

The Laplace Transform

DEFINITION

Let $f(x)$ be defined for $0 \leq x < \infty$ and let s denote an arbitrary real variable. The *Laplace transform* of $f(x)$, designated by either $\mathcal{L}\{f(x)\}$ or $F(s)$, is

$$\mathcal{L}\{f(x)\} = F(s) = \int_0^{\infty} e^{-sx} f(x) dx \quad (21.1)$$

for all values of s for which the improper integral converges. Convergence occurs when the limit

$$\lim_{R \rightarrow \infty} \int_0^R e^{-sx} f(x) dx \quad (21.2)$$

exists. If this limit does not exist, the improper integral diverges and $f(x)$ has no Laplace transform. When evaluating the integral in Eq. (21.1), the variable s is treated as a constant because the integration is with respect to x .

The Laplace transforms for a number of elementary functions are calculated in Problems 21.4 through 21.8; additional transforms are given in Appendix A.

PROPERTIES OF LAPLACE TRANSFORMS

Property 21.1. (Linearity). If $\mathcal{L}\{f(x)\} = F(s)$ and $\mathcal{L}\{g(x)\} = G(s)$, then for any two constants c_1 and c_2

$$\mathcal{L}\{c_1 f(x) + c_2 g(x)\} = c_1 \mathcal{L}\{f(x)\} + c_2 \mathcal{L}\{g(x)\} = c_1 F(s) + c_2 G(s) \quad (21.3)$$

Property 21.2. If $\mathcal{L}\{f(x)\} = F(s)$, then for any constant a

$$\mathcal{L}\{e^{ax} f(x)\} = F(s - a) \quad (21.4)$$

Property 21.3. If $\mathcal{L}\{f(x)\} = F(s)$, then for any positive integer n

$$\mathcal{L}\{x^n f(x)\} = (-1)^n \frac{d^n}{ds^n} [F(s)] \quad (21.5)$$

Property 21.4. If $\mathcal{L}\{f(x)\} = F(s)$ and if $\lim_{\substack{x \rightarrow 0 \\ x > 0}} \frac{f(x)}{x}$ exists, then

$$\mathcal{L}\left\{\frac{1}{x}f(x)\right\} = \int_s^\infty F(t) dt \quad (21.6)$$

Property 21.5. If $\mathcal{L}\{f(x)\} = F(s)$, then

$$\mathcal{L}\left\{\int_0^x f(t) dt\right\} = \frac{1}{s}F(s) \quad (21.7)$$

Property 21.6. If $f(x)$ is periodic with period ω , that is, $f(x + \omega) = f(x)$, then

$$\mathcal{L}\{f(x)\} = \frac{\int_0^\omega e^{-sx} f(x) dx}{1 - e^{-\omega s}} \quad (21.8)$$

FUNCTIONS OF OTHER INDEPENDENT VARIABLES

For consistency only, the definition of the Laplace transform and its properties, Eqs. (21.1) through (21.8), are presented for functions of x . They are equally applicable for functions of any independent variable and are generated by replacing the variable x in the above equations by any variable of interest. In particular, the counterpart of Eq. (21.1) for the Laplace transform of a function of t is

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

Solved Problems

21.1. Determine whether the improper integral $\int_2^\infty \frac{1}{x^2} dx$ converges.

Since

$$\lim_{R \rightarrow \infty} \int_2^R \frac{1}{x^2} dx = \lim_{R \rightarrow \infty} \left(-\frac{1}{x}\right) \Big|_2^R = \lim_{R \rightarrow \infty} \left(-\frac{1}{R} + \frac{1}{2}\right) = \frac{1}{2}$$

the improper integral converges to the value $\frac{1}{2}$.

21.2. Determine whether the improper integral $\int_9^\infty \frac{1}{x} dx$ converges.

Since

$$\lim_{R \rightarrow \infty} \int_9^R \frac{1}{x} dx = \lim_{R \rightarrow \infty} \ln |x| \Big|_9^R = \lim_{R \rightarrow \infty} (\ln R - \ln 9) = \infty$$

the improper integral diverges.

21.3. Determine those values of s for which the improper integral $\int_0^\infty e^{-sx} dx$ converges.

For $s = 0$,

$$\int_0^\infty e^{-sx} dx = \int_0^\infty e^{-(0)(x)} dx = \lim_{R \rightarrow \infty} \int_0^R (1) dx = \lim_{R \rightarrow \infty} x \Big|_0^R = \lim_{R \rightarrow \infty} R = \infty$$

hence the integral diverges. For $s \neq 0$,

$$\begin{aligned}\int_0^{\infty} e^{-sx} dx &= \lim_{R \rightarrow \infty} \int_0^R e^{-sx} dx = \lim_{R \rightarrow \infty} \left[-\frac{1}{s} e^{-sx} \right]_{x=0}^{x=R} \\ &= \lim_{R \rightarrow \infty} \left(-\frac{1}{s} e^{-sR} + \frac{1}{s} \right)\end{aligned}$$

when $s < 0$, $-sR > 0$; hence the limit is ∞ and the integral diverges. When $s > 0$, $-sR < 0$; hence, the limit is $1/s$ and the integral converges.

21.4. Find the Laplace transform of $f(x) = 1$.

Using Eq. (21.1) and the results of Problem 21.3, we have

$$F(s) = \mathcal{L}\{1\} = \int_0^{\infty} e^{-sx} (1) dx = \frac{1}{s} \quad (\text{for } s > 0)$$

(See also entry 1 in Appendix A.)

21.5. Find the Laplace transform of $f(x) = x^2$.

Using Eq. (21.1) and integration by parts twice, we find that

$$\begin{aligned}F(s) = \mathcal{L}\{x^2\} &= \int_0^{\infty} e^{-sx} x^2 dx = \lim_{R \rightarrow \infty} \int_0^R x^2 e^{-sx} dx \\ &= \lim_{R \rightarrow \infty} \left[-\frac{x^2}{s} e^{-sx} - \frac{2x}{s^2} e^{-sx} - \frac{2}{s^3} e^{-sx} \right]_{x=0}^{x=R} \\ &= \lim_{R \rightarrow \infty} \left(-\frac{R^2}{s} e^{-sR} - \frac{2R}{s^2} e^{-sR} - \frac{2}{s^3} e^{-sR} + \frac{2}{s^3} \right)\end{aligned}$$

For $s < 0$, $\lim_{R \rightarrow \infty} [-(R^2/s)e^{-sR}] = \infty$, and the improper integral diverge. For $s > 0$, it follows from repeated use of L'Hôpital's rule that

$$\begin{aligned}\lim_{R \rightarrow \infty} \left(-\frac{R^2}{s} e^{-sR} \right) &= \lim_{R \rightarrow \infty} \left(\frac{-R^2}{s e^{sR}} \right) = \lim_{R \rightarrow \infty} \left(\frac{-2R}{s^2 e^{sR}} \right) \\ &= \lim_{R \rightarrow \infty} \left(\frac{-2}{s^3 e^{sR}} \right) = 0 \\ \lim_{R \rightarrow \infty} \left(-\frac{2R}{s} e^{-sR} \right) &= \lim_{R \rightarrow \infty} \left(\frac{-2R}{s e^{sR}} \right) = \lim_{R \rightarrow \infty} \left(\frac{-2}{s^2 e^{sR}} \right) = 0\end{aligned}$$

Also, $\lim_{R \rightarrow \infty} [-(2/s^3)e^{-sR}] = 0$ directly; hence the integral converges, and $F(s) = 2/s^3$. For the special cases $s = 0$, we have

$$\int_0^{\infty} e^{-sx} x^2 dx = \int_0^{\infty} e^{-s(0)} x^2 dx = \lim_{R \rightarrow \infty} \int_0^R x^2 dx = \lim_{R \rightarrow \infty} \frac{R^3}{3} = \infty$$

Finally, combining all cases, we obtain $\mathcal{L}\{x^2\} = 2/s^3$, $s > 0$. (See also entry 3 in Appendix A.)

21.6. Find $\mathcal{L}\{e^{ax}\}$.

Using Eq. (21.1), we obtain

$$\begin{aligned}F(s) = \mathcal{L}\{e^{ax}\} &= \int_0^{\infty} e^{-sx} e^{ax} dx = \lim_{R \rightarrow \infty} \int_0^R e^{(a-s)x} dx \\ &= \lim_{R \rightarrow \infty} \left[\frac{e^{(a-s)x}}{a-s} \right]_{x=0}^{x=R} = \lim_{R \rightarrow \infty} \left[\frac{e^{(a-s)R} - 1}{a-s} \right] \\ &= \frac{1}{s-a} \quad (\text{for } s > a)\end{aligned}$$

Note that when $s \leq a$, the improper integral diverges. (See also entry 7 in Appendix A.)

21.7. Find $\mathcal{L}\{\sin ax\}$.

Using Eq. (21.1) and integration by parts twice, we obtain

$$\begin{aligned}
 \mathcal{L}\{\sin ax\} &= \int_0^{\infty} e^{-sx} \sin ax \, dx = \lim_{R \rightarrow \infty} \int_0^R e^{-sx} \sin ax \, dx \\
 &= \lim_{R \rightarrow \infty} \left[\frac{-se^{-sx} \sin ax}{s^2 + a^2} - \frac{ae^{-sx} \cos ax}{s^2 + a^2} \right]_{x=0}^{x=R} \\
 &= \lim_{R \rightarrow \infty} \left[\frac{-se^{-sR} \sin aR}{s^2 + a^2} - \frac{ae^{-sR} \cos aR}{s^2 + a^2} + \frac{a}{s^2 + a^2} \right] \\
 &= \frac{a}{s^2 + a^2} \quad (\text{for } s > 0)
 \end{aligned}$$

(See also entry 8 in Appendix A.)

21.8. Find the Laplace transform of $f(x) = \begin{cases} e^x & x \leq 2 \\ 3 & x > 2 \end{cases}$.

$$\begin{aligned}
 \mathcal{L}\{f(x)\} &= \int_0^{\infty} e^{-sx} f(x) \, dx = \int_0^2 e^{-sx} e^x \, dx + \int_2^{\infty} e^{-sx} (3) \, dx \\
 &= \int_0^2 e^{(1-s)x} \, dx + 3 \lim_{R \rightarrow \infty} \int_2^R e^{-sx} \, dx = \frac{e^{(1-s)x}}{1-s} \Big|_{x=0}^{x=2} - \frac{3}{s} \lim_{R \rightarrow \infty} e^{-sx} \Big|_{x=2} \\
 &= \frac{e^{2(1-s)}}{1-s} - \frac{1}{1-s} - \frac{3}{s} \lim_{R \rightarrow \infty} [e^{-Rs} - e^{-2s}] = \frac{1 - e^{-2(s-1)}}{s-1} + \frac{3}{s} e^{-2x} \quad (\text{for } s > 0)
 \end{aligned}$$

21.9. Find the Laplace transform of the function graphed in Fig. 21-1.

$$f(x) = \begin{cases} -1 & x \leq 4 \\ 1 & x > 4 \end{cases}$$

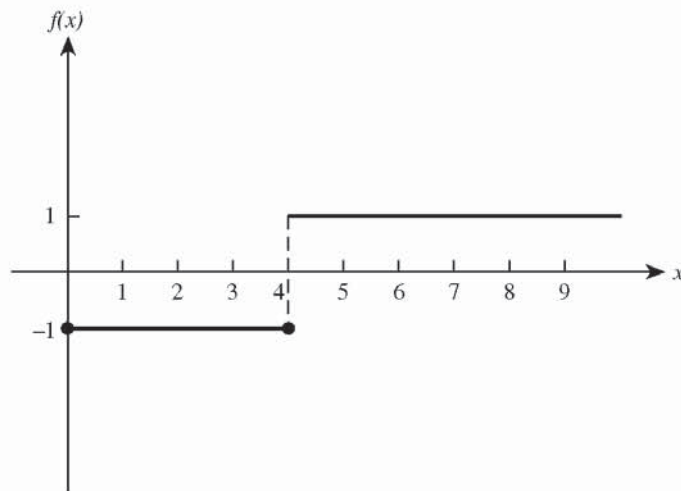


Fig. 21-1

$$\begin{aligned}
\mathcal{L}\{f(x)\} &= \int_0^{\infty} e^{-sx} f(x) dx = \int_0^4 e^{-sx} (-1) dx + \int_4^{\infty} e^{-sx} (1) dx \\
&= \frac{e^{-sx}}{s} \Big|_{x=0}^{x=4} + \lim_{R \rightarrow \infty} \int_4^R e^{-sx} dx \\
&= \frac{e^{-4s}}{s} - \frac{1}{s} + \lim_{R \rightarrow \infty} \left(\frac{-1}{s} e^{-Rs} + \frac{1}{s} e^{-4s} \right) \\
&= \frac{2e^{-4s}}{s} - \frac{1}{s} \quad (\text{for } s > 0)
\end{aligned}$$

21.10. Find the Laplace transform of $f(x) = 3 + 2x^2$.

Using Property 21.1 with the results of Problems 21.4 and 21.5, or alternatively, entries 1 and 3 ($n=3$) of Appendix A, we have

$$\begin{aligned}
F(s) &= \mathcal{L}\{3 + 2x^2\} = 3\mathcal{L}\{1\} + 2\mathcal{L}\{x^2\} \\
&= 3\left(\frac{1}{s}\right) + 2\left(\frac{2}{s^3}\right) = \frac{3}{s} + \frac{4}{s^3}
\end{aligned}$$

21.11. Find the Laplace transform of $f(x) = 5 \sin 3x - 17e^{-2x}$.

Using Property 21.1 with the results of Problems 21.6 ($a=-2$) and 21.7 ($a=3$), or alternatively, entries 7 and 8 of Appendix A, we have

$$\begin{aligned}
F(s) &= \mathcal{L}\{5 \sin 3x - 17e^{-2x}\} = 5\mathcal{L}\{\sin 3x\} - 17\mathcal{L}\{e^{-2x}\} \\
&= 5\left(\frac{3}{s^2 + (3)^2}\right) - 17\left(\frac{1}{s - (-2)}\right) = \frac{15}{s^2 + 9} - \frac{17}{s + 2}
\end{aligned}$$

21.12. Find the Laplace transform of $f(x) = 2 \sin x + 3 \cos 2x$.

Using Property 21.1 with entries 8 ($a=1$) and 9 ($a=2$) of Appendix A, we have

$$\begin{aligned}
F(s) &= \mathcal{L}\{2 \sin x + 3 \cos 2x\} = 2\mathcal{L}\{\sin x\} + 3\mathcal{L}\{\cos 2x\} \\
&= 2\frac{1}{s^2 + 1} + 3\frac{s}{s^2 + 4} = \frac{2}{s^2 + 1} + \frac{3s}{s^2 + 4}
\end{aligned}$$

21.13. Find the Laplace transform of $f(x) = 2x^2 - 3x + 4$.

Using Property 21.1 repeatedly with entries 1, 2 and 3 ($n=3$) of Appendix A, we have

$$\begin{aligned}
F(s) &= \mathcal{L}\{2x^2 - 3x + 4\} = 2\mathcal{L}\{x^2\} - 3\mathcal{L}\{x\} + 4\mathcal{L}\{1\} \\
&= 2\left(\frac{2}{s^3}\right) - 3\left(\frac{1}{s^2}\right) + 4\left(\frac{1}{s}\right) = \frac{4}{s^3} - \frac{3}{s^2} + \frac{4}{s}
\end{aligned}$$

21.14. Find $\mathcal{L}\{xe^{4x}\}$.

This problem can be done three ways.

- (a) Using entry 14 of Appendix A with $n = 2$ and $a = 4$, we have directly that

$$\mathcal{L}\{xe^{4x}\} = \frac{1}{(s-4)^2}$$

- (b) Set $f(x) = x$. Using Property 21.2 with $a = 4$ and entry 2 of Appendix A, we have

$$F(s) = \mathcal{L}\{f(x)\} = \mathcal{L}\{x\} = \frac{1}{s^2}$$

and

$$\mathcal{L}\{e^{4x}x\} = F(s-4) = \frac{1}{(s-4)^2}$$

- (c) Set $f(x) = e^{4x}$. Using Property 21.3 with $n = 1$ and the results of Problem 21.6, or alternatively, entry 7 of Appendix A with $a = 4$, we find that

$$F(s) = \mathcal{L}\{f(x)\} = \mathcal{L}\{e^{4x}\} = \frac{1}{s-4}$$

and

$$\mathcal{L}\{xe^{4x}\} = -F'(s) = -\frac{d}{ds}\left(\frac{1}{s-4}\right) = \frac{1}{(s-4)^2}$$

21.15. Find $\mathcal{L}\{e^{-2x} \sin 5x\}$.

This problem can be done two ways.

- (a) Using entry 15 of Appendix A with $b = -2$ and $a = 5$, we have directly that

$$\mathcal{L}\{e^{-2x} \sin 5x\} = \frac{5}{[s - (-2)]^2 + (5)^2} = \frac{5}{(s+2)^2 + 25}$$

- (b) Set $f(x) = \sin 5x$. Using Property 21.2 with $a = -2$ and the results of Problem 21.7, or alternatively, entry 8 of Appendix A with $a = 5$, we have

$$F(s) = \mathcal{L}\{f(x)\} = \mathcal{L}\{\sin 5x\} = \frac{5}{s^2 + 25}$$

and

$$\mathcal{L}\{e^{-2x} \sin 5x\} = F(s - (-2)) = F(s + 2) = \frac{5}{(s+2)^2 + 25}$$

21.16. Find $\mathcal{L}\{x \cos \sqrt{7}x\}$.

This problem can be done two ways.

- (a) Using entry 13 of Appendix A with $a = \sqrt{7}$, we have directly that

$$\mathcal{L}\{x \cos \sqrt{7}x\} = \frac{s^2 - (\sqrt{7})^2}{[s^2 + (\sqrt{7})^2]^2} = \frac{s^2 - 7}{(s^2 + 7)^2}$$

- (b) Set $f(x) = \cos \sqrt{7}x$. Using Property 21.3 with $n = 1$ and entry 9 of Appendix A with $a = \sqrt{7}$, we have

$$F(s) = \mathcal{L}\{\cos \sqrt{7}x\} = \frac{s}{s^2 + (\sqrt{7})^2} = \frac{s}{s^2 + 7}$$

and

$$\mathcal{L}\{x \cos \sqrt{7}x\} = -\frac{d}{ds} \left(\frac{s}{s^2 + 7} \right) = \frac{s^2 - 7}{(s^2 + 7)^2}$$

21.17. Find $\mathcal{L}\{e^{-x} \cos 2x\}$.

Let $f(x) = x \cos 2x$. From entry 13 of Appendix A with $a = 2$, we obtain

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

Then, from Property 21.2 with $a = -1$,

$$\mathcal{L}\{e^{-x} x \cos 2x\} = F(s+1) = \frac{(s+1)^2 - 4}{[(s+1)^2 + 4]^2}$$

21.18. Find $\mathcal{L}\{x^{7/2}\}$.

Define $f(x) = \sqrt{x}$. Then $x^{7/2} = x^3 \sqrt{x} = x^3 f(x)$ and, from entry 4 of Appendix A, we obtain

$$F(s) = \mathcal{L}\{f(x)\} = \mathcal{L}\{\sqrt{x}\} = \frac{1}{2} \sqrt{\pi} s^{-3/2}$$

It now follows from Property 21.3 with $n = 3$ that

$$\mathcal{L}\{x^3 \sqrt{x}\} = (-1)^3 \frac{d^3}{ds^3} \left(\frac{1}{2} \sqrt{\pi} s^{-3/2} \right) = \frac{105}{16} \sqrt{\pi} s^{-9/2}$$

which agrees with entry 6 of Appendix A for $n = 4$.

21.19. Find $\mathcal{L}\left\{\frac{\sin 3x}{x}\right\}$.

Taking $f(x) = \sin 3x$, we find from entry 8 of Appendix A with $a = 3$ that

$$F(s) = \frac{3}{s^2 + 9} \quad \text{or} \quad F(t) = \frac{3}{t^2 + 9}$$

Then, using Property 21.4, we obtain

$$\begin{aligned} \mathcal{L}\left\{\frac{\sin 3x}{x}\right\} &= \int_s^\infty \frac{3}{t^2 + 9} dt = \lim_{R \rightarrow \infty} \int_s^R \frac{3}{t^2 + 9} dt \\ &= \lim_{R \rightarrow \infty} \arctan \frac{t}{3} \Big|_s^R \\ &= \lim_{R \rightarrow \infty} \left(\arctan \frac{R}{3} - \arctan \frac{s}{3} \right) \\ &= \frac{\pi}{2} - \arctan \frac{s}{3} \end{aligned}$$

21.20. Find $\mathcal{L}\left\{\int_0^x \sin 2t \, dt\right\}$.

Taking $f(t) = \sinh 2t$, we have $f(x) = \sinh 2x$. It now follows from entry 10 of Appendix A with $a = 2$ that

$F(s) = 2/(s^2 - 4)$, and then, from Property 21.5 that

$$\mathcal{L}\left\{\int_0^x \sinh 2t \, dt\right\} = \frac{1}{s} \left(\frac{2}{s^2 - 4} \right) = \frac{2}{s(s^2 - 4)}$$

21.21. Prove that if $f(x + \omega) = -f(x)$, then

$$\mathcal{L}\{f(x)\} = \frac{\int_0^\omega e^{-sx} f(x) dx}{1 + e^{-\omega s}} \quad (I)$$

Since

$$f(x + 2\omega) = f[(x + \omega) + \omega] = -f(x + \omega) = -[-f(x)] = f(x)$$

$f(x)$ is periodic with period 2ω . Then, using Property 21.6 with ω replaced by 2ω , we have

$$\mathcal{L}\{f(x)\} = \frac{\int_0^{2\omega} e^{-sx} f(x) dx}{1 - e^{-2\omega s}} = \frac{\int_0^\omega e^{-sx} f(x) dx + \int_\omega^{2\omega} e^{-sx} f(x) dx}{1 - e^{-2\omega s}}$$

Substituting $y = x - \omega$ into the second integral, we find that

$$\begin{aligned} \int_\omega^{2\omega} e^{-sx} f(x) dx &= \int_0^\omega e^{-s(y+\omega)} f(y+\omega) dy = e^{-\omega s} \int_0^\omega e^{-sy} [-f(y)] dy \\ &= -e^{-\omega s} \int_0^\omega e^{-sy} f(y) dy \end{aligned}$$

The last integral, upon changing the dummy variable of integration back to x , equals

$$-e^{-\omega s} \int_0^\omega e^{-sx} f(x) dx$$

Thus,

$$\begin{aligned} \mathcal{L}\{f(x)\} &= \frac{(1 - e^{-\omega s}) \int_0^\omega e^{-sx} f(x) dx}{1 - e^{-2\omega s}} \\ &= \frac{(1 - e^{-\omega s}) \int_0^\omega e^{-sx} f(x) dx}{(1 - e^{-\omega s})(1 + e^{-\omega s})} = \frac{\int_0^\omega e^{-sx} f(x) dx}{1 + e^{-\omega s}} \end{aligned}$$

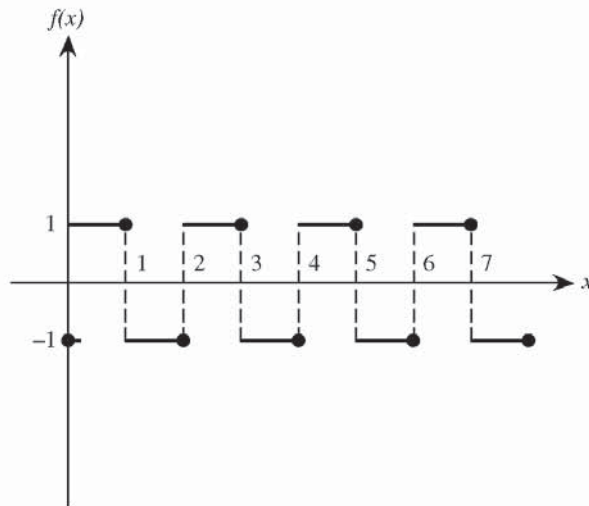


Fig. 21-2

21.22. Find $\mathcal{L}\{f(x)\}$ for the square wave shown in Fig. 21-2.

This problem can be done two ways.

(a) Note that $f(x)$ is periodic with period $\omega = 2$, and in the interval $0 < x \leq 2$ it can be defined analytically by

$$f(x) = \begin{cases} 1 & 0 < x \leq 1 \\ -1 & 1 < x \leq 2 \end{cases}$$

From Eq. (21.8), we have

$$\mathcal{L}\{f(x)\} = \frac{\int_0^2 e^{-sx} f(x) dx}{1 - e^{-2s}}$$

Since

$$\begin{aligned} \int_0^2 e^{-sx} f(x) dx &= \int_0^1 e^{-sx} (1) dx + \int_1^2 e^{-sx} (-1) dx \\ &= \frac{1}{s} (e^{-2s} - 2e^{-s} + 1) = \frac{1}{s} (e^{-s} - 1)^2 \end{aligned}$$

it follows that

$$\begin{aligned} F(s) &= \frac{(e^{-s} - 1)^2}{s(1 - e^{-2s})} = \frac{(1 - e^{-s})^2}{s(1 - e^{-s})(1 + e^{-s})} = \frac{1 - e^{-s}}{s(1 + e^{-s})} \\ &= \left[\frac{e^{s/2}}{e^{s/2}} \right] \left[\frac{1 - e^{-s}}{s(1 + e^{-s})} \right] = \frac{e^{s/2} - e^{-s/2}}{s(e^{s/2} + e^{-s/2})} = \frac{1}{s} \tanh \frac{s}{2} \end{aligned}$$

(b) The square wave $f(x)$ also satisfies the equation $f(x+1) = -f(x)$. Thus, using (I) of Problem 21.21 with $\omega = 1$, we obtain

$$\begin{aligned} \mathcal{L}\{f(x)\} &= \frac{\int_0^1 e^{-sx} f(x) dx}{1 + e^{-s}} = \frac{\int_0^1 e^{-sx} (1) dx}{1 + e^{-s}} \\ &= \frac{(1/s)(1 - e^{-s})}{1 + e^{-s}} = \frac{1}{s} \tanh \frac{s}{2} \end{aligned}$$

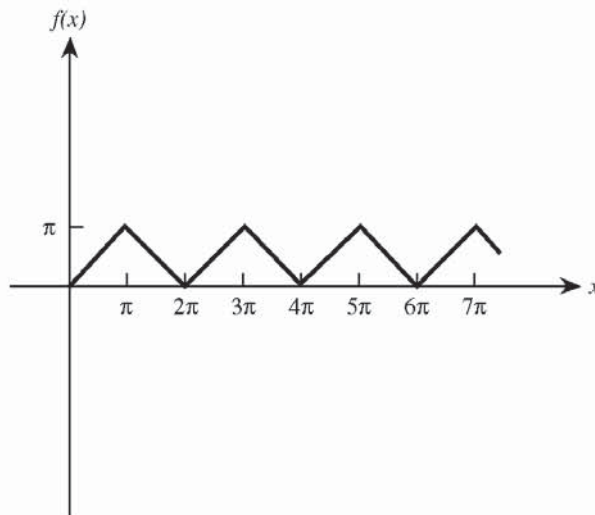


Fig. 21-3

21.23. Find the Laplace transform of the function graphed in Fig. 21-3.

Note that $f(x)$ is periodic with period $\omega = 2\pi$, and in the interval $0 \leq x < 2\pi$ it can be defined analytically by

$$f(x) = \begin{cases} x & 0 \leq x \leq \pi \\ 2\pi - x & \pi \leq x < 2\pi \end{cases}$$

From Eq. (21.8), we have

$$\mathcal{L}\{f(x)\} = \frac{\int_0^{2\pi} e^{-sx} f(x) dx}{1 - e^{-2\pi s}}$$

Since

$$\begin{aligned} \int_0^{2\pi} e^{-sx} f(x) dx &= \int_0^{\pi} e^{-sx} x dx + \int_{\pi}^{2\pi} e^{-sx} (2\pi - x) dx \\ &= \frac{1}{s^2} (e^{-2\pi s} - 2e^{-\pi s} + 1) = \frac{1}{s^2} (e^{-\pi s} - 1)^2 \end{aligned}$$

it follows that

$$\begin{aligned} \mathcal{L}\{f(x)\} &= \frac{(1/s^2)(e^{-\pi s} - 1)^2}{1 - e^{-2\pi s}} = \frac{(1/s^2)(e^{-\pi s} - 1)^2}{(1 - e^{-\pi s})(1 + e^{-\pi s})} \\ &= \frac{1}{s^2} \left(\frac{1 - e^{-\pi s}}{1 + e^{-\pi s}} \right) = \frac{1}{s^2} \tanh \frac{\pi s}{2} \end{aligned}$$

21.24. Find $\mathcal{L}\left\{e^{4x} x \int_0^x \frac{1}{t} e^{-4t} \sin 3t dt\right\}$.

Using Eq. (21.4) with $a = -4$ on the results of Problem 21.19, we obtain

$$\mathcal{L}\left\{\frac{1}{x} e^{-4x} \sin 3x\right\} = \frac{\pi}{2} - \arctan \frac{s+4}{3}$$

It now follows from Eq. (21.7) that

$$\mathcal{L}\left\{x \int_0^x \frac{1}{t} e^{-4t} \sin 3t dt\right\} = \frac{\pi}{2s} - \frac{1}{s} \arctan \frac{s+4}{3}$$

and then from Property 21.3 with $n = 1$,

$$\mathcal{L}\left\{x \int_0^x \frac{1}{t} e^{-4t} \sin 3t dt\right\} = \frac{\pi}{2s^2} - \frac{1}{s^2} \arctan \frac{s+4}{3} + \frac{3}{s[9 + (s+4)^2]}$$

Finally, using Eq. (21.4) with $a = 4$, we conclude that the required transform is

$$\frac{\pi}{2(s-4)^2} - \frac{1}{(s-4)^2} \arctan \frac{s}{3} + \frac{3}{(s-4)(s^2+9)}$$

21.25. Find the Laplace transforms at (a) t , (b) e^{at} , and (c) $\sin at$, where a denotes a constant.

Using entries 2, 7, and 8 of Appendix A with x replaced by t , we find the Laplace transforms to be,

respectively,

$$(a) \quad \mathcal{L}\{t\} = \frac{1}{s^2} \quad (b) \quad \mathcal{L}\{e^{at}\} = \frac{1}{s-a} \quad (c) \quad \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

21.26. Find the Laplace transforms of (a) θ^2 , (b) $\cos a\theta$, (c) $e^{b\theta} \sin a\theta$, where a and b denote constants.

Using entries 3 (with $n=3$), 9, and 15 of Appendix A with x replaced by θ , we find the Laplace transforms to be, respectively.

$$(a) \quad \mathcal{L}\{\theta^2\} = \frac{2}{s^3} \quad (b) \quad \mathcal{L}\{\cos a\theta\} = \frac{s}{s^2 + a^2} \quad (c) \quad \mathcal{L}\{e^{b\theta} \sin a\theta\} = \frac{a}{(s-b)^2 + a^2}$$

Supplementary Problems

In Problems 21.27 and 21.42, find the Laplace transforms of the given function using Eq. (21.1).

21.27. $f(x) = 3$

21.28. $f(x) = \sqrt{5}$

21.29. $f(x) = e^{2x}$

21.30. $f(x) = e^{-6x}$

21.31. $f(x) = x$

21.32. $f(x) = -8x$

21.33. $f(x) = \cos 3x$

21.34. $f(x) = \cos 4x$

21.35. $f(x) = \cos bx$, where b denotes a constant

21.36. $f(x) = xe^{-8x}$

21.37. $f(x) = xe^{bx}$, where b denotes a constant

21.38. $f(x) = x^3$

21.39. $f(x) = \begin{cases} x & 0 \leq x \leq 2 \\ 2 & x > 2 \end{cases}$

21.40. $f(x) = \begin{cases} 1 & 0 \leq x \leq 1 \\ e^x & 1 < x \leq 4 \\ 0 & x > 4 \end{cases}$

21.41. $f(x)$ in Fig. 21-4

21.42. $f(x)$ in Fig. 21-5

In Problems 21.43 and 21.76, use Appendix A and the Properties 21.1 through 21.6, where appropriate, to find the Laplace transforms of the given functions.

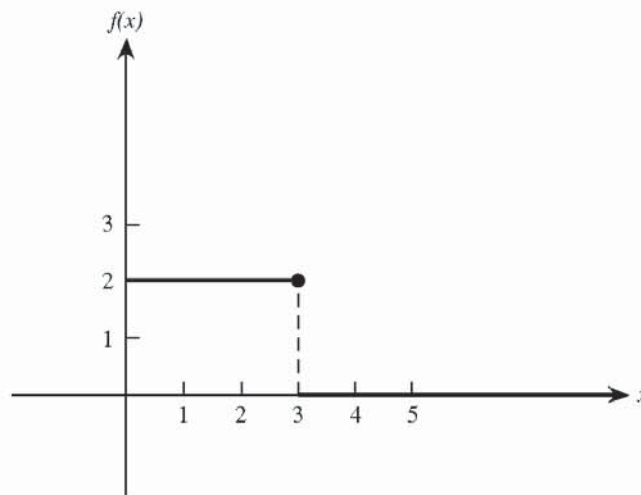


Fig. 21-4

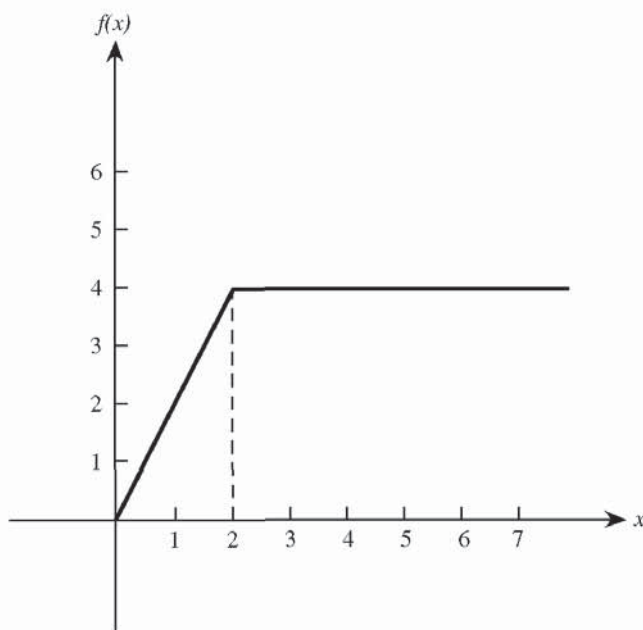


Fig. 21-5

21.43. $f(x) = x^7$

21.45. $f(x) = x^5 e^{-x}$

21.47. $f(x) = \frac{1}{3} e^{-x/3}$

21.49. $f(x) = 2 \sin^2 \sqrt{3}x$

21.51. $f(x) = 3 \sin \frac{x}{2}$

21.53. $f(x) = -1$

21.55. $f(x) = e^x \sin 2x$

21.57. $f(x) = e^{3x} \cos 2x$

21.59. $f(x) = e^{5x} \sqrt{x}$

21.61. $f(x) = e^{-2x} \sin^2 x$

21.63. $5e^{2x} + 7e^{-x}$

21.65. $f(x) = 3 - 4x^2$

21.67. $f(x) = 2 \cos 3x - \sin 3x$

21.69. $2x^2 e^{-x} \cosh x$

21.71. $\sqrt{x} e^{2x}$

21.73. $\int_0^x e^{3t} \cos t \, dt$

21.75. $f(x)$ in Fig. 21-7

21.44. $f(x) = x \cos 3x$

21.46. $f(x) = \frac{1}{\sqrt{x}}$

21.48. $f(x) = 5e^{-x/3}$

21.50. $f(x) = 8e^{-5x}$

21.52. $f(x) = -\cos \sqrt{19}x$

21.54. $f(x) = e^{-x} \sin 2x$

21.56. $f(x) = e^{-x} \cos 2x$

21.58. $f(x) = e^{3x} \cos 5x$

21.60. $f(x) = e^{-5x} \sqrt{x}$

21.62. $x^3 + 3 \cos 2x$

21.64. $f(x) = 2 + 3x$

21.66. $f(x) = 2x + 5 \sin 3x$

21.68. $2x^2 \cosh x$

21.70. $x^2 \sin 4x$

21.72. $\int_0^x t \sinh t \, dt$

21.74. $f(x)$ in Fig. 21-6

21.76. $f(x)$ in Fig. 21-8

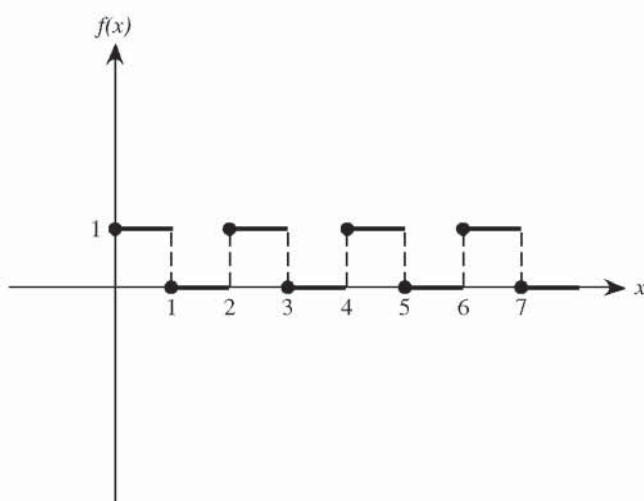


Fig. 21-6

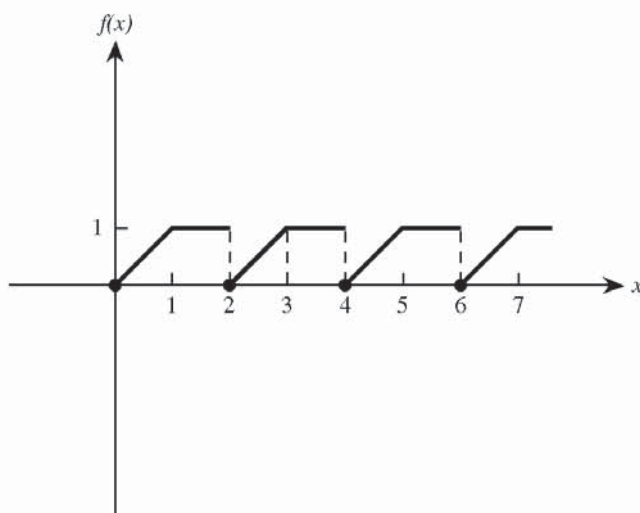


Fig. 21-7

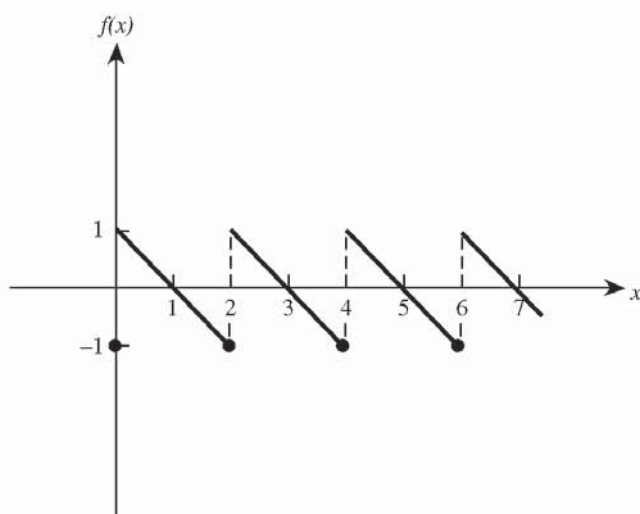


Fig. 21-8

Inverse Laplace Transforms

DEFINITION

An *inverse Laplace transform* of $F(s)$, designated by $\mathcal{L}^{-1}\{F(s)\}$, is another function $f(x)$ having the property that $\mathcal{L}\{f(x)\} = F(s)$. This presumes that the independent variable of interest is x . If the independent variable of interest is t instead, then an inverse Laplace transform of $F(s)$ is $f(t)$ where $\mathcal{L}\{f(t)\} = F(s)$.

The simplest technique for identifying inverse Laplace transforms is to recognize them, either from memory or from a table such as Appendix A (see Problems 22.1 through 22.3). If $F(s)$ is not in a recognizable form, then occasionally it can be transformed into such a form by algebraic manipulation. Observe from Appendix A that almost all Laplace transforms are quotients. The recommended procedure is to first convert the denominator to a form that appears in Appendix A and then the numerator.

MANIPULATING DENOMINATORS

The method of *completing the square* converts a quadratic polynomial into the sum of squares, a form that appears in many of the denominators in Appendix A. In particular, for the quadratic $as^2 + bs + c$, where a , b , and c denote constants,

$$\begin{aligned} as^2 + bs + c &= a \left(s^2 + \frac{b}{a}s \right) + c \\ &= a \left[s^2 + \frac{b}{a}s + \left(\frac{b}{2a} \right)^2 \right] + \left[c - \frac{b^2}{4a} \right] \\ &= a \left(s + \frac{b}{2a} \right)^2 + \left(c - \frac{b^2}{4a} \right) \\ &= a(s + k)^2 + h^2 \end{aligned}$$

where $k = b/2a$ and $h = \sqrt{c - (b^2/4a)}$. (See Problems 22.8 through 22.10.)

The method of *partial fractions* transforms a function of the form $a(s)/b(s)$, where both $a(s)$ and $b(s)$ are polynomials in s , into the sum of other fractions such that the denominator of each new fraction is either a first-degree or a quadratic polynomial raised to some power. The method requires only that (1) the degree of $a(s)$ be less than the degree of $b(s)$ (if this is not the case, first perform long division, and consider the remainder term) and (2) $b(s)$ be factored into the product of distinct linear and quadratic polynomials raised to various powers.

The method is carried out as follows. To each factor of $b(s)$ of the form $(s - a)^m$, assign a sum of m fractions, of the form

$$\frac{A_1}{s - a} + \frac{A_2}{(s - a)^2} + \cdots + \frac{A_m}{(s - a)^m}$$

To each factor of $b(s)$ of the form $(s^2 + bs + c)^p$, assign a sum of p fractions, of the form

$$\frac{B_1s + C_1}{s^2 + bs + c} + \frac{B_2s + C_2}{(s^2 + bs + c)^2} + \cdots + \frac{B_ps + C_p}{(s^2 + bs + c)^p}$$

Here A_i , B_j , and C_k ($i = 1, 2, \dots, m$; $j, k = 1, 2, \dots, p$) are constants which still must be determined.

Set the original fraction $a(s)/b(s)$ equal to the sum of the new fractions just constructed. Clear the resulting equation of fractions and then equate coefficients of like powers of s , thereby obtaining a set of simultaneous linear equations in the unknown constants A_i , B_j , and C_k . Finally, solve these equations for A_i , B_j , and C_k . (See Problems 22.11 through 22.14.)

MANIPULATING NUMERATORS

A factor $s - a$ in the numerators may be written in terms of the factor $s - b$, where both a and b are constants, through the identity $s - a = (s - b) + (b - a)$. The multiplicative constant a in the numerator may be written explicitly in terms of the multiplicative constant b through the identity

$$a = \frac{a}{b}(b)$$

Both identities generate recognizable inverse Laplace transforms when they are combined with:

Property 22.1. (Linearity). If the inverse Laplace transforms of two functions $F(s)$ and $G(s)$ exist, then for any constants c_1 and c_2 ,

$$\mathcal{L}^{-1}\{c_1F(s) + c_2G(s)\} = c_1\mathcal{L}^{-1}\{F(s)\} + c_2\mathcal{L}^{-1}\{G(s)\}$$

(See Problems 22.4 through 22.7.)

Solved Problems

22.1. Find $\mathcal{L}^{-1}\left\{\frac{1}{s}\right\}$.

Here $F(s) = 1/s$. From either Problem 21.4 or entry 1 of Appendix A, we have $\mathcal{L}\{1\} = 1/s$. Therefore, $\mathcal{L}^{-1}\{1/s\} = 1$.

22.2. Find $\mathcal{L}^{-1}\left\{\frac{1}{s-8}\right\}$.

From either Problem 21.6 or entry 7 of Appendix A with $a = 8$, we have

$$\mathcal{L}\{e^{8x}\} = \frac{1}{s-8}$$

Therefore,

$$\mathcal{L}^{-1}\left\{\frac{1}{s-8}\right\} = e^{8x}$$

22.3. Find $\mathcal{L}^{-1}\left\{\frac{s}{s^2+6}\right\}$.

From entry 9 of Appendix A with $a = \sqrt{6}$, we have

$$\mathcal{L}\{\cos\sqrt{6}x\} = \frac{s}{s^2 + (\sqrt{6})^2} = \frac{s}{s^2 + 6}$$

Therefore,

$$\mathcal{L}^{-1}\left\{\frac{s}{s^2+6}\right\} = \cos\sqrt{6}x$$

22.4. Find $\mathcal{L}^{-1}\left\{\frac{5s}{(s^2+1)^2}\right\}$.

The given function is similar in form to entry 12 of Appendix A. The denominators become identical if we take $a = 1$. Manipulating the numerator of the given function and using Property 22.1, we obtain

$$\mathcal{L}^{-1}\left\{\frac{5s}{(s^2+1)^2}\right\} = \mathcal{L}^{-1}\left\{\frac{\frac{5}{2}(2s)}{(s^2+1)^2}\right\} = \frac{5}{2}\mathcal{L}^{-1}\left\{\frac{2s}{(s^2+1)^2}\right\} = \frac{5}{2}x\sin x$$

22.5. Find $\mathcal{L}^{-1}\left\{\frac{1}{\sqrt{s}}\right\}$.

The given function is similar in form to entry 5 of Appendix A. Their denominators are identical; manipulating the numerator of the given function and using Property 22.1, we obtain

$$\mathcal{L}^{-1}\left\{\frac{1}{\sqrt{s}}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{\sqrt{\pi}}\frac{\sqrt{\pi}}{\sqrt{s}}\right\} = \frac{1}{\sqrt{\pi}}\mathcal{L}^{-1}\left\{\frac{\sqrt{\pi}}{\sqrt{s}}\right\} = \frac{1}{\sqrt{\pi}}\frac{1}{\sqrt{x}}$$

22.6. Find $\mathcal{L}^{-1}\left\{\frac{s+1}{s^2-9}\right\}$.

The denominator of this function is identical to the denominator of entries 10 and 11 of Appendix A with $a = 3$. Using Property 22.1 followed by a simple algebraic manipulation, we obtain

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{s+1}{s^2-9}\right\} &= \mathcal{L}^{-1}\left\{\frac{s}{s^2-9}\right\} + \mathcal{L}^{-1}\left\{\frac{1}{s^2-9}\right\} = \cosh 3x + \mathcal{L}^{-1}\left\{\frac{1}{3}\left(\frac{3}{s^2-(3)^2}\right)\right\} \\ &= \cosh 3x + \frac{1}{3}\mathcal{L}^{-1}\left\{\frac{3}{s^2-(3)^2}\right\} = \cosh 3x + \frac{1}{3}\sinh 3x\end{aligned}$$

22.7. Find $\mathcal{L}^{-1}\left\{\frac{s}{(s-2)^2+9}\right\}$.

The denominator of this function is identical to the denominators of entries 15 and 16 of Appendix A with $a = 3$ and $b = 2$. Both the given function and entry 16 have the *variable* s in their numerators, so they are the most closely matched. Manipulating the numerator of the given function and using Property 22.1, we obtain

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

22.8. Find $\mathcal{L}^{-1}\left\{\frac{1}{s^2 - 2s + 9}\right\}$.

No function of this form appears in Appendix A. But, by completing the square, we obtain

$$s^2 - 2s + 9 = (s^2 - 2s + 1) + (9 - 1) = (s - 1)^2 + (\sqrt{8})^2$$

Hence,

$$\frac{1}{s^2 - 2s + 9} = \frac{1}{(s - 1)^2 + (\sqrt{8})^2} = \left(\frac{1}{\sqrt{8}}\right) \frac{\sqrt{8}}{(s - 1)^2 + (\sqrt{8})^2}$$

Then, using Property 22.1 and entry 15 of Appendix A with $a = \sqrt{8}$ and $b = 1$, we find that

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2 - 2s + 9}\right\} = \frac{1}{\sqrt{8}} \mathcal{L}^{-1}\left\{\frac{\sqrt{8}}{(s - 1)^2 + (\sqrt{8})^2}\right\} = \frac{1}{\sqrt{8}} e^x \sin \sqrt{8}x$$

22.9. Find $\mathcal{L}^{-1}\left\{\frac{s + 4}{s^2 + 4s + 8}\right\}$.

No function of this form appears in Appendix A. Completing the square in the denominator, we have

$$s^2 + 4s + 8 = (s^2 + 4s + 4) + (8 - 4) = (s + 2)^2 + (2)^2$$

Hence,

$$\frac{s + 4}{s^2 + 4s + 8} = \frac{s + 4}{(s + 2)^2 + (2)^2}$$

This expression also is not found in Appendix A. However, if we rewrite the numerator as $s + 4 = (s + 2) + 2$ and then decompose the fraction, we have

$$\frac{s + 4}{s^2 + 4s + 8} = \frac{s + 2}{(s + 2)^2 + (2)^2} + \frac{2}{(s + 2)^2 + (2)^2}$$

Then, from entries 15 and 16 of Appendix A,

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

22.10. Find $\mathcal{L}^{-1}\left\{\frac{s + 2}{s^2 - 3s + 4}\right\}$.

No function of this form appears in Appendix A. Completing the square in the denominator, we obtain

$$s^2 - 3s + 4 = \left(s^2 - 3s + \frac{9}{4}\right) + \left(4 - \frac{9}{4}\right) = \left(s - \frac{3}{2}\right)^2 + \left(\frac{\sqrt{7}}{2}\right)^2$$

so that

$$\frac{s + 2}{s^2 - 3s + 4} = \frac{s + 2}{\left(s - \frac{3}{2}\right)^2 + \left(\frac{\sqrt{7}}{2}\right)^2}$$

We now rewrite the numerator as

$$s + 2 = s - \frac{3}{2} + \frac{7}{2} = \left(s - \frac{3}{2}\right) + \sqrt{7} \left(\frac{\sqrt{7}}{2}\right)$$

so that

$$\frac{s + 2}{s^2 - 3s + 4} = \frac{s - \frac{3}{2}}{\left(s - \frac{3}{2}\right)^2 + \left(\frac{\sqrt{7}}{2}\right)^2} + \sqrt{7} \frac{\frac{\sqrt{7}}{2}}{\left(s - \frac{3}{2}\right)^2 + \left(\frac{\sqrt{7}}{2}\right)^2}$$

Then,

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{s+2}{s^2-3s+4}\right\} &= \mathcal{L}^{-1}\left\{\frac{s-\frac{3}{2}}{\left(s-\frac{3}{2}\right)^2+\left(\frac{\sqrt{7}}{2}\right)^2}\right\} + \sqrt{7}\mathcal{L}^{-1}\left\{\frac{\frac{\sqrt{7}}{2}}{\left(s-\frac{3}{2}\right)^2+\left(\frac{\sqrt{7}}{2}\right)^2}\right\} \\ &= e^{(3/2)x} \cos \frac{\sqrt{7}}{2}x + \sqrt{7}e^{(3/2)x} \sin \frac{\sqrt{7}}{2}x\end{aligned}$$

22.11. Use partial function to decompose $\frac{1}{(s+1)(s^2+1)}$.

To the linear factor $s+1$, we associate the fraction $A/(s+1)$; whereas to the quadratic factor s^2+1 , we associate the fraction $(Bs+C)/(s^2+1)$. We then set

$$\frac{1}{(s+1)(s^2+1)} \equiv \frac{A}{s+1} + \frac{Bs+C}{s^2+1} \quad (I)$$

Clearing fractions, we obtain

$$1 \equiv A(s^2+1) + (Bs+C)(s+1) \quad (2)$$

or $s^2(0) + s(0) + 1 \equiv s^2(A+B) + s(B+C) + (A+C)$

Equating coefficients of like powers of s , we conclude that $A+B=0$, $B+C=0$, and $A+C=1$. The solution of this set of equations is $A=\frac{1}{2}$, $B=-\frac{1}{2}$, and $C=\frac{1}{2}$. Substituting these values into (I), we obtain the partial-fractions decomposition

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

The following is an alternative procedure for finding the constants A , B , and C in (I). Since (2) must hold for all s , it must in particular hold $s=-1$. Substituting this value into (2), we immediately find $A=\frac{1}{2}$. Equation (2) must also hold for $s=0$. Substituting this value along with $A=\frac{1}{2}$ into (2), we obtain $C=\frac{1}{2}$. Finally, substituting any other value of s into (2), we find that $B=-\frac{1}{2}$.

22.12. Use partial fractions to decompose $\frac{1}{(s^2+1)(s^2+4s+8)}$.

To the quadratic factors s^2+1 and s^2+4s+8 , we associate the fractions $(As+B)/(s^2+1)$ and $(Cs+D)/(s^2+4s+8)$. We set

$$\frac{1}{(s^2+1)(s^2+4s+8)} \equiv \frac{As+B}{s^2+1} + \frac{Cs+D}{s^2+4s+8} \quad (I)$$

and clear fractions to obtain

$$1 \equiv (As+B)(s^2+4s+8) + (Cs+D)(s^2+1)$$

or $s^3(0) + s^2(0) + s(0) + 1 \equiv s^3(A+C) + s^2(4A+B+D) + s(8A+4B+C) + (8B+D)$

Equating coefficients of like powers of s , we obtain $A+C=0$, $4A+B+D=0$, $8A+4B+C=0$, and $8B+D=1$. The solution of this set of equation is

$$A = -\frac{4}{65} \quad B = \frac{7}{65} \quad C = \frac{4}{65} \quad D = \frac{9}{65}$$

Therefore,

$$\frac{1}{(s^2+1)(s^2+4s+8)} \equiv \frac{-\frac{4}{65}s + \frac{7}{65}}{s^2+1} + \frac{\frac{4}{65}s + \frac{9}{65}}{s^2+4s+8}$$

22.13. Use partial fractions to decompose $\frac{s+3}{(s-2)(s+1)}$.

To the linear factors $s-2$ and $s+1$, we associate respectively the fractions $A/(s-2)$ and $B/(s+1)$. We set

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

and, upon clearing fractions, obtain

$$s+3 \equiv A(s+1) + B(s-2) \quad (I)$$

To find A and B , we use the alternative procedure suggested in Problem 22.11. Substituting $s=-1$ and then $s=2$ into (I), we immediately obtain $A=5/3$ and $B=-2/3$. Thus,

$$\frac{s+3}{(s-2)(s+1)} \equiv \frac{5/3}{s-2} - \frac{2/3}{s+1}$$

22.14. Use partial fractions to decompose $\frac{8}{s^3(s^2-s-2)}$.

Note that s^2-s-2 factors into $(s-2)(s+1)$. To the factor $s^3 = (s-0)^3$, which is a linear polynomial raised to the third power, we associate the sum $A_1/s + A_2/s^2 + A_3/s^3$. To the linear factors $(s-2)$ and $(s+1)$, we associate the fractions $B/(s-2)$ and $C/(s+1)$. Then

$$\frac{8}{s^3(s^2-s-2)} \equiv \frac{A_1}{s} + \frac{A_2}{s^2} + \frac{A_3}{s^3} + \frac{B}{s-2} + \frac{C}{s+1}$$

or, clearing fractions,

$$8 \equiv A_1 s^2(s-2)(s+1) + A_2 s(s-2)(s+1) + A_3(s-2)(s+1) + B s^3(s+1) + C s^3(s-2)$$

Letting $s=-1$, 2 , and 0 , consecutively, we obtain, respectively, $C=8/3$, $B=1/3$, and $A_3=-4$. Then choosing $s=1$ and $s=-2$, and simplifying, we obtain the equations $A_1+A_2=-1$ and $2A_1-A_2=-8$, which have the solutions $A_1=-3$ and $A_2=2$. Note that any other two values for s (not -1 , 2 , or 0) will also do; the resulting equations may be different, but the solution will be identical. Finally,

$$\frac{2}{s^3(s^2-s-2)} \equiv -\frac{3}{s} + \frac{2}{s^2} - \frac{4}{s^3} + \frac{1/3}{s-2} + \frac{8/3}{s+1}$$

22.15. Find $\mathcal{L}^{-1}\left\{\frac{s+3}{(s-2)(s+1)}\right\}$.

No function of this form appears in Appendix A. Using the results of Problem 22.13 and Property 22.1, we obtain

$$\begin{aligned} \mathcal{L}^{-1}\left\{\frac{s+3}{(s-2)(s+1)}\right\} &= \frac{5}{3}\mathcal{L}^{-1}\left\{\frac{1}{s-2}\right\} - \frac{2}{3}\mathcal{L}^{-1}\left\{\frac{1}{s+1}\right\} \\ &= \frac{5}{3}e^{2x} - \frac{2}{3}e^{-x} \end{aligned}$$

22.16. Find $\mathcal{L}^{-1}\left\{\frac{8}{s^3(s^2-s-2)}\right\}$.

No function of this form appears in Appendix A. Using the results of Problem 22.14 and Property 22.1, we obtain

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{8}{s^3(s^2-s-2)}\right\} &= -3\mathcal{L}^{-1}\left\{\frac{1}{s}\right\} + 2\mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\} \\ &\quad - 2\mathcal{L}^{-1}\left\{\frac{2}{s^3}\right\} + \frac{1}{3}\mathcal{L}^{-1}\left\{\frac{1}{s-2}\right\} + \frac{8}{3}\mathcal{L}^{-1}\left\{\frac{1}{s+1}\right\} \\ &= -3 + 2x - 2x^2 + \frac{1}{3}e^{2x} + \frac{8}{3}e^{-x}\end{aligned}$$

22.17. Find $\mathcal{L}^{-1}\left\{\frac{1}{(s+1)(s^2+1)}\right\}$.

Using the result of Problem 22.11, and noting that

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

we find that

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{1}{(s+1)(s^2+1)}\right\} &= \frac{1}{2}\mathcal{L}^{-1}\left\{\frac{1}{s+1}\right\} - \frac{1}{2}\mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\} + \frac{1}{2}\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\} \\ &= \frac{1}{2}e^{-x} - \frac{1}{2}\cos x + \frac{1}{2}\sin x\end{aligned}$$

22.18. Find $\mathcal{L}^{-1}\left\{\frac{1}{(s^2+1)(s^2+4s+8)}\right\}$.

From Problem 22.12, we have

$$\mathcal{L}^{-1}\left\{\frac{1}{(s^2+1)(s^2+4s+8)}\right\} = \mathcal{L}^{-1}\left\{\frac{-\frac{4}{65}s + \frac{7}{65}}{s^2+1}\right\} + \mathcal{L}^{-1}\left\{\frac{\frac{4}{65}s + \frac{9}{65}}{s^2+4s+8}\right\}$$

The first term can be evaluated easily if we note that

$$\frac{-\frac{4}{65}s + \frac{7}{65}}{s^2+1} = \left(-\frac{4}{65}\right)\frac{s}{s^2+1} + \left(\frac{7}{65}\right)\frac{1}{s^2+1}$$

To evaluate the second inverse transforms, we must first complete the square in the denominator, $s^2+4s+8 = (s+2)^2 + (2)^2$, and then note that

$$\frac{\frac{4}{65}s + \frac{9}{65}}{s^2+4s+8} = \frac{4}{65}\left[\frac{s+2}{(s+2)^2 + (2)^2}\right] + \frac{1}{130}\left[\frac{2}{(s+2)^2 + (2)^2}\right]$$

Therefore,

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{1}{(s^2+1)(s^2+4s+8)}\right\} &= -\frac{4}{65}\mathcal{L}^{-1}\left\{\frac{s}{s^2+1}\right\} + \frac{7}{65}\mathcal{L}^{-1}\left\{\frac{1}{s^2+1}\right\} \\ &\quad + \frac{4}{65}\mathcal{L}^{-1}\left\{\frac{s+2}{(s+2)^2 + (2)^2}\right\} + \frac{1}{130}\mathcal{L}^{-1}\left\{\frac{2}{(s+2)^2 + (2)^2}\right\} \\ &= -\frac{4}{65}\cos x + \frac{7}{65}\sin x + \frac{4}{65}e^{-2x}\cos 2x + \frac{1}{130}e^{-2x}\sin 2x\end{aligned}$$

22.19. Find $\mathcal{L}^{-1}\left\{\frac{1}{s(s^2+4)}\right\}$.

By the method of partial fractions, we obtain

$$\frac{1}{s(s^2+4)} \equiv \frac{1/4}{s} + \frac{(-1/4)s}{s^2+4}$$

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

Supplementary Problems

Find the inverse Laplace transforms, as a function of x , of the following functions:

22.20. $\frac{1}{s^2}$

22.21. $\frac{2}{s^2}$

22.22. $\frac{2}{s^3}$

22.23. $\frac{1}{s^3}$

22.24. $\frac{1}{s^4}$

22.25. $\frac{1}{s+2}$

22.26. $\frac{-2}{s-2}$

22.27. $\frac{12}{3s+9}$

22.28. $\frac{1}{2s-3}$

22.29. $\frac{1}{(s-2)^3}$

22.30. $\frac{12}{(s+5)^4}$

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

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

22.33. $\frac{1}{s^2+4}$

22.34. $\frac{2}{(s-2)^2+9}$

22.35. $\frac{s}{(s+1)^2+5}$

22.36. $\frac{2s+1}{(s-1)^2+7}$

22.37. $\frac{1}{2s^2+1}$

22.38. $\frac{1}{s^2-2s+2}$

22.39. $\frac{s+3}{s^2+2s+5}$

22.40. $\frac{s}{s^2-s+17/4}$

22.41. $\frac{s+1}{s^2+3s+5}$

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

22.43. $\frac{1}{s^2-1}$

$$22.44. \frac{2}{(s^2 + 1)(s - 1)^2}$$

$$22.45. \frac{s + 2}{s^3}$$

$$22.46. \frac{-s + 6}{s^3}$$

$$22.47. \frac{s^3 + 3s}{s^6}$$

$$22.48. \frac{12 + 15\sqrt{s}}{s^4}$$

$$22.49. \frac{2s - 13}{s(s^2 - 4s + 13)}$$

$$22.50. \frac{2(s - 1)}{s^2 - s + 1}$$

$$22.51. \frac{s}{(s^2 + 9)^2}$$

$$22.52. \frac{1}{2(s - 1)(s^2 - s - 1)} = \frac{1/2}{(s - 1)(s^2 - s - 1)}$$

$$22.53. \frac{s}{2s^2 + 4s + 5/2} = \frac{(1/2)s}{s^2 + 2s + 5/4}$$