} &= \frac{1}{s+1} - \frac{1}{(s+1)^3} \\ &= \mathcal{L}\{e^{-t}\} - \left(\frac{1}{s^3}\right)_{s \rightarrow s+1} \quad \left[\because \mathcal{L}\{e^{at}\} = \frac{1}{s-a}\right] \\ &= \mathcal{L}\{e^{-t}\} - \left(\mathcal{L}\left\{\frac{t^2}{2!}\right\}\right)_{s \rightarrow s+1} \quad \left[\because \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}\right] \\ &= \mathcal{L}\{e^{-t}\} - \mathcal{L}\left\{\frac{t^2 e^{-t}}{2}\right\} \quad \left[\because \mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s+a}\right] \\ &= \mathcal{L}\left\{e^{-t} \left(1 - \frac{t^2}{2}\right)\right\}\end{aligned}$$

Therefore, (iii) becomes,

$$\begin{aligned}\mathcal{L}\{y\} &= -\mathcal{L}\left\{e^{-t} \left(1 - \frac{t^2}{2}\right)\right\} \\ \Rightarrow y &= e^{-t} \left(\frac{t^2}{2} - 1\right)\end{aligned}$$

2002 Q. No. 5(b)

Solution: Given that,

$$y'' + 2y' - 3y = 6e^{-2t} \quad \text{.....(i)}$$

$$y(0) = 2, \quad y'(0) = -14 \quad \text{.....(ii)}$$

Taking Laplace transform on both sides of (i) then,

$$\begin{aligned}\mathcal{L}\{y''\} + 2\mathcal{L}\{y'\} - 3\mathcal{L}\{y\} &= 6\mathcal{L}\{e^{-2t}\} \\ \Rightarrow s^2 \mathcal{L}\{y\} - sy(0) - y'(0) + 2[s\mathcal{L}\{y\} - y(0)] - 3\mathcal{L}\{y\} &= 6 \cdot \frac{1}{s+2} \\ \Rightarrow (s^2 + 2s - 3)\mathcal{L}\{y\} - 2s + 14 - 4 &= \frac{6}{s+2} \quad [\because \text{using (ii)}] \\ \Rightarrow (s^2 + 2s - 3)\mathcal{L}\{y\} = \frac{6}{s+2} + 2s - 10 &= \frac{2s^2 - 6s - 14}{s+2} \\ \Rightarrow \mathcal{L}\{y\} &= 2 \cdot \frac{s^2 - 3s - 7}{(s+2)(s^2 + 2s - 3)} \quad \text{.....(iii)}\end{aligned}$$

Here,

$$\begin{aligned}\frac{s^2 - 3s - 7}{(s+2)(s^2 + 2s - 3)} &= \frac{s^2 - 3s - 7}{(s+2)(s+3)(s-1)} \\ &= \frac{A}{s+2} + \frac{B}{s+3} + \frac{C}{s-1} \\ &= \frac{A(s+3)(s-1) + B(s+2)(s-1) + C(s+2)(s+3)}{(s+2)(s+3)(s-1)} \\ \Rightarrow s^2 - 3s - 7 &= A(s+3)(s-1) + B(s+2)(s-1) + C(s+2)(s+3) \\ &= A(s^2 + 2s - 3) + B(s^2 + s - 2) + C(s^2 + 5s + 6)\end{aligned}$$

Equating the like terms in both sides then

$$A + B + C = 1, \quad 2A + B + 5C = -3, \quad -3A - 2B + 6C = -7$$

Solving we get,

$$A = \frac{8}{3}, \quad B = -\frac{1}{2}, \quad C = -\frac{7}{6}$$

Then (iii) becomes,

$$\mathcal{L}\{y\} = 2 \left(\frac{8}{3} \cdot \frac{1}{s+2} - \frac{1}{2} \cdot \frac{1}{s+3} - \frac{7}{6} \cdot \frac{1}{s-1} \right)$$

Taking inverse Laplace transform then,

$$\begin{aligned}y &= \frac{16}{3} \mathcal{L}^{-1} \left\{ \frac{1}{s+2} \right\} - \mathcal{L}^{-1} \left\{ \frac{1}{s+3} \right\} - \frac{7}{3} \mathcal{L}^{-1} \left\{ \frac{1}{s-1} \right\} \\ &= \frac{16}{3} e^{-2t} - e^{-3t} - \frac{7}{3} e^t\end{aligned}$$

2003 Fall Q. No. 6(b)

Solve by using Laplace transform, $y'' + 6y' + 8y = e^{-3t} - e^{5t}$

Solution: The question is missing the initial condition, so the problem can not solve by Laplace transform.

2003 Fall Q. No. 5(b)

$$y'' + 4y' + 4y = \sin t, \quad y(0) = 1, \quad y'(0) = 3.$$

Solution: Given that,

$$y'' + 4y' + 4y = \sin t \quad \dots\dots (i)$$

$$y(0) = 1, \quad y'(0) = 3 \quad \dots\dots (ii)$$

Taking Laplace transform on (i) then,

$$\mathcal{L}\{y''\} + 4\mathcal{L}\{y'\} + 4\mathcal{L}\{y\} = \mathcal{L}\{\sin t\}$$

$$\Rightarrow [s^2 \mathcal{L}\{y\} - sy(0) - y'(0)] + 4[s\mathcal{L}\{y\} - y(0)] + 4\mathcal{L}\{y\} = \frac{1}{s^2 + 1}$$

$$\Rightarrow (s^2 + 4s + 4)\mathcal{L}\{y\} - s - 3 - 4 = \frac{1}{s^2 + 1}$$

$$\Rightarrow \mathcal{L}\{y\} = \frac{1}{s^2 + 4s + 4} \left[\frac{1}{s^2 + 1} + s + 7 \right]$$

$$= \frac{1}{s^2 + 4s + 4} \left(\frac{s^3 + 7s^2 + s + 7}{s^2 + 1} \right)$$

$$= \frac{s^3 + 7s^2 + s + 7}{(s^2 + 1)(s + 2)^2} \quad \dots\dots (iii)$$

Here,

$$\frac{s^3 + 7s^2 + s + 7}{(s^2 + 1)(s + 2)^2} = \frac{A}{s + 2} + \frac{B}{(s + 2)^2} + \frac{Cs + D}{s^2 + 1}$$

$$= \frac{A(s + 2)(s^2 + 1) + B(s^2 + 1) + (Cs + D)(s + 2)^2}{(s^2 + 1)(s + 2)^2}$$

$$\Rightarrow s^3 + 7s^2 + s + 7 = A(s^3 + 2s^2 + s + 2) + B(s^2 + 1) + C(s^3 + 4s^2 + 4s + 4)$$

Equating the coefficient of like terms then

$$A + C = 1, \quad A + B + 4C + D = 7,$$

$$A + 4C + 4D = 1, \quad 2A + B + 4D = 7$$

Solving we get,

$$A = \frac{25}{29}, \quad B = \frac{165}{29}, \quad C = \frac{4}{29}, \quad D = -\frac{3}{29}$$

Then (iii) becomes,

$$\mathcal{L}\{y\} = \frac{25}{29} \cdot \frac{1}{s + 2} + \frac{165}{29} \cdot \frac{1}{(s + 2)^2} + \frac{4}{29} \cdot \frac{s}{s^2 + 1} - \frac{3}{29} \cdot \frac{1}{s^2 + 1}$$

$$= \frac{25}{29} \left(\frac{1}{s} \right)_{s \rightarrow s+2} + \frac{165}{29} \left(\frac{1}{s} \right)_{s \rightarrow s+2} + \frac{4}{29} \cdot \frac{s}{s^2 + 1} - \frac{3}{29} \cdot \frac{1}{s^2 + 1}$$

Taking inverse Laplace transform then

$$y = \frac{25}{29} \mathcal{L}^{-1} \left\{ \left(\frac{1}{s} \right)_{s \rightarrow s+2} \right\} + \frac{165}{29} \mathcal{L}^{-1} \left\{ \left(\frac{1}{s} \right)_{s \rightarrow s+2} \right\} + \frac{4}{29} \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + 1} \right\} - \frac{3}{29} \mathcal{L}^{-1} \left\{ \frac{1}{s^2 + 1} \right\}$$

$$= \frac{25}{29} (e^{-2t} \cdot 1) + \frac{165}{29} \left(e^{-2t} \cdot \frac{t}{1!} \right) + \frac{4}{29} \cos t - \frac{3}{29} \sin t$$

$$= \frac{1}{29} [e^{-2t} (25 + 165t) + 4\cos t - 3\sin t]$$

2007 Fall Q. No. 5(b)

$$y'' + 4y' + 5y = 0, \quad y(0) = 2, \quad y'(0) = -3$$

Solution: Given that,

$$y'' + 4y' + 5y = 0 \quad \dots\dots (i)$$

$$y(0) = 2, \quad y'(0) = -3 \quad \dots\dots (ii)$$

Here, the auxiliary equation of (i) is

$$m^2 + 4m + 5 = 0$$

$$\Rightarrow m = \frac{-4 \pm \sqrt{16 - 20}}{2} = \frac{-4 \pm 2i}{2} = -2 \pm i$$

So solution of (i) be

$$y = e^{-2x} (A \cos x + B \sin x) \quad \dots\dots (iii)$$

Since $y(0) = 2$ then (iii) gives,

$$2 = e^0 (A \cdot 1 + B \cdot 0) \Rightarrow A = 2$$

Also, differentiating (iii) then,

$$y' = -2e^{-2x} (A \cos x + B \sin x) + e^{-2x} (-A \sin x + B \cos x) \quad \dots\dots (iv)$$

Since we have $y'(0) = -3$ then (iv) gives

$$-3 = -2A + B \Rightarrow B = -3 + 4 \quad [\because A = 2]$$

$$\Rightarrow B = 1.$$

Thus (iii) becomes

$$y = e^{-2x} (2 \cos x + \sin x)$$

SHORT QUESTIONS

1999; 2001 : If $\mathcal{L}\{f(t)\} = F(s)$ then $\mathcal{L}\{e^{at} f(t)\} = \dots\dots$

$$\text{Solution: Let } \mathcal{L}\{f(t)\} = F(s) = \int_0^\infty e^{-st} f(t) dt = \int_0^\infty e^{-st} f(t) e^{-at} e^{at} dt = F(s-a) = (F(s))_{s \rightarrow s-a}$$

Thus,

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

2000: Find $\mathcal{L}^{-1} \left\{ \frac{s+2}{(s+2)^2 + n^2 \pi^2} \right\}$.

Solution: Since, we have,

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \Rightarrow \mathcal{L}^{-1} \{ \mathcal{L}\{f(t)\} \}_{s \rightarrow s-a} = e^{at} f(t)$$

Now,

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{s+2}{(s+2)^2 + n^2\pi^2}\right\} &= \mathcal{L}^{-1}\left\{\frac{s}{s^2 + (n\pi)^2}\right\}_{s \rightarrow s+2} \\ &= \mathcal{L}^{-1}\{(\mathcal{L}\{\cos n\pi t\})_{s \rightarrow s+2}\} \\ &= e^{-2t} \cos n\pi t\end{aligned}$$

1999; 2001: Find $\mathcal{L}^{-1}\left\{\frac{\pi}{(s+2)^2 + \pi^2}\right\}$

Solution: Since we have,

$$\mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2} \Rightarrow \mathcal{L}^{-1}\left\{\frac{a}{s^2 + a^2}\right\} = \sin at$$

and

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \Rightarrow \mathcal{L}^{-1}\{(\mathcal{L}\{f(t)\})_{s \rightarrow s-a}\} = e^{at} f(t)$$

Now,

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{\pi}{(s+2)^2 + \pi^2}\right\} &= \mathcal{L}^{-1}\left\{\mathcal{L}\left\{\frac{\pi}{s^2 + \pi^2}\right\}\right\}_{s \rightarrow s+2} \\ &= \mathcal{L}^{-1}\{(\mathcal{L}\{\sin \pi t\})_{s \rightarrow s+2}\} \\ &= e^{-2t} \sin \pi t.\end{aligned}$$

2002: Find the Laplace transform of $t^n e^{at}$.

Solution: Since we have,

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \quad \text{by first shifting property}$$

$$\text{and } \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$$

Now,

$$\begin{aligned}\mathcal{L}\{t^n e^{at}\} &= (\mathcal{L}\{t^n\})_{s \rightarrow s-a} \\ &= \left(\frac{n!}{s^{n+1}}\right)_{s \rightarrow s-a} = \frac{n!}{(s-a)^{n+1}}\end{aligned}$$

2004 Spring: Solve by using Laplace transform: $y'' + \pi^2 y = 0$, $y(0) = 2$, $y'(0) = 0$.

Solution: Given that

$$y'' + \pi^2 y = 0 \quad \dots\dots(i)$$

$$y(0) = 2, y'(0) = 0 \quad \dots\dots(ii)$$

Taking Laplace transform of (i) then,

$$\mathcal{L}\{y''\} + \pi^2 \mathcal{L}\{y\} = \mathcal{L}\{0\}$$

$$\Rightarrow s^2 \mathcal{L}\{y\} - sy(0) - y'(0) + \pi^2 \mathcal{L}\{y\} = 0$$

$$\Rightarrow (s^2 + \pi^2) \mathcal{L}\{y\} - 2s = 0 \quad [\because \text{using (ii)}]$$

$$\Rightarrow \mathcal{L}\{y\} = \frac{2s}{s^2 + \pi^2} \quad \dots\dots(iii)$$

Since we have, $\mathcal{L}\{\cos at\} = \frac{s}{s^2 + a^2}$. Then (iii) becomes,

$$\mathcal{L}\{y\} = 2 \mathcal{L}\{\cos \pi t\} = \mathcal{L}\{2 \cos \pi t\}$$

$$\Rightarrow y = 2 \cos \pi t$$

2006 Fall: Find the Laplace transform of te^{2t} .

Solution: Since we have,

$$\mathcal{L}\{e^{at} f(t)\} = (\mathcal{L}\{f(t)\})_{s \rightarrow s-a} \quad \text{by first shifting property}$$

$$\text{and } \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$$

Now,

$$\begin{aligned}\mathcal{L}\{te^{2t}\} &= (\mathcal{L}\{t\})_{s \rightarrow s-2} \\ &= \left(\frac{1!}{s^{1+1}}\right)_{s \rightarrow s-2} = \frac{1}{(s-2)^2}\end{aligned}$$

2006 Spring; 2009 Spring: Find the Laplace transform of $t \sin at$.

Solution: Since we have,

$$\mathcal{L}\{tf(t)\} = -\frac{d}{ds}(\mathcal{L}\{f(t)\}) \quad \text{and } \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

Now,

$$\begin{aligned}\mathcal{L}\{t \sin at\} &= -\frac{d}{ds}(\mathcal{L}\{\sin at\}) \\ &= -\frac{d}{ds}\left(\frac{a}{s^2 + a^2}\right) = \left(\frac{-2as}{(s^2 + a^2)^2}\right) = \frac{2as}{(s^2 + a^2)^2}\end{aligned}$$

$$\text{Thus, } \mathcal{L}\{t \sin at\} = \frac{2as}{(s^2 + a^2)^2}$$

2007 Fall: Find inverse Laplace transform of $\frac{s+4}{s^2-4}$.

Solution: Since we have,

$$\mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2} \quad \text{and } \mathcal{L}\{\cosh at\} = \frac{s}{s^2 - a^2}$$

Now,

$$\begin{aligned}\frac{s+4}{s^2-4} &= \frac{s}{s^2-4} + \frac{4}{s^2-4} = \mathcal{L}\{\cosh 2t\} + \mathcal{L}\{\sin h 2t\} \\ &= \mathcal{L}\{\cosh 2t + \sin h 2t\}\end{aligned}$$

$$\Rightarrow \mathcal{L}^{-1}\left\{\frac{s+4}{s^2-4}\right\} = \cosh 2t + \sin h 2t$$

2008 Spring: Find Laplace transform of te^t .

Solution: Since we have,

$$\mathcal{L}\{tf(t)\} = -\frac{d}{ds}(\mathcal{L}\{f(t)\}) \quad \text{and } \mathcal{L}\{e^t\} = \frac{1}{s-1}$$

Now,

$$\begin{aligned}\mathcal{L}\{te^t\} &= -\frac{d}{ds}(\mathcal{L}\{e^t\}) \\ &= -\frac{d}{ds}\left(\frac{1}{s-1}\right) = -\left(\frac{-1}{(s-1)^2}\right) = \frac{1}{(s-1)^2}\end{aligned}$$

Thus,

$$\mathcal{L}\{te^t\} = \frac{1}{(s-1)^2}$$

2009 Fall: Find Laplace transform of $f(t) = \frac{\sin 2t}{t}$

Solution: Since we have,

$$\mathcal{L}\{t f(t)\} = -\frac{d}{ds} (\mathcal{L}\{f(t)\}) \quad \text{and} \quad \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

Let,

$$f(t) = \frac{\sin 2t}{t} \Rightarrow t f(t) = \sin 2t$$

Taking Laplace transform on both sides

$$\mathcal{L}\{t f(t)\} = \mathcal{L}\{\sin 2t\} = \frac{2}{s^2 + 4}$$

$$\Rightarrow -\frac{d}{ds} (\mathcal{L}\{f(t)\}) = \frac{2}{s^2 + 4}$$

Integrating w. r. t. s then,

$$-\mathcal{L}\{f(t)\} = \int \frac{2}{s^2 + 4} ds$$

$$= 2 \cdot \frac{1}{2} \tan^{-1} \left(\frac{s}{2} \right) = \tan^{-1} \left(\frac{s}{2} \right)$$

$$\Rightarrow \mathcal{L}\left\{\frac{\sin 2t}{t}\right\} = -\tan^{-1} \left(\frac{s}{2} \right)$$

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