

(Ex) Find $\mathcal{L}(e^{at})$

(S.O.P) $\mathcal{L}(t) = \frac{1}{s^2}, s > 0$

$\mathcal{L}(e^{at}) = \frac{1}{(s-a)^2}, s > 0$

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

(Ex) $\mathcal{L}(t^2 \cos \pi t) = \mathcal{L}(t^2 \frac{e^{i\pi t} + e^{-i\pi t}}{2})$

$= \frac{1}{2} \mathcal{L}(t^2 e^{i\pi t}) + \frac{1}{2} \mathcal{L}(t^2 e^{-i\pi t})$

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

Multiplication by t^n (Differentiation of Laplace Transforms)

If $\mathcal{L}\{f(t)\} = F(s)$, then

$$\mathcal{L}\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} F(s)$$

(Ex) $\mathcal{L}\{t \sin 3t\} = (-1)^1 \frac{d}{ds} \left(\frac{3}{s^2 + 9} \right) = -3 \frac{-1}{(s^2 + 9)^2} = \frac{3s}{(s^2 + 9)^2}$

$$\mathcal{L}\{\sin 3t\} = \frac{3}{s^2 + 9}, s > 0$$

$$\frac{d}{dt} \frac{1}{f(t)}$$

$$= - \frac{1}{f(t)^2} \cdot f'(t)$$

$$\frac{d}{dt} \frac{f(t)}{g(t)} = \frac{f(t) g'(t) - f'(t) g(t)}{g^2(t)}$$

$$= -3 \frac{d}{ds} \left(\frac{1}{s^2 + 9} \right)$$

$$= -3 \cdot \frac{-1}{(s^2 + 9)^2} \cdot 2s$$

$$\textcircled{x} \int (t^2 \sin 7t) = (-1)^2 \frac{d^2}{ds^2} \left(\frac{7}{s^2 + 49} \right)$$

$$\int (\sin 7t) = \frac{7}{s^2 + 49}$$

$$= 7 \frac{d}{ds} \left(\frac{1}{s^2 + 49} \right)$$

$$\frac{d}{ds} \left(\frac{1}{s^2 + 49} \right) = \frac{-1}{(s^2 + 49)^2} \cdot 2s = \frac{-2s}{(s^2 + 49)^2}$$

$$\frac{d^2}{ds^2} \left(\frac{1}{s^2 + 49} \right) = \frac{d}{ds} \left(\frac{-2s}{(s^2 + 49)^2} \right)$$

$$= -2 \frac{(s^2 + 49)^2 (1 - s^2) - 2(s^2 + 49) 2s}{(s^2 + 49)^4}$$

$$\textcircled{\text{Ex}} \int (3t e^{5t} \sin 7t)$$

$$= 3 \int (t e^{5t} \sin 7t)$$

$$= 3 \int \frac{1}{s-5} \frac{1}{s^2+49} \frac{7}{s}$$

$$\int (\sin 7t) = \frac{7}{s^2+49} \quad f(t)$$

$$= -21 \int \frac{1}{s^2+49} \frac{1}{s}$$

$$\int (e^{5t} \sin 7t) = \frac{7}{(s-5)^2+49}$$

$$= -21 \cdot \frac{-1}{((s-5)^2+49)^2} \cdot 2(s-5)$$

$$\textcircled{Ex} \int \left(\frac{1}{2a^3} (\sin at - at \cos at) \right)$$

$$= \frac{1}{2a^3} \int (\sin at) - \frac{1}{2a^2} \int (t \cos at)$$

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

$$\int (\cos at) = \frac{s}{s^2 + a^2}$$

$$\int (t \cos at) = -\frac{1}{\sqrt{s}} \frac{s}{s^2 + a^2} = -\frac{s^2 + a^2 - 2s^2}{(s^2 + a^2)^2} = \frac{s^2 - a^2}{(s^2 + a^2)^2}$$

(Ex) Evaluate $\int_0^{\infty} t e^{-2t} \sin t \, dt$

$$S = 2$$

$$\mathcal{L}(t \sin t) = \int_0^{\infty} t \sin t e^{-sL} dL$$

$$\xi = 2$$

$$\frac{4}{25}$$

$$\int (\sin t) = \frac{1}{x^2 + 1}$$

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$$\int (t \sin t) = -\frac{1}{s} \frac{1}{s^2+1} = -\frac{1}{(s^2+1)^2} \cdot 2s = \frac{2s}{(s^2+1)^2}$$

$$\int_a^b \frac{f'(t)}{f(t)} dt$$

$$= \ln |f(t)| \Big|_a^b$$

$$\frac{1}{2} \int_c^d \frac{2t dt}{t^2 + a^2} =$$

$$= \frac{1}{2} \ln |t^2 + a^2| \Big|_c^d$$

$$\int_c^d \frac{du}{u^2 + a^2}$$

$$= \frac{1}{a} \tan^{-1} \frac{u}{a}$$

Division by t

Integration of Laplace transforms

$$\text{If } \mathcal{L}\{f(u)\} = F(s), \text{ then } \mathcal{L}\left\{\frac{f(t)}{t}\right\} = \int_s^{\infty} F(u) du$$

$$\textcircled{\text{Ex}} \quad \mathcal{L}\left\{\frac{\sin at}{t}\right\} = \int_s^{\infty} \frac{a du}{u^2 + a^2} = a \int_s^{\infty} \frac{du}{u^2 + a^2}$$

$$\mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

$$= a \cdot \frac{1}{a} \tan^{-1} \frac{u}{a} \Big|_s^{\infty}$$

$$= \tan^{-1} \infty - \tan^{-1} \frac{s}{a} = \frac{\pi}{2} - \tan^{-1} \frac{s}{a} = \cot^{-1} \frac{s}{a}$$

$$\tan^{-1} \infty = \frac{\pi}{2}$$

$$\textcircled{Ex} \int \left(\frac{2(1 - \cos at)}{t} \right)$$

$$= 2 \int \left(\frac{1}{t} \right) - 2 \int \left(\frac{\cos at}{t} \right) = \left(2 \ln u - 2 \cdot \frac{1}{2} \ln(u^2 + 1) \right) \Big|_s^\infty$$

$$\int \left(\frac{1}{t} \right) = \int_s^\infty \frac{du}{u} = \ln u \Big|_s^\infty = \ln u^2 - \ln(u^2 + 1) \Big|_s^\infty$$

$$\int \frac{1}{u} = \ln u$$

$$\int \left(\frac{\cos at}{t} \right) = \int_s^\infty \frac{u}{u^2 + 1} du$$

$$\int \left(\frac{\cos at}{t} \right) = \frac{\sin}{s^2 + a^2}$$

$$= \frac{1}{2} \ln(u^2 + 1) \Big|_s^\infty = \ln 1 - \ln \frac{u^2}{u^2 + 1}$$



$$\lim_{u \rightarrow \infty} \frac{u^2}{u^2 + 1}$$

$$\frac{\infty}{\infty}$$

$$= \lim_{u \rightarrow \infty} \frac{(1)}{(1) + \frac{1}{u^2}}$$

$$= \frac{1}{1+0} = 1$$

$$\int \frac{du}{u^2 + a^2}$$

$$= \frac{1}{a} \tan^{-1} \frac{u}{a}$$

$$\tan^{-1} \frac{x}{a} + \cot^{-1} \frac{x}{a} = \frac{\pi}{2}$$

$$\cot^{-1} \frac{x}{a} = \tan^{-1} \frac{a}{x}$$

$$P_{ma}^n = n P_m a$$

$$P_{ma} \cdot P_{mb} = P_m \frac{a}{b}$$

(Ex)

$$2 \left(\frac{e^t - \cos t}{t} \right)$$

$$= 2 \int \left(\frac{e^t}{t} \right) - 2 \int \left(\frac{\cos t}{t} \right) = 2 \int \frac{du}{u-1} - 2 \int \frac{u \cdot du}{u^2+1}$$

$$\int (e^t) = \frac{1}{s-1}$$

$$\int (\cos t) = \frac{s}{s^2+1}$$

$$= 2 \ln(u-1) - \ln(u^2+1) \Big|_s^\infty$$

$$= \ln \frac{(u-1)^2}{u^2+1} \Big|_s^\infty$$

$$= 0 - \ln \frac{(s-1)^2}{s^2+1}$$

(Ex)

$$\int_0^{\infty} \frac{e^{-t} - e^{-3t}}{t} dt$$

$$\mathcal{L}\left(\frac{e^{-t} - e^{-3t}}{t}\right) = \int_0^{\infty} \underbrace{\frac{e^{-t} - e^{-3t}}{t}}_{p(t)} e^{-st} dt$$

$$\parallel \boxed{s \rightarrow 0}$$

$$\mathcal{L}\left(\frac{e^{-t}}{t}\right) \cdot \mathcal{L}\left(\frac{e^{-3t}}{t}\right) = \int_s^{\infty} \frac{du}{u+1} - \int_s^{\infty} \frac{du}{u+3} = \ln(u+1) - \ln(u+3) \Big|_s^{\infty}$$

$$\mathcal{L}(e^{-t}) = \frac{1}{s+1}, \mathcal{L}(e^{-3t}) = \frac{1}{s+3}$$

$$= \ln \frac{u+1}{u+3} \Big|_s^{\infty} = 0 - \ln \frac{s+1}{s+3} = \ln \frac{1}{3} = -\ln 3$$