

Table of Laplace Transforms

This table summarizes the general properties of Laplace transforms and the Laplace transforms of particular functions derived in Chapter 4.

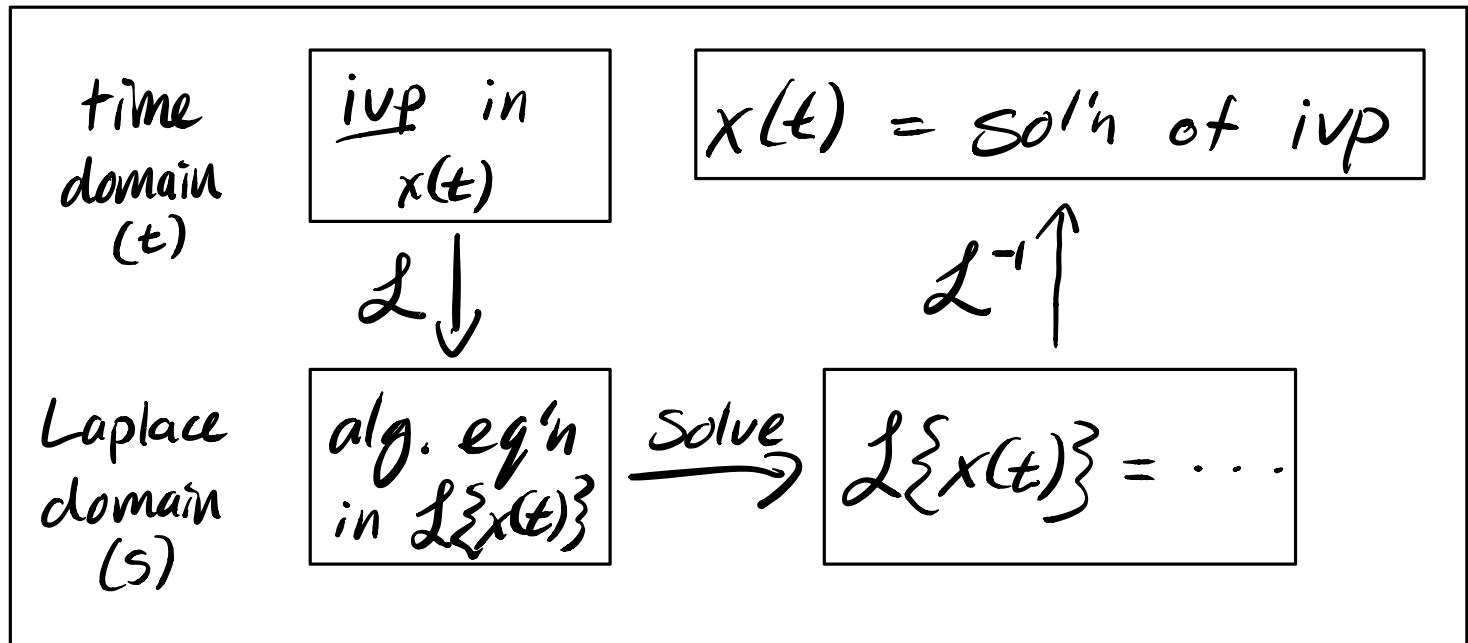
| Function | Transform | Function | Transform |
|-----------------------------------|---|---|----------------------------------|
| $f(t)$ | $F(s)$ | e^{at} | $\frac{1}{s-a}$ |
| $af(t) + bg(t)$ | $aF(s) + bG(s)$ | $t^n e^{at}$ | $\frac{n!}{(s-a)^{n+1}}$ |
| $f'(t)$ | $sF(s) - f(0)$ | $\cos kt$ | $\frac{s}{s^2 + k^2}$ |
| $f''(t)$ | $s^2 F(s) - sf(0) - f'(0)$ | $\sin kt$ | $\frac{k}{s^2 + k^2}$ |
| $f^{(n)}(t)$ | $s^n F(s) - s^{n-1}f(0) - \dots - f^{(n-1)}(0)$ | $\cosh kt$ | $\frac{s}{s^2 - k^2}$ |
| $\int_0^t f(\tau) d\tau$ | $\frac{F(s)}{s}$ | $\sinh kt$ | $\frac{k}{s^2 - k^2}$ |
| $e^{at} f(t)$ | $F(s-a)$ | $e^{at} \cos kt$ | $\frac{s-a}{(s-a)^2 + k^2}$ |
| $u(t-a)f(t-a)$ | $e^{-as} F(s)$ | $e^{at} \sin kt$ | $\frac{k}{(s-a)^2 + k^2}$ |
| $\int_0^t f(\tau)g(t-\tau) d\tau$ | $F(s)G(s)$ | $\frac{1}{2k^3}(\sin kt - kt \cos kt)$ | $\frac{1}{(s^2 + k^2)^2}$ |
| $tf(t)$ | $-F'(s)$ | $\frac{t}{2k} \sin kt$ | $\frac{s}{(s^2 + k^2)^2}$ |
| $t^n f(t)$ | $(-1)^n F^{(n)}(s)$ | $\frac{1}{2k}(\sin kt + kt \cos kt)$ | $\frac{s^2}{(s^2 + k^2)^2}$ |
| $\frac{f(t)}{t}$ | $\int_s^\infty F(\sigma) d\sigma$ | $u(t-a)$ | $\frac{e^{-as}}{s}$ |
| $f(t), \text{ period } p$ | $\frac{1}{1-e^{-ps}} \int_0^p e^{-st} f(t) dt$ | $\delta(t-a)$ | e^{-as} |
| 1 | $\frac{1}{s}$ | $(-1)^{\lfloor t/a \rfloor} \text{ (square wave)}$ | $\frac{1}{s} \tanh \frac{as}{2}$ |
| t | $\frac{1}{s^2}$ | $\left[\left[\frac{t}{a} \right] \right] \text{ (staircase)}$ | $\frac{e^{-as}}{s(1-e^{-as})}$ |
| t^n | $\frac{n!}{s^{n+1}}$ | | |
| $\frac{1}{\sqrt{\pi t}}$ | $\frac{1}{\sqrt{s}}$ | | |
| t^a | $\frac{\Gamma(a+1)}{s^{a+1}}$ | | |

4.2) Initial Value Problems

$$\mathcal{L}\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt$$

the Laplace transform of $f(t)$

Before we study this formal definition of the Laplace transform in Section 4.1, let's see how we can use the Table of Laplace Transforms (above and in the front cover of your textbook) to solve initial value problems like the ones in Chapter 2.



For the following examples, we will use the
these properties from the Table of Laplace
Transforms:

$$\textcircled{1} \quad \mathcal{L}\{f(t)\} = F(s)$$

$$\textcircled{2} \quad \mathcal{L}\{f'(t)\} = sF(s) - f(0)$$

$$\textcircled{3} \quad \mathcal{L}\{f''(t)\} = s^2F(s) - sf(0) - f'(0)$$

$$\textcircled{4} \quad \mathcal{L}\{1\} = \frac{1}{s}$$

$$\textcircled{5} \quad \mathcal{L}\{t\} = \frac{1}{s^2}$$

$$\textcircled{6} \quad \mathcal{L}\{e^{at}\} = \frac{1}{s-a}$$

$$\textcircled{7} \quad \mathcal{L}\{\cos kt\} = \frac{s}{s^2+k^2}$$

$$\textcircled{8} \quad \mathcal{L}\{\sin kt\} = \frac{k}{s^2+k^2}$$

$$\textcircled{9} \quad \mathcal{L}\{af(t) + bg(t)\} = a\mathcal{L}\{f(t)\} + b\mathcal{L}\{g(t)\}$$

(ie \mathcal{L} is linear) Note: $\mathcal{L}\{0\} = 0$

Examples:

$$(\#2) \quad x'' + 9x = 0, \quad x(0) = 3, \quad x'(0) = 4$$

Sol'n: First we will use the Chap. 2 technique.

$$\begin{array}{l|l} r^2 + 9 = 0 & x = c_1 \cos 3t + c_2 \sin 3t \\ r = \pm 3i & x' = -3c_1 \sin 3t + 3c_2 \cos 3t \end{array}$$

$$x(0) = 3: \quad c_1 + 0 = 3 \quad (c_1 = 3)$$

$$x'(0) = 4: \quad 0 + 3c_2 = 4 \quad (c_2 = 4/3)$$

$$\therefore \boxed{x(t) = 3 \cos 3t + \frac{4}{3} \sin 3t}$$

Now we will solve the i.v.p. using Laplace transforms.

$$\mathcal{L}\{x'' + 9x\} = \mathcal{L}\{0\}$$

$$X(s) = \mathcal{L}\{x(t)\}$$

$$\mathcal{L}\{x''\} + 9 \mathcal{L}\{x\} = 0$$

$$[s^2 X(s) - s x(0) - x'(0)] + 9 X(s) = 0$$

$$(s^2 + 9) X(s) - 3s - 4 = 0$$

$$X(s) = \frac{3s+4}{s^2+9}$$

$$X(s) = 3 \cdot \frac{s}{s^2+9} + \frac{4}{3} \cdot \frac{3}{s^2+9}$$

$$\mathcal{L}^{-1}\{X(s)\} = \mathcal{L}^{-1}\left\{3 \cdot \frac{s}{s^2+9} + \frac{4}{3} \cdot \frac{3}{s^2+9}\right\}$$

$$x(t) = 3 \cdot \mathcal{L}^{-1}\left\{\frac{s}{s^2+9}\right\} + \frac{4}{3} \cdot \mathcal{L}^{-1}\left\{\frac{3}{s^2+9}\right\}$$

$$x(t) = 3 \cos 3t + \frac{4}{3} \sin 3t$$

(#4) $x'' + 8x' + 15x = 0, \quad x(0) = 2, \quad x'(0) = -3$

Sol'n: $r^2 + 8r + 15 = 0$ $\left| \begin{array}{l} x = c_1 e^{-3t} + c_2 e^{-5t} \\ (r+3)(r+5) = 0 \\ r = -3, -5 \end{array} \right.$

$$x' = -3c_1 e^{-3t} - 5c_2 e^{-5t}$$

$$x(0) = 2: \quad c_1 + c_2 = 2$$

$$x'(0) = -3: \quad -3c_1 - 5c_2 = -3$$

$$C_1 = \frac{\begin{vmatrix} 2 & 1 \\ -3 & -5 \end{vmatrix}}{\begin{vmatrix} 1 & 1 \\ -3 & -5 \end{vmatrix}}$$

$$C_2 = \frac{\begin{vmatrix} 1 & 2 \\ -3 & -3 \end{vmatrix}}{\begin{vmatrix} 1 & 1 \\ -3 & -5 \end{vmatrix}}$$

$$C_1 = \frac{-10+3}{-5+3}$$

$$C_2 = \frac{-3+6}{-2}$$

$$C_1 = \frac{-7}{-2}$$

$$C_2 = \frac{-3}{2}$$

$$C_1 = \frac{7}{2}$$

$$\therefore \boxed{x(t) = \frac{7}{2} e^{-3t} - \frac{3}{2} e^{-5t}}$$

$$x'' + 8x' + 15x = 0, \quad x(0) = 2, \quad x'(0) = -3$$

$$[s^2 X(s) - sX(0) - x'(0)]$$

$$+ 8[sX(s) - x(0)] + 15X(s) = 0$$

$$(s^2 + 8s + 15)X(s) - 2s + 3 - 16 = 0$$

$$\boxed{X(s) = \frac{2s+13}{s^2 + 8s + 15}}$$

$$X(s) = \frac{2s+13}{(s+3)(s+5)} = \frac{A}{s+3} + \frac{B}{s+5}$$

[ie partial fractions]

$$2s+13 = A(s+5) + B(s+3)$$

$$\begin{aligned} s = -3: \quad -6+13 &= 2A & A &= \frac{7}{2} \\ s = -5: \quad -10+13 &= -2B & B &= -\frac{3}{2} \end{aligned}$$

$$X(s) = \frac{\frac{7}{2}}{s+3} - \frac{\frac{3}{2}}{s+5}$$

$$x(t) = \frac{7}{2} e^{-3t} - \frac{3}{2} e^{-5t}$$

$$(\#9) \quad x'' + 4x' + 3x = 1, \quad x(0) = 0, \quad x'(0) = 0$$

Sol'n:

$$\begin{aligned} r^2 + 4r + 3 &= 0 \\ (r+3)(r+1) &= 0 \\ r &= -3, -1 \end{aligned}$$

$$x_c = c_1 e^{-3t} + c_2 e^{-t}$$

$$f(t) = 1 \quad \phi_i(t) = 1$$

$$x_p = A$$

$$x_p' = 0 \quad x_p'' + 4x_p' + 3x_p = 1$$

$$x_p'' = 0 \quad 0 + 0 + 3A = 1$$

$$A = \frac{1}{3}$$

$$X = C_1 e^{-3t} + C_2 e^{-t} + \frac{1}{3}$$

$$X' = -3C_1 e^{-3t} - C_2 e^{-t}$$

$$X(0) = 0 : C_1 + C_2 + \frac{1}{3} = 0$$

$$X'(0) = 0 : -3C_1 - C_2 = 0$$

$$3C_1 + 3C_2 = -1$$

$$C_2 = -\frac{1}{2}$$

$$\begin{array}{r} \oplus \\ -3C_1 - C_2 = 0 \\ \hline 2C_2 = -1 \end{array}$$

$$C_1 - \frac{1}{2} = -\frac{1}{3}$$

$$C_1 = \frac{1}{2} - \frac{1}{3} = \frac{3-2}{6}$$

$$C_1 = \frac{1}{6}$$

$$\therefore X(t) = \frac{1}{6}e^{-3t} - \frac{1}{2}e^{-t} + \frac{1}{3}$$

$$x'' + 4x' + 3x = 1, \quad x(0) = 0, \quad x'(0) = 0$$

$$\begin{aligned} & [s^2 X(s) - s x(0) - x'(0)] \\ & + 4[sX(s) - x(0)] + 3X(s) = \frac{1}{s} \end{aligned}$$

$$(s^2 + 4s + 3)X(s) = \frac{1}{s}$$

$$X(s) = \frac{1}{s(s+3)(s+1)} = \frac{A}{s} + \frac{B}{s+3} + \frac{C}{s+1}$$

$$1 = A(s+3)(s+1) + Bs(s+1) + Cs(s+3)$$

$$\underline{s=0}: \quad 1 = 3A \quad A = \frac{1}{3}$$

$$\underline{s=-3}: \quad 1 = 6B \quad B = \frac{1}{6}$$

$$\underline{s=-1}: \quad 1 = -2C \quad C = -\frac{1}{2}$$

$$X(s) = \frac{1}{3} \cdot \frac{1}{s} + \frac{1}{6} \cdot \frac{1}{s+3} - \frac{1}{2} \cdot \frac{1}{s+1}$$

$$X(t) = \frac{1}{3} + \frac{1}{6} e^{-3t} - \frac{1}{2} e^{-t}$$

$$(\#10) \quad x'' + 3x' + 2x = t, \quad x(0) = 0, \quad x'(0) = 2$$

$$\text{Solut: } r^2 + 3r + 2 = 0$$

$$(r+2)(r+1) = 0$$

$$r = -2, -1$$

$$X_c = C_1 e^{-2t} + C_2 e^{-t}$$

$$f(t) = t$$

$$\phi_1(t) = t$$

$$f'(t) = 1$$

$$\phi_2(t) = 1$$

$$X_p = At + B$$

$$X'_p = A$$

$$X''_p = 0$$

$$X''_p + 3X'_p + 2X_p = t$$

$$0 + 3A + 2(At+B) = t$$

$$2At + (3A+2B) = t$$

$$2A = 1$$

$$3A + 2B = 0$$

$$A = \frac{1}{2}$$

$$\frac{3}{2} + 2B = 0$$

$$B = -\frac{3}{4}$$

$$\therefore X_p = \frac{1}{2}t - \frac{3}{4}$$

$$X = C_1 e^{-2t} + C_2 e^{-t} + \frac{1}{2}t - \frac{3}{4}$$

$$X' = -2C_1 e^{-2t} - C_2 e^{-t} + \frac{1}{2}$$

$$x(0) = 0 : c_1 + c_2 - \frac{3}{4} = 0$$

$$x'(0) = 2 : -2c_1 - c_2 + \frac{1}{2} = 2$$

$$4c_1 + 4c_2 = 3$$

$$c_2 = 3$$

$$\textcircled{+} \quad \begin{array}{r} -4c_1 - 2c_2 = 3 \\ \hline \end{array}$$

$$2c_2 = 6$$

$$4c_1 + 4 \cdot 3 = 3$$

$$c_1 = -\frac{9}{4}$$

$$\therefore \boxed{x(t) = -\frac{9}{4}e^{-2t} + 3e^{-t} + \frac{1}{2}t - \frac{3}{4}}$$

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

$$(s^2 X(s) - s x(0) - x'(0))$$

$$+ 3[sX(s) - x(0)] + 2X(s) = \frac{1}{s^2}$$

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

$$X(s) = \frac{1+2s^2}{s^2(s+2)(s+1)} = \frac{A}{s} + \frac{B}{s^2} + \frac{C}{s+2} + \frac{D}{s+1}$$

$$1+2s^2 = A s(s+2)(s+1) + B(s+2)(s+1)$$

$$+ C s^2(s+1) + D s^2(s+2)$$

$$\underline{s=0}: \quad 1 = 2B \quad \Rightarrow \quad B = \frac{1}{2}$$

$$\underline{s=-2}: \quad 9 = -4C \quad \Rightarrow \quad C = -\frac{9}{4}$$

$$\underline{s=-1}: \quad 3 = D \quad \Rightarrow \quad D = 3$$

$$\underline{\text{Coeff. of } s^3}: \quad 0 = A + C + D$$

$$0 = A - \frac{9}{4} + 3$$

$$0 = 4A - 9 + 12$$

$$A = -\frac{3}{4}$$

$$X(s) = -\frac{3}{4} \cdot \frac{1}{s} + \frac{1}{2} \cdot \frac{1}{s^2} - \frac{9}{4} \cdot \frac{1}{s+2} + 3 \cdot \frac{1}{s+1}$$

$$X(t) = -\frac{3}{4} + \frac{1}{2}t - \frac{9}{4}e^{-2t} + 3e^{-t}$$