

The main purpose of Laplace transforms is the solution of differential equations and systems of such equations, as well as corresponding initial value problems. The **Laplace transform**  $F(s) = \mathcal{L}(f)$  of a function  $f(t)$  is defined by

$$(1) \quad F(s) = \mathcal{L}(f) = \int_0^{\infty} e^{-st} f(t) dt \quad (\text{Sec. 6.1}).$$

This definition is motivated by the property that the differentiation of  $f$  with respect to  $t$  corresponds to the multiplication of the transform  $F$  by  $s$ ; more precisely,

$$(2) \quad \begin{aligned} \mathcal{L}(f') &= s\mathcal{L}(f) - f(0) \\ \mathcal{L}(f'') &= s^2\mathcal{L}(f) - sf(0) - f'(0) \end{aligned} \quad (\text{Sec. 6.2})$$

etc. Hence by taking the transform of a given differential equation

$$(3) \quad y'' + ay' + by = r(t) \quad (a, b \text{ constant})$$

and writing  $\mathcal{L}(y) = Y(s)$ , we obtain the **subsidiary equation**

$$(4) \quad (s^2 + as + b)Y = \mathcal{L}(r) + sf(0) + f'(0) + af(0).$$

Here, in obtaining the transform  $\mathcal{L}(r)$  we can get help from the small table in Sec. 6.1 or the larger table in Sec. 6.9. This is the first step. In the second step we solve the subsidiary equation *algebraically* for  $Y(s)$ . In the third step we determine the **inverse transform**  $y(t) = \mathcal{L}^{-1}(Y)$ , that is, the solution of the problem. This is generally the hardest step, and in it we may again use one of those two tables.  $Y(s)$  will often be a rational function, so that we can obtain the inverse  $\mathcal{L}^{-1}(Y)$  by partial fraction reduction (Sec. 6.4) if we see no simpler way.

The Laplace method avoids the determination of a general solution of the