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$$\begin{cases} \frac{\partial}{\partial t} r^k p = D \frac{\partial^2}{\partial r^2} r^k p \\ \frac{\partial}{\partial t} r^k T = a \frac{\partial^2}{\partial r^2} r^k T \end{cases} \quad \begin{aligned} p &= p(r, t), \quad T = T(r, t) \\ p(r, 0) &= p_\infty, \quad T(r, 0) = T_\infty \end{aligned}$$

make Laplace transform:

$$P(r, s) = \int_0^\infty p(r, t) e^{-st} dt$$

$$\Theta(r, s) = \int_0^\infty T(r, t) e^{-st} dt$$

$$P(r, s) = \left[ \frac{pe^{-st}}{-s} \right]_0^\infty - \int_0^\infty \frac{dp}{dt} \frac{e^{-st}}{-s} dt$$

$$= \cancel{\frac{p(0)}{-s}} + \frac{1}{s} \int_0^\infty \frac{dp}{dt} e^{-st} dt \quad \therefore p(r, 0) = p_\infty$$

$$\therefore \int_0^\infty \frac{dp}{dt} e^{-st} dt = sP(r, s) - p_\infty$$

$$\text{similarly, } \int_0^\infty \frac{dT}{dt} e^{-st} dt = s\Theta(r, s) - T_\infty$$

$$\therefore \begin{cases} \frac{d^2}{dr^2} r^k P = \frac{r}{D} [sP - p_\infty] \\ \frac{d^2}{dr^2} r^k \Theta = \frac{r}{a} [s\Theta - T_\infty] \end{cases}$$

Laplace method:

$$(a_n + b_n x) \frac{d^n y}{dx^n} + \dots + (a_0 + b_0 x) y = 0$$

$$\text{let } y = \int_C z(t) e^{xt} dt$$

$$\frac{d^n y}{dx^n} = \int_C z(t) e^x e^{xt} dt$$

$$\text{Let } P(t) = a_n t^n + \dots + a_0$$

$$Q(t) = b_n t^n + \dots + b_0$$

$$\therefore \int_C z(t) e^{xt} (P(t) + x Q(t)) dt = 0$$

$$0 = \int_C z(t) P(t) e^{xt} dt + \int_C z(t) Q(t) x e^{xt} dt$$

$$= \int_C z(t) P(t) e^{xt} dt + [z(t) Q(t) e^{xt}]_1 - \int_C \frac{d}{dt} (z(t) Q(t)) e^{xt} dt$$

$$= \int_C [z(t) P(t) - \frac{d}{dt} (z(t) Q(t))] e^{xt} dt + [z(t) Q(t) e^{xt}]_1$$

if  $C$  is chosen so that  $[z(t) Q(t) e^{xt}]_1 = 0$

$$\text{then } [z(t) P(t) - \frac{d}{dt} (z(t) Q(t))] = 0$$

$$\frac{d}{dt} zQ = zP$$

$$\frac{dzQ}{zQ} = \frac{P}{Q} dt$$

$$\ln zQ = \int \frac{P}{Q} dt + \alpha'$$

$$\therefore z(t) = \frac{\alpha}{Q(t)} e^{\int \frac{P(e)}{Q(e)} dt}$$

$$rP'' + 2P' - brP = -\frac{P}{D} \quad , \quad b = \frac{s}{D}$$

$$\text{homogeneous solution} \Rightarrow rP'' + 2P' - brP = 0$$

$$P(t) = rt$$

$$Q(t) = t^{-b} \quad \int \frac{1}{t^{-b}} dt = \frac{1}{-b} t^{-b+1} = \alpha$$

$$\therefore z(t) = \frac{\alpha}{t^{-b}} e^{\int (\frac{1}{t+b} + \frac{1}{t-b}) dt} = \alpha$$

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$$t(t) Q(t)e^{rt} = \alpha(t-b)e^{rt}, \text{ choose } -C = [-Jb, Jb]$$

$$\therefore P = \int_{-Jb}^{Jb} \alpha e^{rt} dt = \frac{\alpha}{r} [e^{rJb} - e^{-rJb}]$$

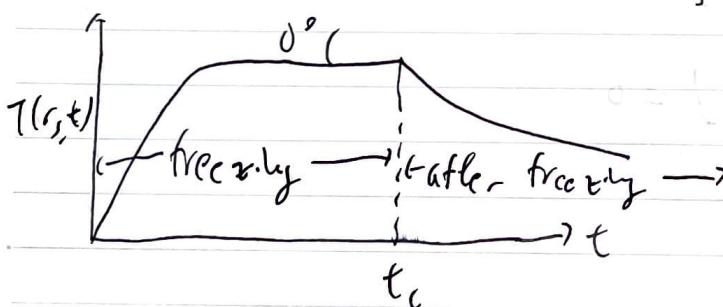
$$r \rightarrow \infty, \text{ should be finite, } \therefore P = \frac{\alpha}{r} e^{-rJb} = \frac{A}{r} e^{-\sqrt{\frac{Q}{\alpha}} r}$$

particular solution:

$$P_p = \frac{P_\infty}{s}$$

$$\therefore P = \frac{A}{r} e^{-\sqrt{\frac{Q}{\alpha}} r} + \frac{P_\infty}{s}$$

$$\text{similarly, } \theta = \frac{B}{r} e^{-\sqrt{\frac{Q}{\alpha}} r} + \frac{T_\infty}{s}$$



$$\textcircled{1} \quad T(r, t) = T_\infty + (T_0 - T_\infty)(1 - e^{-kt}) = T_\infty + (T_0 - T_\infty) G(t)$$

$$\textcircled{2} \quad P_{sat}(T) = P_\infty(1 + nT + mT^2) \Rightarrow P_{sat}(T) = P_\infty[1 + n(T_\infty + (T_0 - T_\infty)G(t)) + m(T_\infty^2 + 2T_\infty(T_0 - T_\infty)G(t)) + (T_0 - T_\infty)^2 G^2(t)]$$

$$P(\infty, t) = P_\infty, \quad T(\infty, t) = T_\infty$$

$$+ m(T_\infty^2 + 2T_\infty(T_0 - T_\infty)G(t))$$

$$+ (T_0 - T_\infty)^2 G^2(t)]$$

basic Laplace transform:

$$\int_0^\infty e^{st} e^{-st} dt \\ = \frac{1}{1-s} [e^{(1-s)t}]_0^\infty \\ = \frac{1}{1-s} = \frac{1}{s-1} \quad s > 1$$

$$\int_0^\infty e^{at} e^{-st} dt \\ = \frac{1}{s-a}, \quad s > a$$

Laplace transform of ① and ②

$$\theta(r, s) = \frac{T_\infty}{s} + (T_0 - T_\infty) \left( \frac{1}{s} - \frac{1}{s+K} \right)$$

$$P(r, s) = \frac{T_\infty}{s} + n \frac{\rho_\infty T_\infty}{s} + n \rho_\infty (T_0 - T_\infty) \left( \frac{1}{s} - \frac{1}{s+K} \right)$$

$$+ m \frac{\rho_\infty T_\infty}{s} + 2m \rho_\infty T_\infty (T_0 - T_\infty) \left( \frac{1}{s} - \frac{1}{s+K} \right)$$

$$+ m \rho_\infty (T_0 - T_\infty)^2 \left( \frac{1}{s} - \frac{2}{s+K} + \frac{1}{s+2K} \right)$$

$$= \frac{T_\infty}{s} + n \rho_\infty T_0 \cdot \frac{1}{s} - n \rho_\infty (T_0 - T_\infty) \cdot \frac{1}{s+K}$$

$$+ m \rho_\infty [T_\infty (2T_0 - T_\infty) + (T_0 - T_\infty)^2] \frac{1}{s}$$

$$+ m \rho_\infty [-2T_\infty (T_0 - T_\infty) - 2(T_0 - T_\infty)^2] \frac{1}{s+K}$$

$$+ m \rho_\infty (T_0 - T_\infty)^2 \frac{1}{s+2K}$$

$$= \frac{T_\infty}{s} + \frac{n \rho_\infty T_\infty}{s} + n \rho_\infty (T_0 - T_\infty) \frac{1}{s} - n \rho_\infty (T_0 - T_\infty) \frac{1}{s+2K}$$

$$+ m \rho_\infty T_0 \frac{1}{s} + m \rho_\infty (-2T_0^2) \frac{1}{s+K} + m \rho_\infty (T_0 - T_\infty)^2 \frac{1}{s+2K}$$

$$= \frac{T_0}{s} + (n \rho_\infty T_0 + m \rho_\infty T_0^2) \frac{1}{s} - (n \rho_\infty (T_0 - T_\infty) + m \rho_\infty T_0^2) \frac{1}{s+K}$$

$$+ m \rho_\infty (T_0 - T_\infty)^2 \frac{1}{s+2K}$$

$$= \frac{T_0}{s} + G_1 \frac{1}{s} - G_2 \frac{1}{s+K} + G_3 \frac{1}{s+2K}$$

$$G_1 = \rho_\infty (n + m T_0)$$

$$G_3 = m \rho_\infty (T_0 - T_\infty)^2$$

$$G_2 = \rho_\infty (n (T_0 - T_\infty) + 2m T_0^2)$$

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subs them into the solution to find A and B

$$\therefore A = \left[ G_1 \frac{1}{s} - G_2 \frac{1}{s+k} + G_3 \frac{1}{s+2k} \right] r_s e^{\sqrt{\alpha} r_s}$$

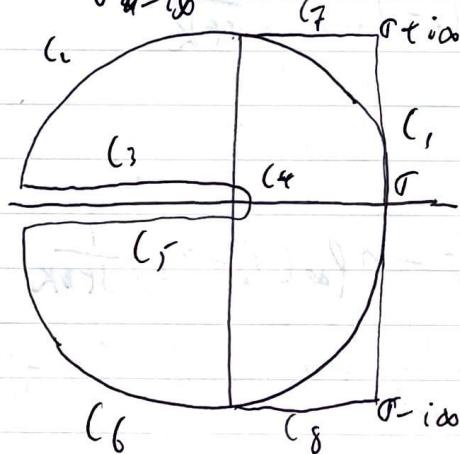
$$B = (T_0 - T_\infty) \left( \frac{1}{s} - \frac{1}{s+k} \right) r_s e^{\sqrt{\alpha} r_s}$$

$$\therefore P(r, s) = \frac{P_\infty}{s} + \frac{1}{r} \left[ G_1 \frac{1}{s} - G_2 \frac{1}{s+k} + G_3 \frac{1}{s+2k} \right] e^{-\sqrt{\alpha}(r-r_s)}$$

$$\Theta(r, s) = \frac{T_\infty}{s} + (T_0 - T_\infty) \frac{r_s}{r} \left( \frac{1}{s} - \frac{1}{s+k} \right) e^{-\sqrt{\alpha}(r-r_s)}$$

advanced Laplace transform:

$$\int_{\sigma-i\infty}^{\sigma+i\infty} e^{-\sqrt{\alpha}s} e^{st} ds = ? \quad , \quad a \text{ is real}$$



let branch cut of  $\sqrt{s}$  by negative axis?

~~$$\therefore \oint e^{-\sqrt{\alpha}s} e^{st} ds = 0$$~~

$C_2$  and  $C_6$

$$\text{let } s = Re^{i\theta}$$

$$e^{-\sqrt{\alpha}Re^{i\theta}} e^{st} = Re^{tRe^{i\theta}}$$

$$|R| [e^{-\sqrt{\alpha}Re^{i\theta}} e^{tRe^{i\theta}}] = e^{R(\cos \theta - \sqrt{\alpha} \sin \theta)}$$

$\therefore$  for (2),  $\cos \theta < 0$  ( $\frac{\pi}{2} \leq \theta < \pi$ ),  $\cos \frac{\theta}{2} > 0$

for (6),  $\cos \theta < 0$  ( $-\frac{\pi}{2} < \theta \leq -\frac{\pi}{2}$ ),  $\cos \frac{\theta}{2} > 0$

$$\therefore \text{as } R \rightarrow \infty, \int_{C_0 + C_R} e^{-\sqrt{R}s} e^{st} ds = 0$$

same argument can be applied to (7) and (8)

(4)

$$s = Re^{i\theta} \quad -\frac{\pi}{2} < \theta < \frac{\pi}{2}$$

$$\therefore \int_{C_4} e^{-\sqrt{R}s} e^{\frac{i\theta}{R}} e^{Re^{i\theta}} d\theta \rightarrow 0$$

(5)

$$s = e^{i\pi} x \quad ds = e^{i\pi} dx$$

let  $x = -x$

$dx = -dx$

let  $x = u$

$dx = du$

$$\begin{aligned} & \int_{-\infty}^0 e^{-i\sqrt{R}x} e^{-xt} dx = \int_{+\infty}^0 e^{-xt - i\sqrt{R}x} dx \\ &= \int_{-\infty}^0 e^{-u^2 t} e^{-i\sqrt{R}u} \cdot 2u du \quad = - \int_{-\infty}^0 e^{xt + i\sqrt{R}x} dx \\ &= \int_{-\infty}^0 e^{-t(u + \frac{i\sqrt{R}u}{2t})^2 - \frac{a}{4t}} \cdot 2u du \quad = \int_{-\infty}^0 e^{xt + i\sqrt{R}x} dx \\ &= \int_{-\infty}^0 e^{-tu^2 - \frac{a}{4t}e^{-2t}} \cdot 2u du \quad = \int_{-\infty}^0 e^{u^2 t + i\sqrt{R}u} \cdot 2u du \end{aligned}$$

$$2(tu - \frac{i\sqrt{R}u}{2t}) du = 2 \int_{-\infty}^0 e^{t(u + \frac{i\sqrt{R}u}{2t})^2 - \frac{a}{4t}u} du \quad \text{let } v = u + \frac{i\sqrt{R}u}{2t}$$

$$= \int_{-\infty}^0 e^{-tu^2 - \frac{a}{4t}e^{-2t}} \cdot 2u du + I_1 = 2e^{-\frac{a}{4t}e^{-2t}} \int_{-\infty}^{\frac{i\sqrt{R}}{2t}} e^{tv^2} v du \quad dv = du$$

$$= \int_{-\infty}^0 e^{-tv^2} dy \cdot e^{-\frac{a}{4t}e^{-2t}} + I_1 = 2e^{-\frac{a}{4t}e^{-2t}} \int_{\frac{a}{4t}}^{\infty} e^{ty} dy \quad \text{let } y = v^2$$

$$= -\frac{1}{t} [e^{\frac{a}{4t}e^{-2t}} - 0] e^{-\frac{a}{4t}e^{-2t}} + I_1 = -\frac{1}{t} + I_1 \quad dy = 2vdu$$

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C<sub>r</sub>

$$s = e^{-i\alpha} x \quad ds = e^{-i\alpha} dx$$

$$\int_0^\infty e^{i\sqrt{a}x} e^{-xt} dx \quad ; \quad \int s = e^{-i\frac{\alpha}{\sqrt{a}}} \sqrt{x} = -i\sqrt{x}$$

$$s = e^{-i\alpha} x = -x$$

C<sub>3</sub> + C<sub>5</sub>

$$e^{i\alpha} \int_0^\infty e^{-i\sqrt{a}x} e^{-xt} + e^{-i\alpha} \int_0^\infty e^{i\sqrt{a}x} e^{-xt} dx$$

$$= - \left[ \int_0^\infty (e^{i\sqrt{a}x} - e^{-i\sqrt{a}x}) e^{-xt} dx \right] \quad \text{let } x=u$$

$$= - \int_0^\infty (e^{i\sqrt{a}u} - e^{-i\sqrt{a}u}) e^{-ut} 2udu$$

$$= -\frac{1}{2} \int_{-\infty}^\infty (e^{i\sqrt{a}u} - e^{-i\sqrt{a}u}) e^{-ut} 2udu, \quad \text{even function}$$

C<sub>1</sub> + C<sub>3</sub> + C<sub>5</sub>

$$\int_{t-i\infty}^{t+i\infty} e^{-\sqrt{a}s} e^{st} ds = \frac{1}{2} \int_{-\infty}^\infty (e^{i\sqrt{a}u} - e^{-i\sqrt{a}u}) e^{-tu} 2udu$$

$$= i \int_{-\infty}^\infty \sin(i\sqrt{a}u) e^{-tu} 2udu$$

$$= i \mathbb{I} \left[ \int_{-\infty}^\infty e^{-tu} e^{i\sqrt{a}u} 2udu \right]$$

$$= i \mathbb{I} \left[ \int_{-\infty}^\infty e^{-t(u - \frac{i\sqrt{a}}{2\pi})^2 - \frac{a}{4\pi t}} 2udu \right]$$

$$= i \mathbb{I} \left[ \int_{-\infty}^\infty e^{-tu} e^{-\frac{a}{4\pi t}} 2(u + \frac{i\sqrt{a}}{2\pi}) du \right]$$

$$\begin{aligned}
 &= i \int_{-\infty}^{\infty} e^{-t u^2 - \frac{q}{4c} u} e^{-2u} du + \int_{-\infty}^{\infty} e^{-t u^2 - \frac{q}{4c} u} e^{-2u} \frac{i\sqrt{a}}{c} du \\
 &= i \int_{-\infty}^{\infty} e^{-\frac{q}{4c} u} e^{-2u} \cdot i \frac{\sqrt{a}}{c} du \\
 &= i \frac{\sqrt{a}}{c^{3/2}} e^{-\frac{q}{4c} u}
 \end{aligned}$$

$$\begin{aligned}
 L^{-1}[e^{-\sqrt{a}s}] &= \frac{1}{i\sqrt{a}} \int_{-i\infty}^{i\infty} e^{-\sqrt{a}s} e^{sc} ds \\
 &= \frac{1}{2} \sqrt{\frac{q}{\pi}} \frac{1}{c^{3/2}} e^{-\frac{q}{4c}}
 \end{aligned}$$

$$L^{-1}[e^{-\sqrt{\frac{q}{a}}(r-r_s)}] = L^{-1}[e^{-\sqrt{\frac{(r-r_s)^2}{a}}}] = \frac{1}{2} \frac{r-r_s}{\sqrt{a\pi}} \frac{1}{c^{3/2}} e^{-\frac{(r-r_s)^2}{ac}}$$

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

$$L^{-1}\left[\frac{1}{stK}\right] = e^{-Kt}$$

$$L^{-1}\left[\frac{1}{s+K}\right] = e^{-Kt}$$

$$L^{-1}\left[\frac{1}{s} e^{-\sqrt{\frac{q}{a}}(r-r_s)}\right] = \int_0^t \frac{1}{i} \frac{r-r_s}{\sqrt{a\pi}} \frac{1}{c^{3/2}} e^{-\frac{(r-r_s)^2}{ac}} dy$$

$$= \frac{1}{i\pi} \frac{r-r_s}{\sqrt{a\pi}} \int_{\infty}^{\frac{1}{c}t} e^{-\frac{(r-r_s)^2}{ac}u} du$$

$$= \frac{1}{\sqrt{a}} \int_{\infty}^{\frac{r-r_s}{\sqrt{a}}} e^{-v^2} dv$$

$$= \frac{1}{\sqrt{a}} \int_{\frac{r-r_s}{\sqrt{a}}}^{\infty} e^{-v^2} dv$$

$$= \frac{1}{2} \operatorname{erfc}\left(\frac{r-r_s}{\sqrt{at}}\right)$$

$$u = \frac{1}{\sqrt{y}}, \quad y = \frac{1}{u^2}$$

$$du = -\frac{1}{u^3} \frac{1}{c^{3/2}} du$$

$$u = \frac{\sqrt{a}}{r-r_s} v$$

$$du = \frac{\sqrt{a}}{r-r_s} dv$$

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$$\begin{aligned}
 L^{-1}\left[\frac{1}{s\omega_n} e^{-\sqrt{\frac{b}{a}}(r-r_s)}\right] &= \int_0^t e^{-k(t-\theta)y} \frac{1}{\sqrt{\pi}} \frac{r-r_s}{y^{3/2}} e^{-\frac{(r-r_s)^2}{ay}} dy \\
 &= e^{-kt} \cdot \frac{1}{2} \frac{r-r_s}{\sqrt{\pi}} \int_0^t \frac{1}{y^{3/2}} e^{-\frac{(r-r_s)^2}{ay}} e^{ky} dy \\
 &= e^{-kt} \cdot \frac{1}{2} \frac{r-r_s}{\sqrt{\pi}} \int_0^{\frac{1}{\sqrt{a}}t} -e^{-\frac{(r-r_s)^2}{a}u^2 + \frac{ku^2}{a}} du
 \end{aligned}$$

$$\int_0^T e^{-ax^2 - \frac{b^2}{4x}} dx = I$$

$$I = \int_0^T e^{-(ax + \frac{b}{2x})^2 + 2ab} dx = \int_0^T e^{-(ax - \frac{b}{2x})^2 - 2ab} dx$$

$$\text{let } u = \frac{\sqrt{a}}{b}x, \quad du = \frac{\sqrt{a}}{b} dx$$

$$\therefore I = \int_0^{\frac{\sqrt{a}}{b}T} e^{-ab(u + \frac{1}{u})^2 + 2ab} \frac{\sqrt{b}}{a} du = \int_0^{\frac{\sqrt{a}}{b}T} e^{-ab(u - \frac{1}{u})^2 - 2ab} \frac{\sqrt{b}}{a} du$$

$$\begin{aligned}
 2\sqrt{\frac{b}{a}}I &= e^{2ab} \int_0^{\frac{\sqrt{a}}{b}T} e^{-ab(u + \frac{1}{u})^2} du + e^{-2ab} \int_0^{\frac{\sqrt{a}}{b}T} e^{-ab(u - \frac{1}{u})^2} du \\
 &= e^{2ab} \int_0^{\frac{\sqrt{a}}{b}T} \left(1 - \frac{1}{u^2}\right) e^{-ab(u + \frac{1}{u})^2} du + e^{-2ab} \int_0^{\frac{\sqrt{a}}{b}T} \left(1 + \frac{1}{u^2}\right) e^{-ab(u - \frac{1}{u})^2} du \\
 &\quad + \int_0^{\frac{\sqrt{a}}{b}T} \frac{1}{u^2} e^{-ab(u + \frac{1}{u})^2} du - \int_0^{\frac{\sqrt{a}}{b}T} \frac{1}{u^2} e^{-ab(u - \frac{1}{u})^2} du
 \end{aligned}$$

~~$$\text{let } v = u + \frac{1}{u}, \quad w = u - \frac{1}{u}$$~~

$$dv = \left(1 - \frac{1}{u^2}\right) du, \quad dw = \left(1 + \frac{1}{u^2}\right) du$$

$$= e^{2ab} \int_{\infty}^{\frac{\sqrt{a}}{b}T + \frac{\sqrt{b}}{a}L} e^{-abv^2} dv + e^{-2ab} \int_{-\infty}^{\frac{\sqrt{a}}{b}T - \frac{\sqrt{b}}{a}L} e^{-abw^2} dw$$

$$\text{let } v = \frac{y}{\sqrt{ab}} \quad \frac{dv}{dy} = \frac{dy}{\sqrt{ab}}$$

$$= \frac{1}{\sqrt{ab}} e^{2ab} \int_{\infty}^{ab(T+\frac{1}{T})} e^{-y^2} dy + \frac{1}{\sqrt{ab}} e^{-2ab} \int_{-\infty}^{ab(T-\frac{1}{T})} e^{-y^2} dy$$

$$\begin{aligned} \text{or } I &= \frac{e^{2ab}}{a} \int_0^T \left( a - \frac{b}{v^2} \right) e^{-(ax + \frac{b}{v^2})^2} dx + \frac{e^{-2ab}}{a} \int_0^T \left( a + \frac{b}{v^2} \right) e^{-(ax + \frac{b}{v^2})^2} dx \\ &= \frac{e^{2ab}}{a} \int_{\infty}^{aT + \frac{b}{T}} e^{-u^2} du + \frac{e^{-2ab}}{a} \int_{-aT - \frac{b}{T}}^{aT - \frac{b}{T}} e^{-u^2} du \\ &= \frac{e^{2ab}}{a} \cdot \frac{-\sqrt{\pi}}{2} + \frac{e^{2ab}}{a} \int_0^{aT + \frac{b}{T}} e^{-u^2} du + \frac{e^{-2ab}}{a} \cdot \frac{\sqrt{\pi}}{2} + \frac{e^{-2ab}}{a} \int_0^{aT - \frac{b}{T}} e^{-u^2} du \\ &= \frac{\sqrt{\pi}}{2a} \left[ e^{-2ab} - e^{2ab} + e^{2ab} \operatorname{erf}\left(aT + \frac{b}{T}\right) + e^{-2ab} \operatorname{erf}\left(aT - \frac{b}{T}\right) \right] \\ \therefore e^{2ab} \operatorname{erf}\left(aT + \frac{b}{T}\right) + e^{-2ab} \operatorname{erf}\left(aT - \frac{b}{T}\right) &= \frac{4a}{\sqrt{\pi}} I + e^{2ab} - e^{-2ab} \end{aligned}$$

$$\therefore I = \frac{-\sqrt{\pi}}{4a} \left[ e^{2ab} \operatorname{erfc}\left(aT + \frac{b}{T}\right) + e^{-2ab} \operatorname{erfc}\left(aT - \frac{b}{T}\right) \right]$$

alternatively,  $I = \frac{-\sqrt{\pi}}{4a} \left[ e^{2ab} \operatorname{erfc}\left(ab(T + \frac{1}{T})\right) + e^{-2ab} \operatorname{erfc}\left(ab(T - \frac{1}{T})\right) \right]$

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Laplace transform of  $e^{at} \operatorname{erf}(J\sqrt{t})$

$$\frac{2}{\sqrt{\pi}} \int_0^\infty e^{at} \int_0^{\sqrt{at}} e^{-u^2} du e^{-st} dt$$

$$= \frac{2}{\sqrt{\pi}} \int_0^\infty \int_0^{\sqrt{at}} e^{-u^2} du \cdot e^{(a-s)t} dt$$

$$= \frac{2}{\sqrt{\pi}} \left[ \frac{1}{a-s} \left[ \int_0^{\sqrt{at}} e^{-u^2} du \cdot e^{(a-s)t} \right]^\infty - \frac{1}{a-s} \int_0^\infty e^{-at} \frac{1}{2} \int_0^a e^{(a-s)t} dt \right]$$

$$= -\frac{2}{\sqrt{\pi}} \frac{1}{a-s} \int_0^\infty t^{-\frac{1}{2}} e^{-st} dt \quad u = \frac{ts}{\sqrt{a}}, du = \frac{s}{\sqrt{a}} dt$$

$$= -\frac{2}{\sqrt{\pi}} \frac{1}{a-s} \int_0^\infty \sqrt{\frac{s}{u}} e^{-u} \frac{du}{\sqrt{s}}$$

$$= \frac{2}{\sqrt{\pi}} \frac{1}{\sqrt{s(s-a)}} \int_0^\infty u^{-\frac{1}{2}} e^{-u} du$$

$$= \frac{\sqrt{a}}{\sqrt{s(s-a)}}$$


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Laplace transform of  $e^{ax} \operatorname{erfc}(a\sqrt{x})$

$$\operatorname{erfc}(a\sqrt{x}) = \frac{2}{\sqrt{\pi}} \int_{a\sqrt{x}}^\infty e^{-u^2} du$$

$$\int_0^\infty e^{axt} \cdot \frac{2}{\sqrt{\pi}} \int_{a\sqrt{t}}^\infty e^{-u^2} du e^{-st} dt$$

$$= \frac{2}{\sqrt{\pi}} \int_0^\infty \int_{a\sqrt{t}}^\infty e^{-u^2} du \cdot e^{(a-s)t} dt$$

$$= \frac{2}{\sqrt{\pi}} \left[ \left[ \frac{1}{a-s} \int_{a\sqrt{t}}^\infty e^{-u^2} du \cdot e^{(a-s)t} \right]^\infty + \frac{1}{a-s} \int_0^\infty e^{-at} \cdot \frac{a}{\sqrt{t}} e^{(a-s)t} dt \right]$$

$$= \frac{2}{\sqrt{\pi}} \frac{1}{a-s} \int_0^\infty e^{-u^2} du + \frac{a}{\sqrt{\pi}} \frac{1}{a-s} \int_0^\infty t^{-\frac{1}{2}} e^{-st} dt$$

$$= \frac{1}{s-a^2} \quad \text{#} \quad \frac{a}{s-a^2} \frac{1}{\sqrt{s}}$$

$$= \frac{1}{(s+a\sqrt{s})(s-a\sqrt{s})} \left( \frac{\sqrt{s}+a}{\sqrt{s}} \right)$$

$$= \frac{1}{s+a\sqrt{s}} \quad \text{#}$$

also,  $U(1) - L(e^{at} \operatorname{erfc}(at)) = L(1 - e^{at} \operatorname{erfc}(at))$

$$= \frac{1}{s} - \frac{1}{s+a\sqrt{s}}$$

$$= \frac{a\sqrt{s}}{s(s+a\sqrt{s})} = \frac{a}{s(s+a\sqrt{s})}$$

Laplace transform of  $e^{-ax} \operatorname{erf}(\sqrt{(b-a)x})$  and

$$\frac{e^{-ax}}{\sqrt{a}x} + \sqrt{a-b} e^{-bx} \operatorname{erf}(\sqrt{a-b}x)$$

$$L(e^{-at} \operatorname{erf}(\sqrt{(b-a)t}))$$

$$= \frac{2}{\sqrt{\pi}} \int_0^\infty \int_0^{\sqrt{(b-a)t}} e^{-u^2} du \cdot e^{-(at+s)t} dt$$

$$= \frac{2}{\sqrt{\pi}} \left[ \frac{-1}{a+s} \left[ \int_0^{\sqrt{(b-a)t}} e^{-u^2} du \cdot e^{-(at+s)t} \right] \right]_0^\infty + \frac{1}{a+s} \int_0^\infty \frac{1}{2} \sqrt{\frac{b-a}{t}} e^{-(b-a)t} e^{-(at+s)t} dt$$

$$= \frac{1}{\sqrt{\pi}} \frac{\sqrt{b-a}}{a+s} \int_0^\infty t^{-\frac{1}{2}} e^{-(b+s)t} dt$$

$$u = (b+s)t$$

$$= \frac{1}{\sqrt{\pi}} \frac{\sqrt{b-a}}{a+s} \frac{1}{\sqrt{b+s}} \int_0^\infty u^{-\frac{1}{2}} e^{-u} du$$

$$du = (b+s)dt$$

$$= \frac{\sqrt{b-a}}{(a+s) \sqrt{b+s}}$$

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$$\begin{aligned} L\left(\frac{e^{-at}}{\sqrt{at}}\right) &= \int_0^\infty \frac{1}{\sqrt{a}} t^{-\frac{1}{2}} e^{-(a+s)t} dt & u = (a+s)t \\ &= \frac{1}{\sqrt{a}} \frac{1}{\sqrt{a+s}} \int_0^\infty u^{-\frac{1}{2}} e^{-u} du \\ &= \frac{1}{\sqrt{a+s}} \end{aligned}$$

$$\begin{aligned} \therefore L\left(\frac{e^{-at}}{\sqrt{at}} + \sqrt{a-b} e^{-bu} \operatorname{erf}\left(\sqrt{(a-b)b} u\right)\right) &= \frac{1}{\sqrt{a+s}} + \frac{a-b}{(b+s)\sqrt{a+s}} \\ &= \frac{1}{\sqrt{a+s}} \cdot \frac{a+s}{b+s} = \frac{\sqrt{a+s}}{b+s} \end{aligned}$$

Laplace transform of  $2\sqrt{\frac{t}{a}}$

$$\begin{aligned} L\left(2\sqrt{\frac{t}{a}}\right) &= \int_0^\infty \frac{2}{\sqrt{a}} t^{\frac{1}{2}} e^{-st} dt & u = st \\ &= \frac{2}{\sqrt{a}} \int_0^\infty \sqrt{\frac{u}{s}} e^{-u} \frac{du}{s} & du = s dt \\ &= \frac{1}{s\sqrt{s}} \frac{2}{\sqrt{a}} \int_0^\infty u^{\frac{1}{2}} e^{-u} du \\ &= \frac{1}{s\sqrt{s}} \end{aligned}$$

$$L^{-1}\left(\frac{1}{s\sqrt{a+s}} e^{-\sqrt{as}}\right)$$

$$\begin{aligned} L^{-1}\left(\frac{1}{s\sqrt{a+s}}\right) &= \frac{1}{\sqrt{a}} \operatorname{erf}\left(\sqrt{ax}\right) \\ L^{-1}\left(e^{-\sqrt{as}}\right) &= \frac{1}{\sqrt{a}} \frac{1}{\sqrt{a+s}} e^{-\frac{b}{\sqrt{a+s}}} \end{aligned}$$

$$\therefore L^{-\epsilon} \left( \frac{1}{s} \frac{1}{a+s} e^{-\sqrt{b}s} \right)$$

$$= \int_0^T \frac{\sqrt{b}}{\sqrt{a}} \int_0^{\sqrt{a}t} e^{-u^2} du \cdot \frac{1}{(T-t)^{1/2}} e^{-\frac{b}{4(T-t)}} dt$$