

Unit -3

LAPLACE TRANSFORMS

LAPLACE TRANSFORM

Definition:

Let $f(t)$ be a function of t , defined $\forall t \geq 0$. If the integral

$\int_0^{\infty} e^{-st} f(t) dt$ exists, then it is called the Laplace Transform of

$f(t)$

and it is denoted by $L\{f(t)\}$ or $f(s)$.

Here s is parameter, real or complex. L is called Laplace Transform operator.

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

Def: Piece-wise Continuous Function:

A function is said to be piece-wise continuous (or) Sectionally Continuous) over the closed interval $[a,b]$ if it is defined on that interval and is such that the interval can be divided into a finite number of sub intervals, in each of which $f(t)$ is continuous and both right and left hand limits at every end point of the sub intervals.

Def: Functions of Exponential Order:

A function $f(t)$ is said to be of exponential order as $t \rightarrow \infty$ if

$$\lim_{t \rightarrow \infty} (e)^{-at} f(t) = \text{finite quantity}$$

(or)

If for a given positive integer T , \exists a positive number M
Such that $|f(t)| < Me^{at} \quad \forall t \geq T$,

$f(t)$ is Piece-wise Continuous Function in $[a, b]$ where $a > 0$, 2)

$f(t)$ is of Exponential Order function.

Linear Property:

Theorem: If c_1, c_2 are constants and f_1, f_2 are functions of t , then

$$L[c_1 f_1(t) + c_2 f_2(t)] = c_1 L[f_1(t)] + c_2 L[f_2(t)]$$

Proof: The definition of Laplace Transform is

$$L[f(t)] = \int_0^{\infty} e^{-st} f(t) dt \text{ -----(1)}$$

By definition

$$\begin{aligned} L[c_1 f_1(t) + c_2 f_2(t)] &= \int_0^{\infty} e^{-st} [c_1 f_1(t) + c_2 f_2(t)] dt \\ &= \int_0^{\infty} e^{-st} c_1 f_1(t) dt + \int_0^{\infty} e^{-st} c_2 f_2(t) dt \\ &= c_1 \int_0^{\infty} e^{-st} f_1(t) dt + c_2 \int_0^{\infty} e^{-st} f_2(t) dt \end{aligned}$$

$$= c_1 L[f_1(t)] + c_2 L[f(t)]$$

Laplace Transform (L.T) of some Standard Functions:

1

1) Show that $L\{1\} = \frac{1}{s}$

s

Solution: By definition of L.T $L[f(t)] = \int_0^{\infty} e^{-st} f(t) dt$ -----(1)

Put $f(t)=1$ o.b.s $L[1] = \int_0^{\infty} e^{-st} \cdot 1 \cdot dt$

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

2) $L[c] = L[c \cdot 1] = c \cdot L[1] = c \cdot (1/s) = c/s$

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

Solution: By definition of L.T,
 $L[f(t)] = \int_0^{\infty} e^{-st} f(t) dt$ -----(1)

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

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

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

Put $f(t) = e^{at}$ o.b.s in (1) $L[$

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

$$4) \text{ Show that } L[\cos at] = \frac{s}{s^2+a^2} \text{ and } L[\sin at] = \frac{a}{s^2+a^2}$$

Solution: W.k.t $e^{i\theta} = \cos \theta + i \sin \theta$

$$e^{iat} = \cos at + i \sin at$$

$$L[e^{iat}] = L[\cos at + i \sin at]$$

$$L[\cos at + i \sin at] = L[e^{iat}]$$

$$\begin{aligned} &= \frac{1}{s-ia} \\ &= \frac{s+ia}{(s-ia)(s+ia)} \\ &= \frac{s+ia}{s^2+a^2} \\ &= \frac{s}{s^2+a^2} + i \frac{a}{s^2+a^2} \end{aligned}$$

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

Equating real and imaginary parts we get

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

5) Find $L[\sin at]$

$$\frac{e^{at} - e^{-at}}{2}$$

Solution: $L[\sin at] = L\left[\frac{1}{2}\left[\frac{1}{s-a} - \frac{1}{s+a}\right]\right] = \frac{1}{2}[L\{e^{at}\} - L\{e^{-at}\}]$

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

$$= \frac{a}{s^2-a^2}$$

6) **Find $L[\cos at]$**

$$\frac{e^{at} + e^{-at}}{2}$$

Solution: $L[\cos at] = L\left[\frac{1}{2}(e^{at} + e^{-at})\right] = \frac{1}{2}[L\{e^{at}\} + L\{e^{-at}\}]$

$$= \frac{1}{2}\left[\frac{1}{s-a} + \frac{1}{s+a}\right]$$

s

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

7) **Show that** (i) $L[t^n] = \frac{n!}{s^{n+1}}, \quad n > -1$

(ii) $L[t^n] = \frac{n!}{s^{n+1}}, \quad n \text{ is +ve integer}$

Solution: : By definition of L.T

$$L[f(t)] = \int_0^{\infty} e^{-st} f(t) dt \text{-----(1)}$$

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

put $st = x$ i.e $t = x/s$

$$= \int_0^{\infty} e^{-x} \left(\frac{x}{s}\right)^n \frac{dx}{s}$$

$$dt = \frac{dx}{s}$$

$$= \frac{1}{s^{n+1}} \int_0^{\infty} e^{-x} x^n dx$$

$$= \frac{1}{s^{n+1}} \rho_{(n+1)}, \quad \text{for } (n+1) > 0$$

$$L[t^n] = \rho_{(n+1)}/s^{n+1}, \quad n > -1$$

$$L[t^n] = n!/s^{n+1}, \quad n \text{ is +ve integer}$$

FORMULAE

1

$$1) \quad L\{1\} =$$

s

c

$$2) \quad L\{c\} = -$$

s

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

s

$$4) \quad L[\cos at] = \frac{a}{s^2 + a^2}$$

$$5) \quad L[\sin at] = \frac{a}{s^2 + a^2}$$

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

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

$$8) \quad L(t^n) = \frac{n!}{s^{n+1}}, \quad n > -1$$

$$9) \quad L(t^n) = \frac{n!}{s^{n+1}}, \quad n \text{ is +ve integer}$$

PROBLEMS

1. Find the Laplace Transformation (L.T) of $t^2 + 2t + 3$

$$\begin{aligned} \text{Solution: } L[t^2 + 2t + 3] &= L[t^2] + 2L[t] + L[3] \\ &= \frac{2!}{s^3} + 2 \cdot \frac{1!}{s^2} + \frac{3}{s} \end{aligned}$$

$$t^{\frac{5}{2}} + 4] \quad \text{2. Find } L[$$

$$\text{Solution: } L[t^{\frac{5}{2}} + 4] = L[t^{\frac{5}{2}}] + L[4]$$

$$= \frac{\rho(\frac{7}{2})}{s^{7/2}} + \frac{4}{s}$$

$$e^{3t} + 3e^{-2t}]$$

3. Find $L[$

$$\text{Solution: } L[e^{3t} + 3e^{-2t}] = L[e^{3t}] +$$

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

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

4. Find $L[\sin 3t + \cos^2 2t]$

$$\text{Solution: } L[\sin 3t + \cos^2 2t] = L[\sin 3t] + L[\cos^2 2t]$$

$$= \frac{3}{s^2+9} + L\left[\frac{1+\cos 4t}{2}\right]$$

$$= \frac{3}{s^2+9} + \frac{1}{2} \{ L[1] + L[\cos 4t] \}$$

$$= \frac{3}{s^2+9} + \frac{1}{2} \left[\frac{1}{s} + \frac{s}{s^2+16} \right]$$

5. Find $L[f(t)]$ if $f(t) = 0, 0 < t < 2$
 $= 3, t > 2$

Solution: By definition of L.T

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

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

$$= \int_0^2 e^{-st} f(t) dt + \int_2^{\infty} e^{-st} f(t) dt$$

$$= \int_0^2 e^{-st} f(t) dt + \int_2^{\infty} e^{-st} f(t) dt$$

$$= 0 + \int_2^{\infty} e^{-st} f(t) dt$$

$$= 3 \left[\frac{e^{-st}}{-s} \right]_2^{\infty}$$

$$\infty$$

$$2$$

$$e^{-2s}$$

$$= 3$$

$$s$$

$$e^{-\infty} = 0$$

First shifting Theorem (F.S.T):

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

Proof : By definition of L.T

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

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

$$\text{Note: } L[e^{-at}f(t)] = f(s+a)$$

Problems:

1) Find $L[t^3 e^{-3t}]$

Solution : let $f(t) = t^3$

$$L[f(t)] = L[t^3] = \frac{3!}{s^{3+1}} = \frac{6}{s^4} = f(s)$$

By F.S.T , $L[e^{-at}f(t)] = f(s+a)$

$$a=3 \quad L[e^{-3t}]$$

$$f(t)] = f(s+3)$$

$$L[e^{-3t}t^3] = \frac{6}{(s+3)^4}$$

2) Find $L [e^{-t}(3 \sin 2t - 5 \cosh 2t)]$

Solution : Let $f(t) = (3 \sin 2t - 5 \cosh 2t)$

$$[f(t)] = L[(3 \sin 2t - 5 \cosh 2t)]$$

$$= 3 \frac{2}{s^2 + 4} - 5 \frac{s}{s^2 - 4} = f(s)$$

By F.S.T , $L[e^{-at} f(t)] = f(s+a)$

$$a=1$$

$$L[e^{-1t} f(t)] = f(s+1)$$

$$= \frac{6}{(s+1)^2 + 4} - \frac{5(s+1)}{(s+1)^2 - 4}$$

$$L [e^{-t}(3 \sin 2t - 5 \cosh 2t)] = \frac{6}{s^2 + 2s + 5} - \frac{5s + 5}{s^2 + 2s - 3}$$

Second Shifting Theorem (S.S.T)

STATEMENT:- If $L[f(t)] = f(s)$ and $g(t) = f(t-a)$, $t > a$

$$= 0, \quad t < a \quad \text{then } L\{g(t)\} = e^{-as} f(s)$$

PROOF:- By definition of L.T

$$\begin{aligned}
 L[f(t)] &= \int_0^{\infty} e^{-st} f(t) dt = f(s) \text{-----(1)} \\
 L[g(t)] &= \int_0^{\infty} e^{-st} g(t) dt = \int_0^a e^{-st} g(t) dt + \int_a^{\infty} e^{-st} g(t) dt \\
 &= 0 + \int_a^{\infty} e^{-st} f(t-a) dt \quad \text{put } t-a=x \Rightarrow t=a+x \\
 &= e^{-as} \int_0^{\infty} e^{-sx} f(x) dx \quad dt=dx, (x=0 \text{ to } \infty) \\
 &= e^{-as} f(s)
 \end{aligned}$$

Example :

Find Laplace Transform of $g(t) = \begin{cases} \cos\left(t - \frac{2\pi}{3}\right), & \text{if } t > \frac{2\pi}{3} \\ 0, & \text{if } t < \frac{2\pi}{3} \end{cases}$

Solution: Let $f(t) = \cos t$, $a = \frac{2\pi}{3}$

$$f(t-a) = \cos\left(t - \frac{2\pi}{3}\right) = \cos\left(t - \frac{2\pi}{3}\right) f(t)$$

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

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

[

$$\text{By S.S.T } L[g(t)] = e^{-as} f(s)$$

$$= \left(e^{-\frac{2\pi}{3}s}\right) \frac{s}{s^2+1}$$

Change of scale property:

$$\text{If } L[f(t)] = f(s) \text{ then } L[f(at)] = \frac{1}{a} f\left(\frac{s}{a}\right)$$

$$\text{NOTE: } L\left[f\left(\frac{t}{a}\right)\right] = a f(as)$$

Example: If $L[f(t)] = \frac{9s^2 - 12s + 15}{(s-1)^3}$ then find $L[f(3t)]$

Solution: Given $\frac{9s^2 - 12s + 15}{(s-1)^3} = f(s)$

$L[f(t)] =$ by Change of
scale property, $L[f(at)]$

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

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

$$= \frac{1}{3} \left[\frac{9\left(\frac{s}{3}\right)^2 - 12\left(\frac{s}{3}\right) + 15}{\left(\frac{s}{3} - 1\right)^3} \right]$$

$$= \frac{1}{3} \left[\frac{s^2 - 4s + 15}{(s-3)^3 / 27} \right]$$

$$= \frac{9(s^2 - 4s + 15)}{(s-3)^3}$$

Laplace transform of the derivative of $f(t)$

□ If $f(t)$ is continuous for all $t \geq 0$ and $f(t)$ is piecewise continuous, then

$L\{f(t)\}$ exists, provided $\lim_{t \rightarrow \infty} e^{-st}f(t) = 0$ and □□

$$L\{f'(t)\} = sL\{f(t)\} - f(0)$$

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

Example Derive Laplace transform of $\sin at$

Let $f(t) = \sin at$ then $f'(t) = a \cos at$ and $f''(t) = -a^2 \sin at$

Also $f(0) = 0$, $f'(0) = a$ from this also $f''(0) = 0$, also from this

By derivative formula,

$$L[f''(t)] = s^2 L[f(t)] - s f(0) - f'(0) \text{-----(1)}$$

$$L\{-a^2 \sin at\} = s^2 L(\sin at) - a$$

$$(-a^2) L(\sin at) + a = s^2 L(\sin at) \quad a =$$

$$(s^2 + a^2) L(\sin at)$$

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

Laplace transform of the integration of $f(t)$

$$\text{If } L[f(t)] = f(s) \text{ then } L\left[\int_0^t f(t) dt\right] = \frac{f(s)}{s}$$

Example:

Find L.T. of $\int_0^t \sin at \, dt$ Solution:

Let

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

$$\int_0^t f(t) dt = \frac{f(s)}{s}$$

$f(t) = \sin at$

$$= f(s)$$

$$L\left[\int_0^t \sin at \, dt\right] = \frac{1}{s} \left(\frac{a}{s^2 + a^2}\right)$$

Multiplication by t :

$$\text{If } L[f(t)] = f(s) \text{ then } L[t f(t)] = -\frac{d}{ds} [f(s)]$$

$$L[t^2 f(t)] = (-1)^2 \frac{d^2}{ds^2} [f(s)]$$

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

$$L[t^n f(t)] =$$

Example : Find $L[t \sin^2 t]$

Solution: Let

$$f(t) = \sin^2 t$$

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

$$\begin{aligned} \text{let } \sin^2 t &= L\left[\frac{1 - \cos 2t}{2}\right] \\ \frac{1}{2} (L[1] - L[\cos 2t]) &= \frac{1}{2} \left(\frac{1}{s} - \frac{s}{s^2 + 4}\right) = \frac{2}{s(s^2 + 4)} = f(s) \\ &= -\frac{d}{ds} [f(s)] \\ &= -\frac{d}{ds} \left[\frac{2}{s(s^2 + 4)}\right] \\ &= -2 \left[\frac{-1}{\{s(s^2 + 4)\}^2}\right] \frac{d}{ds}(s(s^2 + 4)) \\ &= \left[\frac{2}{\{s(s^2 + 4)\}^2}\right] \frac{d}{ds}(s^3 + 4s) \end{aligned}$$

By theorem $L[t f(t)]$

$$\begin{aligned} &= \left[\frac{2}{\{s(s^2 + 4)\}^2}\right] \\ &= \frac{6s^2 + 8}{s^2(s^2 + 4)^2} \quad] (3s^2 + 4) \text{ Division } \end{aligned}$$

by t:

If $L[f(t)] = f(s)$ then $L\left[\frac{f(t)}{t}\right] = \int_s^\infty f(s) ds$, provided $\lim_{t \rightarrow 0} \frac{f(t)}{t}$ exists.

Problems: (1) Find

$L\left[\frac{e^{-3t} - e^{-4t}}{t}\right]$

Solution: Let $f(t) = e^{-3t} - e^{-4t}$

$$L[f(t)] = L[e^{-3t} - e^{-4t}] = \frac{1}{s+3} - \frac{1}{s+4} = f(s) \text{ w.k.t}$$

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

$$\frac{e^{-3t} - e^{-4t}}{t} = \int_s^\infty \left(\frac{1}{s+3} - \frac{1}{s+4}\right) ds$$

$L\left[\frac{e^{-3t} - e^{-4t}}{t}\right]$

$$= \int_s^\infty (\log(s+3) - \log(s+4)) ds$$

$$= \left[\log(s+3) - \log(s+4) \right]_s^\infty$$

$$= \log\left(\frac{s+3}{s+4}\right) = \log\left(\frac{s(1+\frac{3}{s})}{s(1+\frac{4}{s})}\right)$$

$$= \log 1 - \log\left(\frac{s+4}{s+3}\right)$$

$$= 0 - \log\left(\frac{s+4}{s+3}\right) = \log\left(\frac{s+3}{s+4}\right)$$

(2). Find L.T of $\frac{\cos at - \cos bt}{t}$

Solution: Let $f(t) = \cos at - \cos bt$

$$L[f(t)] = L[\cos at - \cos bt]$$

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

w.k.t, $L\left[\frac{f(t)}{t}\right] = \int_s^\infty f(s)ds$

$$\frac{\cos at - \cos bt}{t} = \int_s^\infty \left(\frac{s}{s^2+a^2} - \frac{s}{s^2+b^2} \right) ds$$

∞

1

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

2

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

s

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

Evaluation of

integrals by Laplace transforms:

(1). Using L.T. Evaluate

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

Solution: First we will find $L\left[\frac{e^{-t} - e^{-2t}}{t}\right]$ let

$$f(t) = e^{-t} - e^{-2t}$$

$$L[f(t)] = L[e^{-t} - e^{-2t}]$$

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

w.k.t, $L\left[\frac{f(t)}{t}\right] = \int_s^{\infty} f(s) ds$,

$$L\left[\frac{e^{-t} - e^{-2t}}{t}\right] = \int_s^{\infty} \left(\frac{1}{s+1} - \frac{1}{s+2} \right) ds$$

$$= \left[\log(s+1) - \log(s+2) \right]_{s=\infty}^{\infty} = \log(s+1) - \log(s+2) \Big|_{s=\infty}^{\infty}$$

$$= \log \left(\frac{s+1}{s+2} \right) \Big|_{s=\infty}^{\infty}$$

$$\begin{aligned} \frac{s(1+\frac{1}{s})}{s(1+\frac{2}{s})} &= \log 1 - \log \left(\frac{s+1}{s+2} \right) \\ &= 0 - \log \left(\frac{s+1}{s+2} \right) = \log \left(\frac{s+2}{s+1} \right) \\ \frac{e^{-t} - e^{-2t}}{t} &= \log \left(\frac{s+2}{s+1} \right) \end{aligned}$$

therefore, $L[$

The definition of Laplace Transform is

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

$$L\left[\frac{e^{-t} - e^{-2t}}{t}\right] = \int_0^{\infty} e^{-st} \left[\frac{e^{-t} - e^{-2t}}{t}\right] dt = \log \left(\frac{s+2}{s+1} \right)$$

Put $s=0$ on both sides

$$\int_0^{\infty} 1 \left[\frac{e^{-t} - e^{-2t}}{t}\right] dt = \log \left(\frac{2}{1} \right) = \log 2$$

2. Using LT find

$$\int_0^{\infty} \left(\frac{\cos at - \cos bt}{t} \right) dt$$

Solution: First we find

: Let $f(t) = \cos at - \cos bt$

$$L[f(t)] = L[\cos at - \cos bt] f(s)$$

$$= \frac{s}{s^2+a^2} - \frac{s}{s^2+b^2}$$

$L[]$

w.k.t, $\frac{f(t)}{t} = \int_s^\infty f(s) ds$

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

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

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

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

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

By definition of LT, $\int_0^\infty e^{-st} \left(\frac{\cos at - \cos bt}{t} \right) dt = \frac{1}{2} \log \left(\frac{s^2+a^2}{s^2+b^2} \right)$

Put s=0 o.b.s $\int_0^\infty \left(\frac{\cos at - \cos bt}{t} \right) dt = \frac{1}{2} \log \left(\frac{b^2}{a^2} \right)$

$= \log \sqrt{\left(\frac{b^2}{a^2} \right)} = \log(b/a)$

3. ST $\int_0^\infty \left(\frac{\cos 5t - \cos 3t}{t} \right) dt = \log(3/5)$

Note: put a=5, b=3 in above problem

Laplace Transform of Periodic Function:

Definition : A function f(t) is said to be periodic with period T , if

$\forall t, f(t+T) = f(t)$ where T is positive constant.

The least value of $T > 0$ is called the periodic function of f(t).

Example: $\sin t = \sin(2\pi + t) = \sin(4\pi + t) = \dots$ — Here $\sin t$ is periodic function with period 2π .

Formula :- If $f(t)$ is periodic function with period $T \forall t$ then

$$L[f(t)] = \frac{1}{1-e^{-sT}} \int_0^T e^{-st} f(t) dt$$

Problem : Find the L. T of the function $f(t) = e^t, 0 < t < 5$ and $f(t) = f(t+5)$

$$\begin{aligned} & \frac{1}{1-e^{-s5}} \int_0^5 e^{-st} f(t) dt \\ &= \frac{1}{1-e^{-s5}} \int_0^5 e^{-st} e^t dt \end{aligned}$$

Solution : Here $T=5$ $L[f(t)] = \frac{1}{1-e^{-5s}} \left[\frac{e^{(1-s)t}}{1-s} \right]_0^5 = \frac{1}{1-e^{-5s}} \left[\frac{e^{5(1-s)}}{1-s} \right]$

The unit step function or Heaviside's unit function :

It is denoted by $u(t-a)$ or $H(t-a)$ and is defined as $H(t-a) = 0, t < a$
 $= 1, t > a$ L.T.

of unit step function:

$$e^{-as}$$

Prove that $L[H(t-a)] = \frac{e^{-as}}{s}$

Solution : $L[H(t-a)] = \int_0^{\infty} e^{-st} H(t-a) dt$

$$= \int_0^a e^{-st} H(t-a) dt + \int_a^{\infty} e^{-st} H(t-a) dt$$

$$= \int_0^a 0 + \int_a^{\infty} e^{-st} \cdot 1$$

$$= \left(\frac{e^{-st}}{-s} \right)$$

$$= \left(\frac{e^{-sa}}{s} \right) \cdot dt$$

Inverse Laplace Transform :

Definition : If $f(s)$ is the Laplace Transform of $f(t)$ then $f(t)$ is called the inverse Laplace Transform of $f(s)$ and is denoted by $L^{-1} f(s)$. i.e., $f(t) = L^{-1} f(s)$ [()]

L^{-1} is called inverse Laplace Transform operator, but not reciprocal.

Example : If $L[e^{at}] = \frac{1}{s-a}$ then $e^{at} = L^{-1}\left[\frac{1}{s-a}\right]$

Linear Property :

If $f_1(s)$ and $f_2(s)$ are L.T. of $f_1(t)$ and $f_2(t)$ respectively then

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$L^{-1}[c_1 f_1(s) + c_2 f_2(s)] = c_1 L^{-1}[f_1(s)] + c_2 L^{-1}[f_2(s)]$ where c_1 , c_2 constants.

Standard Formulae :

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

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

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

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

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

$$5) \quad L\left[\sin \frac{a}{s^2-a^2} at\right] \Rightarrow L^{-1}\left[\frac{1}{s^2-a^2}\right] = \frac{1}{a} \sinh at$$

$$6) \quad L\left[\cos \frac{s}{s^2-a^2} at\right] \Rightarrow L^{-1}\left[\frac{s}{s^2-a^2}\right] = \cosh at$$

$$7) \quad L(t^n) = \rho(n+1)/s^{n+1}, \quad n > -1 \Rightarrow L^{-1}\left[\frac{1}{s^{n+1}}\right] = \frac{t^n}{\rho(n+1)}$$

$$8) \quad L(t^n) = n!/s^{n+1}, \quad n \text{ is +ve integer} \Rightarrow L^{-1}\left[\frac{1}{s^{n+1}}\right] = \frac{t^n}{n!} \text{ Problems:}$$

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

solution :

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

$$= t + e^{-4t} + \frac{1}{2} \sin 2t + \cosh 3t.$$

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

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

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

(2) Find solution

:

(3) Find

solution :

$$L^{-1} \left[\frac{1}{2s-5} \right] = \frac{1}{2} L^{-1} \left[\frac{1}{s-5/2} \right] = \frac{1}{2} e^{5t/2}$$

solution

:

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

(4) Find

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

(5) Find $L^{-1} \left[\frac{3s-8}{4s^2+25} \right]$

$$\begin{aligned} \text{solution: } L^{-1} \left[\frac{3s-8}{4s^2+25} \right] &= \frac{1}{4} L^{-1} \left[\frac{3s-8}{s^2+(5/2)^2} \right] \\ &= \frac{1}{4} \left\{ 3L^{-1} \left[\frac{s}{s^2+(5/2)^2} \right] - 8L^{-1} \left[\frac{1}{s^2+(5/2)^2} \right] \right\} \\ &= \frac{3}{4} \cos \frac{4}{5} t - 8 \times \frac{1}{25} \sin \frac{4}{5} t \end{aligned}$$

= 3/4 Cos

(1/4 x 8 x t

a=5/2 25)

Sin 5

2 5

$$= \frac{3}{4} \cos \frac{4}{5} t - \frac{8}{25} \sin \frac{4}{5} t$$

2

FIRST SHIFTING THEOREM OF INVERSE L.T:

$$\text{If } L^{-1}[f(s)] = f(t) \text{ then } L^{-1}[f(s-a)] = e^{at} f(t)$$

$$= e^{at} L^{-1}[f(s)]$$

PROOF:

By definition of L.T

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

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

$L[e^{at}]$

$$\int_0^{\infty} e^{-pt} f(t) dt \text{ Put } s-a=p = \int_0^{\infty} e^{-pt} f(t) dt$$

dt

$$= f(p) = f(s-a)$$

$$L[e^{at}f(t)] = f(s-a)$$

$$\Rightarrow L^{-1}[f(s-a)] = e^{at} f(t) \quad (\text{or}) \quad L^{-1}[f(s-a)] = e^{at} L^{-1}[f(s)]$$

$$\text{Note: } L^{-1}[f(s+a)] = e^{-at} L^{-1}[f(s)]$$

PROBLEMS

$$L^{-1}\left[\frac{s+3}{(s+3)^2+8^2}\right]$$

1) Find

$$L^{-1}\left[\frac{s+3}{(s+3)^2+8^2}\right] = e^{-3t} L^{-1}\left[\frac{s}{s^2+8^2}\right]$$

by F.S.T

Solution

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

Cos 8t.

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

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

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

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

2) Find

Solution :

$$\frac{1}{2} \sin 2t$$

3) Find

Solution :

4) Find Inverse L.T of $\frac{s}{(s+3)^2}$

$$\begin{aligned} L^{-1}\left[\frac{s}{(s+3)^2}\right] &= L^{-1}\left[\frac{s+3-3}{(s+3)^2}\right] = e^{-3t} L^{-1}\left[\frac{s-3}{s^2}\right] \\ &= e^{-3t} \left\{ L^{-1}\left[\frac{1}{s}\right] - 3 L^{-1}\left[\frac{1}{s^2}\right] \right\} = e^{-3t}(1-3t) \end{aligned}$$

Solution :

$$\begin{aligned} L^{-1}\left[\frac{s+3}{s^2-10s+29}\right] \\ L^{-1}\left[\frac{s+3}{s^2-10s+29}\right] &= L^{-1}\left[\frac{s+3}{(s-5)^2+4}\right] = L^{-1}\left[\frac{(s-5)+5+3}{(s-5)^2+4}\right] \\ &= e^{5t} L^{-1}\left[\frac{s+8}{s^2+4}\right] \\ &= e^{5t} \left\{ L^{-1}\left[\frac{s}{s^2+4}\right] + 8 L^{-1}\left[\frac{1}{s^2+4}\right] \right\} \\ &= e^{5t} \left\{ L^{-1}\left[\frac{s}{s^2+2^2}\right] + 8 L^{-1}\left[\frac{1}{s^2+2^2}\right] \right\} \end{aligned}$$

5) Find

Solution :

]

(By F.S.T)

$$= e^{5t} [\cos 2t + 8 \times \frac{1}{2} \times \sin 2t]$$

$$= e^{5t}$$

a=2

SECOND SHIFTING THEOREM: $[\cos 2t + 4 \sin 2t]$

If $L^{-1}[f(s)] = f(t)$ then $L^{-1}[e^{-as}f(s)] = g(t)$ where $g(t) = f(t-a), t > a$
 $= 0, t < a$

Proof: By S.S.T of L.T, $L[g(t)] = e^{-as}f(s)$ (write proof of SST)

$$\Rightarrow L^{-1}[e^{-as}f(s)] = g(t)$$

$$\Rightarrow L^{-1}[e^{-as}f(s)] = f(t-a), t > a$$

$$= 0, t < a \text{ Note:}$$

We can also written as $L^{-1}[e^{-as}f(s)] = f(t-a)H(t-a)$

Problem:

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

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

Solution:

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

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

by S.S.T $L^{-1}[e^{-as} f(s)] = f(t-a), t > a$
 $= 0, t < a$

So $L^{-1}[e^{-\pi s} f(s)] = f(t-\pi), t > \pi$
 $= 0, t < \pi$

$$L^{-1}\left[e^{-\pi s} \frac{1}{s^2+1}\right] = \sin(t-\pi), t > \pi = 0, t < \pi$$

Chang of scale property :

If $L^{-1}[f(s)] = f(t)$ then $L^{-1}\left[f\left(\frac{s}{a}\right)\right] = a f(at)$
 (or) $L^{-1}[f(as)] = \frac{1}{a} f\left(\frac{t}{a}\right)$

Proof : By the change of scale property,

$$\begin{aligned} L[f(at)] &= \frac{1}{a} f\left(\frac{s}{a}\right) \\ \Rightarrow L^{-1}\left[f\left(\frac{s}{a}\right)\right] &= a f(at) \end{aligned}$$

(or)

$$L^{-1}[f(as)] = \frac{1}{a} f\left(\frac{t}{a}\right)$$

Problem(1): If $L^{-1}\left[\frac{s^2-1}{(s^2+1)^2}\right] = t \cos t$, then find $L^{-1}\left[\frac{9s^2-1}{(9s^2+1)^2}\right]$

Solution : Given $L^{-1}\left[\frac{s^2-1}{(s^2+1)^2}\right] = t \cos t$

$$\text{i.e., } L^{-1}[f(s)] = f(t)$$

, Here $f(s) = \frac{s^2-1}{(s^2+1)^2}$ $f(t) = t \cos t$

$$L^{-1}\left[\frac{9s^2-1}{(9s^2+1)^2}\right] \quad \text{Now} \quad = L^{-1}\left[\frac{(3s)^2-1}{\{(3s)^2+1\}^2}\right]$$

$$= L^{-1}[f(3s)]$$

By change of scale property ,

$$= \frac{1}{3} f\left(\frac{t}{3}\right)$$

$$L^{-1}[f(as)] = \frac{1}{a} f\left(\frac{t}{a}\right) = \frac{1}{3} \frac{t}{3} \cos \frac{t}{3} \quad a = 3$$

Inverse Laplace Transform of partial fractions :

Problems : (1) Find $L^{-1}\left[\frac{(s^2+1)(s-1)}{s^4}\right]$

Solution : Given $L^{-1}\left[\frac{(s^2+1)(s-1)}{s^4}\right] = L^{-1}\left[\frac{(s^3-s^2+s-1)}{s^4}\right]$

$$= L^{-1}\left[\frac{1}{s}\right] - L^{-1}\left[\frac{1}{s^2}\right] + L^{-1}\left[\frac{1}{s^3}\right] - L^{-1}\left[\frac{1}{s^4}\right]$$

$$= 1 - t + \frac{1}{2}t^2 - \frac{t^3}{6}$$

(2). Find $L^{-1}\left[\frac{s+5}{s^2-3s+2}\right] \log\left(\frac{s+3}{s+4}\right)$ Solution : Here $f(s) = \frac{s+5}{s^2-3s+2}$

reduce into partial fractions

log

$$f(s) = \frac{s+5}{s^2-3s+2} = \frac{s+5}{(s-1)(s-2)} = \frac{A}{s-1} + \frac{B}{s-2} \text{ ---- (1)}$$

$$\Rightarrow s+5 = A(s-2) + B(s-1)$$

put $s=1$ on both sides $\Rightarrow A = -6$

put $s=2$ on both sides $\Rightarrow B = 7$

Therefore (1) $\Rightarrow f(s) = \frac{-6}{s-1} + \frac{7}{s-2}$

$$L^{-1}[f(s)] = L^{-1}\left[\frac{-6}{s-1} + \frac{7}{s-2}\right] = -6e^t + 7e^{2t}$$

Inverse Laplace Transform of derivatives :-

If $L^{-1}[f(s)] = f(t)$ then $L^{-1}\left[\frac{d}{ds} f(s)\right] = -t f(t)$

$$L^{-1}[f'(s)] = -t f(t)$$

Proof : By theorem of L.T. $L[t^n f(t)] = (-1)^n \frac{d^n}{ds^n} f(s)$

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

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

Note:- $L^{-1}[f'(s)] = -t f(t)$

Problem (1):- Find

Solution : Let $f(s) = \log\left(\frac{s+3}{s+4}\right)$

$$f(s) = \log(s+3) - \log(s+4)$$

$$L^{-1}[f'(s)] = L^{-1}\left[\frac{1}{s+3} - \frac{1}{s+4}\right]$$

$$= e^{-3t} - e^{-4t}$$

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

By theorem, $-t f(t) = e^{-3t} - \frac{e^{-3t} - e^{-4t}}{-t} e^{-4t}$ H.W. Find $4tt$ so, $\frac{e^t - e^{-t}}{t}$

$f(t) = \text{Ans: } L^{-1}[f(s)] =$

[replace 3 by $\Rightarrow L^{-1}[f(s)] = \frac{e^{-4t} - e^{-3t}}{t}$ 1 and 4 by (-1)]

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

Solution: W.K.T $L^{-1}\left[\frac{1}{(s^2+a^2)}\right] = \frac{1}{a} \sin at$

i.e $L^{-1}[f(s)] = f(t)$ 1 Let $f(s)$

$$= , \quad f(t) \frac{1}{(s^2+a^2)} = \sin at$$

a

We have $L^{-1}[f'(s)] = -t f(t)$

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

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

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

Inverse L.T. of integrals :-

$$\text{If } L^{-1}[f(s)] = f(t) \text{ then } L^{-1}\left[\int_s^\infty f(s) ds\right] = \frac{f(t)}{t}$$

Proof : We have $L\left[\frac{f(t)}{t}\right] = \int_s^\infty f(s) ds$ provided
exist

$$\Rightarrow L^{-1}\left[\int_s^\infty f(s) ds\right] = \frac{f(t)}{t}$$

Multiplication by powers of s :-

If $L^{-1}[f(s)] = f(t)$ and $f(0) = 0$, then $L^{-1}[s f(s)] = f'(t)$ Proof :

$$\text{W.K.T. } L[f'(t)] = s L[f(t)] - f(0)$$

$$= s f(s) - 0$$

$$\Rightarrow L^{-1}[s f(s)] = f'(t)$$

In general we have, $\Rightarrow L^{-1}[s^n f(s)] = f^n(t)$ if $f^n(0) = 0$

Problems :

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

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

2

solution :

s

Let $f(s) =$

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

We have $L^{-1}[s f(s)] = f'(t)$

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

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

Solution

$$\begin{aligned} : [f(s)] &= L^{-1}\left[\frac{s}{(s-1)^4}\right] \\ &= L^{-1}\left[\frac{s-1+1}{(s-1)^4}\right] \\ &= e^t L^{-1}\left[\frac{s+1}{s^4}\right] \\ &= e^t L^{-1}\left[\frac{1}{s^3} + \frac{1}{s^4}\right] \\ &= e^t \left(\frac{t^2}{2} + \frac{t^3}{6}\right) = f(t) \end{aligned}$$

Let $f(s) = L^{-1}$

] by F.S.T.

$$e^t \left(\frac{t^2}{2} + \frac{t^3}{6} \right) + e^t \left(t + \frac{t^2}{2} \right)$$

$$\text{Now } f'(t) = e^t \left(t + t^2 + \frac{t^3}{6} \right)$$

$$\text{By theorem } L^{-1}[s f(s)] = f'(t)$$

$$L^{-1} \left[s \frac{s}{(s-1)^4} \right] = e^t \left(t + t^2 + \frac{t^3}{6} \right) \underline{\text{Division}}$$

by power of S :

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

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

Prof: we have by LT,

$$\int_0^t f(t) dt = \frac{f(s)}{s} \quad L[$$

$$\Rightarrow L^{-1} \left[\frac{f(s)}{s} \right] = \int_0^t f(t) dt$$

$$L^{-1} \left[\frac{f(s)}{s^2} \right] = \int_0^t \int_0^t f(t) dt dt \quad \text{Note: } ()$$

$$L = \int_0^\infty \left[\int_0^t f(t) dt \right] dt$$

Problem:

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

solution: Let $f(s) = \frac{1}{s+3}$

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

By theorem, $L^{-1} \left[\frac{1}{s} \cdot f(s) \right] = \int_0^t f(t) dt$

$$\Rightarrow L^{-1} \left[\frac{1}{s(s+3)} \right] = \int_0^t e^{-3t} dt = \left[\frac{e^{-3t}}{-3} \right]_0^t = \frac{1 - e^{-3t}}{3}$$

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

Solution : let $f(s) = \frac{1}{s^2+a^2}$, $L^{-1} \left[\frac{1}{s^2+a^2} \right] = [f(s)] = \sin at = f(t)$
a

By
theorem

$$L^{-1} \left[\frac{1}{s} f(s) \right] = \int_0^t f(t) dt$$

$$\Rightarrow L^{-1} \left[\frac{1}{s(s^2+a^2)} \right] = \int_0^t \frac{1}{a} \sin at = \frac{1}{a} \left(1 - \frac{\cos at}{a} \right)$$

$$= \frac{1}{a^2} (1 - \cos at)$$

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

1 1 solution : let f(s)

= , f(t) = $\frac{1}{a}$ sin at

by

theorem, $L^{-1} \left[\frac{1}{s^2} f(s) \right] =$

$$\int_0^t \int_0^t f(t) dt = \int_0^t \left[\int_0^t \frac{1}{a} \sin at dt \right] dt$$

$$= \int_0^t \frac{1}{a^2} (1 - \cos at) dt = \frac{1}{a^2} \left(t - \frac{\sin at}{a} \right)$$

Convolution :-

If $f(t)$ and $g(t)$ are two functions defined for $t \geq 0$, then the convolution of $f(t)$ and $g(t)$ is defined as , $f(t) * g(t) = \int_0^t f(u) g(t-u) du$.

$f(t) * g(t)$ can also be written as $(f * g)(t)$. Note:- The convolution operation is commutation

i.e. , $(f * g)(t) = (g * f)(t)$

$$\Rightarrow \int_0^t f(u) g(t-u) du = \int_0^t f(t-u) g(u) du$$

Convolution theorem :-

If $L[f(t)] = f(s)$ and $L[g(t)] = g(s)$ then $L[f(t) * g(t)] = L[f(t)] \cdot L[g(t)]$
(or)
 $= f(s) \cdot g(s)$

So, $L[(f * g)(t)] = f(s) \cdot g(s)$

Corollary :- $L^{-1}[f(s) \cdot g(s)] = (f * g)(t)$

$$= \int_0^t f(u) g(t-u) du$$

$$= \int_0^t f(t-u) g(u) du.$$

Problems:

(1). Find $L^{-1}\left[\frac{1}{(s-2)(s^2+1)}\right]$ by using convolution theorem.

1 1 solution: Let $f(s) =$

$$\overline{s-2}, g(s) = \overline{s^2+1}$$

$$L^{-1}[f(s)] = L^{-1}\left[\frac{1}{s-2}\right] = e^{2t}, L^{-1}[g(s)] = L^{-1}\left[\frac{1}{s^2+1}\right] = \sin t$$

By convolution theorem ,

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

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

$$= e^{2t} \int_0^t e^{-2u} \sin u du$$

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

$$= e^{2t} \left[\frac{e^{-2t}}{5} (-2 \sin t - \cos t) - \frac{e^0}{5} (-1) \right]$$

$$= \frac{1}{5} (-2 \sin t - \cos t) + \frac{1}{5}$$

$$= \frac{1}{5} [e^{2t} - 2 \sin t - \cos t]$$

2) Find $L^{-1}\left[\frac{1}{s(s^2-a^2)}\right]$ by convolution theorem

Solution : Let $f(s) = \frac{1}{s}$, $g(s) = \frac{1}{s^2-a^2}$

$$L^{-1}[f(s)] = L^{-1}\left[\frac{1}{s}\right] = 1 = f(t), \quad L^{-1}[g(s)] = L^{-1}\left[\frac{1}{s^2-a^2}\right] = \frac{1}{a} \sinh at = g(t) \text{ By convolution theorem,}$$

$$\begin{aligned} L^{-1}[f(s) \cdot g(s)] &= \int_0^t f(t-u) g(u) du \\ \Rightarrow L^{-1}\left[\frac{1}{s(s^2-a^2)}\right] &= \int_0^t 1 \cdot \frac{1}{a} \sinh au \, du \\ &= \frac{1}{a} \left[\frac{\cosh au}{a} \right], \text{ (apply limits 0 to t)} \\ &= \frac{1}{a^2} (\cosh at - 1) \end{aligned}$$

Application of L . T to Ordinary Differential Equations :

The L . T method is easier , time – saving and excellent tool for solving O.D.Es

Working rule for finding solution of D . E by L . T:

- 1) Write down the given equation and apply L . T O . B . S**
- 2) Use the given conditions**
- 3) Re arrange the given equation to given transformation of the solution**
- 4) Take inverse L.T O. B. S to obtain the desired observe Sali styng the given conditions**

The formulae to be used in this process are:

$$L [f' (t)] = s f (s) - f(0)$$

$$L [f'' (t)] = s^2 f (s) - s f(0) - f'(0)$$

$$L [f''' (t)] = s^3 f (s) - s^2 f(0) - s f'(0) - f''(0)$$

Note : let $f(t) = y(t)$ and $f(s) = y(s)$ Problems :

- 1) Solve $4 y'' + \pi^2 y = 0$, $y(0) = 2$, $y'(0) = 0$**

Solution : Here $y = y(t)$

Given D . E $4 y^{11}(t) + \pi^2 y(t) = 0$ **Let L . T O.B.S**

$$\Rightarrow 4 [s^2 L(y)] - s y(0) - y^1(0) + \pi^2 L[y] = L[0]^2$$

$$\Rightarrow L[y] [4s^2 + \pi^2] - L[y] = 0$$

$$\Rightarrow L[y] = \frac{8s}{4s^2 + \pi^2} \quad 4s(2) - 0 = 0$$

Let L^{-1} O . B . S, we get $y(t) = L^{-1} \left[\frac{s}{4(s^2 + \pi^2/4)} \right] = 8$

$$= \frac{8}{4} L^{-1} \left[\frac{s}{s^2 + (\pi^2/2)^2} \right]$$

$$] = 2. \cos \pi/2t$$

$$\Rightarrow y(t) = 2. \cos \pi/2t$$

is solution of

given D.E

3) Solve $y^{11} + 2y^{11} - y^1 - 2y = 0$ with $y(0) = y^1(0) = 0$, $y^{11}(0) = 6$

Solution : given D . E

Let $L.T$ On Both Sides

$$L[y'''] + 2L[y''] - L[y'] - 2L[y] = 0$$

$$-s y(0) - s L[y] - y(0) - 2L[y] = 0$$

$$\Rightarrow L[y] (s^3 + 2s^2 - s - 2) - 6 = 0$$

$$\Rightarrow L[y] = \frac{6}{s^3 + 2s^2 - s - 2}$$

$$\Rightarrow s^3 L[y] s^2 y(0) s y'(0) y''(0) + 2[s^2 L[y]$$

$$L[y] = \frac{6}{(s-1)(s+1)(s+2)} = \frac{A}{s-1} + \frac{B}{s+1} + \frac{C}{s+2} \quad (1)$$

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

$$(2) \text{ Put } s = 1 \text{ in } (2) \quad 6 = A(2)(3) \Rightarrow A = 1$$

$$\text{Put } s = -1 \text{ in } (2)$$

$$\Rightarrow 6 = B(-2)(1) \Rightarrow B = -3$$

$$\text{Put } s = -2 \text{ in } (2)$$

$$\Rightarrow 6 = C(-3)(-1) \Rightarrow C = 2$$

Substitute A , B , C in (1)

$$\Rightarrow L[y] = \frac{1}{s-1} - \frac{3}{s+1} + \frac{2}{s+2}$$

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

$$\Rightarrow y(t) = e^t - 3e^{-t} + 2e^{-2t}$$

is the solution of given D . E

HW: Solve the D.E $\frac{d^2y}{dt^2} + 2\frac{dy}{dt} + 5y = e^{-t} \sin t$

$$\text{Ans: } y(t) = \frac{e^{-t}}{3} (\sin t - 2 \sin 2t)$$