Module - 3 Laplace Transforms

Laplace Transforms of standard functions – Transforms properties – Transforms of Derivatives and Integrals – Initial value theorems (without proof) and verification for some problems – Final value theorems (without proof) and verification for some problems – Inverse Laplace transforms using partial fractions – Inverse Laplace transforms using second shifting theorem – LT using Convolution theorem – problems only – ILT using Convolution theorem – problems only – LT of periodic functions – problems only – Solve linear second order ordinary differential equations with constant coefficients only – Solution of Integral equation and integral equation involving convolution type – Application of Laplace Transform in Engineering.

Introduction

Laplace Transformation named after a Great French mathematician **PIERRE SIMON DE LAPLACE** (1749-1827) who used such transformations in his researches related to "Theory of Probability". The powerful practical Laplace transformation techniques were developed over a century later by the English electrical Engineer **OLIVER HEAVISIDE** (1850-1925) and were often called "Heaviside - Calculus".

Transformation

A "Transformation" is an operation which converts a mathematical expression to a different equivalent form.

Laplace Transform

Let f(t) be a given function which is defined for all positive values of t.

If L{
$$f(t)$$
 }= F(s) = $\int_{0}^{\infty} e^{-st} f(t) dt$ exists, then F(s) is called *Laplace transform* of $f(t)$.

Exponential Order

A function f(t) is said to be of **exponential order** if $\lim_{t\to\infty} e^{-st} f(t) = 0$.

Sufficient conditions for the existence of Laplace transforms

The Laplace transform of f(t) exists if

- **i.** f(t) is continuous or piecewise continuous in [a, b] where a > 0.
- ii. f(t) is of exponential order.

Example

L [tan t] does not exist since tan t is not piecewise continuous. i.e., tan t has infinite number of infinite discontinuities at $\frac{\pi}{2}, \frac{3\pi}{2}, \frac{5\pi}{2}, \cdots$

Note:

- (i) Not all f(t) are Laplace transformable.
- (ii) The above two conditions are not *necessary*.

Laplace transform for some basic functions

S. No.	f(t)	$L\{f(t)\}$
1	e at	$\frac{1}{s-a}, s-a>0$
2	e^{-at}	$\frac{1}{s+a}, s+a>0$
3	sin at	$\frac{a}{s^2+a^2}, s>0$
4	cos at	$\frac{s}{s^2+a^2}, s>0$
5	sinh at	$\frac{a}{s^2 - a^2}, \ s > a $
6	cosh at	$\frac{s}{s^2 - a^2}, \ s > a $
7	1	$\frac{1}{s}$
8	K	$\frac{K}{s}$
9	t	$\frac{1}{s^2}$
10	t^n	$\frac{n!}{s^{n+1}}$, $n = 0, 1, 2, \dots$
11	t^n	$\frac{\Gamma(n+1)}{s^{n+1}}$, <i>n</i> is not an integer.
12	t e a t	$\frac{1}{(s-a)^2}$
13	Periodic function with period 'p'	$\frac{1}{1-e^{-sp}}\int_{0}^{p}e^{-st}f(t)dt$

Properties of Laplace transform:

S. No.	Property	Laplace Transform
1	Linear Property	$L(af(t)\pm bg(t)) = aL(f(t))\pm bL(g(t))$
2	Einst shifting the grown	$L(e^{-at}f(t)) = F(s+a)$
2	First shifting theorem	$L(e^{at}f(t)) = F(s-a)$
3	Second shifting theorem	If $L(f(t)) = F(s)$ and $g(t) = \begin{cases} f(t-a), t > a \\ 0, t < a \end{cases}$,
		then $L(g(t)) = e^{-as} F(s)$.
4	Change of scale property	$L(f(at)) = \frac{1}{a}F(\frac{s}{a}), \ a > 0$
5	Multiplication by t	$L(t^n f(t)) = (-1)^n \frac{d^n}{ds^n} F(s)$
6	Division by t	$L\left(\frac{f(t)}{t}\right) = \int_{s}^{\infty} F(s)ds, \text{ provided } \lim_{t \to 0} \frac{f(t)}{t} \text{ exists}$
7	Transforms of integrals	$L\left(\int_{0}^{t} f(t)dt\right) = \frac{L[f(t)]}{s}$
	Initial Value theorem:	
8	If $L(f(t)) = F(s)$ then $\lim_{t \to 0} f(t) = \lim_{s \to \infty} sF(s)$	
	Final value theorem:	
9	If $L(f(t)) = F(s)$ then $\lim_{t \to \infty} f(t) = \lim_{s \to 0} sF(s)$	
	Convolution of two functions:	
10	The convolution of two functions $f(t)$ and $g(t)$ is defined as	
	$\int_0^t f(u)g(t-u)du = f(t)*g(t)$	
	Convolution theorem:	
11	The Laplace transform of convolution of two functions is equal to the product of their Laplace transforms.	
	(i.e) $L[f(t)*g(t)] = L[f(t)]L[g(t)].$	

Problems based on Laplace Transforms

1. Find $L(2e^{-3t} + 3t^2 - 4\sin 2t + 2\cos 3t)$.

Solution:

$$L\left(2e^{-3t} + 3t^2 - 4\sin 2t + 2\cos 3t\right) = \frac{2}{s+3} + 3\left(\frac{2}{s^3}\right) - 4\left(\frac{2}{s^2+4}\right) + 2\left(\frac{s}{s^2+9}\right)$$

2. Find $L[e^{3t+5}]$.

Solution:

$$L[e^{3t}.e^{5}] = e^{5}L[e^{3t}] = e^{5}\left(\frac{1}{s-3}\right)$$

3. Find the Laplace transform of $f(t) = cos^2(3t)$.

Solution:
$$L[\cos^2 3t] = L\left[\frac{1+\cos 6t}{2}\right] = \frac{L(1) + L(\cos 6t)}{2} :: \cos^2 t = \frac{1+\cos 2t}{2}$$
$$= \frac{1}{2s} + \frac{s}{2(s^2 + 36)} :: L(1) = \frac{1}{s}, L(\cos at) = \frac{s}{s^2 + a^2}$$

$$\therefore L[\cos^2 3t] = \frac{s^2 + 18}{s(s^2 + 36)}$$

^{4.} Find the Laplace transform of $sin^3(2t)$.

Solution:
$$L[\sin^3(2t)] = \frac{1}{4}L[\sin 2t - \sin 6t] = \frac{3}{4}L[\sin 2t] - \frac{1}{4}L[\sin 6t]$$

$$\left(\because \sin^3 t = \frac{1}{4} \left[3\sin t - \sin 3t \right] \right)$$

$$= \frac{3}{4} \left(\frac{2}{s^2 + 4} \right) - \frac{1}{4} \left(\frac{6}{s^2 + 36} \right) = \frac{6}{4} \left(\frac{1}{s^2 + 4} - \frac{1}{s^2 + 36} \right).$$

5. **Find** $L[\sin 8t \cos 4t + \cos^3 4t + 5]$.

$$L\left[\sin 8t\cos 4t + \cos^3 4t + 5\right] = L\left[\sin 8t\cos 4t\right] + L\left[\cos^3 4t\right] + L\left[5\right]$$

$$L[\sin 8t + \cos 4t] = L\left[\frac{\sin 12t + \sin 4t}{2}\right] \left[\because \sin A \cos B = \frac{\sin(A+B) + \sin(A-B)}{2}\right]$$

$$= \frac{1}{2} \left\{ L[\sin 12t] + L(\sin 4t) \right\}$$

$$= \frac{1}{2} \left\{ \frac{12}{s^2 + 144} + \frac{4}{s^2 + 16} \right\}$$

$$L[\cos^3 4t] = L\left[\frac{\cos 12t + 3\cos 4t}{4} \right] \left[\because \cos^3 \theta = \frac{\cos 3\theta + 3\cos \theta}{4} \right]$$

$$= \frac{1}{4} \left\{ L(\cos 12t) + 3L(\cos 4t) \right\}$$

$$= \frac{1}{4} \left[\frac{s}{s^2 + 144} + \frac{3s}{s^2 + 16} \right]$$

$$L[5] = 5L[1] = 5\left[\frac{1}{s} \right] = \frac{5}{s}.$$

$$L[\sin 8t \cos 4t + \cos^3 4t + 5] = \frac{1}{2} \left\{ \frac{12}{s^2 + 144} + \frac{4}{s^2 + 16} \right\} + \frac{1}{4} \left\{ \frac{s}{s^2 + 144} + \frac{3s}{s^2 + 16} \right\} + \frac{5}{s}.$$

6. Find the Laplace transform of unit step function

Solution: The Unit step function is $u_a(t) = \begin{cases} 0, & t < a \\ 1, & t > a, & a \ge 0 \end{cases}$

The Laplace transform $L[f(t)] = \int_{0}^{\infty} e^{-st} f(t) dt = \int_{a}^{\infty} e^{-st} (1) dt = \left[\frac{e^{-st}}{-s}\right]_{a}^{\infty} = -\frac{1}{s} \left[e^{-\infty} - e^{-as}\right] = \frac{e^{-as}}{s}.$

7. Find $L \lceil t^{3/2} \rceil$.

We know that
$$L\left[t^n\right] = \frac{\Gamma(n+1)}{s^{n+1}}$$

$$L\left[t^{3/2}\right] = \frac{\Gamma\left(\frac{3}{2}+1\right)}{\frac{3}{s^{\frac{3}{2}+1}}} = \frac{\frac{3}{2}\Gamma\left(\frac{3}{2}\right)}{\frac{5}{s^{\frac{5}{2}}}} : \Gamma(n+1) = n\Gamma(n)$$

$$= \frac{\frac{3}{2}\Gamma\left(\frac{1}{2}+1\right)}{s^{5/2}} = \frac{\frac{3}{2} \cdot \frac{1}{2}\Gamma\left(\frac{1}{2}\right)}{s^{5/2}}$$

$$= \frac{3\sqrt{\pi}}{4s^{5/2}} \left[: \Gamma(1/2) = \sqrt{\pi} \right]$$

Problems based on First Shifting Property

8. Find the Laplace transform of $e^{-t} \sin 2t$.

Solution:

$$L[e^{-t}\sin 2t] = L[e^{-at} f(t)] = F(s+a) = F(s+1)$$

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

$$F(s+1) = \frac{2}{(s+1)^2+4} = \frac{2}{s^2+2s+5}$$

9. **Find** $L \left[e^{-at} \cos bt \right]$.

Solution:

$$L\left[e^{-at}\cos bt\right] = \left[L\left(\cos bt\right)\right]_{s\to s+a}$$
$$= \left[\frac{s}{s^2 + b^2}\right]_{s\to s+a}$$
$$= \left[\frac{s+a}{\left(s+a\right)^2 + b^2}\right]$$

Problems based on Multiplication by t

10. Find the Laplace transform of $e^{-2t}t^{\frac{1}{2}}$.

Solution:
$$L\left[e^{-2t}t^{\frac{1}{2}}\right] = L\left[t^{\frac{1}{2}}\right]_{s \to s+2}$$

: If
$$L[f(t)] = F(s)$$
, then $L[e^{-at} f(t)] = F(s)|_{s \to s+a}$

$$= \left[\frac{\Gamma\left(\frac{1}{2}+1\right)}{\frac{3}{s^{2}}}\right]_{s \to s+2} = \left[\frac{\frac{1}{2}\Gamma\left(\frac{1}{2}\right)}{\frac{s}{2}}\right]_{s \to s+2}$$

$$= \frac{\frac{1}{2}\sqrt{\pi}}{(s+2)^{3/2}} \left(\because \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi}, \Gamma n + 1 = n\Gamma n \right)$$

11. Obtain the Laplace transform of $\sin 2t - 2t \cos 2t$.

Solution:
$$L[\sin 2t - 2t\cos 2t] = L[\sin 2t] - 2L[t\cos 2t] = L[\sin 2t] - 2\left(-\frac{d}{ds}L[\cos 2t]\right)$$

$$= \frac{2}{s^2 + 4} + 2\frac{d}{ds} \left(\frac{s}{s^2 + 4}\right) = \frac{2}{s^2 + 4} + 2\left(\frac{\left(s^2 + 4\right)(1) - s(2s)}{\left(s^2 + 4\right)^2}\right)$$
$$= \frac{2\left(s^2 + 4\right) + 2\left(4 - s^2\right)}{\left(s^2 + 4\right)^2}$$

$$\therefore L[\sin 2t - 2t\cos 2t] = \frac{16}{\left(s^2 + 4\right)^2}$$

12. Find $L(te^t)$.

Solution

$$L(t f(t)) = -\frac{d}{ds} L(f(t))$$

$$L(t e^{t}) = -\frac{d}{ds} L(e^{t})$$

$$= -\frac{d}{ds} L(\frac{1}{s-1}) = \frac{1}{(s-1)^{2}}$$

13. Find $L(t \sin 2t)$.

$$L(t f(t)) = -\frac{d}{ds} L(f(t))$$

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

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

14. Find the Laplace transform of $f(t) = t^2 \cos t$

Solution

$$L[t^{2}\cos t] = \left[\frac{d^{2}}{ds^{2}}L[\cos t]\right] = \frac{d^{2}}{ds^{2}}\left(\frac{s}{s^{2}+1}\right)$$

$$= \frac{d}{ds}\left(\frac{\left(s^{2}+1\right).1-1.2s.s}{\left(s^{2}+1\right)^{2}}\right) = \frac{d}{ds}\left(\frac{1-s^{2}}{\left(s^{2}+1\right)^{2}}\right)$$

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

Find the Laplace Transform of $f(t) = e^{-t}t \cos t$.
Solution

$$L[e^{-t}tcost] = -\frac{d}{ds}L[\cos t]_{s\to s+1} = -\frac{d}{ds}\left[\frac{s}{s^2+1}\right]_{s\to s+1}$$

$$= -\left[\frac{(s^2+1)(1)-s(2s)}{(s^2+1)^2}\right]_{s\to s+1}$$

$$= \left[\frac{s^2-1}{(s^2+1)^2}\right]_{s\to s+1}$$

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

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

16. Find the Laplace transform of $f(t) = te^{-3t} cos 2t$. Solution

$$L[f(t)] = L[te^{-3t}cos2t] = -\frac{d}{ds}L[\cos 2t]_{s\to s+3} = -\frac{d}{ds}\left[\frac{s}{s^2+4}\right]_{s\to s+3}$$

$$= -\left[\frac{(s^2+4)(1)-s(2s)}{(s^2+4)^2}\right]_{s\to s+3} = \left[\frac{s^2-4}{(s^2+4)^2}\right]_{s\to s+3}$$

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

$$= \frac{s^2+6s+5}{(s^2+6s+13)^2}$$

17. Find $L \left[t^2 e^{-t} \cos t \right]$.

Solution:

$$L[t^{2}e^{-t}\cos t] = L[t^{2}\cos t]_{s\to s+1}$$

$$= \left[(-1)^{2} \frac{d^{2}}{ds^{2}} L[\cos t] \right]_{s\to s+1} = \left[\frac{d}{ds^{2}} \left[\frac{s}{s^{2}+1} \right] \right]_{s\to s+1}$$

$$= \left[\frac{d}{ds} \frac{\left(s^{2}+1\right)1 - s \cdot 2s}{\left(s^{2}+1\right)^{2}} \right]_{s\to s+1}$$

$$= \left[\frac{d}{ds} \frac{1-s^{2}}{\left(s^{2}+1\right)^{2}} \right]_{s\to s+1} = \left[\frac{2s^{3}-6s}{\left(s^{2}+1\right)^{3}} \right]_{s\to s+1} = \frac{2(s+1)^{3}-6(s+1)}{\left((s+1)^{2}+1\right)^{3}}$$

18. Find $L[t^2e^t \sin t]$

Solution:

$$L\left[t^{2}e^{t}\sin t\right] = \left(-1\right)^{2}\frac{d^{2}}{ds^{2}}L\left[e^{t}\sin t\right] \dots (1)$$

Now
$$L[e^t \sin t] = [L[\sin t]]_{s \to (s-1)} = \frac{1}{(s-1)^2 + 1} \dots (2)$$

Substituting (2) in (1) we get

$$L[t^{2}e^{t} \sin t] = \frac{d}{ds} \left[\frac{0 - 2(s - 1)}{\left((s - 1)^{2} + 1\right)^{2}} \right] = \frac{d}{ds} \left[\frac{-2(s - 1)}{\left(s^{2} - 2s + 2\right)^{2}} \right]$$

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

$$= \frac{2\left(s^{2} - 2s + 2\right)\left[-\left(s^{2} - 2s + 2\right) + 4(s - 1)^{2}\right]}{\left(s^{2} - 2s + 2\right)^{4}}$$

$$=\frac{2(s^2-2s+2)[-s^2+2s-2+4s^2+4-8s]}{(s^2-2s+2)^4}$$

$$\therefore F(s) = \frac{2(s^2 - 2s + 2)[3s^2 - 6s + 2]}{(s^2 - 2s + 2)^4} = \frac{2(3s^2 - 6s + 2)}{(s^2 - 2s + 2)^3}$$

Problems based on Division by t

19. Find
$$L\left[\frac{sint}{t}\right]$$
.

Solution

$$L\left[\frac{sint}{t}\right] = L\left[\frac{f(t)}{t}\right] = \int_{s}^{\infty} F(s)ds$$

$$F(s) = L\left[sint\right] = \frac{1}{s^{2}+1^{2}}$$

$$\int_{s}^{\infty} F(s)ds = \int_{s}^{\infty} \frac{1}{s^{2}+1}ds = [tan^{-1}(s)]_{s}^{\infty}$$

$$= [tan^{-1}\infty - tan^{-1}s] = \left[\frac{\pi}{2} - tan^{-1}s\right] = cot^{-1}s$$

20. Find the Laplace transform of $\frac{e^{-t} \sin t}{t}$.

Solution:

$$L\left(\frac{e^{-t}\sin t}{t}\right) = \int_{s}^{\infty} L\left(e^{-t}\sin t\right) ds$$

$$= \int_{s}^{\infty} L\left(\sin t\right)_{s+1} ds = \int_{s}^{\infty} \left(\frac{1}{s^{2}+1}\right)_{s+1} ds = \int_{s}^{\infty} \frac{1}{\left(s+1\right)^{2}+1} ds$$

$$= \left[\tan^{-1}\left(s+1\right)\right]_{s}^{\infty} = \frac{\pi}{2} - \tan^{-1}\left(s+1\right) = \cot^{-1}\left(s+1\right)$$

21. Find
$$L\left[\frac{\sin^2 t}{t}\right]$$
.

$$L\left[\frac{\sin^2 t}{t}\right] = L\left[\frac{1-\cos 2t}{2t}\right] = \frac{1}{2}L\left[\frac{1-\cos 2t}{t}\right] = \frac{1}{2}\int_{s}^{\infty}L\left[1-\cos 2t\right] ds$$

$$= \frac{1}{2} \int_{s}^{\infty} \left\{ L[1] - L[\cos 2t] \right\} ds = \frac{1}{2} \int_{s}^{\infty} \left[\frac{1}{s} - \frac{s}{s^{2} + 4} \right] ds$$

$$= \frac{1}{2} \left[\log s - \frac{1}{2} \log \left(s^{2} + 4 \right) \right]_{s}^{\infty} = \frac{1}{2} \left[\log \frac{s}{\sqrt{s^{2} + 4}} \right]_{s}^{\infty}$$

$$= \frac{1}{2} \left[\log \frac{1}{\sqrt{1 + \frac{4}{s^{2}}}} \right]_{s}^{\infty} = \frac{1}{2} \left[\log 1 - \log \frac{1}{\sqrt{1 + \frac{4}{s^{2}}}} \right] = \frac{1}{2} \left[0 - \log \frac{s}{\sqrt{s^{2} + 4}} \right]$$

$$F(s) = \frac{1}{2} \log \left(\frac{s}{\sqrt{s^{2} + 4}} \right)^{-1} = \frac{1}{2} \log \left(\frac{\sqrt{s^{2} + 4}}{s} \right)$$

22. Find the Laplace Transform of $f(t) = \frac{1-\cos t}{t}$. Solution

$$L[1-cost] = \frac{1}{s} - \frac{s}{s^2+1}$$

$$L\left[\frac{1-cost}{t}\right] = \int_s^{\infty} L[1-cost]ds = \int_s^{\infty} \left(\frac{1}{s} - \frac{s}{s^2+1}\right)ds$$

$$= \left[\log s - \frac{1}{2}\log(s^2+1)\right]_s^{\infty}$$

$$= -\frac{1}{2}\left[\log(s^2+1) - \log s^2\right]_s^{\infty}$$

$$= -\frac{1}{2}\left[\log\frac{s^2+1}{s^2}\right]_s^{\infty} = -\frac{1}{2}\left[\log\left(1 + \frac{1}{s^2}\right)\right]_s^{\infty}$$

$$= -\frac{1}{2}\log 1 + \frac{1}{2}\log\left[1 + \frac{1}{s^2}\right] = \frac{1}{2}\log\left(\frac{s^2+1}{s^2}\right)$$
Find $L\left[\frac{\cos at - \cos bt}{t}\right]$.

$$L\left[\frac{cosat - cosbt}{t}\right] = \int_{s}^{\infty} L[cosat - cosbt]ds$$

$$= \int_{s}^{\infty} \left(\frac{s}{s^{2} + a^{2}} - \frac{s}{s^{2} + b^{2}}\right) ds$$

$$= \left[\frac{1}{2}log(s^{2} + a^{2}) - \frac{1}{2}log(s^{2} + b^{2})\right]_{s}^{\infty}$$

$$= \frac{1}{2} \left[log \frac{s^2 + a^2}{s^2 + b^2} \right]_S^{\infty} = \frac{1}{2} \left[log \frac{s^2 \left(1 + \frac{a^2}{s^2} \right)}{s^2 \left(1 + \frac{b^2}{s^2} \right)} \right]_S^{\infty}$$

$$= \frac{1}{2} \left[log 1 - log \left(\frac{1 + \frac{a^2}{s^2}}{1 + \frac{b^2}{s^2}} \right) \right] = \frac{1}{2} log \left(\frac{s^2 + b^2}{s^2 + a^2} \right)$$

24. Using Laplace transform, evaluate $\int_{0}^{\infty} t e^{-2t} \sin t \, dt$

Solution:
$$\int_{0}^{\infty} e^{-2t} f(t) dt = \left[\int_{0}^{\infty} e^{-st} f(t) dt \right]_{s=2} = \left[L[t \sin t] \right]_{s=2} = \left[-\frac{d}{ds} L[\sin t] \right]_{s=2}$$
$$= -\frac{d}{ds} \left(\frac{1}{s^2 + 1} \right) = -\left(\frac{-2s}{\left(s^2 + 1 \right)^2} \right) = \frac{4}{25}$$

Problems based on Convolution Theorem

25. Evaluate $\int_{0}^{t} \sin u \cos(t-u) du$ using Laplace Transform.

Solution: Let
$$L\begin{bmatrix} \int_0^t \sin u \cos(t-u) du \end{bmatrix} = L[\sin t * \cos t]$$

= L[sin t] L[cos t] (by Convolution theorem)

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

$$\int_{0}^{t} \sin u \cos(t - u) du = L^{-1} \left[\frac{s}{\left(s^{2} + 1\right)^{2}} \right] = \frac{1}{2} L^{-1} \left[\frac{2s}{\left(s^{2} + 1\right)^{2}} \right] = \frac{t}{2} \sin t \left[\because L^{-1} \left[\frac{2s}{\left(s^{2} + a^{2}\right)^{2}} \right] = t \sin at \right]$$

26. Find the Laplace transform of $\int_{0}^{t} t e^{-t} \sin t dt$

$$L[\sin t] = \frac{1}{s^2 + 1}$$

$$L[t\sin t] = -\frac{d}{ds} \left(\frac{1}{s^2 + 1}\right) = -\left(\frac{\left(s^2 + 1\right)0 - 2s}{\left(s^2 + 1\right)^2}\right) = \frac{2s}{\left(s^2 + 1\right)^2}$$

$$\therefore L\left[te^{-t}\sin t\right] = \frac{2s}{\left(s^2 + 1\right)^2}\bigg|_{s \to s+1} = \frac{2(s+1)}{\left(\left(s+1\right)^2 + 1\right)^2} = \frac{2(s+1)}{\left(s^2 + 2s + 2\right)^2}$$

$$L\left[\int_{0}^{t} t e^{-t} \sin t \, dt\right] = \frac{1}{s} L\left[t e^{-t} \sin t\right]$$
$$= \frac{1}{s} \frac{2(s+1)}{\left(s^{2} + 2s + 2\right)^{2}}$$

27. Find the Laplace transform of $e^{-t} \int_{0}^{t} t \cos t \, dt$.

$$L\left[e^{-t}\int_{0}^{t}t\cos t\,dt\right] = \left[L\left(\int_{0}^{t}t\cos t\,dt\right)\right]_{s\to s+1} = \left[\frac{1}{s}L(t\cos t)\right]_{s\to (s+1)}$$
$$= \left[\frac{1}{s}\left(-\frac{d}{ds}L(\cos t)\right)\right]_{s\to (s+1)} = \left[-\frac{1}{s}\frac{d}{ds}\left(\frac{s}{s^{2}+1}\right)\right]_{s\to (s+1)}$$

$$= \left[-\frac{1}{s} \left(\frac{s^2 + 1 - 2s^2}{\left(s^2 + 1\right)^2} \right) \right]_{s \to (s+1)} = \left[-\frac{1}{s} \left(\frac{1 - s^2}{\left(s^2 + 1\right)^2} \right) \right]_{s \to (s+1)}$$

$$\therefore F(s) = \left[\frac{s^2 - 1}{s(s^2 + 1)^2}\right]_{s \to (s+1)} = \left[\frac{(s+1)^2 - 1}{(s+1)[(s+1)^2 + 1]^2}\right] = \frac{s^2 + 2s}{(s+1)(s^2 + 2s + 2)^2}$$

28. Find the Laplace transform of $e^{-4t} \int_{0}^{t} t \sin 3t dt$.

$$L[\sin 3t] = \frac{3}{s^2 + 9}$$

$$L[t \sin 3t] = -\frac{d}{ds} \left(\frac{3}{s^2 + 9}\right) = -\left(\frac{\left(s^2 + 9\right)0 - 3(2s)}{\left(s^2 + 9\right)^2}\right) = \frac{6s}{\left(s^2 + 9\right)^2}$$

$$L\left(\int_0^t t \sin 3t dt\right) = \frac{L(t \sin 3t)}{s} = \frac{6}{(s^2 + 9)^2}$$

$$L\left(e^{-4t} \int_0^t t \sin 3t dt\right) = L\left(\int_0^t t \sin 3t dt\right)\Big|_{s \to s + 4} = \frac{6}{\left((s + 4)^2 + 9\right)^2} = \frac{6}{\left(s^2 + 8s + 16 + 9\right)^2}$$

$$\therefore L\left(e^{-4t} \int_0^t t \sin 3t dt\right) = \frac{6}{\left(s^2 + 8s + 25\right)^2}$$

Problems based on Initial and Final Value Theorems

29. Verify initial value theorem for the function $f(t) = 2 - \cos t$.

Solution

Initial value theorem states that $\lim_{t\to 0} f(t) = \lim_{s\to \infty} sF(s)$

L. H. S. =
$$\lim_{t \to 0} f(t) = 2 - \cos 0 = 1$$

R. H. S. =
$$\lim_{s \to \infty} s L(f(t)) = \lim_{s \to \infty} s L(2 - \cos t)$$

$$= \lim_{s \to \infty} s \left(2 - \frac{s^2}{s^2 + 1} \right) == \lim_{s \to \infty} s \left(2 - \frac{1}{1 + \frac{1}{s^2}} \right) = 2 - 1 = 1$$

Initial value theorem verified.

30. Verify initial and final value theorems for the function $f(t) = 1 + e^{-t} (\sin t + \cos t)$. Solution:

Initial value theorem states that $\lim_{t\to 0} f(t) = \lim_{s\to \infty} sF(s)$

$$L[f(t)] = F(s)$$

$$= \frac{1}{s} + L[\sin t + \cos t]_{s \to s+1}$$

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

L.H.S. =
$$\lim_{t\to 0} f(t) = 1 + 1 = 2$$

R.H.S =
$$\lim_{s \to \infty} s \left[\frac{1}{s} + \frac{s+2}{(s+1)^2 + 1} \right] = \lim_{s \to \infty} \left[1 + \frac{s(s+2)}{(s+1)^2 + 1} \right]$$

$$= \lim_{s \to \infty} \left[1 + \frac{s^2 \left(1 + \frac{2}{s} \right)}{s^2 \left[1 + \frac{2}{s} + \frac{2}{s^2} \right]} \right] = \lim_{s \to \infty} \left[1 + \frac{1 + \frac{2}{s}}{1 + \frac{2}{s} + \frac{2}{s^2}} \right] = 1 + 1 = 2$$

L.H.S=R.H.S

Initial value theorem verified.

Final value theorem states that $\lim_{t\to\infty} f(t) = \lim_{s\to 0} sF(s)$

L.H.S. =
$$\lim_{t \to \infty} \left[1 + e^{-t} \left(\sin t + \cos t \right) \right] = 1 + 0 = 1$$

R.H.S =
$$\lim_{s \to 0} \left[1 + \frac{s(s+2)}{(s+1)^2 + 1} \right] = 1 + 0 = 1$$

L.H.S.=R.H.S Hence final value theorem verified.

Problems based on Periodic Functions

Periodic function

A function f(t) is said to be **periodic function** if f(t + p) = f(t) for all t. The least value of p > 0 is called the **period** of f(t). For example, $\sin t$ and $\cos t$ are periodic functions with period 2π . $\tan t$ is a periodic function with period π .

31. Find the Laplace transform of the square wave function defined by

$$f(t) = \begin{cases} E, & 0 < t < \frac{a}{2} \\ -E, & \frac{a}{2} < t < a \end{cases} & & f(t+a) = f(t).$$

$$L[f(t)] = \frac{1}{1 - e^{-as}} \int_{0}^{a} e^{-st} f(t) dt$$

$$= \frac{1}{1 - e^{-as}} \left[\int_{0}^{a/2} e^{-st} f(t) dt + \int_{a/2}^{a} e^{-st} f(t) dt \right]$$

$$= \frac{1}{1 - e^{-as}} \left[\int_{0}^{a/2} E e^{-st} dt + \int_{a/2}^{a} e^{-st} (-E) dt \right] = \frac{E}{1 - e^{-as}} \left[\left(\frac{e^{-st}}{-s} \right)_{0}^{a/2} - \left(\frac{e^{-st}}{-s} \right)_{a/2}^{a} \right]$$

$$= \frac{E}{s \left(1 - e^{-as} \right)} \left[-\left(e^{-\frac{as}{2}} - 1 \right) + \left(e^{-as} - e^{-\frac{as}{2}} \right) \right]$$

$$= \frac{E}{s \left(1 - e^{-as} \right)} \left[-e^{-\frac{as}{2}} + 1 + e^{-as} - e^{-\frac{as}{2}} \right]$$

$$= \frac{E}{s \left(1 - e^{-\frac{as}{2}} \right) \left(1 + e^{-\frac{as}{2}} \right)^{2}} = \frac{E}{s} \left(\frac{1 - e^{-\frac{as}{2}}}{1 + e^{-\frac{as}{2}}} \right)$$

$$\therefore F(s) = \frac{E}{s} \left[\frac{e^{sa/4} - e^{-sa/4}}{e^{sa/4} + e^{-sa/4}} \right] = \frac{E}{s} \tanh\left(\frac{sa}{4} \right)$$

32. Find the Laplace transform of the rectangular wave given by $f(t) = \begin{cases} 1, & 0 < t < b \\ -1, & b < t < 2b \end{cases}$.

Solution:

Given
$$f(t) = \begin{cases} 1, & 0 < t < b \\ -1, & b < t < 2b \end{cases}$$

This function is periodic in the interval (0,2b) with period 2b.

$$L[f(t)] = \frac{1}{1 - e^{-2bs}} \int_{0}^{2b} e^{-st} f(t) dt$$

$$= \frac{1}{1 - e^{-2bs}} \left[\int_{0}^{b} e^{-st} f(t) dt + \int_{b}^{2b} e^{-st} f(t) dt \right]$$

$$= \frac{1}{1 - e^{-2bs}} \left[\int_{0}^{b} e^{-st} dt + \int_{b}^{2b} e^{-st} (-1) dt \right] = \frac{1}{1 - e^{-2bs}} \left[\left(\frac{e^{-st}}{-s} \right)_{0}^{b} - \left(\frac{e^{-st}}{-s} \right)_{b}^{2b} \right]$$

$$= \frac{1}{s(1 - e^{-2bs})} \left[-(e^{-bs} - 1) + (e^{-2bs} - e^{-bs}) \right]$$

$$= \frac{1}{s(1 - e^{-2bs})} \left[-e^{-bs} + 1 + (e^{-bs})^2 - e^{-bs} \right]$$

$$= \frac{1}{s(1 - e^{-2bs})} (1 - e^{-bs})^2 = \frac{1}{s} \left(\frac{1 - e^{-bs}}{1 + e^{-bs}} \right)$$

$$\therefore F(s) = \frac{1}{s} \left[\frac{e^{sb/2} - e^{-sb/2}}{e^{sb/2} + e^{-sb/2}} \right] = \frac{1}{s} \tanh\left(\frac{sb}{2}\right)$$

33. Find the Laplace transform of $f(t) = \begin{cases} t, & 0 \le t \le a \\ 2a - t, & a \le t \le 2a \end{cases}$ and f(t + 2a) = f(t) for all t.

$$L[f(t)] = \frac{1}{1 - e^{-2as}} \int_{0}^{2a} e^{-st} f(t) dt$$

$$= \frac{1}{1 - e^{-2as}} \left[\int_{0}^{a} e^{-st} f(t) dt + \int_{a}^{2a} e^{-st} f(t) dt \right]$$

$$= \frac{1}{1 - e^{-2as}} \left[\int_{0}^{a} e^{-st} t dt + \int_{a}^{2a} e^{-st} (2a - t) dt \right]$$

$$= \frac{1}{1 - e^{-2as}} \left[\left[t \left(\frac{e^{-st}}{-s} \right) - (1) \left(\frac{e^{-st}}{s^{2}} \right) \right]_{0}^{a} + \left[(2a - t) \left(\frac{e^{-st}}{-s} \right) - (-1) \left(\frac{e^{-st}}{s^{2}} \right) \right]_{a}^{2a} \right]$$

$$= \frac{1}{1 - e^{-2as}} \left[\left[-t \left(\frac{e^{-st}}{s} \right) - \left(\frac{e^{-st}}{s^{2}} \right) \right]_{0}^{a} + \left[-(2a - t) \left(\frac{e^{-st}}{s} \right) + \left(\frac{e^{-st}}{s^{2}} \right) \right]_{a}^{2a} \right]$$

$$= \frac{1}{1 - e^{-2as}} \left[\left[\left(-a \frac{e^{-as}}{s} - \frac{e^{-as}}{s^{2}} \right) - \left(-\frac{1}{s^{2}} \right) \right] + \left[\frac{e^{-2as}}{s^{2}} - \left(-\frac{ae^{-as}}{s} + \frac{e^{-as}}{s^{2}} \right) \right] \right]$$

$$= \frac{1}{1 - e^{-2as}} \left[\frac{-ae^{-as}}{s} - \frac{e^{-as}}{s^{2}} + \frac{1}{s^{2}} + \frac{e^{-2as}}{s^{2}} + \frac{ae^{-as}}{s} - \frac{e^{-as}}{s^{2}} \right]$$

$$= \frac{1}{1 - e^{-2as}} \left[\frac{1 + e^{-2as} - 2e^{-as}}{s^2} \right] = \frac{\left(1 - e^{-sa}\right)^2}{s^2 \left(1 - e^{-as}\right) \left(1 + e^{-as}\right)}$$

$$\therefore F(s) = \frac{1 - e^{-sa}}{s^2 \left(1 + e^{-as}\right)} = \frac{1}{s^2} \tanh\left(\frac{as}{2}\right)$$

34. Find the Laplace transform of the rectangular wave given by
$$f(t) = \begin{cases} \sin \omega t, & 0 < t < \frac{\pi}{\omega} \\ 0, & \frac{\pi}{\omega} < t < \frac{2\pi}{\omega} \end{cases}$$

Solution:

This function is periodic function with period $\frac{2\pi}{\omega}$ in the interval $\left(0, \frac{2\pi}{\omega}\right)$.

$$L[f(t)] = \frac{1}{1 - e^{\frac{-2\pi s}{\omega}}} \int_{0}^{\frac{2\pi}{\omega}} e^{-st} f(t) dt$$

$$= \frac{1}{1 - e^{\frac{-2\pi s}{\omega}}} \left[\int_{0}^{\frac{\pi}{\omega}} e^{-st} \sin \omega t dt + 0 \right]$$

$$= \frac{1}{1 - e^{\frac{-2\pi s}{\omega}}} \left[\frac{e^{-st}}{s^2 + \omega^2} \left[-s \sin \omega t - \omega \cos \omega t \right] \right]_{0}^{\frac{\pi}{\omega}}$$

$$= \frac{1}{1 - e^{\frac{-2\pi s}{\omega}}} \left[\frac{e^{\frac{-s\pi}{\omega}}}{s^2 + \omega^2} \right]$$

$$= \frac{\omega \left(\frac{e^{\frac{-s\pi}{\omega}}}{e^{\frac{\pi}{\omega}}} + 1 \right)}{\left(1 - e^{\frac{-\pi s}{\omega}} \right) \left(1 + e^{\frac{-\pi s}{\omega}} \right) \left(s^2 + \omega^2 \right)} = \frac{\omega}{\left(1 - e^{\frac{-\pi s}{\omega}} \right) \left(s^2 + \omega^2 \right)}$$

INVERSE LAPLACE TRANSFORMS

Inverse Laplace transform for some basic functions:

S. No.	F(s)	$f(t) = L^{-1}(F(s))$
1	$\frac{1}{s-a}, s-a>0$	e^{at}
2	$\frac{1}{s+a}, s+a>0$	e^{-at}
3	$\frac{a}{s^2 + a^2}, \ s > 0$	sin at
4	$\frac{s}{s^2+a^2}, \ s>0$	cos at
5	$\frac{a}{s^2 - a^2}, s > a $	sinh at
6	$\frac{s}{s^2 - a^2}, \ s > a $	$\cosh at$
7	$\frac{1}{s}$	1
8	$\frac{1}{s^2}$	t
9	$\frac{n!}{s^{n+1}}$	t^n
10	$\frac{s-a}{(s-a)^2+b^2}$	$e^{at}\cos bt$
11	$\frac{1}{(s-a)^2+b^2}$	$e^{at} \frac{\sin bt}{b}$
12	$\frac{s-a}{(s-a)^2-b^2}$	$e^{at}\cosh bt$
13	$\frac{1}{(s-a)^2-b^2}$	$e^{at} \frac{\sinh bt}{b}$
14	$\frac{s-a}{(s-a)^2 - b^2}$ $\frac{1}{(s-a)^2 - b^2}$ $\frac{1}{(s-a)^2}$ $\frac{s^2 - a^2}{(s-a)^2}$	t e ^{at}
15	$(s^2 + a^2)^2$	$t\cos at$
16	$\frac{s}{(s^2+a^2)^2}$	$\frac{t\sin at}{2a}$

Properties of Inverse Laplace transforms:

S. No.	Property	Laplace Transform
1	Linear Property	$L^{-1}[aF(s)+bG(s)] = aL^{-1}[F(s)]+bL^{-1}[G(s)]$
2	First shifting theorem	$L^{-1}[F(s-a)] = e^{at} f(t)$ $L^{-1}[F(s+a)] = e^{-at} f(t)$
3	Second shifting theorem	$L^{-1}[e^{-as}F(s)] = \begin{cases} f(t-a), t > a \\ 0, t < a \end{cases}$
4	Change of scale property	$L^{-1}\big[F(as)\big] = \frac{1}{a}f\left(\frac{t}{a}\right)$
5	Multiplication by s	$L^{-1}[sF(s)] = f'(t)$
6	Division by s	$L^{-1}\left[\frac{F(s)}{s}\right] = \int_{0}^{t} f(t)dt$
7	Inverse Laplace Transforms of integrals	$L^{-1}\left[\int_{s}^{\infty} F(s) ds\right] = \frac{f(t)}{t}$
8	Inverse Laplace Transforms of derivatives	$L^{-1}[F(s)] = -\frac{1}{t}L^{-1}[F'(s)]$
9	Convolution theorem for Inverse Laplace Transforms: $L^{-1}[F(s) \bullet G(s)] = f(t) * g(t)$	

35. **Find**
$$L^{-1} \left(\frac{1}{s-3} + \frac{1}{s} + \frac{s}{s^2 - 9} \right)$$
.

$$L^{-1}\left(\frac{1}{s-3} + \frac{1}{s} + \frac{s}{s^2 - 9}\right) = e^{3t} + 1 + \cosh 3t$$

Find
$$L^{-1}\left(\frac{s}{(s+2)^2}\right)$$
.

36.

Solution:

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

37. **Find**
$$L^{-1}\left(\frac{1}{s^2+2s+5}\right)$$
.

Solution:

$$L^{-1}\left(\frac{1}{s^2 + 2s + 5}\right) = L^{-1}\left(\frac{1}{(s+1)^2 + 4}\right) = \frac{e^{-t} \sin 2t}{2}$$

38. Find
$$L^{-1} \left[\frac{1}{s^2 + 6s + 13} \right]$$
.

Solution:

$$L^{-1} \left[\frac{1}{s^2 + 6s + 13} \right] = L^{-1} \left[\frac{1}{(s+3)^2 + 4} \right] = L^{-1} \left[\frac{1}{(s+3)^2 + 2^2} \right]$$
$$= \frac{1}{2} L^{-1} \left[\frac{2}{(s+3)^2 + 2^2} \right] = \frac{1}{2} e^{-3t} \sin 2t.$$

39. Find
$$L^{-1}\left(\frac{s}{s^2+4s+5}\right)$$
.

Solution:

$$L^{-1}\left(\frac{s}{s^{2}+4s+5}\right) = L^{-1}\left(\frac{(s+2)-2}{(s+2)^{2}+1}\right) = e^{-2t}L^{-1}\left(\frac{s-2}{s^{2}+1}\right)$$

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

$$= e^{-2t}\left[\cos t - 2\sin t\right]$$

40. Find
$$L^{-1} \left[\frac{s+2}{s^2+2s+2} \right]$$
.

Solution:
$$L^{-1}\left[\frac{s+2}{s^2+2s+2}\right] = L^{-1}\left[\frac{(s+1)+1}{(s+1)^2+1}\right] :: L^{-1}[F(s+a)] = e^{-at}L^{-1}[F(s)]$$

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

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

Problems based on Multiplication by s

41. Find the inverse Laplace transform of $\frac{s}{(s+2)^2}$.

Solution:

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

$$= \frac{d}{dt} L^{-1} \left(\frac{1}{(s+2)^2} \right) = \frac{d}{dt} e^{-2t} L^{-1} \left(\frac{1}{s^2} \right)$$

$$= \frac{d}{dt} \left(e^{-2t} t \right) = e^{-2t} + t \left(-2e^{-2t} \right) = e^{-2t} \left(1 - 2t \right)$$

42. Find $L^{-1} \left(\frac{s}{(s+2)^3} \right)$.

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

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

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

$$= e^{-2t} \left(t - t^2 \right).$$

Find
$$L^{-1} \left[\tan^{-1} \left(\frac{1}{s} \right) \right]$$
.

Solution: Let $F(s) = \tan^{-1} \left(\frac{1}{s}\right)$

$$F'(s) = \frac{1}{1 + (1/s)^2} \left(\frac{-1}{s^2}\right) = \frac{-1}{s^2 + 1}$$

By property $L^{-1}[F'(s)] = -L^{-1}[\frac{1}{s^2 + 1}] = -\sin t$

$$\therefore L^{-1}(F'(s)) = -\sin t; L^{-1}(F(s)) = \frac{-1}{t}L^{-1}[F'(s)]$$

$$\therefore L^{-1} \left[\tan^{-1} \left(\frac{1}{s} \right) \right] = \frac{\sin t}{t}$$

44. Find $L^{-1} \Big[\cot^{-1} (s+1) \Big]$.

Solution: Let $L^{-1} \left[\cot^{-1} (s+1) \right] = f(t)$

$$\therefore L[f(t)] = \cot^{-1}(s+1)$$

$$L[tf(t)] = -\frac{d}{ds}\left[\cot^{-1}(s+1)\right] = \frac{1}{(s+1)^2 + 1}$$

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

$$\therefore f(t) = \frac{e^{-t} \sin t}{t}$$

45. Find the inverse Laplace transform of $\log \left(\frac{1+s}{s^2} \right)$.

Let
$$L^{-1} \left[\log \left(\frac{1+s}{s^2} \right) \right] = f(t)$$

$$\therefore L[f(t)] = \log\left(\frac{1+s}{s^2}\right)$$

$$L\left[tf\left(t\right)\right] = \frac{-d}{ds}\left[\log\left(\frac{1+s}{s^2}\right)\right] = \frac{-d}{ds}\left[\log\left(1+s\right) - \log\left(s^2\right)\right] = -\frac{1}{1+s} + \frac{1}{s^2}2s$$

$$L[t f(t)] = \frac{2}{s} - \frac{1}{s+1}$$

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

$$\therefore f(t) = \frac{2 - e^{-t}}{t}$$

$$\therefore L^{-1} \left\lceil \log \left(\frac{1+s}{s^2} \right) \right\rceil = \frac{2 - e^{-t}}{t}$$

Problems based on Partial Fractions

46. **Find**
$$L^{-1}\left(\frac{s-5}{s^2-3s+2}\right)$$
.

Solution:

$$L^{-1}\left(\frac{s-5}{s^2-3s+2}\right) = L^{-1}\left(\frac{A}{s-1} + \frac{B}{s-2}\right) = L^{-1}\left(\frac{4}{s-1}\right) + L^{-1}\left(\frac{-3}{s-2}\right) = 4e^t - 3e^{2t}$$

47. Find
$$L^{-1}\left[\frac{5s^2-15s-11}{(s+1)(s-2)^3}\right]$$
.

Solution:

$$\frac{5s^2 - 15s - 11}{(s+1)(s-2)^3} = \frac{A}{s+1} + \frac{B}{s-2} + \frac{C}{(s-2)^2} + \frac{D}{(s-2)^3}$$

$$5s^2 - 15s - 11 = A(s-2)^3 + B(s+1)(s-2)^2 + C(s+1)(s-2) + D(s+1)$$

Put
$$s = -1 \Rightarrow A = -\frac{1}{3}$$

Equating the coefficients of $s^3 \Rightarrow B = \frac{1}{3}$

Put
$$s=2 \Rightarrow \boxed{D=-7}$$

Put
$$s=0 \Rightarrow C=4$$

$$\therefore \frac{5s^2 - 15s - 11}{(s+1)(s-2)^3} = \frac{-1/3}{s+1} + \frac{1/3}{s-2} + \frac{4}{(s-2)^2} - \frac{7}{(s-2)^3}$$

$$L^{-1} \left[\frac{5s^2 - 15s - 11}{(s+1)(s-2)^3} \right] = -\frac{1}{3} L^{-1} \left[\frac{1}{s+1} \right] + \frac{1}{3} L^{-1} \left[\frac{1}{s-2} \right] + 4L^{-1} \left[\frac{1}{(s-2)^2} \right] - 7L^{-1} \left[\frac{1}{(s-2)^3} \right]$$

$$= -\frac{1}{3} e^{-t} + \frac{1}{3} e^{2t} + 4e^{2t} L^{-1} \left[\frac{1}{s^2} \right] - 7e^{2t} L^{-1} \left[\frac{1}{s^3} \right]$$

$$= -\frac{1}{3} e^{-t} + \frac{1}{3} e^{2t} + 4e^{2t} t - \frac{7}{2} e^{2t} L^{-1} \left[\frac{2}{s^3} \right]$$

$$\therefore f(t) = -\frac{1}{3} e^{-t} + \frac{1}{3} e^{2t} + 4e^{2t} t - \frac{7}{2} e^{2t} t^2$$

Problems based on Convolution Theorem

48. Using Convolution theorem, find $L^{-1} \left[\frac{s}{\left(s^2 + a^2\right)^2} \right]$.

$$L^{-1}[F(s)G(s)] = L^{-1}[F(s)] * L^{-1}[G(s)]$$

$$L^{-1}\left[\frac{s}{(s^2 + a^2)^2}\right] = L^{-1}\left[\frac{s}{s^2 + a^2}\right] * L^{-1}\left[\frac{1}{s^2 + a^2}\right] = L^{-1}\left[\frac{s}{s^2 + a^2}\right] * \frac{1}{a}L^{-1}\left[\frac{a}{s^2 + a^2}\right]$$

$$= \cos at * \frac{1}{a}\sin at = \frac{1}{a}[\cos at * \sin at]$$

$$= \frac{1}{a}\int_{0}^{t}\cos au \sin a(t - u) du = \frac{1}{a}\int_{0}^{t}\sin(at - au)\cos au du$$

$$= \frac{1}{a}\int_{0}^{t}\frac{\sin(at - au + au) + \sin(at - au - au)}{2} du$$

$$= \frac{1}{2a}\int_{0}^{t}\left[\sin at + \sin a(t - 2u)\right] du$$

$$= \frac{1}{2a} \left[\sin at \ u + \left(\frac{-\cos a(t - 2u)}{-2a} \right) \right]_0^t$$

$$= \frac{1}{2a} \left[u \sin at + \left(\frac{\cos a(t - 2u)}{2a} \right) \right]_0^t$$

$$= \frac{1}{2a} \left[t \sin at + \left(\frac{\cos at}{2a} \right) - \left(0 + \frac{\cos at}{2a} \right) \right]$$

$$f(t) = \frac{1}{2a} \left[t \sin at + \frac{\cos at}{2a} - \frac{\cos at}{2a} \right] = \frac{1}{2a} t \sin at$$

49. Find the inverse Laplace transform of $\frac{s}{(s^2+a^2)(s^2+b^2)}$ using convolution theorem.

$$L^{-1}[F(s)G(s)] = L^{-1}[F(s)] *L^{-1}[G(s)]$$

$$\therefore L^{-1}\left[\frac{s}{(s^{2} + a^{2})(s^{2} + b^{2})}\right] = L^{-1}\left[\frac{s}{s^{2} + a^{2}}\right] *L^{-1}\left[\frac{1}{s^{2} + b^{2}}\right]$$

$$= \frac{1}{b}\cos at *\sin bt$$

$$= \frac{1}{b}\int_{0}^{t}\cos au \sin b(t - u) du$$

$$= \frac{1}{2b}\int_{0}^{t}\left[\sin(au + bt - bu) - \sin(au - bt + bu)\right] du$$

$$= \frac{1}{2b}\int_{0}^{t}\left[\sin((a - b)u + bt) - \sin((a + b)u - bt)\right] du$$

$$= \frac{1}{2b}\left[\frac{-\cos(bt + (a - b)u)}{a - b} + \frac{\cos((a + b)u - bt)}{a + b}\right]_{0}^{t}$$

$$= \frac{1}{2b}\left[\left(\frac{-\cos(bt + at - bt)}{a - b} + \frac{\cos(at + bt - bt)}{a + b}\right) - \left(\frac{-\cos bt}{a - b} + \frac{\cos bt}{a + b}\right)\right]$$

$$= \frac{1}{2b} \left[\left(\frac{-\cos(at)}{a-b} + \frac{\cos(at)}{a+b} \right) - \left(\frac{-\cos bt}{a-b} + \frac{\cos bt}{a+b} \right) \right]$$

$$= \frac{1}{2b} \left(\frac{-2b\cos at}{a^2 - b^2} + \frac{2b\cos bt}{a^2 - b^2} \right)$$

$$f(t) = \frac{\cos bt - \cos at}{a^2 - b^2}$$

50. Find the inverse Laplace transform of $\frac{s^2}{(s^2+a^2)(s^2+b^2)}$ by using convolution theorem.

$$\begin{split} & L^{-1}\Big[F(s)G(s)\Big] = L^{-1}\Big[F(s)\Big] *L^{-1}\Big[G(s)\Big] \\ & L^{-1}\Bigg[\frac{s^2}{\left(s^2 + a^2\right)\left(s^2 + b^2\right)}\Bigg] = L^{-1}\Bigg[\frac{s}{s^2 + a^2}\Bigg] *L^{-1}\Bigg[\frac{s}{s^2 + b^2}\Bigg] = \cos at *\cos bt \\ & = \int_0^t \cos au \cos b(t - u) du \\ & = \frac{1}{2}\int_0^t \Big[\cos \left(au + bt - bu\right) + \cos \left(au - bt + bu\right)\Big] du \\ & = \frac{1}{2}\int_0^t \Big[\cos \left((a - b)u + bt\right) + \cos \left((a + b)u - bt\right)\Big] du \\ & = \frac{1}{2}\Bigg[\frac{\sin \left(bt + \left(a - b\right)u\right)}{a - b} + \frac{\sin \left((a + b)u - bt\right)}{a + b}\Bigg]_0^t \\ & = \frac{1}{2}\Bigg[\left(\frac{\sin \left(bt + at - bt\right)}{a - b} + \frac{\sin \left(at + bt - bt\right)}{a + b}\right) - \left(\frac{\sin bt}{a - b} - \frac{\sin bt}{a + b}\right)\Bigg] \\ & = \frac{1}{2}\Bigg[\left(\frac{\sin \left(at\right)}{a - b} + \frac{\sin \left(at\right)}{a + b}\right) - \left(\frac{\sin bt}{a - b} - \frac{\sin bt}{a + b}\right)\Bigg] \\ & = \frac{1}{2}\left(\frac{2a\sin \left(at\right)}{a^2 - b^2} - \frac{2b\sin \left(bt\right)}{a^2 - b^2}\right) \\ f(t) & = \frac{a\sin \left(at\right) - b\sin \left(bt\right)}{a^2 - b^2} \end{split}$$

51. Find the inverse Laplace transform of $\frac{s}{(s^2+1)(s^2+4)}$.

Solution:

$$L^{-1} \left[\frac{s}{(s^2 + 1)(s^2 + 4)} \right] = L^{-1} \left[\frac{s}{s^2 + 1} \frac{1}{s^2 + 4} \right] = L^{-1} \left[\frac{s}{s^2 + 1} \right] * \frac{1}{2} L^{-1} \left[\frac{2}{s^2 + 4} \right]$$

$$= \frac{1}{2} \cos t * \sin 2t$$

$$= \frac{1}{4} \int_{0}^{t} \left[\sin (u + 2t - 2u) - \sin (u - 2t + 2u) \right] du \quad [2 \cos A \sin B = \sin (A + B) - \sin (A - B)]$$

$$= \frac{1}{4} \int_{0}^{t} \left[\sin (2t - u) - \sin (u - 2t) \right] du$$

$$= \frac{1}{4} \left[\frac{-\cos (2t - u)}{-1} + \frac{\cos (u - 2t)}{1} \right]_{0}^{t}$$

$$= \frac{1}{4} \left[\cos t - \cos 2t + \cos t - \cos 2t \right]$$

$$= \frac{1}{4} \left[2 \cos t - 2 \cos 2t \right]$$

$$\therefore f(t) = \frac{1}{2} \left[\cos t - \cos 2t \right]$$

52. Using Convolution theorem, find the inverse Laplace transform of $\frac{2}{(s+1)(s^2+4)}$.

$$L^{-1} \left[\frac{2}{(s+1)(s^2+4)} \right] = L^{-1} \left[\frac{1}{s+1} \frac{2}{s^2+4} \right] = L^{-1} \left[\frac{1}{s+1} \right] * L^{-1} \left[\frac{2}{s^2+4} \right]$$

$$= e^{-t} * \sin 2t$$

$$= \int_{0}^{t} e^{-u} \sin 2(t-u) du$$

$$= \int_{0}^{t} e^{-u} \sin(2t - 2u) du$$

$$= \int_{0}^{t} e^{-u} \left[\sin 2t \cos 2u - \cos 2t \sin 2u \right] du$$

$$= \int_{0}^{t} e^{-u} \sin 2t \cos 2u \ du - \int_{0}^{t} e^{-u} \cos 2t \sin 2u \ du$$

$$= \sin 2t \int_{0}^{t} e^{-u} \cos 2u \ du - \cos 2t \int_{0}^{t} e^{-u} \sin 2u \ du$$

$$= \sin 2t \left[\frac{e^{-u}}{1+4} \left(-\cos 2u + 2\sin 2u \right) \right]_{0}^{t} - \cos 2t \left[\frac{e^{-u}}{1+4} \left(-\sin 2u - 2\cos 2u \right) \right]_{0}^{t}$$

$$= \sin 2t \left[\left(\frac{e^{-t}}{5} \left(-\cos 2t + 2\sin 2t \right) \right) - \left(\frac{1}{5} (-1) \right) \right] - \cos 2t \left[\frac{e^{-t}}{5} \left(-\sin 2t - 2\cos 2t \right) - \left(\frac{1}{5} (-2) \right) \right]$$

$$= \sin 2t \left[\frac{e^{-t}}{5} \left(-\cos 2t + 2\sin 2t \right) + \frac{1}{5} \right] - \cos 2t \left[\frac{e^{-t}}{5} \left(-\sin 2t - 2\cos 2t + \frac{2}{5} \right) \right]$$

$$= \frac{e^{-t}}{5} \left[-\sin 2t \cos 2t + 2\sin^{2} 2t + \sin 2t \cos 2t + 2\cos^{2} 2t \right] + \frac{1}{5} \sin 2t - \frac{2}{5} \cos 2t$$

$$= \frac{e^{-t}}{5} \left[2(1) \right] + \frac{1}{5} \sin 2t - \frac{2}{5} \cos 2t$$

$$f(t) = \frac{1}{5} \left[2e^{-t} + \sin 2t - 2\cos 2t \right]$$

53. Find the inverse Laplace transform of $\frac{s^2}{(s^2+1)(s^2+4)}$.

$$L^{-1}[F(s)G(s)] = L^{-1}[F(s)] *L^{-1}[G(s)]$$

$$\therefore L^{-1}\left[\frac{s^{2}}{(s^{2}+1^{2})(s^{2}+2^{2})}\right] = L^{-1}\left[\frac{s}{s^{2}+1^{2}}\right] *L^{-1}\left[\frac{s}{s^{2}+2^{2}}\right]$$

$$= \cos t *\cos 2t$$

$$= \int_{0}^{t} \cos u \cos 2(t-u) du$$

$$= \frac{1}{2} \int_{0}^{t} \left[\cos(u+2t-2u) + \cos(u-2t+2u) \right] du$$

$$= \frac{1}{2} \int_{0}^{t} \left[\cos(-u+2t) + \cos(3u-2t) \right] du$$

$$= \frac{1}{2} \left[\frac{\sin(2t-u)}{-1} + \frac{\sin(3u-2t)}{3} \right]_{0}^{t}$$

$$= \frac{1}{2} \left[\left(\frac{\sin t}{-1} + \frac{\sin t}{3} \right) - \left(\frac{\sin 2t}{-1} - \frac{\sin 2t}{3} \right) \right]$$

$$= \frac{1}{2} \left(\frac{2\sin t}{-3} - \frac{4\sin 2t}{-3} \right)$$

$$f(t) = \frac{\sin t - 2\sin 2t}{-3}$$
Find $L^{-1} \left(\frac{e^{-2s}}{(s^{2}+s+1)^{2}} \right)$.

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

$$= L^{-1} \left(\frac{1}{s^2 + s + 1} \right)_{t \to t-1} * L^{-1} \left(\frac{1}{s^2 + s + 1} \right)_{t \to t-1}$$

$$= L^{-1} \left(\frac{1}{\left(s + \frac{1}{2} \right)^2 + \frac{3}{4}} \right)_{t \to t-1} * L^{-1} \left(\frac{1}{\left(s + \frac{1}{2} \right)^2 + \frac{3}{4}} \right)_{t \to t-1}$$

$$\begin{split} &= e^{-t/2}L^{-1}\left[\frac{1}{s^2 + \left(\frac{\sqrt{3}}{2}\right)^2}\right]_{t \to t-1} * e^{-t/2}L^{-1}\left[\frac{1}{s^2 + \left(\frac{\sqrt{3}}{2}\right)^2}\right]_{t \to t-1} \\ &= \left[e^{-t/2}\frac{\sin\left(\frac{\sqrt{3}}{2}t\right)}{\frac{\sqrt{3}}{2}} * e^{-t/2}\frac{\sin\left(\frac{\sqrt{3}}{2}t\right)}{\frac{\sqrt{3}}{2}}\right]_{t \to t-1} \\ &= \frac{2}{\sqrt{3}}e^{-(t-1)/2}\sin\left(\frac{\sqrt{3}}{2}(t-1)\right) * \frac{2}{\sqrt{3}}e^{-(t-1)/2}\sin\left(\frac{\sqrt{3}}{2}(t-1)\right) \\ &= \frac{4}{3}\left[e^{-(t-1)/2}\sin\left(\frac{\sqrt{3}}{2}(t-1)\right) * e^{-(t-1)/2}\sin\left(\frac{\sqrt{3}}{2}(t-1)\right)\right] \\ &= \frac{4}{3}\int_0^t e^{-\frac{u-1}{2}}e^{-\frac{t-u-1}{2}}\sin\left(\frac{\sqrt{3}}{2}u - \frac{\sqrt{3}}{2}\right)\sin\left(\frac{\sqrt{3}}{2}t - \frac{\sqrt{3}}{2}u - \frac{\sqrt{3}}{2}\right)du \\ &= \frac{4}{3}\int_0^t e^{-\left(\frac{t-1}{2}\right)}\frac{1}{2}\cos\left(\frac{\sqrt{3}}{2}u - \frac{\sqrt{3}}{2}t\right) - \cos\left(\frac{\sqrt{3}}{2}t - \sqrt{3}\right)du \\ &= \frac{2}{3}e^{-\left(\frac{t-2}{2}\right)}\left[\frac{\sin\left(\frac{\sqrt{3}}{2}u - \frac{\sqrt{3}}{2}t\right)}{\frac{\sqrt{3}}{2}} - \cos\left(\frac{\sqrt{3}}{2}t - \sqrt{3}\right)u\right]_0^t \\ &= e^{-\left(\frac{t-2}{2}\right)}\left[\frac{4}{3\sqrt{3}}\sin\frac{\sqrt{3}}{2}t - \frac{2}{3}t\cos\left(\frac{\sqrt{3}}{2}t - \sqrt{3}\right)\right] \end{split}$$

Problems based on solving differential equations

Solve using Laplace transform $\frac{dy}{dt} + y = e^{-t}$ given that y(0) = 0.

Solution: Taking L.T. on both sides, we get $L[y'(t)] + L[y(t)] = L[e^{-t}]$ $sL[y(t)] - y(0) + L[y(t)] = L[e^{-t}]$

$$sL[y(t)] - 0 + L[y(t)] = \frac{1}{s+1}$$

$$(s+1) L[y(t)] = \frac{1}{s+1}$$

$$L[y(t)] = \frac{1}{(s+1)^2}$$

$$\therefore y(t) = L^{-1} \left(\frac{1}{(s+1)^2}\right) = e^{-t} L\left(\frac{1}{s^2}\right) = e^{-t} t \qquad \left(\because L[e^{-at}f(t)] = F(s+a)\right)$$

56. Using Laplace transform to solve the differential equation

$$y'' + y' = t^2 + 2t$$
, given $y = 4$, $y' = -2$ when $t = 0$

Given
$$y'' + y' = t^2 + 2t$$

$$L[y'' + y'] = L[t^2 + 2t]$$

$$[s^2 L[y(t)] - sy(0) - y'(0)] + [sL[y(t)] - y(0)] = \frac{2}{s^3} + \frac{2}{s^2}$$

$$L[y(t)](s^2 + s) = \frac{2}{s^3} + \frac{2}{s^2} + 4s - 2 + 4$$

$$L[y(t)]s(s+1) = \frac{2}{s^3} + \frac{2}{s^2} + 4s + 2$$

$$L[y(t)] = \frac{2 + 2s + 4s^4 + 2s^3}{s^4(s+1)}$$

$$L[y(t)] = \frac{2}{s} + \frac{2}{s^4} + \frac{2}{s+1}$$

$$y(t) = L^{-1} \left[\frac{2}{s} + \frac{2}{s^4} + \frac{2}{s+1} \right]$$

$$= 2 + 2\frac{t^3}{6} + 2e^{-t}$$

$$y(t) = 2 + \frac{t^3}{3} + 2e^{-t}$$

57. Solve $(D^2 + 3D + 2)y = e^{-3t}$, given y(0) = 1, and y'(0) = -1 using Laplace Transforms.

Solution:

Given
$$y'' + 3y' + 2y = e^{-3t}$$

Taking Laplace transforms on both sides.

$$L(y'' + 3y' + 2y) = L(e^{-3t})$$

$$L[y''(t)] + 3L[y'(t)] + 2L[y(t)] = \frac{1}{s+3}$$

$$\left[s^{2}L\left[y(t)\right]-sy(0)-y'(0)\right]+3\left[sL\left[y(t)\right]-y(0)\right]+2L\left[y(t)\right]=\frac{1}{s+3}$$

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

$$L[y(t)][s^2+3s+2] = \frac{1}{s+3} + s + 2$$

$$L[y(t)] = \frac{s^2 + 5s + 7}{(s+3)(s^2 + 3s + 2)}, y(t) = L^{-1}\left[\frac{s^2 + 5s + 7}{(s+1)(s+2)(s+3)}\right]$$

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

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

$$y(t) = \frac{3}{2}e^{-t} - e^{-2t} + \frac{1}{2}e^{-3t}$$

58. Solve $y'' + 2y' - 3y = \sin t$, given y(0) = 0, y'(0) = 0.

Given
$$y'' + 2y' - 3y = \sin t$$

$$L[y''(t)+2y'(t)-3y(t)]=L[\sin t]$$

$$L[y''(t)] + 2L[y'(t)] - 3L[y(t)] = L[\sin t]$$

$$\left[s^{2}L[y(t)] - sy(0) - y'(0)\right] + 2\left[sL[y(t)] - y(0)\right] - 3L[y(t)] = \frac{1}{s^{2} + 1}$$

$$\left[s^{2}L[y(t)] - s(0) - 0\right] + 2\left[sL[y(t)] - (0)\right] - 3L[y(t)] = \frac{1}{2 + 1}$$

$$s^{2}L[y(t)] + 2sL[y(t)] - 3L[y(t)] = \frac{1}{2+1}$$

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

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

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

Now

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

$$1 = A(s+3)(s^2+1) + B(s-1)(s^2+1) + (Cs+D)(s-1)(s+3)$$

Put
$$s = 1 \Rightarrow A = \frac{1}{8}$$

Put
$$s = -3 \Rightarrow B = \frac{-1}{40}$$

Equating coeff. of
$$s^3 \Rightarrow \boxed{C = \frac{-1}{10}}$$

Equating the constant terms $\Rightarrow D = \frac{-1}{5}$

$$\therefore \frac{1}{(s-1)(s+3)(s^2+1)} = \frac{1/8}{s-1} + \frac{-1/40}{s+3} + \frac{(-1/10)s-1/5}{(s^2+1)}$$

$$L^{-1} \left[\frac{1}{(s-1)(s+3)(s^2+1)} \right] = L^{-1} \left[\frac{1/8}{s-1} + \frac{-1/40}{s+3} + \frac{(-1/10)s - 1/5}{(s^2+1)} \right]$$

$$= \frac{1}{8}L^{-1} \left[\frac{1}{s-1} \right] - \frac{1}{40}L^{-1} \left[\frac{1}{s+3} \right] - \frac{1}{10}L^{-1} \left[\frac{s+2}{s^2+1} \right]$$

$$= \frac{1}{8}e^t - \frac{1}{40}e^{-3t} - \frac{1}{10} \left[L^{-1} \left[\frac{s}{s^2+1} \right] + L^{-1} \left[\frac{2}{s^2+1} \right] \right]$$

$$= \frac{1}{8}e^t - \frac{1}{40}e^{-3t} - \frac{1}{10} \left[\cos t + 2\sin t \right]$$

59. Solve the equation
$$y'' + 9y = \cos 2t$$
 with $y(0) = 1$, $y\left(\frac{\pi}{2}\right) = -1$.

Solution:

$$Given(D^2 + 9)y = \cos 2t$$

Taking Laplace transforms on both sides

$$L[y''(t)] + 9L[y(t)] = L[\cos 2t]$$

$$s^{2}L[y(t)]-sy(0)-y'(0)+9L[y(t)]=\frac{s}{s^{2}+4}$$

Using the initial conditions

$$y(0) = 1$$
, and taking $y'(0) = k$

We have

$$s^{2}L[y(t)]-(s)(1)-k+9L[y(t)] = \frac{s}{s^{2}+4}$$

$$\Rightarrow L[y(t)] = \frac{s}{(s^{2}+4)(s^{2}+9)} + \frac{s+k}{s^{2}+9}$$

$$= \frac{s}{5(s^{2}+4)} - \frac{s}{5(s^{2}+9)} + \frac{s}{s^{2}+9} + \frac{k}{s^{2}+9}$$

$$\therefore y(t) = \frac{1}{5}L^{-1}\left[\frac{s}{s^{2}+4}\right] - \frac{1}{5}L^{-1}\left[\frac{s}{s^{2}+9}\right] + L^{-1}\left[\frac{s}{s^{2}+9}\right] + kL^{-1}\left[\frac{s}{s^{2}+9}\right]$$

$$= \frac{1}{5}\cos 2t - \frac{1}{5}\cos 3t + \cos 3t + \frac{k}{3}\sin 3t$$
Put $t = \frac{\pi}{2}$ we get $y(\frac{\pi}{2}) = \frac{1}{5}(-1) - \frac{1}{5}(0) + 0 + \frac{k}{3}(-1) = -\frac{1}{5} - \frac{k}{3}$

But given
$$y\left(\frac{\pi}{2}\right) = -1$$

$$\therefore -1 = -\frac{1}{5} - \frac{k}{3}$$

$$\Rightarrow k = \frac{12}{5}$$

$$y(t) = \frac{1}{5}\cos 2t - \frac{1}{5}\cos 3t + \cos 3t + \frac{4}{5}\sin 3t$$

$$y(t) = \frac{4}{5} \left[\cos 3t + \sin 3t\right] + \frac{1}{5} \cos 2t$$

60. Solve $x'' + 2x' + 5x = e^{-t} \sin t$, where x(0) = 0, x'(0) = 1 using Laplace Transforms.

Solution:

Given
$$x'' + 2x' + 5x = e^{-t} \sin t$$

Taking Laplace transforms on both side

$$L\left[x'' + 2x' + 5x\right] = L\left[e^{-t}\sin t\right]$$

$$L\left[x''(t)\right] + 2L\left[x'(t)\right] + 5L\left[x(t)\right] = \frac{1}{s^2 + 2s + 2}$$

$$\left[s^{2}L\left[x(t)\right]-sx(0)-x'(0)\right]+2\left[sL\left[x(t)\right]-x(0)\right]+5L\left[x(t)\right]=\frac{1}{s^{2}+2s+2}$$

$$\left[s^{2}L\left[x(t)\right]-s(0)-1\right]+2\left[sL\left[x(t)\right]-(0)\right]+5L\left[x(t)\right]=\frac{1}{s^{2}+2s+2}$$

$$L[x(t)][s^2+2s+5] = \frac{1}{s^2+2s+2} + 1$$

$$L[x(t)][s^2 + 2s + 5] = \frac{s^2 + 2s + 3}{s^2 + 2s + 2}$$

$$L[x(t)] = \frac{s^2 + 2s + 3}{\left(s^2 + 2s + 2\right)\left(s^2 + 2s + 5\right)} = \frac{\left(s + 1\right)^2 + 2}{\left(\left(s + 1\right)^2 + 1\right)\left(\left(s + 1\right)^2 + 4\right)}$$

$$x(t) = L^{-1} \left[\frac{(s+1)^2 + 2}{((s+1)^2 + 1)((s+1)^2 + 4)} \right]$$

$$x(t) = e^{-t}L^{-1}\left[\frac{s^2 + 2}{\left(s^2 + 1\right)\left(s^2 + 4\right)}\right]$$

$$x(t) = e^{-t}L^{-1}\left[\frac{1/3}{s^2+1} + \frac{2/3}{s^2+4}\right]$$

$$=e^{-t}\left[\frac{1}{3}\sin t + \frac{1}{3}\sin 2t\right]$$

$$=\frac{e^{-t}}{3}\left[\sin t + \sin 2t\right]$$

61. Using Laplace transform to solve the differential equation

$$y'' - 3y' + 2y = 4t + e^{3t}$$
, where $y(0) = 1$, $y'(0) = -1$

Given
$$y'' - 3y' + 2y = 4t + 3e^t$$

$$L\left[y'' - 3y' + 2y\right] = L\left[4t + 3e^t\right]$$

$$L\left[y''(t)\right] - 3L\left[y'(t)\right] + 2L\left[y(t)\right] = 4L\left[t\right] + 3L\left[e^{3t}\right]$$

$$[s^{2}L[y(t)] - sy(0) - y'(0)] - 3[sL[y(t)] - y(0)] + 2L[y(t)] = \frac{4}{s^{2}} + \frac{3}{s-3}$$

$$[s^{2}L[y(t)]-s(1)-(-1)]-3[sL[y(t)]-1]+2L[y(t)]=\frac{4}{s^{2}}+\frac{3}{s-3}$$

$$\left[s^{2}L\left[y(t)\right]-s+1\right]-3\left[sL\left[y(t)\right]-1\right]+2L\left[y(t)\right]=\frac{4}{s^{2}}+\frac{3}{s-3}$$

$$L[y(t)](s^{2}-3s+2) = s-4 + \frac{4}{s^{2}} + \frac{3}{s-3}$$

$$L[y(t)](s^{2}-3s+2) = \frac{(s-4)s^{2}(s-3) + 4(s-4) + 3s^{2}}{s^{2}(s-3)}$$

$$L[y(t)] = \frac{s^{4}-7s^{3} + 13s^{2} + 4s - 12}{(s^{2}-3s+2)s^{2}(s-3)}$$

$$L[y(t)] = \frac{s^{4}-7s^{3} + 13s^{2} + 4s - 12}{(s-2)(s-1)s^{2}(s-3)}$$

$$y(t) = L^{-1} \left[\frac{s^{4}-7s^{3} + 13s^{2} + 4s - 12}{(s-2)(s-1)s^{2}(s-3)} \right]$$

$$= L^{-1} \left[\frac{A}{s} + \frac{B}{s^{2}} + \frac{C}{s-1} + \frac{D}{s-2} + \frac{E}{s-3} \right]$$

$$= L^{-1} \left[\frac{3}{s} + \frac{2}{s^{2}} + \frac{-1/2}{s-1} + \frac{-2}{s-2} + \frac{1/2}{s-3} \right]$$

$$y(t) = 3 + 2t - \frac{1}{2}e^{t} - 2e^{2t} + \frac{1}{2}e^{3t}$$

62. Solve
$$y'' - 3y' + 2y = e^{2t}$$
, $y(0) = -3$, $y'(0) = 5$.

Given
$$y'' - 3y' + 2y = e^{2t}$$

$$L[y'' - 3y' + 2y] = L[e^{2t}]$$

$$L[y''] - 3L[y'] + 2L[y] = L[e^{2t}]$$

$$[s^{2}L[y(t)] - sy(0) - y'(0)] - 3[sL[y(t)] - y(0)] + 2L[y(t)] = \frac{1}{s - 2}$$

$$[s^{2}L[y(t)] - s(-3) - 5] - 3[sL[y(t)] - (-3)] + 2L[y(t)] = \frac{1}{s - 2}$$

$$s^{2}L[y(t)] + 3s - 5 - 3sL[y(t)] - 9 + 2L[y(t)] = \frac{1}{s - 2}$$

$$L[y(t)][s^{2} - 3s + 2] + 3s - 14 = \frac{1}{s - 2}$$

$$L[y(t)][s^{2}-3s+2] = \frac{1}{s-2} - 3s + 14$$

$$L[y(t)] = \frac{-3s^{2} + 20s - 27}{(s-2)(s^{2} - 3s + 2)}$$

$$y(t) = L^{-1} \left[\frac{-3s^{2} + 20s - 27}{(s-2)(s^{2} - 3s + 2)} \right]$$

$$y(t) = L^{-1} \left[\frac{-3s^{2} + 20s - 27}{(s-1)(s-2)^{2}} \right]$$

$$\frac{-3s^{2} + 20s - 27}{(s-1)(s-2)^{2}} = \frac{A}{s-1} + \frac{B}{s-2} + \frac{C}{(s-2)^{2}}$$

$$-3s^{2} + 20s - 27 = A(s-2)^{2} + B(s-1)(s-2) + C(s-1)$$
Put $s = 1 \Rightarrow A = -10$

Put
$$s = 2 \Rightarrow \boxed{C = 1}$$

Equating the coeff. of $s^2 \Rightarrow \boxed{B=7}$

$$\therefore \frac{-3s^2 + 20s - 27}{(s - 1)(s - 2)^2} = \frac{-10}{s - 1} + \frac{7}{s - 2} + \frac{1}{(s - 2)^2}$$

$$L^{-1} \left[\frac{-3s^2 + 20s - 27}{(s - 1)(s - 2)^2} \right] = L^{-1} \left[\frac{-10}{s - 1} \right] + L^{-1} \left[\frac{7}{s - 2} \right] + L^{-1} \left[\frac{1}{(s - 2)^2} \right]$$

$$= -10e^t + 7e^{2t} + e^{2t}L^{-1} \left[\frac{1}{s^2} \right]$$

$$= -10e^t + 7e^{2t} + te^{2t}$$

63. Use Laplace Transform to solve $(D^2 - 3D + 2)y = e^{3t}$ with y(0) = 1 and y'(0) = 0.

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

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

$$L(y) = \frac{s^{2} - 6s + 10}{(s - 1)(s - 2)(s - 3)}$$

$$y(t) = L^{-1} \left[\frac{s^{2} - 6s + 10}{(s - 1)(s - 2)(s - 3)} \right]$$
Consider
$$\frac{s^{2} - 6s + 10}{(s - 1)(s - 2)(s - 3)} = \frac{A}{s - 1} + \frac{B}{s - 2} + \frac{C}{s - 3}$$

$$s^{2} - 6s + 10 = A(s - 2)(s - 3) + B(s - 1)(s - 3) + C(s - 1)(s - 2)$$
Put
$$s = 1, A = \frac{5}{2}, \text{ put } s = 2, B = -2 \text{ and for } s = 3, C = \frac{1}{2}$$

$$y(t) = L^{-1} \left[\frac{5/2}{s - 1} + \frac{-2}{s - 2} + \frac{1/2}{s - 3} \right]$$

$$y(t) = \frac{5}{2}e^{t} - 2e^{2t} + \frac{1}{2}e^{3t}$$

64. Using Lapalce Transform, Solve $\frac{d^2y}{dt^2} + 4y = \sin 2t$, given y(0) = 3 & y'(0) = 4.

Solution:

$$L(y'') + 4L(y) = L(\sin 2t)$$

$$\left(s^{2}L(y) - sy(0) - y'(0)\right) + 4L(y) = \frac{2}{s^{2} + 4}$$

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

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

$$L(y) = \frac{3s^{3} + 4s^{2} + 12s + 18}{(s^{2} + 4)^{2}}$$
Consider
$$\frac{3s^{3} + 4s^{2} + 12s + 18}{(s^{2} + 4)^{2}} = \frac{(As + B)}{s^{2} + 4} + \frac{(Cs + D)}{(s^{2} + 4)^{2}}$$

$$3s^{3} + 4s^{2} + 12s + 18 = (As + B)(s^{2} + 4) + (Cs + D)$$
Comparing the co.eff of s^{3} , $A = 3$
Comparing the co.eff of s^{2} , $B = 4$
Comparing the co.eff of s , $C = 0$
Comparing the constant term $D = 2$

 $y'' + 4y = \sin 2t$

$$y(t) = L^{-1} \left[\frac{(3s+4)}{s^2+4} + \frac{(0.s+2)}{(s^2+4)^2} \right]$$

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

$$= 3\cos 2t + 2\sin 2t + \frac{t^3 e^{-2t}}{6}$$

65. Solve
$$\frac{dx}{dt} - 2x + 3y = 0$$
; $\frac{dy}{dt} - y + 2x = 0$ with $x(0) = 8$, $y(0) = 3$.

The given differential equation canbe written as

$$x'(t) - 2x + 3y = 0$$
 $y'(t) - y + 2x = 0$

Taking Laplace transforms weget,

$$L\left[x'(t) - 2x + 3y\right] = L[0]$$

$$sL\left[x(t)\right] - x(0) - 2L\left[x(t)\right] + 3L\left[y(t)\right] = 0$$

$$sL\left[x(t)\right] - 8 - 2L\left[x(t)\right] + 3L\left[y(t)\right] = 0$$

$$L\left[x(t)\right](s - 2) + 3L\left[y(t)\right] = 8$$

$$L\left[y'(t) - y + 2x\right] = L[0]$$
(1)
And
$$L\left[y'(t) - y + 2x\right] = L[0]$$

$$sL[y(t)] - y(0) - L[y(t)] + 2L[x(t)] = 0$$

$$sL[y(t)] - 3 - L[y(t)] + 2L[x(t)] = 0$$

$$2L[x(t)] + (s-1)L[y(t)] = 3$$
(2)

Solving (1) and (2) we get,

$$L[x(t)] = \frac{8s-17}{(s+1)(s-4)} = \frac{5}{s+1} + \frac{3}{s-4},$$

$$\therefore x(t) = L^{-1} \left[\frac{5}{s+1} + \frac{3}{s-4} \right],$$

$$x(t) = 5e^{-t} + 3e^{4t}$$

and
$$L[y(t)] = \frac{3s-22}{(s+1)(s-4)} = \frac{5}{s+1} - \frac{2}{s-4}$$

$$y(t) = L^{-1} \left[\frac{5}{s+1} - \frac{2}{s-4} \right] = 5e^{-t} - 2e^{4t}$$

66. Determine y which satisfies the equation $\frac{dy}{dt} + 2y + \int_{0}^{t} y \, dt = 2\cos t$, y(0) = 1

Solution:

Given
$$y'(t) + 2y(t) + \int_{0}^{t} y(t) dt = 2\cos t$$
, $y(0) = 1$

$$L\left[y'(t)\right] + 2L\left[y(t)\right] + L\left[\int_{0}^{t} y(t) dt\right] = L\left[2\cos t\right]$$

$$sL[y(t)] - y(0) + 2L[y(t)] + \frac{1}{s}L[y(t)] = \frac{2s}{s^2 + 1}$$

$$sL[y(t)]-1+2L[y(t)]+\frac{1}{s}L[y(t)]=\frac{2s}{s^2+1}$$

$$L[y(t)] = \frac{s}{s^2 + 1}$$

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

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