Advanced Engineering Mathematics Mathematical Techniques for Engineering

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Theorem

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

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

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$$L\left(\int_{0}^{t}f\left(\tau\right)d\tau\right)=\frac{1}{s}F\left(s\right),\quad thus\ \int_{0}^{t}f\left(\tau\right)d\tau=L^{-1}\left(\frac{1}{s}F\left(s\right)\right).$$



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$$L\left(t\sin\omega t\right) = \frac{2\omega s}{\left(s^2 + \omega^2\right)^2} \blacksquare$$

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Similarly let $g(t) = \sin \omega t$. Then g(0) = 0, $g'(t) = \omega \cos \omega t$, which gives

$$sL(g) - g(0) = L(g') = \omega L(\cos \omega t)$$

Hence $L(\sin \omega t) = \frac{\omega}{s} L(\cos \omega t) = \frac{\omega}{s^2 + \omega^2}$

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$$= 20 \int_0^{\tau} \left(\frac{1}{2\pi} \left(e^{2\pi \tau} - 1\right)\right) d\tau$$

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$$= \frac{5}{\pi^2} e^{2(\pi \tau)} - \frac{10}{\pi} \tau - \frac{5}{\pi^2}$$

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$$L^{-1}\left(\frac{1}{s^2(s^2+\omega^2)}\right) = \frac{1}{\omega^2} \int_0^t (1-\cos\omega t)$$
$$= \left[\frac{\tau}{\omega^2} - \frac{\sin\omega\tau}{\omega^3}\right]_0^t = \frac{t}{\omega^2} - \frac{\sin\omega t}{\omega^3} \quad \blacksquare$$

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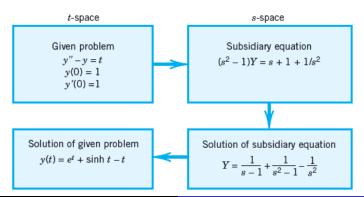
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$$s^{2}L(y(t)) - y'(0) - sy(0) - L(y(t)) = \frac{1}{s^{2}}$$

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$$L\left(y\left(t\right)\right) = -\frac{1}{s^2} - \frac{1}{2\left(s+1\right)} + \frac{3}{2\left(s-1\right)}$$

$$y(t) = -t + \cosh(t) + 2\sinh(t)$$



$$\frac{d^{2}}{dt^{2}}y\left(t\right) +9\,y\left(t\right) =10\,e^{-t}$$

$$\frac{d^2}{dt^2}y(t) + 9y(t) = 10e^{-t}$$

$$s^{2}L(y(t)) - y'(0) - sy(0) + 9L(y(t)) = \frac{10}{s+1}$$

Isolating Laplace term
$$L(y(t)) = \frac{1}{s^2+9} \left(\frac{10}{s+1} + y'(0) + sy(0)\right)$$

$$\frac{d^2}{dt^2}y(t) + 9y(t) = 10e^{-t}$$

$$s^{2}L\left(y\left(t\right)\right)-y'\left(0\right)-sy\left(0\right)+9L\left(y\left(t\right)\right)=\tfrac{10}{s+1}$$

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$$L(y(t)) = \frac{1}{s+1} - \frac{s}{s^2+9} - \frac{1}{s^2+9}$$
 by partial fractions (DIY)

$$\frac{d^2}{dt^2}y(t) + 9y(t) = 10e^{-t}$$

$$s^{2}L(y(t)) - y'(0) - sy(0) + 9L(y(t)) = \frac{10}{s+1}$$

Isolating Laplace term
$$L\left(y\left(t\right)\right) = \frac{1}{s^2+9}\left(\frac{10}{s+1} + y'\left(0\right) + sy\left(0\right)\right)$$

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ight) = rac{10}{\left(s+1
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Solve
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By partial fractions(DIY)
$$Y = \frac{2}{2s+3} + \frac{4}{(2s+3)^2} + \frac{32}{s^2} - \frac{32}{s^3} + \frac{24}{s^4}$$

$$Y = L(y(t)) = \frac{1}{s+1.5} + \frac{1}{(s+1.5)^2} + \frac{32}{s^2} - \frac{32}{s^3} + \frac{24}{s^4}$$

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$$y(t) = L^{-1} \left(\frac{1}{s+1.5} + \frac{1}{(s+1.5)^2} + \frac{32}{s^2} - \frac{32}{s^3} + \frac{24}{s^4} \right)$$

 $y(t) = e^{-1.5t} + te^{-1.5t} + 32t - 16t^2 + 4t^3$ $y(t) = 4t^3 - 16t^2 + 32t + (t+1)e^{-1.5t}$



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Taking LT
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Isolating
$$\widetilde{Y} = \frac{1}{s^2+1} \left(\frac{\pi}{2} \frac{1}{s} + 2 \frac{1}{s^2} + y'(0) + sy(0) \right)$$

Using ICs
$$\widetilde{Y} = \frac{1}{s^2+1} \left(\frac{\pi}{2} \frac{1}{s} + 2 \frac{1}{s^2} + \left(2 - \sqrt{2} \right) + \frac{\pi}{2} s \right)$$

$$= \frac{1}{2} \frac{s^3 \pi - 2\sqrt{2}s^2 + s\pi + 4s^2 + 4}{s^2(s^2 + 1)}$$



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Putting back
$$\widetilde{t}=t-\frac{\pi}{4}$$
 $y\left(t\right)=2\,t+\sqrt{2}\cos\left(t+\frac{\pi}{4}\right)$



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$$\frac{d^{2}}{d\widetilde{t}^{2}}y\left(\widetilde{t}\right)+2\frac{d}{d\widetilde{t}}y\left(\widetilde{t}\right)+5y\left(\widetilde{t}\right)=50\,\widetilde{t}\quad;\quad y\left(0\right)=-4,\,y'\left(0\right)=14$$

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$$s^{2}\widetilde{Y} - y'\left(0\right) - sy\left(0\right) + 2\,s\widetilde{Y} - 2y\left(0\right) + 5\widetilde{Y} = 50\frac{1}{s^{2}} \quad \text{where}$$

$$\widetilde{Y} = L\left(y\left(\widetilde{t}\right)\right)$$

$$\widetilde{Y} = \frac{1}{s^{2} + 2\,s + 5}\left(50\frac{1}{s^{2}} + y'\left(0\right) + sy\left(0\right) + 2\,y\left(0\right)\right)$$

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$$s^{2}\widetilde{Y} - y'(0) - sy(0) + 2s\widetilde{Y} - 2y(0) + 5\widetilde{Y} = 50\frac{1}{s^{2}} \quad \text{where}$$

$$\widetilde{Y} = L(y(\widetilde{t}))$$

$$\widetilde{Y} = \frac{1}{s^2 + 2 s + 5} \left(50 \frac{1}{s^2} + y'(0) + sy(0) + 2 y(0) \right)$$

$$\widetilde{Y} = \frac{1}{s^2 + 2s + 5} \left(50 \, \frac{1}{s^2} + 6 - 4s \right)$$

$$\widetilde{Y} = -2 \frac{2 s^3 - 3 s^2 - 25}{s^2 (s^2 + 2s + 5)}$$



By partial fractions(DIY)
$$\widetilde{Y} = -\frac{4}{s} + \frac{4}{(s+1)^2+4} + \frac{10}{s^2}$$

$$y\left(\widetilde{t}\right) = -4 + 2e^{-\widetilde{t}}\sin\left(2\widetilde{t}\right) + 10\widetilde{t}$$

Replacing back

$$\widetilde{t} = t - 2$$
 $y(t) = -24 + 2e^{-t+2}\sin(2t - 4) + 10t$



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$$\frac{d^{2}}{d\widetilde{t}^{2}}y\left(\widetilde{t}\right)+3\frac{d}{d\widetilde{t}}y\left(\widetilde{t}\right)-4y\left(\widetilde{t}\right)=6e^{2\widetilde{t}}\quad;\quad y\left(0\right)=4,\ y'\left(0\right)=5$$

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$$s^{2}\widetilde{Y}-y'(0)-sy(0)+3s\widetilde{Y}-3y(0)-4\widetilde{Y}=\frac{6}{s-2}$$
 where $\widetilde{Y}=L\left(y\left(\widetilde{t}
ight)
ight)$

$$\widetilde{Y} = \frac{1}{s^2 + 3s - 4} \left(\frac{6}{s - 2} + y'(0) + sy(0) + 3y(0) \right)$$

Using ICs
$$\widetilde{Y} = \frac{1}{s^2+3s-4} \left(\frac{6}{s-2} + 17 + 4s \right)$$

$$\widetilde{Y} = \frac{4s-7}{(s-1)(s-2)}$$



By partial fractions
$$\widetilde{Y} = \frac{3}{s-1} + \frac{1}{s-2}$$

$$y\left(\widetilde{t}\right) = 3e^{\widetilde{t}} + e^{2\widetilde{t}}$$

Replacing back
$$\widetilde{t}=t-1.5$$
, $y\left(t\right)=3e^{\left(t-1.5\right)}+e^{2\left(t-1.5\right)}$

