

Unit 1: Laplace Transform

Page: 30
Date: 20/8/18

• Definition :-

If $f(t)$ is a function defined for $t \geq 0$ then Laplace transform of $f(t)$ is given by

$$L[f(t)] = \int_0^{\infty} e^{-st} f(t) dt = \bar{f}(s)$$

• Laplace transform of some standard function :-

$$(1) L[1] = \frac{1}{s}$$

$$(2) L[e^{at}] = \frac{1}{s-a}$$

$$(3) L[e^{-at}] = \frac{1}{s+a}$$

$$(4) L[\sin at] = \frac{a}{s^2 + a^2} \quad \text{for } a > 0$$

$$(5) L[\cos at] = \frac{s}{s^2 + a^2} \quad \text{for } s > 0$$

$$(6) L[\sinh at] = \frac{a}{s^2 - a^2}$$

$$(7) \quad L[\cosh at] = \frac{s}{s^2 - a^2}$$

$$(8) \quad L[t^n] = \frac{n!}{s^{n+1}} = \frac{\Gamma(n+1)}{s^{n+1}}$$

Ex:- Find $L[1]$

→ By definition

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

$$L[1] = \int_0^{\infty} e^{-st} \cdot 1 dt$$

$$= \left[\frac{e^{-st}}{-s} \right]_0^{\infty}$$

$$= 0 + \frac{e^0}{s}$$

$L[1] = \frac{1}{s}$

Ex:- $L[e^{at}]$

→ By definition

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

$$L[e^{at}] = \int_0^{\infty} e^{-st} e^{at} dt$$

$$= \int_0^{\infty} e^{-t(s-a)} dt$$

$$= \left[\frac{e^{-t(s-a)}}{-(s-a)} \right]_0^{\infty} \Rightarrow 0 + \frac{e^0}{s-a} \Rightarrow \frac{1}{s-a}$$

$$\int e^{ax} \sin bx \, dx = \frac{e^{ax}}{a^2 + b^2} [a \sin bx - b \cos bx]$$

Page 32
Date

(3) $L[e^{-at}]$

→ By definition

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

$$L[e^{-at}] = \int_0^{\infty} e^{-st} \cdot (e^{-at}) \, dt$$

$$= \int_0^{\infty} e^{-t(s+a)} \, dt$$

$$= \left[\frac{e^{-t(s+a)}}{-(s+a)} \right]_0^{\infty}$$

$$= 0 + \frac{e^0}{s+a}$$

$$L[e^{-at}] = \frac{1}{s+a}$$

(4) $L[\sin at]$

→ By definition

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

$$L[\sin at] = \int_0^{\infty} e^{-st} [\sin at] \, dt$$

$$= \frac{e^{-st}}{s^2 + a^2} [-s \sin at - b \cos at]_0^{\infty}$$

$$= 0 - \frac{e^0}{s^2 + a^2} (-s \sin 0 - a \cos 0)$$

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

$$L[\sin at] = \frac{a}{s^2 + a^2}$$

$$(5) L(\cos at) =$$

→ By definition

$$L(\cos at) = \int_0^{\infty} e^{-st} \cos at \, dt$$

$$= \frac{e^{-st}}{s^2 + a^2} [-s \cos at + a \sin at]_0^{\infty}$$

$$= 0 - \frac{1}{s^2 + a^2} [-s]$$

$$L(\cos at) = \frac{s}{s^2 + a^2}$$

property 1 :-

• Linearity property :-

Let $f(t)$, $g(t)$ and $h(t)$ be functions of 't' then Laplace transform of linear combination of these functions is

$$L[af(t) + bg(t) - ch(t)]$$

$$= aL[f(t)] + bL[g(t)] - cL[h(t)]$$

Tuesday

Page: 34
Date: 21/02/2018

Ex: $(t^2+1)^3 + e^{-st} + \cosh 3t$

→ $L[(t^2+1)^3 + e^{-st} + \cosh 3t] =$

$L[(t^2+1)^3] + L[e^{-st}] + L[\cosh 3t]$

31

fx: Find Laplace transform of $2t^{3/2} + 5e^{-3t} - 3\cos^2 2t$

⇒ Apply Laplace,

$L[2t^{3/2} + 5e^{-3t} - 3\cos^2 2t]$

Laplace property → $= 2L[t^{3/2}] + 5L[e^{-3t}] - 3L[\cos^2 2t]$

$= 2 \frac{\Gamma(3/2+1)}{s^{3/2+1}} + 5 \frac{1}{s+3} - 3L\left[\frac{1+\cos 4t}{2}\right]$

$= 2 \frac{\frac{3}{2} \Gamma(\frac{3}{2})}{s^{5/2}} + \frac{5}{s+3} - \frac{3}{2} \{L(1) + L(\cos 4t)\}$

$= \frac{3^{1/2} \Gamma(1/2)}{s^{5/2}} + \frac{5}{s+3} - \frac{3}{2} \left[\frac{1}{s} + \frac{s}{s^2+16} \right]$

$= \frac{3^{1/2} \sqrt{\pi}}{s^{5/2}} + \frac{5}{s+3} - \frac{3}{2} \left[\frac{1}{s} + \frac{s}{s^2+16} \right]$

□

Change Scale Property

change scale prop

35

Property 2:- First Shifting Property.

If $L[f(t)] = F(s)$ then

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

Proof :-

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

$$L[f(at)] = \int_0^{\infty} e^{-st} f(at) dt$$

$$\text{put } at = p \Rightarrow t = p/a \Rightarrow dt = \frac{dp}{a}$$

$$adt = dp$$

$$p = at$$

$$\text{As } t=0 \Rightarrow p=0$$

$$t=\infty \Rightarrow p=\infty$$

$$= \int_0^{\infty} e^{-\left(\frac{p}{a}\right)s} f(p) \frac{dp}{a}$$

$$= \frac{1}{a} \int_0^{\infty} e^{-s\left(\frac{p}{a}\right)} f(p) dp$$

$$= \frac{1}{a} \int_0^{\infty} e^{-\left(\frac{s}{a}\right)p} f(p) dp$$

$$= \frac{1}{a} F\left(\frac{s}{a}\right)$$

Ex: If $L[\cos t] = \frac{s}{s^2+1}$ then find $L[\cos 3t]$

Ans: by (change ~~*~~) property. first shift property

By change scale property

$$L[f(at)] = \frac{1}{a} \bar{f}\left(\frac{s}{a}\right)$$

$$L[\cos 3t] = \frac{1}{3} \bar{f}\left(\frac{s}{3}\right)$$

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

Ex: Given $L[f(t)] = \frac{1}{\sqrt{s^2+1}}$ find $L[f(3t)]$

Solⁿ \Rightarrow By change scale property

$$L[f(at)] = \frac{1}{a} \bar{f}\left(\frac{s}{a}\right)$$

$$L[f(3t)] = \frac{1}{3} \bar{f}\left(\frac{s}{3}\right)$$

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

$$= \frac{1}{3} \frac{1}{\sqrt{\frac{s^2+9}{9}}} = \frac{1}{3} \frac{3}{\sqrt{s^2+9}} = \frac{1}{\sqrt{s^2+9}}$$

Property 3:

Ex: First Shifting Property :-

$$\begin{aligned} \text{If } L[f(t)] &= \bar{f}(s) \text{ then} \\ L[e^{-at} f(t)] &= \bar{f}(s+a) \quad \& \\ L[e^{at} f(t)] &= \bar{f}(s-a) \end{aligned}$$

⇒ By definition

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

$$\begin{aligned} L[e^{-at} f(t)] &= \int_0^{\infty} e^{-st} e^{-at} f(t) dt \\ &= \int_0^{\infty} e^{-t(s+a)} f(t) dt \\ &= \bar{f}(s+a) \end{aligned}$$

for 2nd

$$\begin{aligned} L[e^{at} f(t)] &= \int_0^{\infty} e^{-st} e^{at} f(t) dt \\ &= \int_0^{\infty} e^{-t(s-a)} f(t) dt \\ &= \bar{f}(s-a) \end{aligned}$$

Ex: find laplace transform of e^{at}

$$\Rightarrow L[e^{at}] = L[e^{at} \cdot 1]$$

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

Ex: find laplace transform of $e^{4t} \sin 3t$

$$\Rightarrow L[e^{4t} \sin 3t] = \frac{3}{(s-4)^2 + 9}$$

$$s \sin t = \frac{3^2}{s^2 + 3^2}$$

= for e^{at}

$$\frac{3}{(s-4)^2}$$

$$= \frac{3}{s^2 - 8s + 25}$$

Ex: find laplace transform of $\{\sinh at \cosh at\}$

$$\Rightarrow L[\sinh at + \cosh at] = L\left[\frac{e^{at} - e^{-at}}{2} + \frac{e^{at} + e^{-at}}{2}\right]$$

$$= \frac{1}{2} \{ L[e^{at} \cosh at] + L[e^{-at} \cosh at] \}$$

$$= \frac{1}{2} \left\{ \frac{(s-a)}{(s-a)^2 + a^2} - \frac{s}{(s+a)^2 + a^2} \right\}$$

$$= \frac{1}{2} \left\{ \frac{s-a}{s^2 - 2sa + 2a^2} - \frac{s+a}{s^2 + 2as + 2a^2} \right\}$$

$$(9) L\left[\int_0^t f(u) du\right] = \frac{\bar{f}(s)}{s}$$

Tuesday

Page: 39
Date: 28/8/18

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

Integration

6 Property 6: L.S. of multiplication by t :

If $L[f(t)] = \bar{f}(s)$ then

$$L[tf(t)] = (-1)^1 \frac{d}{ds} \bar{f}(s)$$

$$L[t^n f(t)] = (-1)^n \frac{d^n}{ds^n} \bar{f}(s)$$

$$\rightarrow \text{Consider } \bar{f}(s) = \int_0^{\infty} e^{-st} f(t) dt$$

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

$$\frac{d}{ds} \bar{f}(s) = \int_0^{\infty} \frac{\partial}{\partial s} e^{-st} f(t) dt$$

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

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

$$= L[tf(t)]$$

$$\Rightarrow L[tf(t)] = (-1)^1 \frac{d}{ds} \bar{f}(s)$$

(Now, we use method of induction

In method of induction we prove the statement for $n=1$ first

then assume that statement is true for $n=m$ and prove that it is true for $n=m+1$

$$P(n) = (-1)^n \frac{d^n}{ds^n} \bar{f}(s) = L[t^n f(t)]$$

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

$$\frac{d}{ds} \bar{f}(s) = \int_0^{\infty} \frac{\partial}{\partial s} e^{-st} f(t) dt$$

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

$$(-1)^1 \frac{d}{ds} \bar{f}(s) = \int_0^{\infty} e^{-st} (t f(t)) dt = L[t f(t)]$$

$$\therefore P(1) = (-1)^1 \frac{d}{ds} \bar{f}(s) = L[t f(t)]$$

Proved for $n=1$

Assume that $P(m) \Rightarrow n=m$

$$P(m) = (-1)^m \frac{d^m}{ds^m} \bar{f}(s) \text{ is true}$$

$$\text{then, } L[t^m f(t)] = \int_0^{\infty} e^{-st} t^m f(t) dt$$

$$\text{then, } (-1)^m \frac{d^m}{ds^m} \bar{f}(s) = \int_0^{\infty} e^{-st} t^m f(t) dt$$

Diff. th order w.r.t. s

$$(-1)^n \frac{d^{m+1}}{ds^{m+1}} \bar{f}(s) = \int_0^{\infty} \frac{\partial}{\partial s} e^{-st} t^m f(t) dt$$

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

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

$$P(m+1) = (-1)^{m+1} \frac{d^{m+1}}{ds^{m+1}} \bar{f}(s) = L[t^{m+1} f(t)]$$

Thus the statement is true for $m+1$
Thus,

$$P(m) \Rightarrow P(m+1)$$

$\therefore P(n)$ is true for all 'n'.

$$\therefore L[t^n f(t)] = (-1)^n \frac{d^n}{ds^n} \bar{f}(s)$$

differentiate τ

Page 42

Property 7: Division by t :

$$\text{If } L[f(t)] = \bar{f}(s) \text{ then } L\left[\frac{f(t)}{t}\right] = \int_s^\infty \bar{f}(s) ds.$$

→ Consider

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

$$= \int_0^\infty \left[\int_s^\infty e^{-st} ds \right] f(t) dt$$

$$= \int_0^\infty \left[\frac{e^{-st}}{-t} \right]_s^\infty f(t) dt$$

$$= - \int_0^\infty \left[0 + \frac{e^{-st}}{t} \right] f(t) dt$$

$$= \int_0^\infty e^{-st} \left[\frac{f(t)}{t} \right] dt$$

$$= L\left[\frac{f(t)}{t}\right]$$

Ans →

Q. 9. Find L.T of $\frac{e^{-at} - e^{-bt}}{t}$, hence evaluate

$$\int_0^{\infty} \frac{e^{-at} - e^{-bt}}{t} dt$$

Ans → By Laplace of,

$$\mathcal{L}\left[\frac{f(t)}{t}\right] = \int_s^{\infty} \bar{f}(s) ds$$

$$= \int_s^{\infty} \mathcal{L}[e^{-at} - e^{-bt}] ds$$

$$= \int_s^{\infty} \left[\frac{1}{s+a} - \frac{1}{s+b} \right] ds$$

$$= \int_s^{\infty} \frac{1}{s+a} ds - \int_s^{\infty} \frac{1}{s+b} ds$$

$$= \left[\log(s+a) \right]_s^{\infty} - \left[\log(s+b) \right]_s^{\infty}$$

$$= \left[\log \frac{s+a}{s+b} \right]_s^{\infty}$$

$$= \log \left[\frac{s(1+a/s)}{s(1+b/s)} \right]_s^{\infty}$$

$$= \log \left(\frac{1+a/\infty}{1+b/\infty} \right) - \log \left(\frac{1+a/s}{1+b/s} \right)$$

$$= \log \left(\frac{1+0}{1+0} \right) - \log \left(\frac{s+a}{s+b} \right)$$

$$L(\cos at) = \frac{s}{s^2 + a^2}$$

$$L(\cos bt) = \frac{s}{s^2 + b^2}$$

Page 44
Date 29/8/18

wednesday

$$L\left[\frac{f(t)}{t}\right] = \int_0^{\infty} \frac{e^{-st} f(t)}{t} dt = \log\left(\frac{s+b}{s+a}\right)$$

$$\int_0^{\infty} e^{-st} \left(\frac{e^{-at} - e^{-bt}}{t}\right) dt = \log\left(\frac{s+b}{s+a}\right)$$

(e=1)

put $s=0$

$$\int_0^{\infty} \frac{e^{-at} - e^{-bt}}{t} dt = \log \frac{b}{a}$$

Ex: Find Laplace transform of $\frac{\cos at - \cos bt}{t}$

Q.21

hence evaluate $\int_0^{\infty} \frac{\cos at - \cos bt}{t} dt$

$$\text{Ans} \rightarrow L\left[\frac{\cos at - \cos bt}{t}\right] = \int_s^{\infty} \left[\frac{s}{s^2 + a^2} - \frac{s}{s^2 + b^2}\right] ds$$

$$= \frac{1}{2} \int_s^{\infty} \frac{2s}{s^2 + a^2} ds - \frac{1}{2} \int_s^{\infty} \frac{2s}{s^2 + b^2} ds$$

$$= \frac{1}{2} \log(s^2 + a^2) - \frac{1}{2} \log(s^2 + b^2)$$

$$= \frac{1}{2} \left[\log(s^2 + a^2)^{1/2} - \log(s^2 + b^2)^{1/2} \right]$$

$$= \frac{1}{2} \log \left[\frac{(s^2 + a^2)^{1/2}}{(s^2 + b^2)^{1/2}} \right]_s^{\infty}$$

with 5 kernel try to put s^2 in place.

$$= \frac{1}{2} \log \left[\frac{s^2(1 + a^2/s^2)}{s^2(1 + b^2/s^2)} \right]_{s=0}^{\infty}$$

$$= \frac{1}{2} \left[\log \frac{(1 + a^2/\infty)}{(1 + b^2/\infty)} - \log \frac{(1 + a^2/s^2)}{(1 + b^2/s^2)} \right]$$

$$= \frac{1}{2} \left[\log 1 - \log \left(\frac{s^2 + a^2}{s^2 + b^2} \right) \right]$$

$$= \frac{1}{2} \left[0 + \log \left(\frac{s^2 + b^2}{s^2 + a^2} \right) \right]$$

$$\therefore L [\cos at - \cos bt] = \log \left(\frac{s^2 + b^2}{s^2 + a^2} \right)^{1/2}$$

put $s=0$

$$\therefore \int_0^{\infty} \frac{(\cos at - \cos bt)}{t} dt = \log \left(\frac{b}{a} \right)^{1/2}$$

$$= \log \frac{b}{a}$$

$$\int_0^{\infty} \frac{(\cos at - \cos bt)}{t} dt = \log \frac{b}{a}$$

Ex:- Find Laplace transform of $\frac{\sin^2 t}{t}$

$$\int_0^{\infty} e^{-t} \left[\frac{\sin^2 t}{t} \right] dt$$

$$\rightarrow L \left[\frac{\sin^2 t}{t} \right] = \int_s^{\infty} L[\sin^2 t] ds$$

$$= \int_s^{\infty} L \left[1 - \frac{\cos 2t}{2} \right] ds$$

$$= \frac{1}{2} \int_s^{\infty} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right] ds$$

$$= \frac{1}{2} \left\{ \frac{1}{2} \log s - \frac{1}{2} \log(s^2 + 4) \right\}_s^{\infty}$$

$$= \frac{1}{2} \left\{ \frac{1}{2} \log s^2 - \frac{1}{2} \log(s^2 + 4) \right\}_s^{\infty}$$

$$= \frac{1}{4} \left[\log \frac{s^2}{s^2 + 4} \right]_s^{\infty}$$

$$= \frac{1}{4} \left\{ \log \left[\frac{s^2}{s^2(1 + 4/s^2)} \right] \right\}_s^{\infty}$$

$$= \frac{1}{4} \left[\log \left(\frac{1}{1 + 4/\infty} \right) - \log \left(\frac{1}{1 + 4/s^2} \right) \right]$$

$$= \frac{1}{4} \left[\log 1 - \log \frac{s^2}{s^2+4} \right]$$

$$= \frac{1}{4} \left[\log \frac{s^2+4}{s^2} \right]$$

$$L \left[\frac{\sin^2 t}{t} \right] = \frac{1}{4} \left[\log \frac{s^2+4}{s^2} \right]$$

$$\int_0^{\infty} e^{-st} \frac{\sin^2 t}{t} dt = \frac{1}{4} \log \frac{s^2+4}{s^2}$$

put $s=1$

$$\int_0^{\infty} e^{-t} \frac{\sin^2 t}{t} dt = \frac{1}{4} \log 5$$

Ex:- Find L.T. of $t^2 \cos 3t e^{-t}$

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

$$L[e^{-t} (t^2 \cos 3t)] = L[e^{at} f(t)]$$

$$= f(s+a)$$

$$L[t^2 \cos 3t] = (-1)^2 \frac{d^2}{ds^2} \left(\frac{s}{s^2+9} \right)$$

$$= \frac{d}{ds} \left(\frac{(s^2+9) - s(2s)}{(s^2+9)^2} \right)$$

$$= \frac{d}{ds} \left(\frac{-s^2+9}{(s^2+9)^2} \right)$$

(5/10)

multiply $(-1)^1$

$$1t = (-1)^1 \text{ 1 time diff}$$

$$2t = (-1)^2 \text{ 2 time diff} \quad 48$$

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

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

$$= \frac{-2s^3 - 18s + 4s^3 - 36s}{(s^2+9)^3}$$

$$= \frac{2s^3 - 54s}{(s^2+9)^3}$$

$$= \frac{2s(s^2-27)}{(s^2+9)^3}$$

$$L[e^{-t}(t^2 \cos 3t)] = \frac{2(s+1)((s+1)^2-27)}{(s+1)^2+9)^3}$$

$$\text{Ex: } \int_0^{\infty} t e^{-2t} \cos t \, dt$$

$$\rightarrow \int_0^{\infty} e^{-2t} (t \cos t) \, dt = L[t \cos t]_{s=2}$$

$$= (-1)^1 \frac{d}{ds} \left[\frac{s}{s^2+1} \right]_{s=2}$$

$$= -1 \frac{(s^2+1)1 - s(2s)}{(s^2+1)^2} \Big|_{s=2}$$

$$= -1 \left[\frac{5-8}{25} \right]$$

$$= \frac{+3}{25}$$

Ex: Find L.T. of $\frac{\sin t}{t}$ & hence evaluate $\int_0^{\infty} \frac{\sin t}{t} dt$

$$\rightarrow L\left[\frac{\sin t}{t}\right] = \int_s^{\infty} f(s) ds$$

$$= \int_s^{\infty} L[\sin t] ds$$

$$= \int_s^{\infty} \frac{1}{s^2+1} ds$$

$$= [\tan^{-1}s]_s^{\infty}$$

$$= \tan^{-1}\infty - \tan^{-1}s$$

$$= \pi/2 - \tan^{-1}s$$

$$= \cot^{-1}s$$

$$L\left[\frac{\sin t}{t}\right] = \cot^{-1}s = \pi - \tan^{-1}s$$

$$\int_0^{\infty} e^{-st} \frac{\sin t}{t} dt = \frac{\pi}{2} - \tan^{-1}s$$

put $s=0$

$$\int_0^{\infty} \frac{\sin t}{t} dt = \frac{\pi}{2} - \tan^{-1}0$$

$$= \frac{\pi}{2} - 0$$

$$= \pi/2$$

Tuesday

Page 50
Date 4/09/18

• Inverse laplace transform:-

If $L[f(t)] = f(s)$ then $L^{-1}[f(s)] = f(t)$

There are different methods to find inverse laplace transform by (i) partial fraction

(ii) convolution theorem

(iii) Properties By using properties

× Find Inverse laplace transform of $\frac{s^2-3}{(s+2)(s-3)}$

~~Solution:-~~

Standard formulae:-

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

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

$$(3) L^{-1}\left[\frac{1}{s+a}\right] = e^{-at}$$

$$(4) L^{-1}\left[\frac{1}{s^2+a^2}\right] = \frac{1}{a} \sin at$$

$$(5) L^{-1}\left[\frac{s}{s^2+a^2}\right] = \cos at$$

Page: _____
Date: _____

$$(c) \mathcal{L}^{-1} \left[\frac{1}{s^n} \right] = \frac{t^{n-1}}{(n-1)!}$$

Exo:- Find $\mathcal{L}^{-1} \left[\frac{2s^2 - 6s + 5}{s^3 - 6s^2 + 11s - 6} \right]$

Ans:-

$$\frac{2s^2 - 6s + 5}{s^3 - 6s^2 + 11s - 6} = \frac{2s^2 - 6s + 5}{(s-1)(s-2)(s-3)}$$

$$= \frac{A}{(s-1)} + \frac{B}{(s-2)} + \frac{C}{(s-3)}$$

$$2s^2 - 6s + 5 = A(s-2)(s-3) + B(s-1)(s-3) + C(s-1)(s-2)$$

$$s=2$$

$$8 - 12 + 5 = -B \Rightarrow B = -1$$

$$s=3$$

$$18 - 18 + 5 = 2C \Rightarrow C = \frac{5}{2}$$

$$s=1$$

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

$$\mathcal{L}^{-1} \left[\frac{2s^2 - 6s + 5}{s^3 - 6s^2 + 11s - 6} \right] = \frac{1}{2} \mathcal{L}^{-1} \left[\frac{1}{s-1} \right] - 1 \mathcal{L}^{-1} \left[\frac{1}{s-2} \right] + \frac{5}{2} \mathcal{L}^{-1} \left[\frac{1}{s-3} \right]$$

$$= \frac{1}{2} e^t - 1 e^{2t} + \frac{5}{2} e^{3t}$$

Ex:- find $L^{-1} \left[\frac{s^2 + 2s + 3}{(s^2 + 2s + 2)(s^2 + 2s + 5)} \right]$

\Rightarrow put $s^2 + 2s = t$

$$L^{-1} \left[\frac{s^2 + 2s + 3}{(s^2 + 2s + 2)(s^2 + 2s + 5)} \right]$$

$$= L^{-1} \left[\frac{t + 3}{(t + 2)(t + 5)} \right]$$

$$\Rightarrow \frac{t + 3}{(t + 2)(t + 5)} = \frac{A}{t + 2} + \frac{B}{t + 5}$$

$$t + 3 = A(t + 5) + B(t + 2)$$

$$\Rightarrow t = -5$$

$$-2 = -3B \Rightarrow B = \frac{2}{3}$$

$$\Rightarrow t = -2$$

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

$$L^{-1} \left[\frac{s^2 + 2s + 3}{(s^2 + 2s + 2)(s^2 + 2s + 5)} \right] = \frac{1}{3} L^{-1} \left[\frac{1}{s^2 + 2s + 2} \right] + \frac{2}{3} L^{-1} \left[\frac{1}{s^2 + 2s + 5} \right]$$

$$(s+1)^2 + 1^2 \Rightarrow s^2 + 2s + 1 + 1 \Rightarrow s^2 + 2s + 2$$

Page: 53

Date:

$$L^{-1} \left[\frac{s^2 + 2s + 3}{(s^2 + 2s + 2)(s^2 + 2s + 5)} \right] = \frac{1}{3} L^{-1} \left[\frac{1}{(s+1)^2 + 1^2} \right] + \frac{2}{3} L^{-1} \left[\frac{1}{(s+1)^2 + 2^2} \right]$$

$$= \frac{1}{3} e^{-t} L^{-1} \left[\frac{1}{s^2 + 1^2} \right] + \frac{2}{3} e^{-t} L^{-1} \left[\frac{1}{s^2 + 2^2} \right]$$

$$= \frac{1}{3} e^{-t} \sin t + \frac{2}{3} e^{-t} \frac{1}{2} \sin 2t$$

(x:) Find $L^{-1} \left[\frac{s^2 - 3}{(s+2)(s-3)(s^2 + 2s + 5)} \right]$

$$\Rightarrow \frac{s^2 - 3}{(s+2)(s-3)(s^2 + 2s + 5)} = \frac{A}{s+2} + \frac{B}{s-3} + \frac{Cs+D}{s^2 + 2s + 5}$$

(1)

$$s^2 - 3 = A(s-3)(s^2 + 2s + 5) + B(s+2)(s^2 + 2s + 5) + (Cs+D)(s+2)(s-3)$$

$$\Rightarrow s = 3$$

$$6 = 100B \Rightarrow B = \frac{3}{50}$$

$$\Rightarrow s = -2$$

$$1 = -25A \Rightarrow A = -\frac{1}{25}$$

$$\Rightarrow s = 0$$

$$-3 = -15A + B(10) - 6D = 0$$

$$-3 = -15 \left(-\frac{1}{25} \right) + \frac{3}{50}(10) - 6D = 0$$

$$-3 = \frac{3}{5} + \frac{3}{5} - 6D$$

$$C = \frac{6}{5} + \frac{3}{1}$$

$$D = \frac{21}{30} = \frac{7}{10}$$

$$\Rightarrow S=1$$

$$-2 = \frac{-1}{25} (-2)(8) + \frac{3}{50} (24) + \frac{(1+7)}{10} (-)$$

$$-2 = \frac{16}{25} + \frac{36}{25} - 6C - \frac{21}{5}$$

$$6C = \frac{52}{25} - \frac{21}{5} + 2$$

$$C = \frac{1}{6} \left[\frac{52}{25} - \frac{21}{5} + 2 \right]$$

$$C = -\frac{1}{50}$$

$$f(s) = L^{-1} \left[\frac{s^2 - 3}{(s+2)(s-3)(s^2+2s+5)} \right] =$$

$$L^{-1} \left[\frac{-1/25}{s+2} \right] + L^{-1} \left[\frac{3/50}{s-3} \right] + L^{-1} \left[\frac{-1/50}{s^2+2s+5} \right]$$

$$= \frac{-1}{25} e^{-2t} + \frac{3}{50} e^{3t} - \frac{1}{50} L^{-1} \left[\frac{s}{s^2+2s+5} \right] +$$

$$\frac{7}{10} L^{-1} \left[\frac{1}{s^2+2s+5} \right]$$

$$= \frac{-1}{25} e^{-2t} + \frac{3}{50} e^{3t} - \frac{1}{50} L^{-1} \left[\frac{(s+1)^{-1}}{(s+1)^2 + 2^2} \right] \\ + \frac{7}{10} L^{-1} \left[\frac{1}{(s+1)^2 + 2^2} \right]$$

$$= \frac{-1}{25} e^{-2t} + \frac{3}{50} e^{3t} - \frac{1}{50} \left\{ e^{-t} L^{-1} \left[\frac{s+1}{(s+1)^2 + (2)^2} \right] \right\}$$

$$+ \frac{7}{10} L^{-1} \left[\frac{1}{(s+1)^2 + 2^2} \right]$$

$$= \frac{-1}{25} e^{-2t} + \frac{3}{50} e^{3t} - \frac{1}{50} \left\{ e^{-t} L^{-1} \left[\frac{s}{s^2 + 2^2} \right] - e^{-t} L^{-1} \left[\frac{1}{s^2 + 2^2} \right] + \frac{7}{10} e^{-t} L^{-1} \left[\frac{1}{s^2 + 2^2} \right] \right\}$$

$$= \frac{-1}{25} e^{-2t} + \frac{3}{50} e^{3t} - \frac{1}{50} e^{-t} \left\{ \cos 2t - \frac{1}{2} \sin 2t \right\} \\ + \frac{7}{10} e^{-t} \frac{1}{2} \sin 2t$$

$$\frac{+7/10}{25+5}$$

$$(e) \quad l^{-1} \left[\frac{1}{(s-2)(s+2)^2} \right]$$

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

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

$$s = -2$$

$$1 = -4C \Rightarrow C = -\frac{1}{4}$$

$$s = 2$$

$$1 = 16A \Rightarrow A = \frac{1}{16}$$

$$s = 0$$

$$1 = \frac{1}{16}(2) + B(-4) - \frac{1}{4}(-2)$$

$$1 = \frac{1}{8} - 4B + \frac{1}{2}$$

$$4B = \frac{1}{8} + \frac{1}{2} - 1$$

$$4B = \frac{5}{8} - 1$$

$$B = -\frac{3}{8} \times \frac{1}{4}$$

$$B = -\frac{3}{32}$$

$$L^{-1} \left[\frac{1}{(s-2)(s+2)^2} \right] = L^{-1} \left[\frac{1/16}{s-2} \right] + L^{-1} \left[\frac{-3/32}{s+2} \right] + L^{-1} \left[\frac{-1/4}{(s+2)^2} \right]$$

$$= \frac{1}{16} e^{2t} - \frac{3}{32} e^{-2t} - \frac{1}{4} e^{-2t} L^{-1} \left[\frac{1}{s^2} \right]$$

$$= \frac{1}{16} e^{2t} - \frac{3}{32} e^{-2t} - \frac{1}{4} e^{-2t} \frac{t}{2}$$

Convolution Theorem

Statement :- If $L[f(t)] = \bar{f}(s)$, $L[g(t)] = \bar{g}(s)$
 then $L^{-1}[\bar{f}(s) \cdot \bar{g}(s)] = \int_0^t f(u) g(t-u) du$

Ex: Find $L^{-1} \left[\frac{1}{s(s^2+1)} \right]$ by Convolution Theorem

Q.14

By Convolution Thm.

$$L^{-1}[\bar{f}(s) \cdot \bar{g}(s)] = \int_0^t f(u) g(t-u) du$$

$$\begin{aligned} L^{-1} \left[\frac{1}{s^2+1} \cdot \frac{1}{s} \right] &= \int_0^t \sin u \cdot 1 du \\ &= [-\cos u]_0^t \\ &= -\cos t + \cos 0 \\ &= 1 - \cos t \end{aligned}$$

(2) Find $L^{-1} \left[\frac{1}{(s+1)(s^2+1)} \right]$

by Convolution thm.

\Rightarrow By Convolution thm,

$$L^{-1}[f(s) \cdot g(s)] = \int_0^t f(u) \cdot g(t-u) du$$

$$L^{-1} \left[\frac{1}{s^2+1} \cdot \frac{1}{s+1} \right] = \int_0^t \sin u \cdot e^{-t+u} du$$

$$= \int_0^t e^u \cdot \sin u du$$

$$= e^{-t} \left[\frac{e^u}{1+1} (\sin u - \cos u) \right]_0^t$$

$$= e^{-t} \left[\frac{e^t}{2} (\sin t - \cos t) - \frac{e^0}{2} (\sin 0 - \cos 0) \right]$$

$$= \frac{e^{-t}}{2} \left[e^t (\sin t - \cos t) + \frac{1}{2} \right]$$

(3) Find $L^{-1} \left[\frac{s^2}{(s^2+4)(s^2+9)} \right]$ by Convolution thm.

q.14

$$\Rightarrow L^{-1} \left[\frac{s^2}{(s^2+4)(s^2+9)} \right] = L^{-1} \left[\left(\frac{s}{s^2+4} \right) \left(\frac{s}{s^2+9} \right) \right]$$

$$= \int_0^t \cos 2u \cdot \cos 3u (t-u) du$$

$$= \int_0^t \cos 2u \cos(3t-3u) du$$

$$= \int_0^t \left[\frac{1}{2} (\cos(2u+3t-3u) + \cos(2u-3t+3u)) \right] du$$

$$= \frac{1}{2} \int_0^t [\cos(-u+3t) + \cos(5u-3t)] du$$

$$= \frac{1}{2} \left[\frac{\sin(-u+3t)}{-1} + \frac{\sin(5u-3t)}{5} \right]_0^t$$

$$= \frac{1}{2} \left[\frac{\sin(-t+3t)}{-1} + \frac{\sin(5t-3t)}{5} - \right.$$

$$\left. \frac{\sin(3t)}{-1} - \frac{\sin(-3t)}{5} \right]$$

$$= \frac{1}{2} \left[-\sin 2t + \frac{1}{5} \sin 2t + \sin 3t + \frac{\sin 3t}{5} \right]$$

$$= \frac{1}{2} \left[-\frac{4}{5} \sin 2t + \frac{6}{5} \sin 3t \right]$$

* Unit Step function = OR Heaviside unit
Step function is given by

$$u(t) = \begin{cases} 1 & t > 0 \\ 0 & t \leq 0 \end{cases}$$

NOTE:

$$(1) \mathcal{L}[f(t)u(t)] = \bar{f}(s)$$

$$(2) \mathcal{L}[f(t-a)u(t-a)] = e^{-as} \mathcal{L}[f(t)u(t)] \\ = e^{-as} \bar{f}(s)$$

Ex - Express the given function in terms of unit step function

$$f(t) = \begin{cases} t-1 & 1 < t < 2 \\ 3-t & 2 < t < 3 \end{cases}$$

and hence find its Laplace transform

→ Unit step function representation of given function is,

$$[f(t)] = (t-1)[u(t-1) - u(t-2)] + (3-t)[u(t-2) - u(t-3)]$$

$$= (t-1)u(t-1) + [(3-t) - (t-1)]u(t-2) - (3-t)u(t-3)$$

$$f(t) = (t-1)u(t-1) + (4-2t)u(t-2) + (t-3)u(t-3)$$

$$L[f(t)] = L[(t-1)u(t-1)] - 2L[(t-2)u(t-2)] + L[(t-3)u(t-3)]$$

$$= e^{-s} L[t] - 2e^{-2s} L[t] + e^{-3s} L[t]$$

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