

LECTURE 36

THE SHIFTING THEOREMS

LAPLACE TRANSFORMS

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

$f(t)$	$F(s)$
1	$1/s$
t	$1/s^2$
t^m	$m!/s^{m+1}$
$t^\nu, (\nu > -1)$	$\Gamma(\nu + 1)/s^{\nu+1}$
e^{-at}	$1/(s + a)$
$\sin bt$	$b/(s^2 + b^2)$
$\cos bt$	$s/(s^2 + b^2)$
$\sinh bt$	$b/(s^2 - b^2)$
$\cosh bt$	$s/(s^2 - b^2)$
$\sin bt - bt \cos bt$	$2b^3/(s^2 + b^2)^2$
$\sin bt + bt \cos bt$	$2bs^2/(s^2 + b^2)^2$
$t \sin bt$	$2bs/(s^2 + b^2)^2$
te^{-at}	$1/(s + a)^2$
$u(t - c)$	e^{-cs}/s
$e^{-at}f(t)$	$F(s + a)$
$tf(t)$	$-F'(s)$
$f(t - c)u(t - c)$	$e^{-cs}F(s)$
$f'(t)$	$sF(s) - f(0)$
$f''(t)$	$s^2F(s) - sf(0) - f'(0)$
$f'''(t)$	$s^3F(s) - s^2f(0) - sf'(0) - f''(0)$
$\int_0^t f(\tau) d\tau$	$F(s)/s$

We turn now to two central theorems (both of which appear in your standard table) which will allow us to cope with shifts in both the s and the t variables. These results are handy when finding some particular Laplace transforms and are absolutely essential when dealing with inverse Laplace transforms.

First Shifting Theorem

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

Proof:

$$\begin{aligned}\mathcal{L}\left(e^{-at}f(t)\right) &= \int_0^{\infty} e^{-st} \left(e^{-at}f(t)\right) dt \\ &= \int_0^{\infty} e^{-(s+a)t} f(t) dt \\ &= F(s+a)\end{aligned}$$

What the first shifting theorem is saying is that the impact of an e^{-at} in the t variable is to shift s to $s+a$ in the s variable. We use the first shifting theorem in both directions!

Example 1 Find $\mathcal{L}(e^{-8t}\cos(2t))$

$$\begin{aligned}\mathcal{L}\left(e^{-8t}\cos(2t)\right) &= \frac{(s+8)}{(s+8)^2 + 2^2} \\ &= \frac{s+8}{s^2 + 16s + 68}\end{aligned}$$

$$\star \frac{s+8}{s^2 + 16s + 68} \star$$

Example 2 Find $\mathcal{L}^{-1}\left(\frac{6}{(s-7)^4}\right)$

$$\mathcal{L}^{-1}\left(\frac{6}{(s-7)^4}\right) = \frac{6t^3 e^{7t}}{3!}$$

$$= t^3 e^{7t}$$

$$\star \quad t^3 e^{7t} \quad \star$$

Example 3 Find $\mathcal{L}^{-1}\left(\frac{10s-1}{s^2+6s+13}\right)$.

$$\mathcal{L}^{-1}\left(\frac{10s-1}{s^2+6s+13}\right) = \mathcal{L}^{-1}\left(\frac{10(s+3)-31}{(s+3)^2+4}\right)$$

$$= 10\cos(2t)e^{-3t} - \frac{31}{2}\sin(2t)e^{-3t}$$

$$\star \quad 10e^{-3t}\cos(2t) - \frac{31}{2}e^{-3t}\sin(2t) \quad \star$$

Second Shifting Theorem

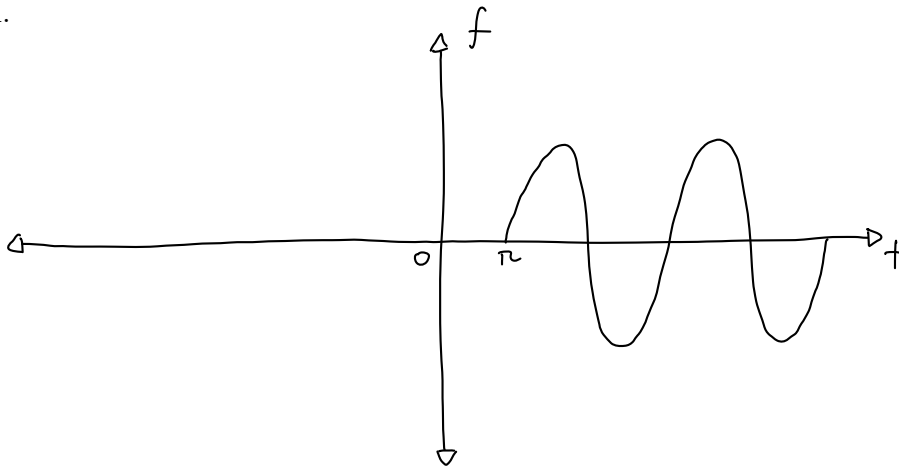
$$\mathcal{L}(f(t-c)u(t-c)) = e^{-cs}F(s)$$

Proof:

$$\begin{aligned} \mathcal{L}(f(t-c)u(t-c)) &= \int_0^{\infty} e^{-st} f(t-c) u(t-c) dt \\ &= \int_c^{\infty} f(t-c) e^{-st} dt \\ \text{let } u &= t-c \\ du &= dt \\ t=c, \quad u &= 0 \\ t \rightarrow \infty, \quad u &\rightarrow \infty \\ &= \int_0^{\infty} f(u) e^{-s(c+u)} du \\ &= e^{-sc} F(s) \end{aligned}$$

What the second shifting theorem is saying is that shifting and cutting in the t variable introduces an exponential function in the s variable.

Example 4 Let $f(t) = \sin(t - \pi)u(t - \pi)$. Sketch a graph of f and find its Laplace transform.

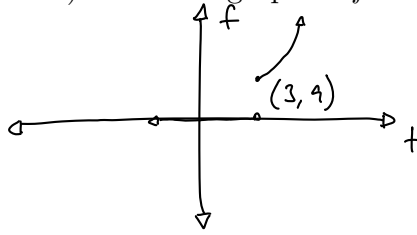


$$\mathcal{L}(\sin(t-\pi)u(t-\pi)) = \frac{e^{-\pi s}}{s^2 + 1}$$

$$\star \frac{e^{-\pi s}}{1 + s^2} \star$$

Example 5 Let $f(t) = t^2 u(t-3)$. Sketch a graph of f and find its Laplace transform.

Sketch:



We have a Heaviside cut here but no shift ! So let's generate a 3 shift by writing t^2 as

$$t^2 + 0t + 0 = a(t-3)^2 + b(t-3) + c.$$

We have two different ways to find a, b and c :

Method 1: Blast away and compare coefficients of powers of t :

$$RHS = at^2 - (6a-b)t + 9a-3b+c$$

$$\therefore a = 1$$

$$b = 6$$

$$c = 9$$

Method 2: First make a little substitution $w = t - 3$:

$$(w+3)^2 = aw^2 + bw + c$$

$$w^2 + 6w + 9 = aw^2 + bw + c$$

$$a = 1$$

$$b = 6$$

$$c = 9$$

So

$$t^2 = (t-3)^2 + 6(t-3) + 9$$

and hence our problem is to find the Laplace transform of

$$\{(t-3)^2 + 6(t-3) + 9\}u(t-3) = (t-3)^2 u(t-3) + 6(t-3)u(t-3) + 9u(t-3).$$

Now:

$$\mathcal{L}(t^2 u(t-3)) = e^{-3s} \left(\frac{2}{s^3} + \frac{6}{s^2} + \frac{9}{s} \right)$$

$$\star e^{-3s} \left(\frac{9}{s} + \frac{6}{s^2} + \frac{2}{s^3} \right) \star$$

Example 6 Find $\mathcal{L}^{-1}\left(\frac{12e^{-7s}}{s^4}\right)$ and sketch the inverse Laplace transform.

$$\mathcal{L}^{-1}(t^3) = \frac{3!}{s^4} = \frac{6}{s^4}$$

$$\mathcal{L}^{-1}(2t^3) = \frac{12}{s^4}$$

$$\mathcal{L}^{-1}(2(t-7)^3 u(t-7)) = \frac{12e^{-7s}}{s^4}$$

$$\star \quad 2(t-7)^3 u(t-7) \quad \star$$

Example 7 Find the inverse Laplace transform of $F(s) = \frac{e^{-7s}}{1+(s+4)^2}$.

This is tough as it involves **both** shifting theorems!

$$\mathcal{L}^{-1}\left(\frac{e^{-7s}}{1+(s+4)^2}\right)$$

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

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

$$\mathcal{L}^{-1}\left(\frac{e^{-7s}}{1+(s+4)^2}\right) = e^{-4(t-7)} \sin(t-7) u(t-7)$$

$$\star \quad f(t) = e^{-4(t-7)} \sin(t-7) u(t-7) \quad \star$$

³⁵You can now do Q 96 e f g h, 98, 99 c d g h i