Lap appendix

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1. Laplace transform of f(t):

$$f(t)u(t) \stackrel{\mathcal{L}}{\longleftrightarrow} \int_0^\infty f(t)e^{-st} dt$$
 (1)
= $F(s)$ (2)

2. Laplace transform of powers of t

Let $f(t) = t^n u(t)$

From (2), and considering h = st

$$F(s) = \frac{1}{s^{n+1}} \int_0^\infty h^n e^{-h} \, dh \tag{3}$$

$$(n-1)! = \int_0^\infty e^{-t} t^{n-1} dt \text{ (Gamma function)}$$
 (4)

$$\Rightarrow F(s) = \frac{n!}{s^{n+1}} \tag{5}$$

$$\Rightarrow t^n u(t) \stackrel{\mathcal{L}}{\longleftrightarrow} \frac{n!}{s^{n+1}} \tag{6}$$

3. Frequency shift property:

Let $f(t) = y(t)e^{-at}u(t)$

From(2),

$$F(s) = \int_0^\infty y(t)e^{-(s+a)t} dt \tag{7}$$

$$\Rightarrow y(t)e^{-at}u(t) \stackrel{\mathcal{L}}{\longleftrightarrow} Y(s+a) \tag{8}$$

4. Inverse Laplace for partial fractions

From (6),(8) we get

$$\frac{b}{(s+a)^n} \stackrel{\mathcal{L}^{-1}}{\longleftrightarrow} \frac{b}{(n-1)!} \cdot t^{n-1} e^{-at} \cdot u(t) \tag{9}$$

5. Laplace transform of derivatives:

Let f(t) = y'(t)u(t)

From (2), integration by parts, recursion

$$F(s) = \int_0^\infty e^{-st} \, dy \tag{10}$$

$$= [y(t)e^{-st}]_0^{\infty} + s \int_0^{\infty} y(t)e^{-st}dt$$
 (11)

$$= -y(0) + sY(s) \tag{12}$$

From(12),recursion

$$y'(t)u(t) \stackrel{\mathcal{L}}{\longleftrightarrow} sY(s) - \int y'(t) dt|_{t=0}$$
 (13)

$$y^{(n)}(t)u(t) \stackrel{\mathcal{L}}{\longleftrightarrow} s^n Y(s) - \sum_{k=0}^{n-1} s^{(n-1-k)} y^{(k)}(0)$$
 (14)