

Laplace Transform

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Contents

1	Laplace Transform	2
1.1	Definition and Existence	2
1.2	Some Functions and Their Laplace Transforms	2
2	Basic Properties of the Laplace Transform	4
2.1	Linearity Property	4
2.2	First Translation Property	5
2.3	Second Translation Property	6
2.4	Change of Scale Property	7
2.5	Multiplication by t	7
2.6	Division by t	9
2.7	Laplace Transform of Integral	9
2.8	Laplace Transform of Periodic Functions	10
2.9	Laplace Transform of Derivatives	11
3	Inverse Laplace Transform	13
3.1	Definition and Existence	13
3.2	Some Functions and their Inverse Laplace Transforms	13
4	Basic Properties of Inverse Laplace Transform	13
4.1	Linearity Property	13
4.2	First Translation or Shifting Property	14
4.3	Second Translation or Shifting Property	14
4.4	Inverse Laplace Transform of Derivatives	14
4.5	Inverse Laplace Transform of Integrals	15
4.6	Division by s	15
4.7	Inverse Laplace Transform by Partial Fraction	16
4.8	The Convolution Theorem	16

1 Laplace Transform

1.1 Definition and Existence

Definition 1.1.1: Laplace Transform

Let F be a real-valued function of the real variable t , defined for $t > 0$. Let s be a variable that we shall assume to be real, and consider the function f defined by

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

for all values of s for which this integral exists. The function f defined by the integral (??) is called the Laplace Transform of the function F . We shall denote the Laplace transform of F by $\mathcal{L}\{F(t)\}$.

Thus the Laplace transform of a function f is given by

$$\mathcal{L}\{F(t)\} = f(s) = \int_0^{\infty} e^{-st} F(t) dt = \lim_{R \rightarrow \infty} \int_0^R e^{-st} F(t) dt \quad (2)$$

Some ways to write Laplace transforms:

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

$$\mathcal{L}G(t) = g(s)$$

$$\mathcal{L}u(t) = \tilde{u}(s)$$

Theorem 1.1.2: Hypothesis: Let F be a real function that has the following properties:

1. F is a piecewise continuous in every finite closed interval $0 \leq t \leq a$ ($a > 0$).
2. F is of exponential order, i.e, there exists α , $M > 0$, and $t_0 > 0$ such that

$$e^{-\alpha t} |F(t)| < M \text{ for } t > t_0$$

Conclusion: The Laplace transform of F exists for $s > \alpha$.

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

1.2 Some Functions and Their Laplace Transforms

$F(t)$	$\mathcal{L}\{F(t)\} = f(s)$	$F(t)$	$\mathcal{L}\{F(t)\} = f(s)$
1	$\frac{1}{s}$	n	$\frac{n}{s}$
t	$\frac{1}{s^2}$	t^n	$\frac{n!}{s^{n+1}}$
e^{at}	$\frac{1}{s-a}$	e^{-at}	$\frac{1}{s+a}$
$\sin at$	$\frac{a}{s^2 + a^2}$	$\sinh at$	$\frac{a}{s^2 - a^2}$
$\cos at$	$\frac{s}{s^2 + a^2}$	$\cosh at$	$\frac{s}{s^2 - a^2}$

Table 1: Functions and their Laplace Transform

Proofs :

$$\mathcal{L}\{n\} = \frac{n}{s}$$

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

Let $F(t) = n$, for $t > 0$

Then

$$\begin{aligned}\mathcal{L}\{n\} &= \int_0^\infty e^{-st} \cdot n \, dt \\ &= n \left. \frac{-e^{-st}}{s} \right|_0^\infty \\ &= \frac{n}{s} \quad \square\end{aligned}$$

Let $F(t) = t$, for $t > 0$

Then

$$\begin{aligned}\mathcal{L}\{t\} &= \int_0^\infty e^{-st} \cdot t \, dt \\ &= -t \frac{e^{-st}}{s} + \int_0^\infty \frac{e^{-st}}{s} \, dt \\ &= -e^{-st} \frac{t}{s} \Big|_0^\infty - e^{-st} \frac{1}{s^2} \Big|_0^\infty \\ &= \frac{1}{s^2} \quad \square\end{aligned}$$

$$\mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$$

Let $F(t) = t^n$, for $t > 0$

Then

$$\begin{aligned}\mathcal{L}\{t^n\} &= \int_0^\infty e^{-st} t^n \, dt \\ &= -t^n \frac{e^{-st}}{s} + \int_0^\infty n t^{n-1} \frac{e^{-st}}{s} \, dt \\ &= -n t^{n-1} \frac{e^{-st}}{s^2} \Big|_0^\infty + \int_0^\infty n(n-1) t^{n-2} \frac{e^{-st}}{s^2} \, dt \\ &= -n(n-1) t^{n-2} \left(\frac{e^{-st}}{s^3} \right) \Big|_0^\infty + \int_0^\infty n(n-1)(n-2) t^{n-3} \frac{e^{-st}}{s^3} \, dt \\ &= \dots \\ &= n! t^{n-n} \frac{e^{-st}}{s^{n+1}} \Big|_0^\infty + \int_0^\infty n(n-1) \dots (n-n) \frac{e^{-st}}{s^{n+1}} \, dt \\ &= \frac{n!}{s^{n+1}} \quad \square\end{aligned}$$

Let $F(t) = e^{at}$, for $t > 0$

Then

$$\begin{aligned}\mathcal{L}\{e^{at}\} &= \int_0^\infty e^{-st} e^{at} \, dt \\ &= \int_0^\infty e^{(a-s)t} \, dt \\ &= \left. \frac{e^{(a-s)t}}{a-s} \right|_0^\infty \\ &= \frac{1}{s-a} \quad \square\end{aligned}$$

Let $F(t) = e^{-at}$, for $t > 0$

Then

$$\begin{aligned}\mathcal{L}\{e^{-at}\} &= \int_0^\infty e^{-st} e^{-at} \, dt \\ &= \int_0^\infty e^{-(a+s)t} \, dt \\ &= \left. \frac{e^{-(a+s)t}}{s+a} \right|_0^\infty \\ &= \frac{1}{s+a} \quad \square\end{aligned}$$

Let $F(t) = \sin at$, for $t > 0$
Then

$$\begin{aligned}\mathcal{L}\{\sin at\} &= \int_0^\infty e^{-st} \sin at \, dt \\ &= -\frac{e^{-st}}{s^2 + a^2} (s \sin at + a \cos at) \Big|_0^\infty \\ &= \frac{a}{s^2 + a^2} \quad \square\end{aligned}$$

Let $F(t) = \cos at$, for $t > 0$
Then

$$\begin{aligned}\mathcal{L}\{\cos at\} &= \int_0^\infty e^{-st} \cos at \, dt \\ &= \frac{e^{-st}}{s^2 + a^2} (-s \cos at + a \sin at) \Big|_0^\infty \\ &= \frac{s}{s^2 + a^2} \quad \square\end{aligned}$$

2 Basic Properties of the Laplace Transform

2.1 Linearity Property

Theorem (The Linearity Property):

Let F_1 and F_2 be functions whose Laplace transform exist, and let c_1 and c_2 be constants.
Then

$$\mathcal{L}\{c_1 F_1(t) + c_2 F_2(t)\} = c_1 \mathcal{L}\{F_1(t)\} + c_2 \mathcal{L}\{F_2(t)\}$$

Proof :

Let $F(t) = c_1 F_1(t) + c_2 F_2(t)$, for $t > 0$

Then

$$\begin{aligned}\mathcal{L}\{c_1 F_1(t) + c_2 F_2(t)\} &= \int_0^\infty e^{-st} [c_1 F_1(t) + c_2 F_2(t)] \, dt \\ &= c_1 \int_0^\infty e^{-st} F_1(t) \, dt + c_2 \int_0^\infty e^{-st} F_2(t) \, dt \\ &= c_1 \mathcal{L}\{F_1(t)\} + c_2 \mathcal{L}\{F_2(t)\} \quad \square\end{aligned}$$

Example 2.1:

$$\mathcal{L}\{4t^2 - 3 \cos 2t + 5e^{-t}\}$$

$$\begin{aligned}\mathcal{L}\{4t^2 - 3 \cos 2t + 5e^{-t}\} &= 4\mathcal{L}\{t^2\} - 3\mathcal{L}\{\cos 2t\} + 5\mathcal{L}\{e^{-t}\} \\ &= 4 \cdot \frac{2!}{s^3} - 3 \cdot \frac{s}{s^2 + 4} + 5 \cdot \frac{1}{s + 1} \\ &= \frac{8}{s^3} - \frac{3s}{s^2 + 4} + \frac{5}{s + 1}\end{aligned}$$

Example 2.2: Find $\mathcal{L}\{F(t)\}$, when $F(t) = \begin{cases} 5 & \text{for } 0 < t < 3 \\ 0 & \text{for } t > 3 \end{cases}$

$$\begin{aligned}\mathcal{L}\{F(t)\} &= \int_0^\infty e^{-st} F(t) \, dt = \int_0^3 e^{-st} \cdot 5 \, dt + \int_3^\infty 0 \, dt \\ &= \int_0^3 e^{-st} \cdot 5 \, dt \\ &= \frac{5e^{-st}}{s} \Big|_0^3 \\ &= \frac{5}{s} (1 - e^{-3s})\end{aligned}$$

Example 2.3: Find $\mathcal{L}\{F(t)\}$, when $F(t) = \begin{cases} (t-1)^2 & \text{for } t > 1 \\ 0 & \text{for } 0 < t < 1 \end{cases}$

$$\begin{aligned}
\mathcal{L}\{F(t)\} &= \int_0^\infty e^{-st} F(t) dt = \int_0^1 0 dt + \int_1^\infty e^{-st} (t-1)^2 dt \\
&= \int_1^\infty e^{-st} (t^2 - 2t + 1) dt \\
&= -t^2 \frac{e^{-st}}{s} \Big|_1^\infty - 2 \int_1^\infty t \cdot \frac{e^{-st}}{s} dt - 2 \int_1^\infty t \cdot e^{-st} dt - \frac{e^{-st}}{s} \\
&= \frac{e^{-s}}{s} + 2 \left[-\frac{t}{s} \left(\frac{e^{-st}}{s} \right) \Big|_1^\infty + \int_1^\infty \frac{e^{-st}}{s^2} dt + 2t \frac{e^{-st}}{s} \Big|_1^\infty - \int_1^\infty \frac{e^{-st}}{s} dt \right] + \frac{e^{-st}}{s} \\
&= \frac{e^{-s}}{s} - 2 \frac{e^{-s}}{s^2} + 2 \frac{e^{-s}}{s^2} - 2 \frac{e^{-st}}{s} + 2 \frac{e^{-s}}{s^2} + \frac{e^{-st}}{s} \\
&= 2 \frac{e^{-s}}{s^3}
\end{aligned}$$

2.2 First Translation Property

Theorem 2.2.1 (First Translation or Shifting Property):

If

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

then

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

Proof:

Let $G(t) = e^{at}F(t)$, for $t > 0$

Then

$$\begin{aligned}
\mathcal{L}\{e^{at}F(t)\} &= \int_0^\infty e^{-st} e^{at} F(t) dt \\
&= \int_0^\infty e^{-(s-a)t} F(t) dt \\
&= \mathcal{L}\{F(t)\} \Big|_{s-a} \\
&= f(s-a) \quad \square
\end{aligned}$$

Example 2.4:

$$\mathcal{L}\{e^{-t} \cos 2t\}$$

Since $\mathcal{L}\{\cos 2t\} = \frac{s}{s^2 + 4}$, we have

$$\mathcal{L}\{e^{-t} \cos 2t\} = \frac{s+1}{(s+1)^2 + 4} = \frac{s+1}{s^2 + 2s + 5}$$

Example 2.5: Evaluate $\mathcal{L}\{e^{-2t}(3 \cos 6t - 5 \sin 6t)\}$

Now,

$$\begin{aligned}
f(s) &= \mathcal{L}\{3 \cos 6t - 5 \sin 6t\} \\
&= \frac{3s}{s^2 + 36} - \frac{30}{s^2 + 36} \\
&= \frac{3s - 30}{s^2 + 36}
\end{aligned}$$

$$\begin{aligned}
\therefore \mathcal{L}\{e^{-2t}(3 \cos 6t - 5 \sin 6t)\} &= f(s+2) \\
&= \frac{3(s+2) - 30}{(s+2)^2 + 36} \\
&= \frac{3s - 24}{s^2 + 4s + 40}
\end{aligned}$$

2.3 Second Translation Property

Theorem 2.3.1 (Second Translation or Shifting Property):

If

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

and

$$G(t) = \begin{cases} F(t-a) & \text{for } t > a \\ 0 & \text{for } t < a \end{cases}$$

then

$$\mathcal{L}\{G(t)\} = e^{-as}f(s)$$

Proof:

$$\text{Let } G(t) = \begin{cases} F(t-a) & \text{for } t > a \\ 0 & \text{for } t < a \end{cases}$$

Then

$$\begin{aligned} \mathcal{L}\{G(t)\} &= \int_0^{\infty} e^{-st} F(t-a) dt \\ &= \int_a^{\infty} e^{-st} F(t-a) dt \\ &= \int_0^{\infty} e^{-s(u+a)} F(u) du \quad \text{where } u = t-a \\ &= e^{-as} \int_0^{\infty} e^{-su} F(u) du \\ &= e^{-as} \mathcal{L}\{F(t)\} \\ &= e^{-as} f(s) \quad \square \end{aligned}$$

Example 2.6: Find $\mathcal{L}\{G(t)\}$ where $G(t) = \begin{cases} \cos\left(t - \frac{2\pi}{3}\right) & \text{for } t > \frac{2\pi}{3} \\ 0 & \text{for } t < \frac{2\pi}{3} \end{cases}$

$$\begin{aligned} \mathcal{L}\{G(t)\} &= e^{-\frac{2\pi}{3}s} \cdot \mathcal{L}\{\cos t\} \\ &= e^{-\frac{2\pi}{3}s} \cdot \frac{s}{s^2 + 1} \\ &= \frac{se^{-\frac{2\pi}{3}s}}{s^2 + 1} \end{aligned}$$

Example 2.7: Find $\mathcal{L}\{F(t)\}$, if $F(t) = \begin{cases} (t-1)^2 & \text{for } t > 1 \\ 0 & \text{for } t < 1 \end{cases}$

Let

$$G(t) = t^2$$

$$\therefore \mathcal{L}\{G(t)\} = \frac{2!}{s^3}$$

Now,

$$F(t) = \begin{cases} G(t-1) & \text{for } t > 1 \\ 0 & \text{for } t < 1 \end{cases}$$

$$\therefore \mathcal{L}\{F(t)\} = \frac{e^{-s} \cdot 2!}{s^3} = \frac{2e^{-s}}{s^3}$$

2.4 Change of Scale Property

Theorem 2.4.1 (Change of Scale Property):

If

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

then

$$\mathcal{L}\{F(at)\} = \frac{1}{a} f\left(\frac{s}{a}\right)$$

Proof:

Let $G(t) = F(at)$, for $t > 0$

Then

$$\begin{aligned} \mathcal{L}\{G(t)\} &= \int_0^\infty e^{-st} F(at) dt \\ &= \int_0^\infty e^{-\frac{s}{a}u} F(u) d(u/a) \quad \text{where } u = at \\ &= \frac{1}{a} \int_0^\infty e^{-\frac{s}{a}u} F(u) du \\ &= \frac{1}{a} \mathcal{L}\{F(t)\} \\ &= \frac{1}{a} f\left(\frac{s}{a}\right) \quad \square \end{aligned}$$

Example 2.8: Evaluate $\mathcal{L}\{\sin 3t\}$

$$\begin{aligned} \mathcal{L}\{\sin 3t\} &= \frac{1}{3} \cdot \frac{1}{\left(\frac{s}{3}\right)^2 + 1} \\ &= \frac{1}{3} \cdot \frac{3^2}{s^2 + 3^2} \\ &= \frac{3}{s^2 + 9} \end{aligned}$$

Example 2.9: If $\mathcal{L}\left\{\frac{\sin t}{t}\right\} = \tan^{-1} \frac{1}{s} = f(s)$, then evaluate $\mathcal{L}\left\{\frac{\sin at}{t}\right\}$

$$\begin{aligned} \mathcal{L}\left\{\frac{\sin at}{t}\right\} &= \mathcal{L}\left\{a \cdot \frac{\sin at}{t}\right\} \\ &= a \cdot \mathcal{L}\left\{\frac{\sin at}{at}\right\} \\ &= a \cdot \frac{1}{a} f\left(\frac{s}{a}\right) \\ &= \tan^{-1} \frac{a}{s} \end{aligned}$$

2.5 Multiplication by t

Theorem 2.5.1 (Multiplication by t^n):

If

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

then

$$\mathcal{L}\{t^n F(t)\} = (-1)^n \frac{d^n}{ds^n} f(s)$$

Proof:

Let $G(t) = t^n F(t)$, for $t > 0$

Then

$$\begin{aligned}
\mathcal{L}\{G(t)\} &= \int_0^\infty e^{-st} t^n F(t) dt \\
&= (-1)^n \int_0^\infty e^{-st} \frac{d^n}{ds^n} F(t) dt \\
&= (-1)^n \frac{d^n}{ds^n} \int_0^\infty e^{-st} F(t) dt \\
&= (-1)^n \frac{d^n}{ds^n} f(s) \quad \square
\end{aligned}$$

Alternative Proof:

We have

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

Then by Leibnitz's rule for differentiating under the integral sign, we have

$$\begin{aligned}
\frac{df}{ds} = f'(s) &= \frac{d}{ds} \int_0^\infty e^{-st} F(t) dt \\
&= \int_0^\infty \frac{d}{ds} (e^{-st} F(t)) dt \\
&= \int_0^\infty e^{-st} (-te^{-st} F(t) + F'(t)) dt \\
&= - \int_0^\infty e^{-st} \{tF(t)\} dt \\
&= -\mathcal{L}\{tF(t)\}
\end{aligned}$$

$$\therefore \mathcal{L}\{tF(t)\} = -\frac{d}{ds} f(s) = f'(s)$$

This proves the theorem for $n = 1$.

To establish the theorem in general, we use mathematical induction. Suppose that the theorem is true for $n = k$, i.e

$$\int_0^\infty e^{-st} \{t^k F(t)\} dt = (-1)^k f^{(k)}(s) \quad (2.5.1)$$

Then

$$\frac{d}{ds} \left[\int_0^\infty e^{-st} \{t^k F(t)\} dt \right] = (-1)^k f^{(k+1)}(s)$$

Or by Leibnitz's rule,

$$- \int_0^\infty \frac{d}{ds} (e^{-st} \{t^{k+1} F(t)\}) dt = (-1)^{(k)} f^{(k+1)}(s)$$

i.e

$$\int_0^\infty e^{-st} \{t^{k+1} F(t)\} dt = (-1)^{(k+1)} f^{(k+1)}(s) \quad (2.5.2)$$

It follows that if (2.5.1) is true for $n = k$, then (2.5.2) is true for $n = k + 1$. Since (2.5.1) is true for $n = 1$, it follows that (2.5.1) is true for all positive integers n . \square

Example 2.10: Find $\mathcal{L}\{t^2 \cos at\}$

$$\begin{aligned}
\mathcal{L}\{t^2 \cos at\} &= (-1)^2 \cdot \frac{d^2}{dx^2} \left(\frac{s}{s^2 + a^2} \right) \\
&= \frac{d}{ds} \left[\frac{s^2 + a^2 - 2s^2}{(s^2 + a^2)^2} \right] \\
&= \frac{d}{ds} \left[\frac{a^2 - s^2}{(s^2 + a^2)^2} \right] \\
&= \frac{(s^2 + a^2)^2 (-2s) - (-s^2 + a^2) 2(s^2 + a^2) \cdot 2s}{(s^2 + a^2)^4} \\
&= \frac{2s^3 - 6a^2s}{(s^2 + a^2)^3}
\end{aligned}$$

2.6 Division by t

Theorem 2.6.1 (Division by t):

If

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

then

$$\mathcal{L}\left\{\frac{F(t)}{t}\right\} = \int_s^\infty f(x) dx$$

Proof:

Let $G(t) = \frac{F(t)}{t}$, for $t > 0$. Then $F(t) = tG(t)$. Taking the Laplace Transform of both sides, we get

$$\begin{aligned}\mathcal{L}\{F(t)\} &= \mathcal{L}\{tG(t)\} \\ f(s) &= -\frac{d}{ds}\mathcal{L}\{G(t)\} = -\frac{d}{ds}g(s)\end{aligned}$$

Then integrating, we have

$$\begin{aligned}g(s) &= -\int_s^\infty f(u) du \\ \mathcal{L}\{G(t)\} &= \int_s^\infty f(u) du \\ \mathcal{L}\left\{\frac{F(t)}{t}\right\} &= \int_s^\infty f(u) du \quad \square\end{aligned}$$

Example 2.11: Find $\mathcal{L}\left\{\frac{\sin t}{t}\right\}$

$$\begin{aligned}\mathcal{L}\left\{\frac{\sin t}{t}\right\} &= \int_s^\infty \frac{1}{s^2 + 1} du \\ &= \tan^{-1} u \Big|_s^\infty \\ &= \frac{\pi}{2} - \tan^{-1} s = \cot^{-1} s \\ &= \tan^{-1} \frac{1}{s}\end{aligned}$$

2.7 Laplace Transform of Integral

Theorem 2.7.1 (Laplace transform of Integral):

If

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

then

$$\mathcal{L}\left\{\int_0^t F(x) dx\right\} = \frac{1}{s}f(s)$$

Proof:

Let $G(t) = \int_0^t F(x)dx$, for $t > 0$. Then $G'(t) = F(t)$ and $G(0) = 0$. Taking the Laplace Transform of both sides, we have

$$\begin{aligned}\mathcal{L}\{G'(t)\} &= \mathcal{L}\{F(t)\} \\ s\mathcal{L}\{G(t)\} - G(0) &= f(s) \\ s\mathcal{L}\{G(t)\} &= f(s) \\ \mathcal{L}\{G(t)\} &= \frac{f(s)}{s} \\ \mathcal{L}\left\{\int_0^t F(u) du\right\} &= \frac{f(s)}{s} \quad \square\end{aligned}$$

Example 2.12: Evaluate $\mathcal{L}\left\{\int_0^t \frac{\sin u}{u} du\right\}$

$$\begin{aligned}\mathcal{L}\left\{\frac{\sin u}{u}\right\} &= \tan^{-1} \frac{1}{s} \\ \mathcal{L}\left\{\int_0^t \frac{\sin u}{u} du\right\} &= \frac{f(s)}{s} = \frac{1}{s} \tan^{-1} \frac{1}{s}\end{aligned}$$

Example 2.13: Evaluate $\mathcal{L}\left\{\int_0^t \frac{\sin u}{u} du\right\}$

Let $F(t) = \frac{\sin t}{t}$

$$\begin{aligned}\mathcal{L}\left\{\frac{\sin t}{t}\right\} &= \int_s^\infty \frac{1}{u^2 + 1} du \\ &= \tan^{-1} u \Big|_s^\infty \\ &= \tan^{-1} \frac{1}{s} \\ \therefore \mathcal{L}\left\{\int_0^t \frac{\sin u}{u} du\right\} &= \frac{1}{s} \cdot \tan^{-1} \frac{1}{s}\end{aligned}$$

Example 2.14: Evaluate $\mathcal{L}\left\{\int_0^t \sin 2u du\right\}$

$$\begin{aligned}\mathcal{L}\{\sin 2t\} &= \frac{2}{s^2 + 4} \\ \therefore \mathcal{L}\left\{\int_0^t \sin 2u du\right\} &= \frac{2}{s^3 + 4s}\end{aligned}$$

2.8 Laplace Transform of Periodic Functions

Theorem 2.8.1 (Periodic functions):

If

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

then

$$\mathcal{L}\{F(t)\} = \frac{1}{1 - e^{-Ts}} \int_0^T e^{-st} F(t) dt$$

where T is the period of $F(t)$.

Proof:

Let $F(t)$ has period T . Then $F(t) = F(t + T)$ for all t . Then

$$\begin{aligned}\mathcal{L}\{F(t)\} &= \int_0^\infty e^{-st} F(t) dt \\ &= \int_0^T e^{-st} F(t) dt + \int_T^{2T} e^{-st} F(t) dt + \int_{2T}^{3T} e^{-st} F(t) dt + \dots \\ &= \int_0^T e^{-st} F(t) dt + \int_0^T e^{-s(t+T)} F(t+T) dt + \int_0^T e^{-s(t+2T)} F(t+2T) dt + \dots \\ &= \int_0^T e^{-st} F(t) dt + e^{-sT} \int_0^T e^{-st} F(t) dt + e^{-2sT} \int_0^T e^{-st} F(t) dt + \dots \\ &= \left[1 + e^{-sT} + e^{-2sT} + \dots\right] \int_0^T e^{-st} F(t) dt \\ &= \frac{1}{1 - e^{-sT}} \int_0^T e^{-st} F(t) dt \quad \square\end{aligned}$$

Note:-

Sum of an infinite series $1 + r + r^2 + \dots = \frac{1}{1-r}$ for $|r| < 1$.

Example 2.15: Find $\mathcal{L}\{F(t)\}$ for

$$F(t) = \begin{cases} \sin t & \text{for } 0 < t < \pi \\ 0 & \text{for } \pi < t < 2\pi \end{cases}$$

$$\begin{aligned} \mathcal{L}\{F(t)\} &= \frac{1}{1 - e^{-2\pi s}} \int_0^{2\pi} e^{st} \sin t \, dt \\ &= \frac{1}{1 - e^{-2\pi s}} \int_0^{\pi} e^{-st} \sin t \, dt \end{aligned}$$

Example 2.16: Find $\mathcal{L}\{F(t)\}$ for

$$F(t) = \begin{cases} t & \text{for } 0 < t < 1 \\ 0 & \text{for } 1 < t < 2 \end{cases}$$

$$\begin{aligned} \mathcal{L}\{F(t)\} &= \frac{1}{1 - e^{-2s}} \int_0^1 t \, dt \\ &= \frac{t^2 \Big|_0^1}{2 - 2e^{-2s}} \\ &= \frac{1}{2 - 2e^{-2s}} \end{aligned}$$

2.9 Laplace Transform of Derivatives

Theorem 2.9.1 (Laplace transform of derivatives):

If

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

then

$$\mathcal{L}\{F'(t)\} = sf(s) - F(0)$$

$$\mathcal{L}\{F''(t)\} = s^2F(s) - sF(0) - F'(0)$$

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

$$\mathcal{L}\{F^{(n)}(t)\} = s^n f(s) - s^{n-1}F(0) - s^{n-2}F'(0) - \dots - F^{(n-1)}(0)$$

$$\mathcal{L}\{F^{(n)}(t)\} = s^n f(s) - \sum_{i=n-1}^0 \sum_{j=0}^{n-1} s^i F^{(j)}(0)$$

Proof:

Using integration by parts, we have

$$\begin{aligned} \mathcal{L}\{F'(t)\} &= \int_0^{\infty} e^{-st} F'(t) \, dt \\ &= e^{-st} F(t) \Big|_0^{\infty} + s \int_0^{\infty} e^{-st} F(t) \, dt \\ &= -F(0) + s \int_0^{\infty} e^{-st} F(t) \, dt \\ &= sf(s) - F(0) \quad \square \end{aligned}$$

Similarly,

$$\begin{aligned}
\mathcal{L}\{F''(t)\} &= s\mathcal{L}\{F'(t)\} - F'(0) \\
&= s[sf(s) - F(0)] - F'(0) \\
&= s^2f(s) - sF(0) - F'(0)
\end{aligned}$$

Thus using mathematical induction, we get

$$\begin{aligned}
\mathcal{L}\{F^{(n)}(t)\} &= s\mathcal{L}\{F^{(n-1)}(t)\} - F^{(n-1)}(0) \\
&= s[s\mathcal{L}\{F^{(n-2)}(t)\} - F^{(n-2)}(0)] - F^{(n-1)}(0) \\
&= s^2\mathcal{L}\{F^{(n-2)}(t)\} - sF^{(n-2)}(0) - F^{(n-1)}(0) \\
&= s^2[s\mathcal{L}\{F^{(n-3)}(t)\} - F^{(n-3)}(0)] - sF^{(n-2)}(0) - F^{(n-1)}(0) \\
&= s^3\mathcal{L}\{F^{(n-3)}(t)\} - s^2F^{(n-3)}(0) - sF^{(n-2)}(0) - F^{(n-1)}(0) \\
&= \dots \\
&= s^n\mathcal{L}\{F(t)\} - s^{n-1}F(0) - s^{n-2}F'(0) - \dots - F^{(n-1)}(0) \\
&= s^n f(s) - \sum_{i=n-1}^0 \sum_{j=0}^{n-1} s^i F^{(j)}(0) \quad \square
\end{aligned}$$

3 Inverse Laplace Transform

3.1 Definition and Existence

Definition 3.1.1: Inverse Laplace Transform

If the Laplace Transform of a function $F(t)$ is $f(s)$, i.e

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

then the Inverse Laplace Transform is defined as

$$\mathcal{L}^{-1}\{f(s)\} = F(t)$$

3.2 Some Functions and their Inverse Laplace Transforms

$f(s)$	$\mathcal{L}^{-1}\{f(s)\} = F(t)$	$f(s)$	$\mathcal{L}^{-1}\{f(s)\} = F(t)$
$\frac{1}{s}$	1	$\frac{n}{s}$	n
$\frac{1}{s^2}$	t	$\frac{1}{s^n}$	$\frac{t^{n-1}}{(n-1)!}$
$\frac{1}{s-a}$	e^{at}	$\frac{1}{s+a}$	e^{-at}
$\frac{1}{s^2+a^2}$	$\frac{\sin at}{a}$	$\frac{1}{s^2-a^2}$	$\frac{\sinh at}{a}$
$\frac{s}{s^2+a^2}$	$\cos at$	$\frac{s}{s^2-a^2}$	$\cosh at$

Table 2: Functions and their Inverse Laplace Transform

4 Basic Properties of Inverse Laplace Transform

4.1 Linearity Property

Theorem 4.1.1 (Linearity Property):

If

$$\mathcal{L}^{-1}\{f(s)\} = F(t) \quad \text{and} \quad \mathcal{L}^{-1}\{g(s)\} = G(t)$$

Then,

$$\mathcal{L}^{-1}\{c_1f(s) + c_2g(s)\} = c_1\mathcal{L}^{-1}\{f(s)\} + c_2\mathcal{L}^{-1}\{g(s)\}$$

Example 4.1: Evaluate $\mathcal{L}^{-1}\left\{\frac{4}{s-2} - \frac{3s}{s^2+16} + \frac{5}{s^2+4}\right\}$

$$\begin{aligned} \mathcal{L}^{-1}\left\{\frac{4}{s-2} - \frac{3s}{s^2+16} + \frac{5}{s^2+4}\right\} &= 4\mathcal{L}^{-1}\left\{\frac{1}{s-2}\right\} - 3\mathcal{L}^{-1}\left\{\frac{s}{s^2+4^2}\right\} + 5\mathcal{L}^{-1}\left\{\frac{1}{s^2+2^2}\right\} \\ &= 4e^{2t} - 3\cos 4t + \frac{5}{2}\sin 2t \end{aligned}$$

4.2 First Translation or Shifting Property

Theorem 4.2.1 (First Translation or Shifting Property):

If

$$\mathcal{L}^{-1}\{f(s)\} = F(t)$$

then

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

Example 4.2: Evaluate $\mathcal{L}^{-1}\left\{\frac{6s-4}{s^2-4s+20}\right\}$

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{6s-4}{s^2-4s+20}\right\} &= \mathcal{L}^{-1}\left\{\frac{6(s-2)+8}{(s-2)^2+16}\right\} \\ &= 6\mathcal{L}^{-1}\left\{\frac{(s-2)}{(s-2)^2+16}\right\} + 2\mathcal{L}^{-1}\left\{\frac{4}{(s-2)^2+16}\right\} \\ &= 6e^{2t}\cos 4t + 2e^{2t}\sin 4t\end{aligned}$$

4.3 Second Translation or Shifting Property

Theorem 4.3.1 (Second Translation or Shifting Property):

If

$$\mathcal{L}^{-1}\{f(s)\} = F(t)$$

then

$$\mathcal{L}^{-1}\{e^{-as}f(s)\} = \begin{cases} F(t-a) & \text{for } t > a \\ 0 & \text{for } t < a \end{cases}$$

Example 4.3: Evaluate $\frac{e^{-5s}}{(s-2)^4}$

Here

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{1}{(s-2)^4}\right\} &= e^{2t}\frac{t^3}{3!} = \frac{e^{2t}}{6}t^3 \\ \therefore \mathcal{L}^{-1}\left\{\frac{e^{-5s}}{(s-2)^4}\right\} &= \frac{e^{2(t-5)}}{6}(t-5)^3, \text{ when } t > 5 \\ \mathcal{L}^{-1}\left\{\frac{e^{-5s}}{(s-2)^4}\right\} &= 0, \text{ when } t < 5\end{aligned}$$

4.4 Inverse Laplace Transform of Derivatives

Theorem 4.4.1 (Inverse Laplace Transform of Derivatives):

If

$$\mathcal{L}^{-1}\{f(s)\} = F(t)$$

then

$$\mathcal{L}^{-1}\{f^{(n)}(s)\} = \mathcal{L}^{-1}\left\{\frac{d^n}{ds^n}f(s)\right\} = (-1)^n t^n F(t)$$

Example 4.4: Evaluate $\mathcal{L}^{-1}\left\{\ln\left(1+\frac{1}{s^2}\right)\right\}$

Here

$$\begin{aligned}
 f(s) &= \ln \left(1 + \frac{1}{s^2} \right) = \mathcal{L}\{F(t)\} \\
 f'(s) &= \frac{-\frac{2}{s^3}}{1 + \frac{1}{s^2}} \\
 &= -2 \left\{ \frac{1}{s(s^2 + 1)} \right\} \\
 &= -2 \left(\frac{1}{s - \frac{s}{s^2+1}} \right) \\
 \mathcal{L}^{-1}\{f'(s)\} &= -2(1 - \cos t) \\
 tF(t) &= -2(1 - \cos t) \\
 F(t) &= \frac{2(1 - \cos t)}{t} \\
 \therefore \mathcal{L}^{-1} \left\{ \ln \left(1 + \frac{1}{s^2} \right) \right\} &= \frac{2(1 - \cos t)}{t}
 \end{aligned}$$

4.5 Inverse Laplace Transform of Integrals

Theorem 4.5.1 (Inverse Laplace Transform of Integrals):

If

$$\mathcal{L}^{-1}\{f(s)\} = F(t)$$

then

$$\mathcal{L}^{-1} \left\{ \int_s^\infty f(u) du \right\} = \frac{F(t)}{t}$$

Example 4.5: Find $\mathcal{L}^{-1} \left\{ \int_s^\infty \left(\frac{1}{u} - \frac{1}{u+1} \right) du \right\}$

Let

$$f(s) = \frac{1}{s} - \frac{1}{s+1}$$

$$\begin{aligned}
 \mathcal{L}^{-1}\{f(s)\} &= \mathcal{L}^{-1} \left\{ \frac{1}{s - \frac{1}{s+1}} \right\} \\
 &= 1 - e^{-t} = F(t) \\
 \therefore \mathcal{L}^{-1} \left\{ \int_s^\infty f(u) du \right\} &= \frac{F(t)}{t} \\
 &= \frac{1 - e^{-t}}{t}
 \end{aligned}$$

4.6 Division by s

Theorem 4.6.1 (Division by s):

If

$$\mathcal{L}^{-1}\{f(s)\} = F(t)$$

then

$$\mathcal{L}^{-1} \left\{ \frac{f(s)}{s} \right\} = \int_0^t F(u) du$$

Example 4.6: Evaluate $\mathcal{L}^{-1} \left\{ \frac{1}{s^3(s^2 + 1)} \right\}$

Let

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

$$\begin{aligned}\therefore \mathcal{L}^{-1}\{f(s)\} &= \sin t \\ \therefore \mathcal{L}^{-1}\left\{\frac{1}{s(s^2 + 1)}\right\} &= \int_0^t \sin u \, du = 1 - \cos t \\ \therefore \mathcal{L}^{-1}\left\{\frac{1}{s^2(s^2 + 1)}\right\} &= \int_0^t (1 - \cos u) \, du = t - \sin t \\ \therefore \mathcal{L}^{-1}\left\{\frac{1}{s^3(s^2 + 1)}\right\} &= \int_0^t (u - \sin u) \, du = \frac{t^2}{2} + \cos t - 1\end{aligned}$$

Alternative approach:

Let

$$f(s) = \frac{1}{s^4 + s^2} = \frac{1}{s^2} - \frac{1}{s^2 + 1}$$

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{1}{s^2(s^2 + 1)}\right\} &= \mathcal{L}^{-1}\left\{\frac{1}{s^2} - \frac{1}{s^2 + 1}\right\} \\ &= t - \sin t \\ &= F(t) \\ \therefore \mathcal{L}^{-1}\left\{\frac{1}{s^3(s^2 + 1)}\right\} &= \int_0^t F(u) \, du \\ &= \int_0^t (u - \sin u) \, du \\ &= \frac{t^2}{2} + \cos t - 1\end{aligned}$$

4.7 Inverse Laplace Transform by Partial Fraction

Example 4.7: Find $\mathcal{L}^{-1}\left\{\frac{5^2 - 15s - 11}{(s + 1)(s - 2)^2}\right\}$

$$\begin{aligned}\frac{5^2 - 15s - 11}{(s + 1)(s - 2)^2} &= \frac{-\frac{1}{3}}{ss + 1} - \frac{7}{(s - 2)^3} + \frac{4}{(s - 2)^2} + \frac{\frac{1}{3}}{s - 2} \\ \therefore \mathcal{L}^{-1}\left\{\frac{5^2 - 15s - 11}{(s + 1)(s - 2)^2}\right\} &= -\frac{1}{e}e^{-t} - 7\frac{t^2}{2}e^{2t} + 4te^{2t} + \frac{1}{3}e^{2t}\end{aligned}$$

4.8 The Convolution Theorem

Theorem 4.8.1 (The Convolution Theorem):

If

$$\mathcal{L}^{-1}\{f(s)\} = F(t) \quad \text{and} \quad \mathcal{L}^{-1}\{g(s)\} = G(t)$$

then

$$\mathcal{L}^{-1}\{f(s)g(s)\} = \int_0^t F(u)G(t - u) \, du = F * G$$

$$G * F = \int_0^t G(u)F(t - u) \, du = F * G$$

Example 4.8: Find $\mathcal{L}^{-1}\left\{\frac{1}{s^2(s^2 + 1)^2}\right\}$

Here,

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

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

$$\begin{aligned} \therefore \mathcal{L}^{-1} \left\{ \frac{1}{s^2(s+1)^2} \right\} &= G * F \\ &= \int_0^t u e^{-u}(t-u) \, du \\ &= \int_0^t (ut - u^2) e^{-u} \, du \\ &= -(ut - u^2) \cdot e^{-u} \Big|_0^t + \int_0^t (t - 2u) e^{-u} \, du \end{aligned}$$

Example 4.9: Find $\mathcal{L}^{-1} \left\{ \frac{s}{(s^2 + a^2)^2} \right\}$

Let

$$\begin{aligned} f(s) &= \frac{s}{s^2 + a^2} & \text{and} & & g(s) &= \frac{1}{s^2 + a^2} \\ \mathcal{L}^{-1}\{f(s)\} &= \cos at & \text{and} & & \mathcal{L}^{-1}\{g(s)\} &= \frac{\sin at}{a} \end{aligned}$$

$$\begin{aligned} F * G &= \frac{1}{a} \int_0^t \cos au \cdot \sin au(t-u) \, du \\ &= \frac{1}{a} \int_0^t \cos au(\sin at \cos au - \cos at \sin au) \, du \\ &= \frac{1}{a} \int_0^t \sin at \cos^2 au \, du - \frac{1}{a} \int_0^t \sin au \cos au \, du \\ &= \frac{1}{2a} \sin at \int_0^t (\cos 2au + 1) \, du - \frac{1}{2a} \cos at \int_0^t \sin 2au \, du \\ &= \frac{1}{2a} \left[-\frac{1}{2} \sin 2au + u \right]_0^t - \frac{1}{2a} \left[\frac{1}{2} \cos 2au \right]_0^t \\ &= -\frac{1}{2a} \sin at \cdot \sin 2at - \frac{1}{2a} \cos at \cdot \frac{1}{2}(\cos 2at - 1) + \frac{1}{2a} \sin at \cdot t \\ &= \frac{1}{4a} [\cos at - \cos(at - 2at)] + \frac{t \sin at}{2a} \\ &= \frac{1}{4a} [\cos at - \cos at] + \frac{t \sin at}{2a} \\ &= \frac{t \sin at}{2a} \end{aligned}$$