Definition of the Laplace Transform

Let f be a function defined for $t \ge 0$. Then the integral

$$L\{f(t)\} = \int_0^\infty e^{-st} f(t) dt$$

is said to be the Laplace Transform of f, provided the integral converages

Evaluate $L\{1\}$

from laplace transform

$$L\{1\} = \int_0^\infty e^{-st} (1) dt = \lim_{b \to \infty} \int_0^b e^{-st} dt$$

$$= \lim_{b \to \infty} \frac{-e^{-st}}{s} \Big|_{0}^{b} = \lim_{b \to \infty} \frac{-e^{-st} + 1}{s} = \frac{1}{s}$$

provided s > 0

In order words,

when s > 0 the exponent - sb is negative

and
$$e^{-st} \to 0$$
 as $b \to \infty$.

The integral diverges for s < 0

Evaluate $L\{t\}$

from laplace transform

$$L\{t\} = \int_0^\infty e^{-st} t dt = \lim_{b \to \infty} \int_0^b e^{-st} t dt$$

integrating..

$$\lim_{t\to\infty} te^{-st} = 0, s > 0$$

$$L\{t\} = \frac{-te^{-st}}{s} \Big|_{0}^{\infty} + \frac{1}{s} \int_{0}^{\infty} e^{-st} dt = \frac{1}{s} L\{1\} = \frac{1}{s} \left(\frac{1}{s}\right) = \frac{1}{s^{2}}$$

$$\int f(x)g(x) dx = f(x) \int g(x) dx - \int \left(\int g(x) dx \right) d(f(x))$$

Evaluate $L\{e^{-3t}\}$ from laplace transform

$$L\{e^{-3t}\} = \int_0^\infty e^{-st} e^{-3t} dt = \int_0^\infty e^{-(s+3)t} dt$$
$$= \frac{-e^{-(s+3)t}}{s+3} \Big|_0^\infty = \frac{1}{s+3}, s > -3$$

Evaluate $L\{\sin 2t\}$ from laplace transform

$$L\{\sin 2t\} = \int_0^\infty e^{-st} \sin 2t dt = \frac{-e^{-st} \sin 2t}{s} \Big|_0^\infty + \frac{2}{s} \int_0^\infty e^{-st} \cos 2t dt$$

$$= \frac{2}{s} \int_0^\infty e^{-st} \cos 2t dt \quad , s > 0$$

$$\Rightarrow \frac{2}{s} \left[\frac{-e^{-st} \cos 2t dt}{s} \Big|_0^\infty - \frac{2}{s} \int_0^\infty e^{-st} \sin 2t dt \right]$$

$$= \frac{2}{s^2} - \frac{4}{s^2} L\{\sin 2t\}$$

$$\therefore L\{\sin 2t\} = \frac{2}{s^2 + 4}$$

Laplace Transforms of Some Basic Functions

(a)
$$L\{1\} = \frac{1}{s}$$

(b)
$$L\{t^n\} = \frac{n!}{s^{n+1}}, n = 1,2,3...$$
 (c) $L\{e^{at}\} = \frac{1}{s-a}$

$$(d)L\{\sin kt\} = \frac{k}{s^2 + k^2}$$

$$(f)L\{\sinh kt\} = \frac{k}{s^2 - k^2}$$

$$(c)L\{e^{at}\}=\frac{1}{s-a}$$

$$(e)L\{\cos kt\} = \frac{s}{s^2 + k^2}$$

$$(f)L\{\sinh kt\} = \frac{k}{s^2 - k^2}$$
 $(g)L\{\cosh kt\} = \frac{s}{s^2 - k^2}$

Laplace Transforms of Some Basic Functions

	f(t)	$\mathcal{L}(f)$
1	1	1/s
2	t	$1/s^2$
3	t^2	$2!/s^3$
4	t^n $(n=0,1,\cdots)$	$\frac{n!}{s^{n+1}}$
5	t ^a (a positive)	$\frac{\Gamma(a+1)}{s^{a+1}}$
6	e^{at}	$\frac{1}{s-a}$

	f(t)	$\mathcal{L}(f)$
7	cos ωt	$\frac{s}{s^2 + \omega^2}$
8	sin ωt	$\frac{\omega}{s^2 + \omega^2}$
9	cosh <i>at</i>	$\frac{s}{s^2 - a^2}$
10	sinh <i>at</i>	$\frac{a}{s^2 - a^2}$
11	$e^{at}\cos \omega t$	$\frac{s-a}{(s-a)^2+\omega^2}$
12	$e^{at} \sin \omega t$	$\frac{\omega}{(s-a)^2+\omega^2}$

Some Inverse Transforms

$$(a) 1 = L^{-1} \left\{ \frac{1}{s} \right\}$$

(b)
$$t^n = L^{-1} \left\{ \frac{n!}{s^{n+1}} \right\}, n = 1, 2, 3...$$
 $(c)e^{at} = L^{-1} \left\{ \frac{1}{s-a} \right\}$

$$(d)\sin kt = L^{-1} \left\{ \frac{k}{s^2 + k^2} \right\} \qquad (e)\cos kt = L^{-1} \left\{ \frac{s}{s^2 + k^2} \right\}$$

$$(f)\sinh kt = L^{-1}\left\{\frac{k}{s^2 - k^2}\right\} \qquad (g)\cosh kt = L^{-1}\left\{\frac{s}{s^2 - k^2}\right\}$$

L and

and
$$L^{-1}$$

are

linear

Examples

(a) Evaluate
$$L^{-1}\left\{\frac{1}{s^5}\right\}$$

$$L^{-1}\left\{\frac{1}{s^{5}}\right\} = \frac{1}{4!}L^{-1}\left\{\frac{4!}{s^{5}}\right\} = \frac{1}{24}t^{4}$$

(b) Evaluate
$$L^{-1}\{\frac{1}{s^2+7}\}$$

$$L^{-1}\left\{\frac{1}{s^2+7}\right\} = \frac{1}{\sqrt{7}}L^{-1}\left\{\frac{\sqrt{7}}{s^2+7}\right\} = \frac{1}{\sqrt{7}}\sin\sqrt{7}t$$

Termwise Division and Linearity

Evaluate
$$L^{-1}\left\{\frac{-2s+6}{s^2+4}\right\}$$

$$L^{-1}\left\{\frac{-2s+6}{s^2+4}\right\} = L^{-1}\left\{\frac{-2s}{s^2+4} + \frac{6}{s^2+4}\right\} = -2L^{-1}\left\{\frac{s}{s^2+4}\right\} + \frac{6}{2}L^{-1}\left\{\frac{2}{s^2+4}\right\}$$

$$= -2\cos 2t + 3\sin 2t$$

Partial Fraction Expansions

$$\frac{s+1}{(s+2)(s+3)} = \frac{A}{s+2} + \frac{B}{s+3}$$

$$\frac{s+1}{(s+2)(s+3)} = \frac{A(s+3) + B(s+2)}{(s+2)(s+3)}$$

$$A+B=1 \qquad 3A+2B=1$$

$$\frac{s+1}{(s+2)(s+3)} = \frac{-1}{s+2} + \frac{2}{s+3}$$

- $\frac{s+1}{(s+2)(s+3)} = \frac{A}{s+2} + \frac{B}{s+3}$ Expand into a term for each factor in the denominator. factor in the denominator.
 - Recombine RHS
 - Equate terms in s and constant terms. Solve.
 - Each term is in a form so that inverse Laplace transforms can be applied.

Partial Fractions and Linearity

Evaluate
$$L^{-1}\left\{\frac{s^2 + 6s + 9}{(s - 1)(s - 2)(s + 4)}\right\}$$

$$\frac{s^2 + 6s + 9}{(s - 1)(s - 2)(s + 4)} = \frac{A}{s - 1} + \frac{B}{s - 2} + \frac{C}{s + 4}$$

$$= \frac{A(s - 2)(s + 4) + B(s - 1)(s + 4) + C(s - 1)(s - 2)}{(s - 1)(s - 2)(s + 4)}$$

$$\Rightarrow s^2 + 6s + 9 = A(s - 2)(s + 4) + B(s - 1)(s + 4) + C(s - 1)(s - 2)$$

$$set s = 1, 2, -4$$

$$16 = A(-1)(5), \ 25 = B(1)(6), \ 1 = C(-5)(-6)$$

$$...A = -\frac{16}{5}, B = \frac{25}{6}, C = \frac{1}{30}$$

$$L^{-1}\left\{\frac{s^2 + 6s + 9}{(s - 1)(s - 2)(s + 4)}\right\} = L^{-1}\left\{\frac{-\frac{16}{5}}{s - 1} + \frac{\frac{25}{6}}{s - 2} + \frac{\frac{1}{30}}{s + 4}\right\}$$

$$= -\frac{16}{5}e^t + \frac{25}{6}e^{2t} + \frac{1}{30}e^{-4t}$$

Transform of a Derivative

If $f, f', ..., f^{(n-1)}$ are continuous on $[0, \infty)$ and are of exponential order and if $f^{(n)}(t)$ is piecewise continuous on $[0, \infty)$, then

$$L\{f^{(n)}(t)\} = s^{n}F(s) - s^{n-1}f(0) - s^{n-2}f'(0) - \dots - f^{(n-1)}(0)$$

where
$$F(s) = L\{f(t)\}$$

Laplace Transform of Derivatives

The transforms of the first and second derivatives of f(t) satisfy

$$L(f') = sL(f) - f(0)$$

$$L(f'') = s^2L(f) - sf(0) - f'(0).$$

Laplace Transform of the Derivative $f^{(n)}$ of Any Order

Let $f, f', ..., f^{(n-1)}$ be continuous for all $t \ge 0$ and satisfy the growth restriction.

Furthermore, let $f^{(n)}$ be piecewise continuous on every finite interval on the semi-axis $t \ge 0$. Then the transform of $f^{(n)}$ satisfies

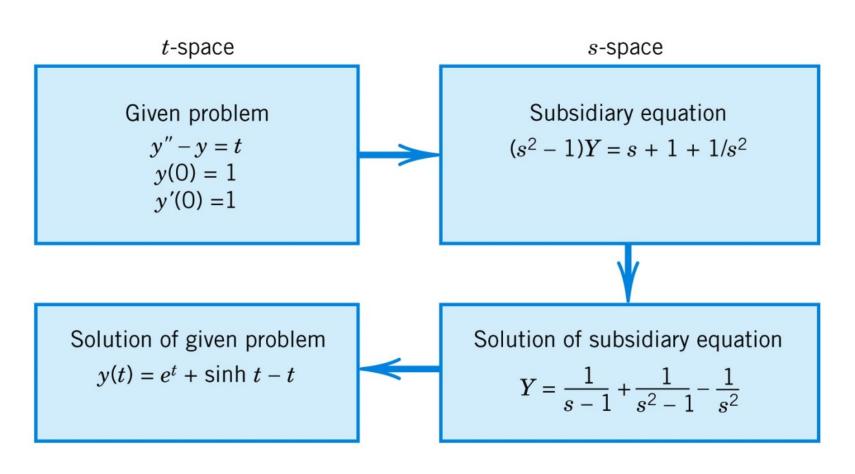
$$L(f^{(n)}) = s^n L(f) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - f^{(n-1)}(0).$$

Laplace Transform of Integral

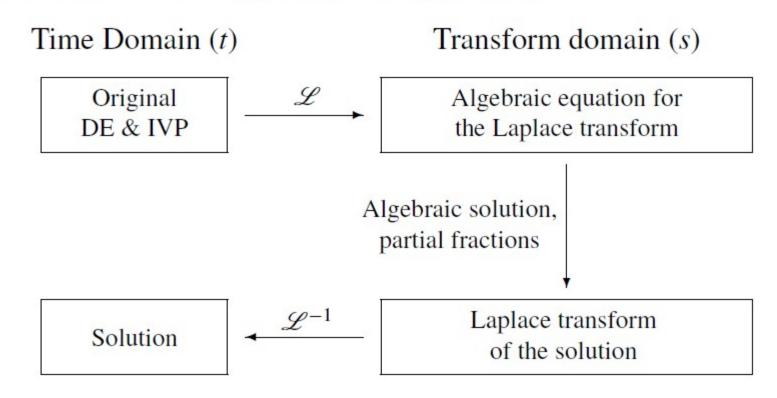
• Let F(s) denote the transform of a function f(t) which is piecewise continuous for $t \ge 0$ and satisfies a growth restriction (2), Sec. 6.1. Then, for s > 0, s > k, and t > 0,

$$\mathsf{L} \left\{ \int_0^t f(\tau) d\tau \right\} = \frac{1}{s} F(s), \quad \text{thus} \quad \int_0^t f(\tau) d\tau = \mathsf{L}^{-1} \left\{ \frac{1}{s} F(s) \right\}.$$

Initial Value Problem: The Basic Laplace Steps



How Laplace Transforms Turn Initial Value Problems Into Algebraic Equations



solve the IVP)
$$\frac{dy}{dt} + 3y = 13\sin 2t$$
, $y(0) = 6$
 $L\left\{\frac{dy}{dt}\right\} + 3L\{y\} = 13L\{\sin 2t\}$
 $L\left\{\frac{dy}{dt}\right\} = sY(s) - y(0) = sY(s) - 6$
Since $L\{\sin 2t\} = 2/(s^2 + 4)$
 $sY(s) - 6 + 3Y(s) = \frac{26}{s^2 + 4}, (s + 3)Y(s) = 6 + \frac{26}{s^2 + 4}$
 $Y(s) = \frac{6}{s + 3} + \frac{26}{(s + 3)(s^2 + 4)} = \frac{6s^2 + 50}{(s + 3)(s^2 + 4)}$
 $\frac{6s^2 + 50}{(s + 3)(s^2 + 4)} = \frac{A}{s + 3} + \frac{Bs + C}{s^2 + 4}$
 $set s = -3, A = 8$
 $6 = A + B, 0 = 3B + C, \rightarrow B = -2, C = 6$
 $\frac{6s^2 + 50}{(s + 3)(s^2 + 4)} = \frac{8}{s + 3} + \frac{-2s + 6}{s^2 + 4}$
 $y(t) = 8L^{-1}\left\{\frac{1}{s + 3}\right\} - 2L^{-1}\left\{\frac{s}{s^2 + 4}\right\} + 3L^{-1}\left\{\frac{2}{s^2 + 4}\right\}$

 $=8e^{-3t}-2\cos 2t+3\sin 2t$

How Laplace Transforms Turn Initial Value Problems Into Algebraic Equations

- The first key property of the Laplace transform is the way derivatives are transformed.
 - 1.1 $\mathcal{L}{y}(s) =: Y(s)$ (This is just notation.)
 - 1.2 $\mathscr{L}\{y'\}(s) = sY(s) y(0)$
 - 1.3 $\mathscr{L}\{y''\}(s) = s^2Y(s) sy(0) y'(0)$
 - 1.4 $\mathscr{L}\left\{y^{(n)}(t)\right\}(s) = s^n Y(s) s^{n-1} y(0) s^{n-2} y'(0) \dots y^{(n-1)}(0)$
- 2. The right sides above do not involve derivatives of whatever *Y* is.
- 3. The other key property is that constants and sums "factor through" the Laplace transform:

$$\mathcal{L}{f+g} = \mathcal{L}{f} + \mathcal{L}{g}$$
 and $\mathcal{L}{af} = a\mathcal{L}{f}$.

(That is, the Laplace transform is linear.)

$$y'' + 7y' + 12y = 0$$
, $y(0) = 1$, $y'(0) = 2$

Finding the Laplace transform of the solution.

$$y'' + 7y' + 12y = 0, y(0) = 1, y'(0) = 2$$

$$s^{2}Y - s - 2 + 7sY - 7 + 12Y = 0$$

$$\left(s^{2} + 7s + 12\right)Y = s + 9$$

$$Y = \frac{s + 9}{s^{2} + 7s + 12}$$

$$= \frac{s + 9}{(s + 3)(s + 4)}$$

$$y'' + 7y' + 12y = 0$$
, $y(0) = 1$, $y'(0) = 2$

Partial fraction decomposition.

$$Y = \frac{s+9}{(s+3)(s+4)} = \frac{A}{s+3} + \frac{B}{s+4}$$

$$\frac{s+9}{(s+3)(s+4)} = \frac{A(s+4) + B(s+3)}{(s+3)(s+4)}$$

$$s+9 = A(s+4) + B(s+3)$$
Heaviside's Method:
$$s = -3 \qquad A = 6$$

$$s = -4 \qquad B = -5$$

$$Y = \frac{6}{s+3} - \frac{5}{s+4}$$

$$y'' + 7y' + 12y = 0$$
, $y(0) = 1$, $y'(0) = 2$

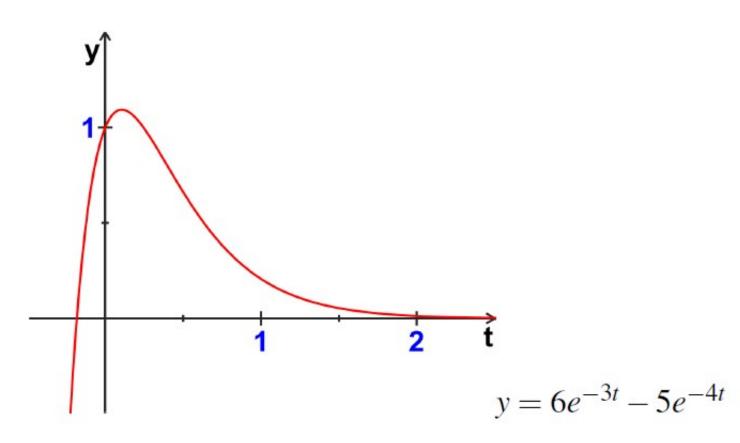
Inverting the Laplace Transform.

$$Y = \frac{6}{s+3} - \frac{5}{s+4}$$
Use the transform table.
$$\mathcal{L}\left\{e^{at}\right\}(s) = \frac{1}{s-a}$$

$$= 6\frac{1}{s-(-3)} - 5\frac{1}{s-(-4)}$$

$$y = 6e^{-3t} - 5e^{-4t}$$

$$y'' + 7y' + 12y = 0$$
, $y(0) = 1$, $y'(0) = 2$



Does $y = 6e^{-3t} - 5e^{-4t}$ Really Solve the Initial Value Problem y'' + 7y' + 12y = 0, y(0) = 1, y'(0) = 2?

Checking the differential equation.

$$y'' + 7y' + 12y \stackrel{?}{=} 0$$

$$\left(54e^{-3t} - 80e^{-4t}\right) + 7\left(-18e^{-3t} + 20e^{-4t}\right) + 12\left(6e^{-3t} - 5e^{-4t}\right) \stackrel{?}{=} 0$$

$$(54 - 126 + 72)e^{-3t} + (-80 + 140 - 60)e^{-4t} \stackrel{?}{=} 0$$

$$0 \stackrel{\checkmark}{=} 0$$

Does $y = 6e^{-3t} - 5e^{-4t}$ Really Solve the Initial Value Problem y'' + 7y' + 12y = 0, y(0) = 1, y'(0) = 2?

Checking the initial values.

$$y = 6e^{-3t} - 5e^{-4t}$$

$$y(0) = 6 - 5 = 1 \quad \sqrt{y'}$$

$$y' = -18e^{-3t} + 20e^{-4t}$$

$$y'(0) = -18 + 20 = 2 \quad \sqrt{y'}$$

Formula	Name, Comments
$F(s) = \mathcal{L}\{f(t)\} = \int_0^\infty e^{-st} f(t) dt$	Definition of Transform
$f(t) = \mathcal{L}^{-1}{F(s)}$	Inverse Transform
$\mathcal{L}\{af(t) + bg(t)\} = a\mathcal{L}\{f(t)\} + b\mathcal{L}\{g(t)\}$	Linearity
$\mathcal{L}\lbrace e^{at}f(t)\rbrace = F(s-a)$ $\mathcal{L}^{-1}\lbrace F(s-a)\rbrace = e^{at}f(t)$	s-Shifting (First Shifting Theorem)

$$\mathcal{L}(f') = s\mathcal{L}(f) - f(0)$$

$$\mathcal{L}(f'') = s^2 \mathcal{L}(f) - sf(0) - f'(0)$$

$$\mathcal{L}(f^{(n)}) = s^n \mathcal{L}(f) - s^{(n-1)} f(0) - \cdots$$

$$\cdots - f^{(n-1)}(0)$$

$$\mathcal{L}\left\{\int_0^t f(\tau) d\tau\right\} = \frac{1}{s} \mathcal{L}(f)$$

Differentiation of Function

Integration of Function

$$(f*g)(t) = \int_0^t f(\tau)g(t-\tau) d\tau$$
$$= \int_0^t f(t-\tau)g(\tau) d\tau$$
$$\mathcal{L}(f*g) = \mathcal{L}(f)\mathcal{L}(g)$$

Convolution

$\mathcal{L}\lbrace f(t-a)u(t-a)\rbrace = e^{-as}F(s)$ $\mathcal{L}^{-1}\lbrace e^{-as}F(s)\rbrace = f(t-a)u(t-a)$	t-Shifting (Second Shifting Theorem)
$\mathcal{L}\{tf(t)\} = -F'(s)$ $\mathcal{L}\left\{\frac{f(t)}{t}\right\} = \int_{s}^{\infty} F(\widetilde{s}) d\widetilde{s}$	Differentiation of Transform Integration of Transform
$\mathcal{L}(f) = \frac{1}{1 - e^{-ps}} \int_0^p e^{-st} f(t) dt$	f Periodic with Period p

$$\mathcal{L}(f') = s\mathcal{L}(f) - f(0)$$

$$\mathcal{L}(f'') = s^2 \mathcal{L}(f) - sf(0) - f'(0)$$

$$\mathcal{L}(f^{(n)}) = s^n \mathcal{L}(f) - s^{(n-1)} f(0) - \cdots$$

$$\cdots - f^{(n-1)}(0)$$

$$\mathcal{L}\left\{\int_0^t f(\tau) d\tau\right\} = \frac{1}{s} \mathcal{L}(f)$$

Differentiation of Function

Integration of Function

$$(f*g)(t) = \int_0^t f(\tau)g(t-\tau) d\tau$$
$$= \int_0^t f(t-\tau)g(\tau) d\tau$$
$$\mathcal{L}(f*g) = \mathcal{L}(f)\mathcal{L}(g)$$

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$\mathcal{L}(f) = \frac{1}{1 - e^{-ps}} \int_0^p e^{-st} f(t) dt$	f Periodic with Period p

	$F(s) = \mathcal{L}\{f(t)\}\$	f(t)
1	1/s	1
2	$1/s^2$	t
3	$1/s^n \qquad (n=1,2,\cdots)$	$t^{n-1}/(n-1)!$
4	$1/\sqrt{s}$	$1/\sqrt{\pi t}$
5	$1/s^{3/2}$	$2\sqrt{t/\pi}$
6	$1/s^a \qquad (a > 0)$	$t^{a-1}/\Gamma(a)$
7	$\frac{1}{s-a}$	e^{at}
8	$\frac{1}{(s-a)^2}$	te ^{at}
9	$\frac{1}{(s-a)^n} \qquad (n=1,2,\cdots)$	$\frac{1}{(n-1)!}t^{n-1}e^{at}$
10	$\frac{1}{(s-a)^k} \qquad (k>0)$	$\frac{1}{(n-1)!} t^{n-1} e^{at}$ $\frac{1}{\Gamma(k)} t^{k-1} e^{at}$

11	$\frac{1}{(s-a)(s-b)} \qquad (a \neq b)$	$\frac{1}{a-b}\left(e^{at}-e^{bt}\right)$
12	$\frac{s}{(s-a)(s-b)} \qquad (a \neq b)$	$\frac{a-b}{a-b}(ae^{at}-be^{bt})$
13	$\frac{1}{s^2 + \omega^2}$	$\frac{1}{\omega}\sin \omega t$
14	$\frac{s}{s^2 + \omega^2}$	cos ωt
15	$\frac{1}{s^2 - a^2}$	$\frac{1}{a}\sinh at$
16	$\frac{s}{s^2 - a^2}$	cosh at
17	$\frac{1}{(s-a)^2+\omega^2}$	$\frac{1}{\omega}e^{at}\sinh \omega t$
18	$\frac{s-a}{(s-a)^2+\omega^2}$	$e^{at}\cos\omega t$

19	$\frac{1}{s(s^2 + \omega^2)}$	$\frac{1}{\omega^2}(1-\cos\omega t)$
20	$\frac{1}{s^2(s^2+\omega^2)}$	$\frac{1}{\omega^3}(\omega t - \sin \omega t)$
21	$\frac{1}{(s^2 + \omega^2)^2}$	$\frac{1}{2\omega^3}(\sin\omega t - \omega t\cos\omega t)$
22	$\frac{s}{(s^2+\omega^2)^2}$	$\frac{t}{2\omega}\sin\omega t$
23	$\frac{s^2}{(s^2+\omega^2)^2}$	$\frac{1}{2\omega}(\sin\omega t + \omega t\cos\omega t)$
24	$\frac{s}{(s^2 + a^2)(s^2 + b^2)} (a^2 \neq b^2)$	$\frac{1}{b^2 - a^2} (\cos at - \cos bt)$

25	$\frac{1}{s^4 + 4k^4}$	$\frac{1}{4k^3}(\sin kt\cos kt - \cos kt\sinh kt)$
26	$\frac{s}{s^4 + 4k^4}$	$\frac{1}{2k^2}\sin kt \sinh kt$
27	$\frac{1}{s^4 - k^4}$	$\frac{1}{2k^3}(\sinh kt - \sin kt)$
28	$\frac{s}{s^4 - k^4}$	$\frac{1}{2k^2}(\cosh kt - \cos kt)$
29	$\sqrt{s-a} - \sqrt{s-b}$	$\frac{1}{2\sqrt{\pi t^3}}(e^{bt} - e^{at})$
30	$\frac{1}{\sqrt{s+a}\sqrt{s+b}}$	$\frac{1}{2\sqrt{\pi t^3}} (e^{bt} - e^{at})$ $e^{-(a+b)t/2} I_0 \left(\frac{a-b}{2}t\right)$
31	$\frac{1}{\sqrt{s^2 + a^2}}$	$J_0(at)$

32	$\frac{s}{(s-a)^{3/2}}$	$\frac{1}{\sqrt{\pi t}}e^{at}(1+2at)$
33	$\frac{1}{(s^2 - a^2)^k} \qquad (k > 0)$	$\frac{\sqrt{\pi}}{\Gamma(k)} \left(\frac{t}{2a}\right)^{k-1/2} I_{k-1/2}(at)$
34	e^{-as}/s	u(t-a)
35	e^{-as}	$\delta(t-a)$
36	$\frac{1}{s}e^{-k/s}$	$J_0(2\sqrt{kt})$
37	3 /-	$\frac{1}{\sqrt{\pi t}}\cos 2\sqrt{kt}$
38	$\frac{1}{s^{3/2}} e^{k/s}$	$\frac{1}{\sqrt{\pi k}}\sinh 2\sqrt{kt}$
39	$e^{-k\sqrt{s}} \qquad (k > 0)$	$\frac{k}{2\sqrt{\pi t^3}}e^{-k^2/4t}$

	$F(s) = \mathcal{L}\{f(t)\}\$	f(t)
40	$\frac{1}{s} \ln s$	$-\ln t - \gamma (\gamma \approx 0.5772)$
41	$ \ln \frac{s-a}{s-b} $	$\frac{1}{t}(e^{bt} - e^{at})$
42	$\ln\frac{s^2+\omega^2}{s^2}$	$\frac{2}{t}(1-\cos\omega t)$
43	$ \ln \frac{s^2 - a^2}{s^2} $	$\frac{2}{t}(1-\cosh at)$
44	$\arctan \frac{\omega}{s}$	$\frac{1}{t}\sin \omega t$
45	$\frac{1}{s}$ arccot s	$\mathrm{Si}(t)$