Math 375 Fall 2016

Laplace Transform

Worksheet # 3 Part 2 November 14-18

The problems on this worksheet refer to material from sections §6.1, §6.2, 6.3, and §6.4 of your text. Please report any typos, omissions and errors to aiffam@ucalgary.ca

Inverse Transform of Rational Functions

Compute the inverse Laplace transform of each of the following

a.
$$\frac{2}{s^2 - 6s}$$

$$c^*$$
. $\frac{8s+20}{s^2-12s+39}$

a.
$$\frac{2}{s^2 - 6s}$$
 b. $\frac{3s - 14}{s^2 - 4s + 8}$ c*. $\frac{8s + 20}{s^2 - 12s + 32}$ d*. $\frac{3s + 2}{(s+1)(s+2)(s^2+1)}$ e. $\frac{3s^2 + 2s + 1}{(s^2+1)(s^2+2s+2)}$ f. $\frac{4}{s(s^4-1)}$ g. $\frac{s}{(s^2+1)(s^2+4)}$ h. $\frac{3s^2 + 24s + 15}{s(s^2+8s+15)}$

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

f.
$$\frac{4}{s(s^4-1)}$$

g.
$$\frac{s}{(s^2+1)(s^2+4)}$$

$$h. \quad \frac{3\,s^2 + 24\,s + 15}{s\,(s^2 + 8\,s + 15)}$$

The Second Shift Formula for the Inverse Transform

02. Determine the inverse Laplace transform of

a.
$$\frac{e^{-5 s}}{(s-2)^4}$$

b.
$$\frac{8 e^{-3 s}}{s^2 + 4}$$

$$c^*$$
. $\frac{(s+2)e^{-\pi s}}{s^2-4s+13}$

Inverse Transform of a Derivative

Compute the inverse Laplace transform of

a*.
$$\frac{s}{(s^2+1)^2}$$

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

1

c.
$$\ln\left(\frac{s^2+1}{s^2+4}\right)$$

$$\mathbf{d.} \quad \tan^{-1}\left(\frac{3}{s+2}\right)$$

Solving Initial Value Problems

Use Laplace transform to solve the initial value problems.

a.
$$\begin{cases} y'' + 5y' + 6y = 2e^{-} \\ y(0) = 1, \ y'(0) = 3 \end{cases}$$

$$\mathbf{a.} \quad \left\{ \begin{array}{l} y'' + 5\,y' + 6\,y = 2\,\mathrm{e}^{-t} \\ y(0) = 1, \quad y'(0) = 3 \end{array} \right. \qquad \mathbf{b.} \quad \left\{ \begin{array}{l} y'' + 4\,y = 8\,\sin(2\,t) + 9\,\cos(t) \\ y(0) = 1, \quad y'(0) = 0 \end{array} \right.$$

$$\mathbf{c*.} \quad \left\{ \begin{array}{l} y'' - 3\,y' + 2\,y = g(t) \\ y(0) = -3, \quad y'(0) = 1 \end{array} \right. \quad \text{with} \quad g(t) = \left\{ \begin{array}{l} 0 \quad \text{if} \quad 0 \le t < 1 \\ 1 \quad \text{if} \quad 1 \le t < 2 \\ -1 \quad \text{if} \quad t \ge 2 \end{array} \right.$$

c*.
$$\begin{cases} y'' - 3y' + 2y = g(t) \\ y(0) = -3, \ y'(0) = 1 \end{cases}$$

with
$$g(t) = \begin{cases} 0 & \text{if } 0 \le t < 1 \\ 1 & \text{if } 1 \le t < 1 \end{cases}$$

Use Laplace transform method to solve the initial value problems.

a.
$$\begin{cases} y'' + 2y' + y = g(t) \\ y(0) = 3, \ y'(0) = -1 \end{cases} \text{ with } g(t) = \begin{cases} e^t & \text{if } 0 \le t < 1 \\ e^t - 1 & \text{if } t \ge 1 \end{cases}$$

$$\mathbf{a.} \quad \left\{ \begin{array}{l} y'' + 2\,y' + y = g(t) \\ y(0) = 3, \ y'(0) = -1 \end{array} \right. \quad \text{with} \quad g(t) = \left\{ \begin{array}{l} \mathrm{e}^t & \text{if} \quad 0 \leq t < 1 \\ \mathrm{e}^t - 1 & \text{if} \quad t \geq 1 \end{array} \right.$$

$$\mathbf{b.} \quad \left\{ \begin{array}{l} y'' + 9\,y = g(t) \\ y(0) = 0, \ y'(0) = 0 \end{array} \right. \quad \text{with} \quad g(t) = \left\{ \begin{array}{l} \cos(t) & \text{if} \quad 0 \leq t < 3\pi/2 \\ \sin(t) & \text{if} \quad t \geq 3\pi/2 \end{array} \right.$$

Answers and Solutions

Computing an inverse Laplace transform of a rational function may require decomposing it into partial fractions. Furthermore, computing an inverse Laplace transform of the irreducible

$$\frac{A\,s + B}{s^2 + b\,s + c}$$

 $\frac{As+B}{+bs+c}$ may require completing the square and the use of the $\mathcal{L}^{-1}\left\{F(s+a)\right\}(t) = e^{-at} \mathcal{L}^{-1}\left\{F(s)\right\}(t)$

first shift formula

$$\mathcal{L}^{-1} \{ F(s+a) \} (t) = e^{-a t} \mathcal{L}^{-1} \{ F(s) \} (t)$$

We first completely factor out the denominator as $s^2 - 6 = s(s - 6)$. Next we use partial 01a. fraction decomposition to write $\frac{2}{s^2-6s}=\frac{A}{s}+\frac{B}{s-6}$. Clearing out the denominators, we obtain 2=A(s-6)+Bs. Setting in turn s=0,1, leads to A=-1/3, and B=1/3. Hence

$$\frac{2}{s^2 - 6s} = \frac{-1/3}{s} + \frac{1/3}{s - 6}$$

It follows

$$\mathcal{L}^{-1}\left\{\frac{2}{s^2-6\,s}\right\}(t) = -\frac{1}{3}\,\mathcal{L}^{-1}\left\{\frac{1}{s}\right\}(t) + \frac{1}{3}\,\mathcal{L}^{-1}\left\{\frac{1}{s-6}\right\}(t) = -\frac{1}{3} + \frac{1}{3}\mathrm{e}^{6\,t}$$

The quadratic in the the denominator is irreducible, so $\frac{3s-14}{s^2-4s+8}$ is already a partial fraction. Completing the square, we have $\frac{3s-14}{s^2-4s+8}=\frac{3s-14}{(s-2)^2+4}=\frac{3(s-2)-8}{(s-2)^2+4}$, By the first shift formula for the inverse transform $\mathcal{L}^{-1}\left\{F(s-a)\right\}(t)=\mathrm{e}^{a\,t}\,\mathcal{L}^{-1}\left\{F(s)\right\}(t)$, we have

$$\mathcal{L}^{-1} \left\{ \frac{3s - 14}{s^2 - 4s + 8} \right\} (t) = \mathcal{L}^{-1} \left\{ \frac{3(s - 2) - 8}{(s - 2)^2 + 4} \right\} (t) = e^{2t} \mathcal{L}^{-1} \left\{ \frac{3s - 8}{s^2 + 4} \right\} (t)$$

$$= e^{2t} \mathcal{L}^{-1} \left\{ 3 \frac{s}{s^2 + 4} - 8 \frac{1}{s^2 + 4} \right\} (t)$$

$$= e^{2t} \left(3 \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + 4} \right\} - 8 \mathcal{L}^{-1} \left\{ \frac{1}{s^2 + 4} \right\} (t) \right)$$

$$= e^{2t} \left(3 \cos(2t) - 4 \sin(2t) \right)$$

Factoring out the denominator, we have $x^2-12\,s+32=(s-4)\,(s-8)$. Using partial fraction decomposition we have $\frac{8\,s+20}{s^2-12\,s+32}=\frac{A}{s-4}+\frac{B}{s-8}$. Clearing out the denominators, we get $8\,s+20=A\,(s-8)+B\,(s-4)$. Setting in turn s=4, 8, leads to A=-13, B=21. Hence $\frac{8\,s+20}{s^2-12\,s+32}=\frac{-13}{s-4}+\frac{21}{s-8}$. It follows

$$\mathcal{L}^{-1}\left\{\frac{8s+20}{s^2-12s+32}\right\}(t) = \mathcal{L}^{-1}\left\{-13\frac{1}{s-4}(t)+21\frac{1}{s-8}\right\}(t)$$
$$= -13\mathcal{L}^{-1}\left\{\frac{1}{s-4}\right\}(t)+21\mathcal{L}^{-1}\left\{\frac{1}{s-8}\right\}(t) = -13e^{4t}+21e^{8t}$$

01d. Decomposing into partial fractions, we have

$$\frac{3s+2}{(s+1)(s+2)(s^2+1)} = \frac{A}{s+1} + \frac{B}{s+2} + \frac{Cs+D}{s^2+1}.$$
 Clearing out the denominators, we get

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

Setting in turn s = -1, -2, leads to A = -1/2, B = 4/5. Substituting back into (\blacktriangleleft), we get

$$3s + 2 = -\frac{1}{2}(s+2)(s^2+1) + \frac{4}{5}(s+1)(s^2+1) + (Cs+D)(s+1)(s+2) \quad \cdots \quad (\blacktriangleright)$$

Since there is no s^3 term on the left of (\triangleright) , the coefficient of s^3 from the right side should be zero: $-\frac{1}{2} + \frac{4}{5} + C = 0 \iff C = -\frac{3}{10}$. To find the constant D, we simply set s = 0 to get $2 = -1 + \frac{4}{5} + 2D \iff D = \frac{11}{10}$. Hence

$$\frac{3s+2}{(s+1)(s+2)(s^2+1)} = \frac{-1/2}{s+1} + \frac{4/5}{s+2} + \frac{-(3/10)s + (11/10)}{s^2+1}$$
$$= -\frac{1}{2}\frac{1}{s+1} + \frac{4}{5}\frac{1}{s+2} - \frac{3}{10}\frac{s}{s^2+1} + \frac{11}{10}\frac{1}{s^2+1}$$

Thus

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

$$-\frac{3}{10} \mathcal{L}^{-1} \left\{ \frac{s}{s^2+1} \right\} (t) + \frac{11}{10} \mathcal{L}^{-1} \left\{ \frac{1}{s^2+1} \right\} (t)$$

$$= -\frac{1}{2} e^{-t} + \frac{4}{5} e^{-2t} - \frac{3}{10} \cos(t) + \frac{11}{10} \sin(t)$$

01e. Using partial fraction decomposition, we write $\frac{3s^2 + 2s + 1}{\left(s^2 + 1\right)\left(s^2 + 2s + 2\right)} = \frac{As + B}{s^2 + 1} + \frac{Cs + D}{s^2 + 2s + 2}.$ Clearing out the denominators, leads to

$$3s^2 + 2s + 1 = (As + B)(s^2 + 2s + 2) + (Cs + D)(s^2 + 1)$$
 ... (*)

Expanding and collecting like power terms, we obtain

$$3s^{2} + 2s + 1 = (A + C)s^{3} + (2A + B + D)s^{2} + (2A + 2B + C)s + (2B + D) = 0$$

That is equivalent to the system

$$\begin{cases} A+C=0 \\ 2A+B+D=3 \\ 2A+2B+C=2 \\ 2B+D=1 \end{cases} \iff \begin{cases} A=6/5 \\ B=2/5 \\ C=-6/5 \\ D=1/5 \end{cases}$$

Hence

$$\frac{3s^2 + 2s + 1}{\left(s^2 + 1\right)\left(s^2 + 2s + 2\right)} = \frac{(6/5)s + (2/5)}{s^2 + 1} + \frac{(-6/5)s + (1/5)}{s^2 + 2s + 2}$$

which we can rewrite as

$$F(s) = \frac{3s^2 + 2s + 1}{(s^2 + 1)(s^2 + 2s + 2)} = \frac{6}{5} \frac{s}{s^2 + 1} + \frac{2}{5} \frac{1}{s^2 + 1} + \frac{(-6/5)s + 1/5}{(s + 1)^2 + 1}$$
$$= \frac{6}{5} \frac{s}{s^2 + 1} + \frac{2}{5} \frac{1}{s^2 + 1} + \frac{(-6/5)(s + 1) + 7/5}{(s + 1)^2 + 1}$$

Thus

$$\mathcal{L}^{-1}\left\{F(s)\right\}(t) = \frac{6}{5}\,\mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\}(t) + \frac{2}{5}\,\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\}(t) + \mathcal{L}^{-1}\left\{\frac{(-6/5)\,(s+1)+7/5}{(s+1)^2+1}\right\}(t)$$

$$= \frac{6}{5}\,\mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\}(t) + \frac{2}{5}\,\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\}(t) + \mathrm{e}^{-t}\,\mathcal{L}^{-1}\left\{\frac{(-6/5)\,(s+7/5)}{s^2+1}\right\}(t)$$

$$= \frac{6}{5}\,\mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\}(t) + \frac{2}{5}\,\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\}(t)$$

$$+ \mathrm{e}^{-t}\,\left(-\frac{6}{5}\,\mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\}(t) + \frac{7}{5}\,\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\}(t)\right)$$

$$= \frac{6}{5}\,\cos(t) + \frac{2}{5}\,\sin(t) + \mathrm{e}^{-t}\,\left(-\frac{6}{5}\cos(t) + \frac{7}{5}\sin(t)\right)$$

$$= \frac{6}{5}\,\cos(t) + \frac{2}{5}\sin(t) - \frac{6}{5}\,\mathrm{e}^{-t}\,\cos(t) + \frac{7}{5}\,\mathrm{e}^{-t}\sin(t)$$

01f. We decompose $\frac{4}{s(s^4-1)}$ into partial fraction to get

$$\frac{4}{s(s^4-1)} = \frac{4}{s(s-1)(s+1)(s^2+1)} = \frac{A}{s} + \frac{B}{s-1} + \frac{C}{s+1} + \frac{Ds+E}{s^2+1}$$

Clearing out the denominators, leads to

$$4 = A(s^4 - 1) + Bs(s + 1)(s^2 + 1) + Cs(s - 1)(s^2 + 1) + s(s^2 - 1)(Ds + E) \cdots (\blacktriangle)$$

Setting in turn $s=0,\,1,\,-1$, leads to $A=-4,\,B=1,\,C=1$. Substituting back into (\blacktriangle), and expanding, leads to

$$4 = -2\,s^4 + 2\,s^2 + 4 + s\,\left(s^2 - 1\right)\,(D\,s + E) = (D - 2)\,s^4 + E\,s^3 + (2 - D)\,s - E\,s + 4 \implies \left\{ \begin{array}{l} D - 2 = 0 \\ E = 0 \end{array} \right.$$

A faster way of computing D and E is to identify the coefficients of the s^4 and s^3 terms on both sides of the equation $4 = -2 s^4 + 2 s^2 + 4 + s (s^2 - 1) (D s + E)$, to get 0 = -2 + D & 0 = E, respectively.

Hence $\frac{4}{s(s^4-1)} = -\frac{4}{s} + \frac{1}{s-1} + \frac{1}{s+1} + \frac{2s}{s^2+1}$, from which it follows

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

01g. The partial fraction decomposition of our rational function is

$$\frac{s}{(s^2+1)(s^2+4)} = \frac{As+B}{s^2+1} + \frac{Cs+D}{s^2+4}$$

Clearing out the denominators, we get

$$s = (A s + B) (s^{2} + 4) + (C s + D) (s^{2} + 1)$$
$$= (A + C) s^{3} + (B + D) s^{2} + (4 A + C) s + (4 B + D)$$

Hence the system $\begin{cases} A + C = 0 \\ 4A + C = 1 \\ B + D = 0 \\ 4B + D = 0 \end{cases} \iff \begin{cases} A = 1/3 \\ B = 0 \\ C = -1/3 \\ D = 0 \end{cases}$ Thus $\frac{s}{\left(s^2 + 1\right)\left(s^2 + 4\right)} = \frac{1}{3} \frac{s}{s^2 + 1} - \frac{1}{3} \frac{s}{s^2 + 4}, \text{ from which it follows that } \end{cases}$

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

Notice that the decomposition could have been made easier by noticing that beacause the left side of $\frac{s}{\left(s^2+1\right)\left(s^2+4\right)} = \frac{A\,s+B}{s^2+1} + \frac{C\,s+D}{s^2+4} \quad \text{is odd, the right side should be odd as well. Hence} \quad B=0$

First completely factor out the denominator into $s\left(s^2+8\,s+15\right)=s\left(s+3\right)\left(s+5\right)$. A partial fraction decomposition is then $\frac{3\,s^2+24\,s+15}{s\left(s^2+8\,s+15\right)}=\frac{A}{s}+\frac{B}{s+3}+\frac{C}{s+5}$. Clearing out the denom-01h. inators, we get $3s^2 + 24s + 15 = A(s+3)(s+5) + Bs(s+5) + Cs(s+3)$ Setting in turn s = 0, -3, -5, leads to A = 1, B = 5, C = -3. If

$$\frac{3s^2 + 24s + 15}{s(s^2 + 8s + 15)} = \frac{1}{s} + \frac{5}{s+3} - \frac{3}{s+5}$$

It follows

$$\mathcal{L}^{-1} \left\{ \frac{3 s^2 + 24 s + 15}{s \left(s^2 + 8 s + 15\right)} \right\} (t) = \mathcal{L}^{-1} \left\{ \frac{1}{s} \right\} (t) + 5 \mathcal{L}^{-1} \left\{ \frac{1}{s+3} \right\} (t) - 3 \mathcal{L}^{-1} \left\{ \frac{1}{s+5} \right\} (t)$$
$$= 1 + 5 e^{-3t} - 3 e^{-5t}$$

Recall the second shift formula for the inverse Laplace transform

$$\mathcal{L}^{-1} \{ F(s) e^{-a s} \} (t) = \mathcal{L}^{-1} \{ F(s) \} (t - a) u_a(t)$$

where $\mathcal{L}^{-1}\left\{F(s)\,\mathrm{e}^{-a\,s}\right\}(t)=\mathcal{L}^{-1}\left\{F(s)\right\}(t-a)\,u_a(t)$ where $\mathcal{L}^{-1}\left\{F(s)\right\}(t-a)$ means compute $\mathcal{L}^{-1}\left\{F(s)\right\}(t)$, then change t into t-a

02a. Making use of the second shift formula for the inverse transform, we have

$$\mathcal{L}^{-1}\left\{\frac{e^{-5 s}}{(s-2)^4}\right\}(t) = \mathcal{L}^{-1}\left\{\frac{1}{(s-2)^4}\right\}(t-5) u_5(t)$$

with

$$\mathcal{L}^{-1}\left\{\frac{1}{(s-2)^4}\right\}(t) = \frac{1}{3!} e^{2t} t^3 \implies \mathcal{L}^{-1}\left\{\frac{1}{(s-2)^4}\right\}(t-5) = \frac{1}{6} e^{2(t-5)} (t-5)^3$$

It follows

$$\mathcal{L}^{-1}\left\{\frac{\mathrm{e}^{-5\,s}}{(s-2)^4}\right\}(t) = \frac{1}{6}\,\mathrm{e}^{2\,(t-5)}\,(t-5)^3\,u_5(t) = \frac{1}{6}\,(t-5)^3\,\mathrm{e}^{2\,(t-5)}\,u_5(t)$$

02b. Making use of the shift formula for the inverse transform, we have

$$\mathcal{L}^{-1} \left\{ \frac{8 e^{-3 s}}{s^2 + 4} \right\} (t) = \mathcal{L}^{-1} \left\{ \frac{8}{s^2 + 4} \right\} (t - 3) u_3(t)$$

with

$$\mathcal{L}^{-1}\left\{\frac{8}{s^2+4}\right\}(t) = 8 \ \mathcal{L}^{-1}\left\{\frac{1}{s^2+4}\right\}(t) = 4 \sin(2 \ t) \implies \mathcal{L}^{-1}\left\{\frac{8}{s^2+4}\right\}(t-3) = 4 \sin\left(2 \ (t-3)\right)$$

It follows

$$\mathcal{L}^{-1}\left\{\frac{8 \text{ e}^{-3 s}}{s^2+4}\right\}(t) = 4 \sin\left(2 (t-3)\right) u_3(t) = 4 \sin(2 t-6) u_3(t)$$

02c. We use the second shift formula for the inverse transform, to get

$$\mathcal{L}^{-1} \left\{ \frac{(s+2) e^{-\pi s}}{s^2 - 4s + 13} \right\} (t) = \mathcal{L}^{-1} \left\{ \frac{s+2}{s^2 - 4s + 13} \right\} (t - \pi) \ u_{\pi}(t)$$

Making use of the first shift formula for the inverse transform, we can write

$$\mathcal{L}^{-1}\left\{\frac{s+2}{s^2-4\,s+13}\right\}(t) = \mathcal{L}^{-1}\left\{\frac{(s-2)+4}{(s-2)^2+9}\right\}(t) = e^{2\,t}\,\mathcal{L}^{-1}\left\{\frac{s+4}{s^2+9}\right\}(t)$$

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

$$= e^{2\,t}\,\left(\cos(3\,t) + \frac{4}{3}\sin(3\,t)\right)$$

It follows

$$\mathcal{L}^{-1} \left\{ \frac{(s+2) e^{-3s}}{s^2 - 4s + 13} \right\} (t) = e^{2(t-\pi)} \left(\cos \left(3(t-\pi) \right) + \frac{4}{3} \sin \left(3(t-\pi) \right) \right) u_{\pi}(t)$$

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

$$= e^{2t-2\pi} \left(-\cos(3t) - \frac{4}{3} \sin(3t) \right) u_{\pi}(t)$$

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

$$\mathcal{L}^{-1}\left\{F'(s)\right\}(t) = -t\,\mathcal{L}^{-1}\left\{F(s)\right\}(t) \quad \text{or} \quad \mathcal{L}^{-1}\left\{F(s)\right\}(t) = -\frac{1}{t}\,\mathcal{L}^{-1}\left\{F'(s)\right\}(t)$$

Recall the inverse Laplace transform of a derivative formula: $\mathcal{L}^{-1}\left\{F'(s)\right\}(t) = -t\,\mathcal{L}^{-1}\left\{F(s)\right\}(t) \quad \text{or} \quad \mathcal{L}^{-1}\left\{F(s)\right\}(t) = -\frac{1}{t}\,\mathcal{L}^{-1}\left\{F'(s)\right\}(t)$ Use the first formula if the antiderivative of your function is simpler, and use the second formula if the derivative of your function is simpler.

From $\int \frac{s}{(s^2+1)^2} ds = -\frac{1}{2} \frac{1}{s^2+1} + C$, it follows $\frac{s}{(s^2+1)^2} = \left(-\frac{1}{2} \frac{1}{s^2+1}\right)'$

$$\mathcal{L}^{-1}\left\{\frac{s}{\left(s^2+1\right)^2}\right\}(t) = \mathcal{L}^{-1}\left\{\left(-\frac{1}{2}\frac{1}{s^2+1}\right)'\right\}(t) = -t\,\mathcal{L}^{-1}\left\{-\frac{1}{2}\frac{1}{s^2+1}\right\}(t)$$
$$= \frac{1}{2}t\,\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\}(t) = \frac{1}{2}t\,\sin(t)$$

03b. From $\int \frac{s^2 - 1}{\left(s^2 + 1\right)^2} ds = -\frac{s}{s^2 + 1} + C$, it follows $\frac{s^2 - 1}{\left(s^2 + 1\right)^2} = -\left(\frac{s}{s^2 + 1}\right)'$.

$$\mathcal{L}^{-1}\left\{\frac{s^2-1}{\left(s^2+1\right)^2}\right\}(t) = -\mathcal{L}^{-1}\left\{\left(\frac{s}{s^2+1}\right)'\right\}(t) = t \ \mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\}(t) = t \ \cos(t)$$

03c. We have

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

Making use of the second form of the inverse Laplace transform of a derivative formula, we have

$$\mathcal{L}^{-1}\left\{\ln\frac{s^2+1}{s^2+4}\right\}(t) = -\frac{1}{t}\,\mathcal{L}^{-1}\left\{\left(\ln\frac{s^2+1}{s^2+4}\right)'\right\}(t) = -\frac{1}{t}\,\mathcal{L}^{-1}\left\{\frac{2\,s}{s^2+1} - \frac{2\,s}{s^2+4}\right\}(t)$$

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

$$= -\frac{1}{t}\,\left(2\,\cos(t) - 2\,\cos(2\,t)\right) = \frac{2}{t}\left(\cos(2\,t) - \cos(t)\right)$$

Making use of the second form of the inverse Laplace transform of a derivative formula, we have

$$\mathcal{L}^{-1}\left\{\tan^{-1}\frac{3}{s+2}\right\}t = -\frac{1}{t}\,\mathcal{L}^{-1}\left\{\left(\tan^{-1}\frac{3}{s+2}\right)'\right\}(t)$$

$$= -\frac{1}{t}\,\mathcal{L}^{-1}\left\{\frac{-3}{(s+2)^2+9}\right\}(t) \quad \text{Next, we use the first shift formula to get}$$

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

04a. Take the Laplace Transform of both sides of the equation to get

$$(s^2 + 5s + 6) \mathcal{L} \{y\} (s) - sy(0) - y'(0) - 5y(0) = \frac{2}{s+1} \iff \mathcal{L} \{y\} (s) = \frac{s^2 + 9s + 10}{(s+1)(s^2 + 5s + 6)}$$

Thus

$$y(t) = \mathcal{L}^{-1} \left\{ \frac{s^2 + 9s + 10}{(s+1)\left(s^2 + 5s + 6\right)} \right\} (t) = \mathcal{L}^{-1} \left\{ \frac{1}{s+1} + \frac{4}{s+2} - \frac{4}{s+3} \right\} (t) = e^{-t} + 4e^{-2t} - 4e^{-3t}$$

04b. Take the Laplace Transform of both sides of the equation to get

$$\left(s^2 + 4 \right) \mathcal{L} \left\{ y \right\} (s) - s \, y(0) - y'(0) = \frac{16}{s^2 + 4} + \frac{9 \, s}{s^2 + 1} \iff \mathcal{L} \left\{ y \right\} (s) = \frac{3 \, s}{s^2 + 1} - \frac{2 \, s}{s^2 + 4} + \frac{16}{\left(s^2 + 4 \right)^2}$$

Thus

$$y(t) = \mathcal{L}^{-1} \left\{ \frac{3s}{s^2 + 1} - \frac{2s}{s^2 + 4} + \frac{16}{\left(s^2 + 4\right)^2} \right\} (t) = 3\cos(t) - 2\cos(2t) + \mathcal{L}^{-1} \left\{ \frac{16}{\left(s^2 + 4\right)^2} \right\} (t)$$

To compute the remaining inverse Laplace transform, we write $\frac{16}{\left(s^2+4\right)^2}=\frac{2}{s^2+4}+$

$$2\left(\frac{s}{s^2+4}\right)', \text{ and make use of the formula} \quad \mathcal{L}^{-1}\left\{F'(s)\right\}(t) = -t \,\mathcal{L}^{-1}\left\{F(s)\right\}(t), \text{ to obtain } t = -t \,\mathcal{L}^{-1}\left\{F(s)\right\}(t)$$

$$\mathcal{L}^{-1} \left\{ \frac{16}{\left(s^2 + 4\right)^2} \right\} (t) = \mathcal{L}^{-1} \left\{ \frac{2}{s^2 + 4} \right\} (t) + 2 \mathcal{L}^{-1} \left\{ \left(\frac{s}{s^2 + 4} \right)' \right\} (t) = \sin(2t) - 2t \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + 4} \right\} (t)$$
$$= \sin(2t) - 2t \cos(2t)$$

Hence

$$y(t) = 3\cos(t) - 2\cos(2t) + \mathcal{L}^{-1}\left\{\frac{16}{\left(s^2 + 4\right)^2}\right\}(t) = 3\cos(t) - 2\cos(2t) + \sin(2t) - 2t\cos(2t)$$

or else

$$y(t) = \sin(2t) - 2(t+1)\cos(2t) + 3\cos(t)$$

04c. Take the Laplace Transform of both sides of the equation to get

$$(s^{2} - 3s + 2) \mathcal{L} \{y\} (s) - sy(0) - y'(0) + 3y(0) = \mathcal{L} \{g(t)\} (s)$$
$$(s^{2} - 3s + 2) \mathcal{L} \{y\} (s) + 3s - 10 = \mathcal{L} \{g(t)\} (s)$$
$$\mathcal{L} \{y\} (s) = \frac{-3s + 10}{s^{2} - 3s + 2} + \frac{1}{s^{2} - 3s + 2} \mathcal{L} \{g(t)\} (s)$$

To compute $\mathcal{L}\{g(t)\}(s)$, we first express g(t) in terms of unit step functions as

$$g(t) = 0 - 0\,u_{\scriptscriptstyle 1}(t) + 1\,u_{\scriptscriptstyle 1}(t) - 1\,u_{\scriptscriptstyle 2}(t) - 1\,u_{\scriptscriptstyle 2}(t) = u_{\scriptscriptstyle 1}(t) - 2\,u_{\scriptscriptstyle 2}(t)$$

It follows $\mathcal{L}\left\{g(t)\right\}(s) = \mathcal{L}\left\{u_1(t)\right\}(s) - 2\mathcal{L}\left\{u_2(t)\right\}(s) = \frac{\mathrm{e}^{-s}}{s} - 2\frac{\mathrm{e}^{-2\,s}}{s}$. Substituting into the expression of $\mathcal{L}\left\{y\right\}(s)$, we get

$$\mathcal{L}\left\{y\right\}(s) = \frac{-3s+10}{s^2 - 3s + 2} + \frac{e^{-s}}{s\left(s^2 - 3s + 2\right)} - \frac{2e^{-2s}}{s\left(s^2 - 3s + 2\right)}$$

Taking the inverse Laplace transform, we get

$$\begin{split} y(t) &= \mathcal{L}^{-1} \left\{ \frac{-3\,s + 10}{s^2 - 3\,s + 2} \right\}(t) + \mathcal{L}^{-1} \left\{ \frac{\mathrm{e}^{-s}}{s\,(s^2 - 3\,s + 2)} \right\}(t) - 2\,\mathcal{L}^{-1} \left\{ \frac{\mathrm{e}^{-2\,s}}{s\,(s^2 - 3\,s + 2)} \right\}(t) \end{split}$$
 But,
$$\mathcal{L}^{-1} \left\{ \frac{-3\,s + 10}{s^2 - 3\,s + 2} \right\}(t) = \mathcal{L}^{-1} \left\{ \frac{-7}{s - 1} + \frac{4}{s - 2} \right\}(t) = -7\,\mathrm{e}^t + 4\,\mathrm{e}^{2\,t} \\ \mathcal{L}^{-1} \left\{ \frac{\mathrm{e}^{-s}}{s\,(s^2 - 3\,s + 2)} \right\}(t) = u_1(t)\,\mathcal{L}^{-1} \left\{ \frac{1}{s\,(s^2 - 3\,s + 2)} \right\}(t - 1) \\ &= u_1(t)\,\mathcal{L}^{-1} \left\{ \frac{1/2}{s} - \frac{1}{s - 1} + \frac{1/2}{s - 2} \right\}(t - 1) \\ &= u_1(t)\left(\frac{1}{2} - \mathrm{e}^{t - 1} + \frac{1}{2}\,\mathrm{e}^{2\,(t - 1)}\right) \end{split}$$

$$\mathcal{L}^{-1} \left\{ \frac{\mathrm{e}^{-2\,s}}{s\,(s^2 - 3\,s + 2)} \right\}(t) = u_2(t)\,\mathcal{L}^{-1} \left\{ \frac{1}{s\,(s^2 - 3\,s + 2)} \right\}(t - 2) \\ &= u_2(t)\,\mathcal{L}^{-1} \left\{ \frac{1/2}{s} - \frac{1}{s - 1} + \frac{1/2}{s - 2} \right\}(t - 2) \\ &= u_2(t)\left(\frac{1}{2} - \mathrm{e}^{t - 2} + \frac{1}{2}\,\mathrm{e}^{2\,(t - 2)}\right) \end{split}$$
 Thus $y(t) = -7\,\mathrm{e}^t + 4\,\mathrm{e}^{2\,t} + u_1(t)\left(\frac{1}{2} - \mathrm{e}^{t - 1} + \frac{1}{2}\mathrm{e}^{2\,(t - 1)}\right) - 2\,u_2(t)\left(\frac{1}{2} - \mathrm{e}^{t - 2} + \frac{1}{2}\mathrm{e}^{2\,(t - 2)}\right)$ or else $y(t) = -7\,\mathrm{e}^t + 4\,\mathrm{e}^{2\,t} + \frac{1}{2}\left(1 - \mathrm{e}^{t - 1}\right)^2\left(u_1(t) - 2\,u_2(t)\right)$

05a. Let's start by writing the function g(t) in terms of unit step functions. We have

$$g(t) = e^{t} + ((e^{t} - 1) - e^{t}) u_{1}(t) = e^{t} - u_{1}(t)$$

Taking the Laplace Transform of both sides of the differential equation, we get

$$\left(s^2 \mathcal{L} \left\{ y(t) \right\} (s) - s \, y(0) - y'(0) \right) + 2 \left(s \, \mathcal{L} \left\{ y(t) \right\} (s) - y(0) \right) + \mathcal{L} \left\{ y(t) \right\} (s) = \mathcal{L} \left\{ e^t \right\} (s) - \mathcal{L} \left\{ u_1(t) \right\}$$

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

$$\left(s^2 + 2 \, s + 1 \right) \mathcal{L} \left\{ y \right\} (s) = 3 \, s + 5 + \frac{1}{s - 1} - \frac{1}{s} \, e^{-s} = \frac{3 \, s^2 + 2 \, s - 4}{s - 1} - \frac{1}{s} \, e^{-s}$$

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

Taking the inverse Laplace transform of both sides, we get

$$\begin{split} y(t) &= \mathcal{L}^{-1} \left\{ \frac{3\,s^2 + 2\,s - 4}{(s-1)\,(s+1)^2} \right\}(t) - \mathcal{L}^{-1} \left\{ \frac{1}{s\,(s+1)^2} \,\mathrm{e}^{-s} \right\}(t) \\ &= \mathcal{L}^{-1} \left\{ \frac{1/4}{s-1} + \frac{11/4}{s+1} + \frac{3/2}{(s+1)^2} \right\}(t) - \mathcal{L}^{-1} \left\{ \frac{1}{s\,(s+1)^2} \right\}(t-1)\,u_1(t) \\ &= \frac{1}{4}\,\mathrm{e}^t + \frac{11}{4}\,\mathrm{e}^{-t} + \frac{3}{2}\,t\,\mathrm{e}^{-t} - \mathcal{L}^{-1} \left\{ \frac{1}{s} - \frac{1}{s+1} - \frac{1}{(s+1)^2} \right\}(t-1)\,u_1(t) \\ &= \frac{1}{4}\,\mathrm{e}^t + \frac{11}{4}\,\mathrm{e}^{-t} + \frac{3}{2}\,t\,\mathrm{e}^{-t} - \left(1 - \mathrm{e}^{-(t-1)} - (t-1)\,\mathrm{e}^{-(t-1)} \right) u_1(t) \end{split}$$

Hence $y(t) = \frac{1}{4}e^t + \frac{11}{4}e^{-t} + \frac{3}{2}te^{-t} - \left(1 - te^{-(t-1)}\right)u_1(t)$

05b. We start by writing the function g(t) in terms of unit step functions. We have

$$g(t) = \cos(t) + \left(\sin(t) - \cos(t)\right) u_{3\pi/2}(t)$$

Taking the Laplace Transform of both sides of the differential equation, we get

$$\left(s^{2} \mathcal{L}\left\{y(t)\right\}(s) - s y(0) - y'(0)\right) + 9 \mathcal{L}\left\{y(t)\right\}(s) = \mathcal{L}\left\{\cos(t) + \left(\sin(t) - \cos(t)\right) u_{3\pi/2}(t)\right\}(s)
\left(s^{2} + 9\right) \mathcal{L}\left\{y(t)\right\}(s) = \frac{s}{s^{2} + 1} + \mathcal{L}\left\{\sin(t + 3\pi/2) - \cos(t + 3\pi/2)\right\}(s) e^{-(3\pi/2) s}
\left(s^{2} + 9\right) \mathcal{L}\left\{y\right\}(s) = \frac{s}{s^{2} + 1} + \mathcal{L}\left\{-\cos(t) - \sin(t)\right\}(s) e^{-(3\pi/2) s}
= \frac{s}{s^{2} + 1} - \left(\frac{s}{s^{2} + 1} + \frac{1}{s^{2} + 1}\right) e^{-(3\pi/2) s} = \frac{s}{s^{2} + 1} - \frac{s + 1}{s^{2} + 1} e^{-(3\pi/2) s}$$

Hence

$$\mathcal{L}\left\{ y\right\} (s) = \frac{s}{\left(s^2+1\right) \left(s^2+9\right)} - \frac{s+1}{\left(s^2+1\right) \left(s^2+9\right)} \; \mathrm{e}^{-(3\,\pi/2)\,s}$$

Taking the inverse Laplace transform of both sides, we get

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

Now

$$\mathcal{L}^{-1}\left\{\frac{s}{(s^2+1)(s^2+9)}\right\}(t) = \mathcal{L}^{-1}\left\{\frac{1}{8}\left(\frac{s}{s^2+1} - \frac{s}{s^2+9}\right)\right\}(t) = \frac{1}{8}\left(\cos(t) - \cos(3t)\right)$$

and

$$\begin{split} E &= \mathcal{L}^{-1} \left\{ \frac{s+1}{\left(s^2+1\right) \left(s^2+9\right)} \, \mathrm{e}^{-(3\,\pi/2)\,s} \right\}(t) \\ &= \mathcal{L}^{-1} \left\{ \frac{s+1}{\left(s^2+1\right) \left(s^2+9\right)} \right\} \left(t-\frac{3\,\pi}{2}\right) \; u_{3\,\pi/2}(t) \\ &= \mathcal{L}^{-1} \left\{ \frac{1}{8} \left(\frac{s}{s^2+1} + \frac{1}{s^2+1} - \frac{s}{s^2+9} - \frac{1}{s^2+9} \right) \right\} \left(t-\frac{3\,\pi}{2}\right) \; u_{3\,\pi/2}(t) \\ &= \frac{1}{8} \left(\cos(t-\frac{3\,\pi}{2}) + \sin(t-\frac{3\,\pi}{2}) - \cos\left(3\left(t-\frac{3\,\pi}{2}\right)\right) - \frac{1}{3} \sin\left(3\left(t-\frac{3\,\pi}{2}\right)\right) \right) \; u_{3\,\pi/2}(t) \\ &= \frac{1}{8} \left(-\sin(t) + \cos(t) - \sin(3\,t) + \frac{1}{3} \cos(3\,t) \right) \; u_{3\,\pi/2}(t) \end{split}$$

Hence

$$y(t) = \frac{1}{8} \left(\cos(t) - \cos(3\,t) \right) - \frac{1}{8} \left(-\sin(t) + \cos(t) - \sin(3\,t) + \frac{1}{3} \,\cos(3\,t) \right) \ u_{3\,\pi/2}(t)$$