

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 $\lim_{t \rightarrow \infty} e^{-st} f(t) = 0$.

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 $\frac{\pi}{2}, \frac{3\pi}{2}, \frac{5\pi}{2}, \dots$

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	$\frac{\Gamma(n+1)}{s^{n+1}}, n \text{ is not an integer.}$
12	$t e^{at}$	$\frac{1}{(s-a)^2}$
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	First shifting theorem	$L(e^{-at} f(t)) = F(s+a)$ $L(e^{at} f(t)) = F(s-a)$
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	$L(f(at)) = \frac{1}{a} F\left(\frac{s}{a}\right), a > 0$
5	Multiplication by t	$L(t^n f(t)) = (-1)^n \frac{d^n}{ds^n} F(s)$
6	Division by t	$L\left(\frac{f(t)}{t}\right) = \int_s^\infty F(s) ds$, provided $\lim_{t \rightarrow 0} \frac{f(t)}{t}$ exists
7	Transforms of integrals	$L\left(\int_0^t f(t) dt\right) = \frac{L[f(t)]}{s}$
8	Initial Value theorem: If $L(f(t)) = F(s)$ then $\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} sF(s)$	
9	Final value theorem: If $L(f(t)) = F(s)$ then $\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} sF(s)$	
10	Convolution of two functions: The convolution of two functions $f(t)$ and $g(t)$ is defined as $\int_0^t f(u) g(t-u) du = f(t) * g(t)$	
11	Convolution theorem: 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:

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

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

Solution:

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

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

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

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

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

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

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

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

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

Solution:

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

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

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

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

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

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

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

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

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

6. Find the Laplace transform of unit step function

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

The Laplace transform $L[f(t)] = \int_0^{\infty} e^{-st} f(t) dt = \int_a^{\infty} e^{-st} (1) dt = \left[\frac{e^{-st}}{-s} \right]_a^{\infty} = -\frac{1}{s} [e^{-\infty} - e^{-as}] = \frac{e^{-as}}{s}.$

7. Find $L[t^{3/2}]$.

Solution:

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

$$\begin{aligned} L[t^{3/2}] &= \frac{\Gamma\left(\frac{3}{2} + 1\right)}{s^{\frac{3}{2} + 1}} = \frac{\frac{3}{2} \Gamma\left(\frac{3}{2}\right)}{s^{\frac{5}{2}}} \because \Gamma(n+1) = n \Gamma(n) \\ &= \frac{\frac{3}{2} \Gamma\left(\frac{1}{2} + 1\right)}{s^{5/2}} = \frac{\frac{3}{2} \cdot \frac{1}{2} \Gamma\left(\frac{1}{2}\right)}{s^{5/2}} \\ &= \frac{3\sqrt{\pi}}{4s^{5/2}} \quad \left[\because \Gamma(1/2) = \sqrt{\pi} \right] \end{aligned}$$

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 $L[e^{-at} \cos bt]$.**

Solution:

$$L[e^{-at} \cos bt] = [L(\cos bt)]_{s \rightarrow s+a}$$

$$= \left[\frac{s}{s^2+b^2} \right]_{s \rightarrow s+a}$$

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

Problems based on Multiplication by t

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

$$\text{Solution: } L[e^{-2t} t^{1/2}] = L[t^{1/2}]_{s \rightarrow s+2}$$

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

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

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

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

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

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

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

12. **Find** $L(t e^t)$.

Solution

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

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

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

Solution

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

$$\begin{aligned}
L(t \sin 2t) &= -\frac{d}{ds} L(\sin 2t) \\
&= -\frac{d}{ds} \left(\frac{2}{s^2 + 4} \right) = \frac{4s}{(s^2 + 4)^2}
\end{aligned}$$

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

Solution

$$\begin{aligned} L[t^2 \cos t] &= \left[\frac{d^2}{ds^2} L[\cos t] \right] = \frac{d^2}{ds^2} \left(\frac{s}{s^2 + 1} \right) \\ &= \frac{d}{ds} \left(\frac{(s^2 + 1) \cdot 1 - 1 \cdot 2s \cdot s}{(s^2 + 1)^2} \right) = \frac{d}{ds} \left(\frac{1 - s^2}{(s^2 + 1)^2} \right) \\ &= \frac{(s^2 + 1)^2 (-2s) - (1 - s^2) 2(s^2 + 1) 2s}{(s^2 + 1)^3} = \frac{-2s(3 - s^2)}{(s^2 + 1)^3} \end{aligned}$$

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

Solution

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

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

Solution

$$\begin{aligned} L[f(t)] &= L[te^{-3t} \cos 2t] = -\frac{d}{ds} L[\cos 2t]_{s \rightarrow s+3} = -\frac{d}{ds} \left[\frac{s}{s^2 + 4} \right]_{s \rightarrow s+3} \\ &= -\left[\frac{(s^2 + 4)(1) - s(2s)}{(s^2 + 4)^2} \right]_{s \rightarrow s+3} = \left[\frac{s^2 - 4}{(s^2 + 4)^2} \right]_{s \rightarrow s+3} \\ &= \frac{(s+3)^2 - 4}{((s+3)^2 + 4)^2} \\ &= \frac{s^2 + 6s + 5}{(s^2 + 6s + 13)^2} \end{aligned}$$

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

Solution:

$$\begin{aligned}
 L[t^2 e^{-t} \cos t] &= L[t^2 \cos t]_{s \rightarrow s+1} \\
 &= \left[(-1)^2 \frac{d^2}{ds^2} L[\cos t] \right]_{s \rightarrow s+1} = \left[\frac{d^2}{ds^2} \left[\frac{s}{s^2 + 1} \right] \right]_{s \rightarrow s+1} \\
 &= \left[\frac{d}{ds} \frac{(s^2 + 1)1 - s \cdot 2s}{(s^2 + 1)^2} \right]_{s \rightarrow s+1} \\
 &= \left[\frac{d}{ds} \frac{1 - s^2}{(s^2 + 1)^2} \right]_{s \rightarrow s+1} = \left[\frac{2s^3 - 6s}{(s^2 + 1)^3} \right]_{s \rightarrow s+1} = \frac{2(s+1)^3 - 6(s+1)}{((s+1)^2 + 1)^3}
 \end{aligned}$$

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

Solution:

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

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

Substituting (2) in (1) we get

$$\begin{aligned}
 L[t^2 e^t \sin t] &= \frac{d}{ds} \left[\frac{0 - 2(s-1)}{((s-1)^2 + 1)^2} \right] = \frac{d}{ds} \left[\frac{-2(s-1)}{(s^2 - 2s + 2)^2} \right] \\
 &= \frac{(s^2 - 2s + 2)^2 (-2) + 2(s-1) 2(s^2 - 2s + 2)(2s - 2)}{(s^2 - 2s + 2)^4} \\
 &= \frac{2(s^2 - 2s + 2) [-(s^2 - 2s + 2) + 4(s-1)^2]}{(s^2 - 2s + 2)^4}
 \end{aligned}$$

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

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

Problems based on Division by t

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

Solution

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

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

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

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

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

Solution:

$$\begin{aligned} L \left(\frac{e^{-t} \sin t}{t} \right) &= \int_s^\infty L(e^{-t} \sin t) ds \\ &= \int_s^\infty L(\sin t)_{s+1} ds = \int_s^\infty \left(\frac{1}{s^2 + 1} \right)_{s+1} ds = \int_s^\infty \frac{1}{(s+1)^2 + 1} ds \\ &= \left[\tan^{-1}(s+1) \right]_s^\infty = \frac{\pi}{2} - \tan^{-1}(s+1) = \cot^{-1}(s+1) \end{aligned}$$

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

Solution:

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

$$\begin{aligned}
&= \frac{1}{2} \int_s^\infty \{L[1] - L[\cos 2t]\} ds = \frac{1}{2} \int_s^\infty \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right] ds \\
&= \frac{1}{2} \left[\log s - \frac{1}{2} \log(s^2 + 4) \right]_s^\infty = \frac{1}{2} \left[\log \frac{s}{\sqrt{s^2 + 4}} \right]_s^\infty \\
&= \frac{1}{2} \left[\log \frac{1}{\sqrt{1 + \frac{4}{s^2}}} \right]_s^\infty = \frac{1}{2} \left[\log 1 - \log \frac{1}{\sqrt{1 + \frac{4}{s^2}}} \right] = \frac{1}{2} \left[0 - \log \frac{s}{\sqrt{s^2 + 4}} \right] \\
F(s) &= \frac{1}{2} \log \left(\frac{s}{\sqrt{s^2 + 4}} \right)^{-1} = \frac{1}{2} \log \left(\frac{\sqrt{s^2 + 4}}{s} \right)
\end{aligned}$$

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

Solution

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

$$\begin{aligned}
L \left[\frac{1 - \cos t}{t} \right] &= \int_s^\infty L[1 - \cos t] ds = \int_s^\infty \left(\frac{1}{s} - \frac{s}{s^2 + 1} \right) ds \\
&= \left[\log s - \frac{1}{2} \log(s^2 + 1) \right]_s^\infty \\
&= -\frac{1}{2} [\log(s^2 + 1) - \log s^2]_s^\infty \\
&= -\frac{1}{2} \left[\log \frac{s^2 + 1}{s^2} \right]_s^\infty = -\frac{1}{2} \left[\log \left(1 + \frac{1}{s^2} \right) \right]_s^\infty \\
&= -\frac{1}{2} \log 1 + \frac{1}{2} \log \left[1 + \frac{1}{s^2} \right] = \frac{1}{2} \log \left(\frac{s^2 + 1}{s^2} \right)
\end{aligned}$$

23. Find $L \left[\frac{\cos at - \cos bt}{t} \right]$.

Solution

$$\begin{aligned}
L \left[\frac{\cos at - \cos bt}{t} \right] &= \int_s^\infty L[\cos at - \cos bt] ds \\
&= \int_s^\infty \left(\frac{s}{s^2 + a^2} - \frac{s}{s^2 + b^2} \right) ds \\
&= \left[\frac{1}{2} \log(s^2 + a^2) - \frac{1}{2} \log(s^2 + b^2) \right]_s^\infty
\end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2} \left[\log \frac{s^2 + a^2}{s^2 + b^2} \right]_s^\infty = \frac{1}{2} \left[\log \frac{s^2 \left(1 + \frac{a^2}{s^2} \right)}{s^2 \left(1 + \frac{b^2}{s^2} \right)} \right]_s^\infty \\
&= \frac{1}{2} \left[\log 1 - \log \left(\frac{1 + \frac{a^2}{s^2}}{1 + \frac{b^2}{s^2}} \right) \right] = \frac{1}{2} \log \left(\frac{s^2 + b^2}{s^2 + a^2} \right)
\end{aligned}$$

24. Using Laplace transform, evaluate $\int_0^\infty t e^{-2t} \sin t \, dt$

$$\begin{aligned}
\text{Solution: } \int_0^\infty e^{-2t} f(t) dt &= \left[\int_0^\infty e^{-st} f(t) dt \right]_{s=2} = [L[t \sin t]]_{s=2} = \left[-\frac{d}{ds} L[\sin t] \right]_{s=2} \\
&= -\frac{d}{ds} \left(\frac{1}{s^2 + 1} \right) = -\left(\frac{-2s}{(s^2 + 1)^2} \right) = \frac{4}{25}
\end{aligned}$$

Problems based on Convolution Theorem

25. Evaluate $\int_0^t \sin u \cos(t-u) du$ using Laplace Transform.

$$\begin{aligned}
\text{Solution: Let } L \left[\int_0^t \sin u \cos(t-u) du \right] &= L[\sin t * \cos t] \\
&= L[\sin t] L[\cos t] \quad (\text{by Convolution theorem}) \\
&= \frac{1}{(s^2 + 1)} \frac{s}{(s^2 + 1)} = \frac{s}{(s^2 + 1)^2}
\end{aligned}$$

$$\int_0^t \sin u \cos(t-u) du = L^{-1} \left[\frac{s}{(s^2 + 1)^2} \right] = \frac{1}{2} L^{-1} \left[\frac{2s}{(s^2 + 1)^2} \right] = \frac{t}{2} \sin t \left(\because L^{-1} \left[\frac{2s}{(s^2 + a^2)^2} \right] = t \sin at \right)$$

26. Find the Laplace transform of $\int_0^t t e^{-t} \sin t \, dt$

Solution:

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

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

$$\therefore L[te^{-t} \sin t] = \frac{2s}{(s^2 + 1)^2} \Big|_{s \rightarrow s+1} = \frac{2(s+1)}{((s+1)^2 + 1)^2} = \frac{2(s+1)}{(s^2 + 2s + 2)^2}$$

$$L \left[\int_0^t t e^{-t} \sin t dt \right] = \frac{1}{s} L[te^{-t} \sin t]$$

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

27. Find the Laplace transform of $e^{-t} \int_0^t t \cos t dt$.

$$\begin{aligned} L \left[e^{-t} \int_0^t t \cos t dt \right] &= \left[L \left(\int_0^t t \cos t dt \right) \right]_{s \rightarrow s+1} = \left[\frac{1}{s} L(t \cos t) \right]_{s \rightarrow (s+1)} \\ &= \left[\frac{1}{s} \left(-\frac{d}{ds} L(\cos t) \right) \right]_{s \rightarrow (s+1)} = \left[-\frac{1}{s} \frac{d}{ds} \left(\frac{s}{s^2 + 1} \right) \right]_{s \rightarrow (s+1)} \end{aligned}$$

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

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

28. Find the Laplace transform of $e^{-4t} \int_0^t t \sin 3t dt$.

Solution:

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

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

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

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

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

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 $\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} sF(s)$

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

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

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

$$\text{L.H.S.} = \text{R.H.S.}$$

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 $\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} sF(s)$

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

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

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

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

$$\begin{aligned} \text{R.H.S} &= \lim_{s \rightarrow \infty} s \left[\frac{1}{s} + \frac{s+2}{(s+1)^2 + 1} \right] = \lim_{s \rightarrow \infty} \left[1 + \frac{s(s+2)}{(s+1)^2 + 1} \right] \\ &= \lim_{s \rightarrow \infty} \left[1 + \frac{s^2 \left(1 + \frac{2}{s} \right)}{s^2 \left[1 + \frac{2}{s} + \frac{2}{s^2} \right]} \right] = \lim_{s \rightarrow \infty} \left[1 + \frac{1 + \frac{2}{s}}{1 + \frac{2}{s} + \frac{2}{s^2}} \right] = 1 + 1 = 2 \end{aligned}$$

$$\text{L.H.S.} = \text{R.H.S}$$

Initial value theorem verified.

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

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

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

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

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

Solution:

$$L[f(t)] = \frac{1}{1 - e^{-as}} \int_0^a e^{-st} f(t) dt$$

$$\begin{aligned}
&= \frac{1}{1-e^{-as}} \left[\int_0^{a/2} e^{-st} f(t) dt + \int_{a/2}^a e^{-st} f(t) dt \right] \\
&= \frac{1}{1-e^{-as}} \left[\int_0^{a/2} E e^{-st} dt + \int_{a/2}^a e^{-st} (-E) dt \right] = \frac{E}{1-e^{-as}} \left[\left(\frac{e^{-st}}{-s} \right)_0^{a/2} - \left(\frac{e^{-st}}{-s} \right)_{a/2}^a \right] \\
&= \frac{E}{s(1-e^{-as})} \left[- \left(e^{-\frac{as}{2}} - 1 \right) + \left(e^{-as} - e^{-\frac{as}{2}} \right) \right] \\
&= \frac{E}{s(1-e^{-as})} \left[-e^{-\frac{as}{2}} + 1 + e^{-as} - e^{-\frac{as}{2}} \right] \\
&= \frac{E}{s \left(1 - e^{-\frac{as}{2}} \right) \left(1 + e^{-\frac{as}{2}} \right)} \left(1 - e^{-\frac{as}{2}} \right)^2 = \frac{E}{s} \left(\frac{1 - e^{-\frac{as}{2}}}{1 + e^{-\frac{as}{2}}} \right) \\
\therefore F(s) &= \frac{E}{s} \left[\frac{e^{sa/4} - e^{-sa/4}}{e^{sa/4} + e^{-sa/4}} \right] = \frac{E}{s} \tanh \left(\frac{sa}{4} \right)
\end{aligned}$$

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:

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

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

$$\begin{aligned}
L[f(t)] &= \frac{1}{1-e^{-2bs}} \int_0^{2b} e^{-st} f(t) dt \\
&= \frac{1}{1-e^{-2bs}} \left[\int_0^b e^{-st} f(t) dt + \int_b^{2b} e^{-st} f(t) dt \right] \\
&= \frac{1}{1-e^{-2bs}} \left[\int_0^b e^{-st} dt + \int_b^{2b} e^{-st} (-1) dt \right] = \frac{1}{1-e^{-2bs}} \left[\left(\frac{e^{-st}}{-s} \right)_0^b - \left(\frac{e^{-st}}{-s} \right)_b^{2b} \right]
\end{aligned}$$

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

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

Solution:

$$\begin{aligned}
L[f(t)] &= \frac{1}{1 - e^{-2as}} \int_0^{2a} e^{-st} f(t) dt \\
&= \frac{1}{1 - e^{-2as}} \left[\int_0^a e^{-st} f(t) dt + \int_a^{2a} e^{-st} f(t) dt \right] \\
&= \frac{1}{1 - e^{-2as}} \left[\int_0^a e^{-st} t dt + \int_a^{2a} e^{-st} (2a - t) dt \right] \\
&= \frac{1}{1 - e^{-2as}} \left[\left[t \left(\frac{e^{-st}}{-s} \right) - (1) \left(\frac{e^{-st}}{s^2} \right) \right]_0^a + \left[(2a - t) \left(\frac{e^{-st}}{-s} \right) - (-1) \left(\frac{e^{-st}}{s^2} \right) \right]_a^{2a} \right] \\
&= \frac{1}{1 - e^{-2as}} \left[\left[-t \left(\frac{e^{-st}}{s} \right) - \left(\frac{e^{-st}}{s^2} \right) \right]_0^a + \left[-(2a - t) \left(\frac{e^{-st}}{s} \right) + \left(\frac{e^{-st}}{s^2} \right) \right]_a^{2a} \right] \\
&= \frac{1}{1 - e^{-2as}} \left[\left[\left(-a \frac{e^{-as}}{s} - \frac{e^{-as}}{s^2} \right) - \left(-\frac{1}{s^2} \right) \right] + \left[\frac{e^{-2as}}{s^2} - \left(-\frac{ae^{-as}}{s} + \frac{e^{-as}}{s^2} \right) \right] \right] \\
&= \frac{1}{1 - e^{-2as}} \left[\frac{-ae^{-as}}{s} - \frac{e^{-as}}{s^2} + \frac{1}{s^2} + \frac{e^{-2as}}{s^2} + \frac{ae^{-as}}{s} - \frac{e^{-as}}{s^2} \right]
\end{aligned}$$

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

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

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 $\left(0, \frac{2\pi}{\omega}\right)$.

$$\begin{aligned} L[f(t)] &= \frac{1}{1 - e^{-\frac{2\pi s}{\omega}}} \int_0^{\frac{2\pi}{\omega}} e^{-st} f(t) dt \\ &= \frac{1}{1 - e^{-\frac{2\pi s}{\omega}}} \left[\int_0^{\frac{\pi}{\omega}} e^{-st} \sin \omega t dt + 0 \right] \\ &= \frac{1}{1 - e^{-\frac{2\pi s}{\omega}}} \left[\frac{e^{-st}}{s^2 + \omega^2} [-s \sin \omega t - \omega \cos \omega t] \right]_0^{\frac{\pi}{\omega}} \\ &= \frac{1}{1 - e^{-\frac{2\pi s}{\omega}}} \left[\frac{e^{-\frac{s\pi}{\omega}} \omega + \omega}{s^2 + \omega^2} \right] \\ &= \frac{\omega \left(e^{-\frac{s\pi}{\omega}} + 1 \right)}{\left(1 - e^{-\frac{\pi s}{\omega}} \right) \left(1 + e^{-\frac{\pi s}{\omega}} \right) (s^2 + \omega^2)} = \frac{\omega}{\left(1 - e^{-\frac{\pi s}{\omega}} \right) (s^2 + \omega^2)} \end{aligned}$$

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	$\frac{1}{(s-a)^2}$	$t e^{at}$
15	$\frac{s^2-a^2}{(s^2+a^2)^2}$	$t \cos at$
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	$L^{-1}[a F(s) + b G(s)] = a L^{-1}[F(s)] + b L^{-1}[G(s)]$
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	$L^{-1}[F(as)] = \frac{1}{a} f\left(\frac{t}{a}\right)$
5	Multiplication by s	$L^{-1}[s F(s)] = f'(t)$
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 $L^{-1}\left(\frac{1}{s-3} + \frac{1}{s} + \frac{s}{s^2-9}\right)$.

Solution:

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

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:

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

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

Solution:

$$\begin{aligned} L^{-1}\left(\frac{s}{s^2 + 4s + 5}\right) &= L^{-1}\left(\frac{(s+2)-2}{(s+2)^2 + 1}\right) = e^{-2t} L^{-1}\left(\frac{s-2}{s^2 + 1}\right) \\ &= e^{-2t} \left[L^{-1}\left(\frac{s}{s^2 + 1}\right) - 2L^{-1}\left(\frac{1}{s^2 + 1}\right) \right] \\ &= e^{-2t} [\cos t - 2\sin t] \end{aligned}$$

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

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

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

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

Problems based on Multiplication by s

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

Solution:

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

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

$$\begin{aligned}
\text{Solution: } L^{-1}\left(\frac{s}{(s+2)^3}\right) &= L^{-1}\left(\frac{s+2-2}{(s+2)^3}\right) \\
&= L^{-1}\left(\frac{1}{(s+2)^2}\right) - 2 L^{-1}\left(\frac{1}{(s+2)^3}\right) \\
&= e^{-2t} L^{-1}\left(\frac{1}{s^2}\right) - e^{-2t} L^{-1}\left(\frac{2}{s^3}\right) \\
&= e^{-2t}(t - t^2).
\end{aligned}$$

43. **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 $L^{-1}[F'(s)] = -L^{-1}\left[\frac{1}{s^2 + 1}\right] = -\sin t$

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

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

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

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

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

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

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

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

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

Solution:

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

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

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

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

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

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

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

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

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

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

Put $s = 0 \Rightarrow \boxed{C = 4}$

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

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

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

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

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

Problems based on Convolution Theorem

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

Solution:

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

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

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

$$= \frac{1}{a} \int_0^t \cos au \sin a(t-u) du = \frac{1}{a} \int_0^t \sin(at-au) \cos au du$$

$$= \frac{1}{a} \int_0^t \frac{\sin(at-au+au) + \sin(at-au-au)}{2} du$$

$$= \frac{1}{2a} \int_0^t [\sin at + \sin a(t-2u)] du$$

$$\begin{aligned}
&= \frac{1}{2a} \left[\sin at \, u + \left(\frac{-\cos a(t-2u)}{-2a} \right) \right]_0^t \\
&= \frac{1}{2a} \left[u \sin at + \left(\frac{\cos a(t-2u)}{2a} \right) \right]_0^t \\
&= \frac{1}{2a} \left[t \sin at + \left(\frac{\cos at}{2a} \right) - \left(0 + \frac{\cos at}{2a} \right) \right]
\end{aligned}$$

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

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

Solution:

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

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

$$\begin{aligned}
&= \frac{1}{2b} \left[\left(\frac{-\cos(at)}{a-b} + \frac{\cos(at)}{a+b} \right) - \left(\frac{-\cos(bt)}{a-b} + \frac{\cos(bt)}{a+b} \right) \right] \\
&= \frac{1}{2b} \left(\frac{-2b \cos at}{a^2 - b^2} + \frac{2b \cos bt}{a^2 - b^2} \right) \\
f(t) &= \frac{\cos bt - \cos at}{a^2 - b^2}
\end{aligned}$$

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

Solution:

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

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

$$= \int_0^t \cos au \cos b(t-u) du$$

$$= \frac{1}{2} \int_0^t [\cos(au + bt - bu) + \cos(au - bt + bu)] du$$

$$= \frac{1}{2} \int_0^t [\cos((a-b)u + bt) + \cos((a+b)u - bt)] du$$

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

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

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

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

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

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

Solution:

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

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

Solution:

$$\begin{aligned}
 L^{-1}\left[\frac{2}{(s+1)(s^2+4)}\right] &= L^{-1}\left[\frac{1}{s+1} \cdot \frac{2}{s^2+4}\right] = L^{-1}\left[\frac{1}{s+1}\right] * L^{-1}\left[\frac{2}{s^2+4}\right] \\
 &= e^{-t} * \sin 2t \\
 &= \int_0^t e^{-u} \sin 2(t-u) du
 \end{aligned}$$

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

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

Solution:

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

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

$$\begin{aligned}
&= \int_0^t \cos u \cos 2(t-u) du \\
&= \frac{1}{2} \int_0^t [\cos(u+2t-2u) + \cos(u-2t+2u)] du \\
&= \frac{1}{2} \int_0^t [\cos(-u+2t) + \cos(3u-2t)] du \\
&= \frac{1}{2} \left[\frac{\sin(2t-u)}{-1} + \frac{\sin(3u-2t)}{3} \right]_0^t \\
&= \frac{1}{2} \left[\left(\frac{\sin t}{-1} + \frac{\sin t}{3} \right) - \left(\frac{\sin 2t}{-1} - \frac{\sin 2t}{3} \right) \right] \\
&= \frac{1}{2} \left(\frac{2 \sin t}{-3} - \frac{4 \sin 2t}{-3} \right) \\
f(t) &= \frac{\sin t - 2 \sin 2t}{-3}
\end{aligned}$$

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

Solution:

$$\begin{aligned}
L^{-1} \left(\frac{e^{-2s}}{(s^2 + s + 1)^2} \right) &= L^{-1} \left(\frac{e^{-s}}{s^2 + s + 1} \cdot \frac{e^{-s}}{s^2 + s + 1} \right) \\
&= L^{-1} \left(\frac{1}{s^2 + s + 1} \right)_{t \rightarrow t-1} * L^{-1} \left(\frac{1}{s^2 + s + 1} \right)_{t \rightarrow t-1} \\
&= L^{-1} \left(\frac{1}{\left(s + \frac{1}{2} \right)^2 + \frac{3}{4}} \right)_{t \rightarrow t-1} * L^{-1} \left(\frac{1}{\left(s + \frac{1}{2} \right)^2 + \frac{3}{4}} \right)_{t \rightarrow t-1}
\end{aligned}$$

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

Problems based on solving differential equations

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

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

$$sL[y(t)] - y(0) + L[y(t)] = L[e^{-t}]$$

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

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

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

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

56. Using Laplace transform to solve the differential equation

$$y'' + y' = t^2 + 2t, \text{ given } y = 4, y' = -2 \text{ when } t = 0$$

Solution:

$$\text{Given } y'' + y' = t^2 + 2t$$

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

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

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

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

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

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

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

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

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

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.

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

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

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

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

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

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

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

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

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

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

Solution:

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

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

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

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

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

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

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

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

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

Now

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

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

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

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

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

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

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

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

$$\begin{aligned}
&= \frac{1}{8} L^{-1} \left[\frac{1}{s-1} \right] - \frac{1}{40} L^{-1} \left[\frac{1}{s+3} \right] - \frac{1}{10} L^{-1} \left[\frac{s+2}{s^2+1} \right] \\
&= \frac{1}{8} e^t - \frac{1}{40} e^{-3t} - \frac{1}{10} \left[L^{-1} \left[\frac{s}{s^2+1} \right] + L^{-1} \left[\frac{2}{s^2+1} \right] \right] \\
&= \frac{1}{8} e^t - \frac{1}{40} e^{-3t} - \frac{1}{10} [\cos t + 2 \sin t]
\end{aligned}$$

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

Solution:

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

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

$$y(0) = 1, \text{ and taking } y'(0) = k$$

We have

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

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

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

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

$$= \frac{1}{5} \cos 2t - \frac{1}{5} \cos 3t + \cos 3t + \frac{k}{3} \sin 3t$$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

61. **Using Laplace transform to solve the differential equation**

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

Solution:

$$\text{Given } y'' - 3y' + 2y = 4t + 3e^t$$

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Solution:

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

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

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

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

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

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

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

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

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

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

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

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

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

$$\text{Put } s = 1 \Rightarrow \boxed{A = -10}$$

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

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

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

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

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

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

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

Solution:

$$y'' - 3y' + 2y = e^{3t} \text{ -----(1)}$$

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

$$(s^2 L(y) - sy(0) - y'(0)) - 3(sL(y) - y(0)) + 2L(y) = \frac{1}{s-3}$$

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

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

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

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

$$\text{Consider } \frac{s^2 - 6s + 10}{(s-1)(s-2)(s-3)} = \frac{A}{s-1} + \frac{B}{s-2} + \frac{C}{s-3}$$

$$s^2 - 6s + 10 = A(s-2)(s-3) + B(s-1)(s-3) + C(s-1)(s-2)$$

$$\text{Put } s=1, A = \frac{5}{2}, \quad \text{put } s=2, B = -2 \quad \text{and for } s=3, C = \frac{1}{2}$$

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

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

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

Solution:

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

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

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

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

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

$$L(y) = \frac{3s^3 + 4s^2 + 12s + 18}{(s^2 + 4)^2}$$

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

$$3s^3 + 4s^2 + 12s + 18 = (As + B)(s^2 + 4) + (Cs + D)$$

$$\text{Comparing the co. eff of } s^3, A = 3$$

$$\text{Comparing the co. eff of } s^2, B = 4$$

$$\text{Comparing the co. eff of } s, C = 0$$

$$\text{Comparing the constant term } D = 2$$

$$\begin{aligned}
y(t) &= L^{-1} \left[\frac{(3s+4)}{s^2+4} + \frac{(0.s+2)}{(s^2+4)^2} \right] \\
&= 3L^{-1} \left(\frac{s}{s^2+4} \right) + 2L^{-1} \left(\frac{2}{s^2+4} \right) + L^{-1} \left(\frac{2}{(s^2+4)^2} \right) \\
&= 3 \cos 2t + 2 \sin 2t + \frac{t^3 e^{-2t}}{6}
\end{aligned}$$

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 can be written as

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

Taking Laplace transforms we get,

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

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

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

$$L[x(t)](s-2) + 3L[y(t)] = 8 \quad (1)$$

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

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

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

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

Solving (1) and (2) we get,

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

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

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

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 $y'(t) + 2y(t) + \int_0^t y(t) dt = 2 \cos t$, $y(0) = 1$

$$L[y'(t)] + 2L[y(t)] + L\left[\int_0^t y(t) dt\right] = L[2 \cos t]$$

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

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

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

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

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