Laplace Transform

Definition! Let F(t) be a f" defined for too. The Laphone transform of F(t) is denoted by L(F(t)) on f(s) and defined as:

$$L\{F(t)\} = F(s) = \int_0^\infty e^{-st} F(t) dt \qquad --- \qquad (1)$$

where (i) 5>0 estf(t) < M, where M is a finite number (iii) S is a real parameter.

Laplace Transform of elementary function -

(1)
$$F(t) = t^n$$
, $h > -1$

$$L(t^n) = f(s) = [n+1]$$

$$Sht1$$

$$\boxed{L\{t^n\} = \frac{\ln}{8^{n+1}}}$$

 $f(x) = \int_{0}^{\infty} e^{-xt} dt$

2

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

$$f(s) = \int_{0}^{\infty} e^{at} e^{-st} dt$$

$$= \int_{0}^{\infty} e^{-t(s-a)} dt$$

$$= \left[\frac{e^{-t(s-a)}}{e^{-(s-a)}} \right]_{0}^{\infty}$$

$$= \frac{1}{(s-a)} \left[0 - 1 \right]$$

(3)
$$F(1) = \sin \alpha t$$

 $\int L\{\sin(\alpha t)\} = F(3) = \frac{\alpha}{3^2 + \alpha^2}$

$$(4) = \cos \alpha t$$

$$(4) = \cos \alpha t$$

$$(5) = \frac{8}{8^2 + \alpha^2}$$

$$5$$
 F(+) = $sin h(at)$
 $L(sin h(at)) = F(s) = \frac{q}{s^2 + a^2}$, $sr(a)$

$$F(8) = \int_{0}^{\infty} e^{-st} \sin at dt$$

$$= \frac{e^{-st}}{(-s)^{2} + a^{2}} \left[-s \sin at - a \cos at \right]$$

$$F(s) = \frac{1}{s^2 + a^2} \left[0 - 1(o - a) \right]$$

$$= \frac{a}{s^2 + a^2}$$

$$f(8) = \int_{0}^{80} e^{-8t} \cos at \, dt$$

$$f(8) = \underbrace{e^{8x}}_{8^{2} + a^{2}} \left[-8\cos ax + a\sin ax \right]_{0}^{80}$$

$$= \underbrace{\frac{1}{8^{2} + a^{2}}}_{8^{2} + a^{2}} \left[0 - 1 \left[-8 + 0 \right] \right]$$

$$= \underbrace{\frac{8}{8^{2} + a^{2}}}_{8^{2} + a^{2}}$$

$$f(8) = \frac{1}{2} \left[L\{e^{at}\} - L\{e^{-at}\} \right]$$

$$= \frac{1}{2} \left[\frac{1}{3 - a} - \frac{1}{3 + a} \right]$$

$$= \frac{1}{2} \left[\frac{1}{3 - a} - \frac{1}{3 + a} \right] = \frac{\alpha}{2}$$

$$= \frac{1}{2} \left(\frac{5+a-5+a}{5^2-a^2} \right) = \frac{\alpha}{8^2-a^2}$$
(|8|>|a|)

$$L(\cos h(at)) = F(x) = \frac{1}{8^2 - a^2}$$
, 8>|a|

Proposition of Laplace Transform

(1) shylling Property:

If
$$L\{f(t)\} = \overline{f(s)}$$
 then

 $L\{e^{at}f(t)\} = \overline{f(s)}$ then

 $L\{e^{at}f(t)\} = \overline{f(s)}$

we know that,

 $L\{cs(st)\} = \frac{s}{s^2+9}$

wing shifting property

 $L\{e^{at}cs(st)\} = \frac{s}{s^2+9} = \frac{s-2}{s^2-4s+13}$

(2) Multiply by t property:

 $L\{f(t)\} = \overline{f(s)}$ then

 $L\{f(t)\} = \frac{1}{s}$

Proof: we know that

 $\overline{f(s)} = L\{f(t)\} = \int_{0}^{\infty} e^{-st}f(t) dt - -(i)$

Now and $f(s) = \frac{1}{s}$
 $\int_{0}^{\infty} \frac{1}{s^2} e^{-st}f(t) dt$
 $\int_{0}^{\infty} e^{-st}f(t) dt$
 $\int_{0}^{\infty} e^{-st}f(t) dt$

Eg: Evaluate
$$L\{t, \sin 3t\}$$

$$L(\sin 3t) = \frac{3}{8^{2}+9}$$

$$L\{t, \sin 3t\} = \frac{3}{4}\left(\frac{3}{8^{2}+9}\right) = -3\frac{-1(28)}{(8^{2}+9)^{2}} = \frac{63}{(8^{2}+9)^{2}}$$

3) Divide by t property:
$$I\{F(t)\} = F(x) \text{ then }$$

$$L\{F(t)\} = \int_{x}^{\infty} F(x) dx$$

$$I[F(t)] = \int_{x}^{\infty} I[F(t)] dx$$

$$I[F(t)] = \int_{x}^{\infty} I[F(t$$

A lablace Transform of derivative! If
$$L(F(t)) = F(a)$$
 then

$$L(F'(t)) = \left[L(F(t)) + \frac{1}{2} \left(\frac{1}{2} F(t) \right) + \frac{1}{2} F(a) + \frac{1}{2} F($$

Est Evaluate
$$4\int_{0}^{t} \frac{e^{-t} \sin t}{t} dt$$

$$L\left(\sinh t\right) = \frac{1}{8^{2}+1}$$

$$L\left(\sinh t\right) = \int_{0}^{\infty} \frac{1}{8^{2}+1} ds = \left[\tan^{2} s\right]_{0}^{\infty} = \frac{\pi}{2} - \tan^{2} s$$

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

$$L\left(\int_{0}^{t} \frac{e^{-t} \sinh t}{t} dt\right) = \frac{F(s)}{s} = \frac{\pi}{2} - \tan^{2} (s+1)$$

$$L\left(\int_{0}^{t} \frac{e^{-t} \sinh t}{t} dt\right) = \frac{F(s)}{s} = \frac{\pi}{2} - \tan^{2} (s+1)$$

BR = HANN TE = (3)

1910 - 1900 - 1910 - 1910 P.

Laplace homeony of that step function! (Romaide USF)

(1) that step function!

$$u(t) \text{ or } F(t) \qquad 0 \qquad t < 0$$

$$t < 0 \qquad t > 0$$

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Laplace Transform of hamordic function with provided T

Let
$$F(t)$$
 be hariodic function with provided T

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Let $F(t)$ = $F(t)$, then

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 $F(t)$

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Initial of Final value Theorem
(2) Initial vibe Troum! of Effer) - F(s) then
     lim F(2) = lim = F(2)
  They we had that
              1 (F(0) = AF(0) - F(0)
            [enf(t)dt = sFD)-F(0)
              taking limit a - 000 both sides
          In [ = + F(1) H = lim [ 5 F(2) - F(0)]
           The en Floot = him sets) - F(0)
            $ $ F(8) = F(0)/ QUIN
            Sm 8F(8) - lim F(t)
 2) Final value Theorem: If 2 (F(+)) = F(A)
       lim F(t) = lim SF(x)
 Proof - rates has some both side
      In Joe st F'(+) dt = for [sf(s) - F(0)]
         P F (+) dt = lim sf(s) - F(0)
      F(t) |_{0}^{\infty} = \lim_{s \to 0} sF(s) - F(0)
\lim_{s \to 0} F(t) - F(0) = \lim_{s \to 0} sF(s) - F(0)
           hm F(t) = hm 8F(s)
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Invoke Laplace Transform

Laplace Invoke Laplace Transform

(a) L' (
$$\frac{1}{16}$$
) = F(t)

(b) L' ($\frac{1}{16}$) = $\frac{1}{16}$ ($\frac{1}{16}$) = F(t)

(c) L' ($\frac{1}{16}$) = $\frac{1}{16}$ ($\frac{1}{16}$) = $\frac{1}{16}$ ($\frac{1}{16}$) = F(t)

(d) L' ($\frac{1}{16}$) = F(t)

(e) L' ($\frac{1}{16}$) = F(t)

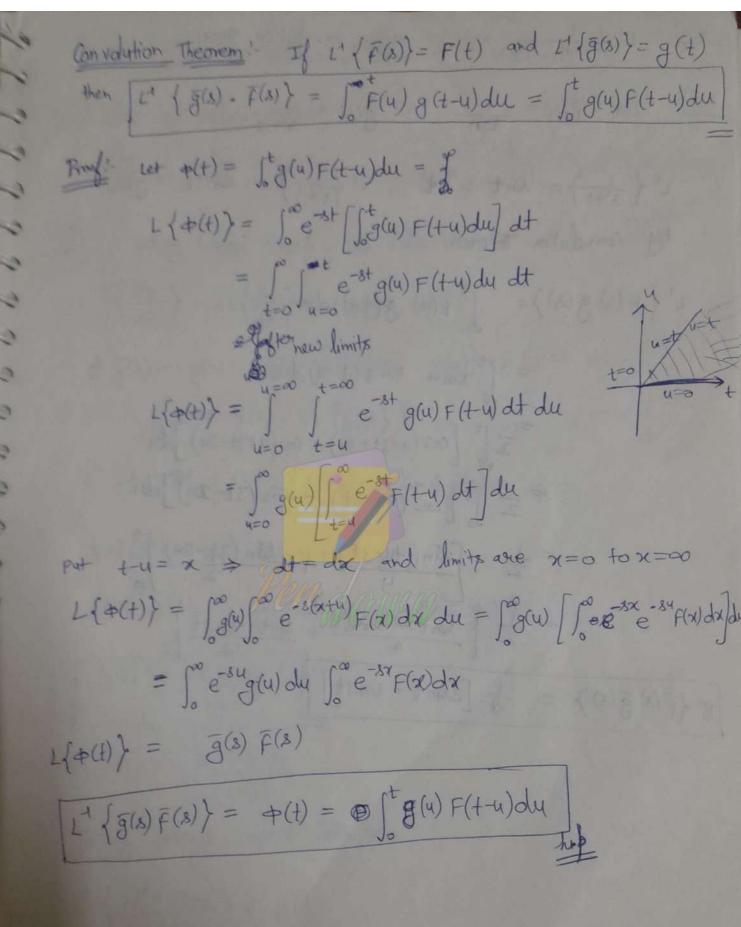
(f) L' ($\frac{1}{16}$) = F(t)

(f) L' ($\frac{1}{16}$) = F(t)

(g) L' ($\frac{1}{16}$) = F(t)

(5) L1 (F(x)) = [+F(t) dt

$$\begin{array}{c} \text{Complex} \\ \text{D} \quad \text{L'} \left(\frac{1}{(M \times 2)(8 - 3)} \right) \\ \text{O} \quad \text{L'} \left(\frac{1}{(M \times 2)(8 - 3)} \right) = \frac{A}{M \times 2} + \frac{R}{M \times 3} \Rightarrow A(8 - 3) + B(8 + 2) = 1 \\ \text{D} \quad \text{Put } A = 3 \text{ and } S = -2 \\ \text{D} \quad \text{Put } A$$



wing Convolution Theorem. W) Let F(x) = 1/2 (x) = 1/2+9 1' | sty = sint = (t) L' (1) = sin 3t = g(t) by Convolution Theorem 2 (F(w) g(x)) = [+ F(u) g(+u) du = It sinu sin3 (t-4) du = 1 (cos (u-3++34) - cos (u+3+-34) du = \frac{1}{2} [t [cos (44-3t) - cos (3t-24)] d4 = $\frac{1}{2}$ $\int \frac{\sin(4u-3t)}{4} + \frac{\sin(3t-2u)}{2} \Big]^{t}$ = \frac{1}{2} \left[\frac{\sint - \sin 3t}{4} + \frac{\sint - \sin 3t}{7} \right] [= (F(A) g(A)) = & [3sint - sinst]

D solve by Laplace Method

$$\frac{d^2y}{dt^2} - 2\frac{dy}{dt} + y = e^{\frac{t}{2}}$$

$$y(0)=2$$

 $y'(0)=-1$

$$s^{2} \overline{y(s)} - s y(0) - y'(0) - 2 \left[s \overline{y(s)} - y(0) \right] + \overline{y(s)} = \frac{1}{s+1}$$

(where $\overline{y(s)} = 1 \left\{ y(t) \right\}$)

$$\overline{g}(8)\left[8^2-28+1\right]-28+1+4=\frac{1}{8+1}$$

$$(8-1)^2 \overline{y}(8) = 1 + 28 - 5 = 28^2 - 78 + 6$$

$$y(s) = \frac{2s^2 - 7s + 6}{(s-1)^3}$$

$$2\{y(t)\} = \frac{2s^2 - 7s + 6}{(s-1)^3}$$

Taking Inverse Laplace both side

$$L^{1}\left(\frac{28^{2}-78+6}{(8+)^{3}}\right)=y(t)$$

using partial fraction

$$\frac{28^2 - 78 + 6}{(3-1)^3} = \frac{2}{8+1} - \frac{3}{(8-1)^2} + \frac{4}{(3-1)^3}$$

$$y(t) = \frac{1}{4} \left(\frac{2}{8-1} \right) - \frac{1}{8-1} \left(\frac{3}{8-1} \right)^{2} + \frac{1}{4} \left(\frac{4}{8-1} \right)^{3}$$

$$= 2e^{t} - 3e^{t} \cdot t + 4e^{t} \cdot t^{2}$$

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

