

Lap appendix

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1. Laplace transform of $f(t)$:

$$f(t)u(t) \xleftrightarrow{\mathcal{L}} \int_0^{\infty} f(t)e^{-st} dt \quad (1)$$

$$= F(s) \quad (2)$$

2. Laplace transform of powers of t

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

From (2), and considering $h = st$

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

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

From (3),(4)

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

$$t^n u(t) \xleftrightarrow{\mathcal{L}} \frac{n!}{s^{n+1}} \quad (6)$$

3. Frequency shift property:

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

From (2),

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

$$y(t)e^{-at}u(t) \xleftrightarrow{\mathcal{L}} Y(s+a) \quad (8)$$

4. Inverse Laplace for partial fractions

From (7),(9) we get

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

5. Laplace transform of derivatives:

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

From (2), integration by parts, recursion

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

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

$$= -y(0) + sY(s) \quad (12)$$

From(13),recursion

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

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