

CHAPTER 12

LAPLACE TRANSFORM

*From shifting time to steady space,
Laplace transforms the problem's face.
Equations bend to algebra's hand,
Revealing truths we understand.*

12.1 INTRODUCTION

The Laplace transform is a powerful integral transform that plays a central role in the analysis and solution of ordinary differential equations arising in engineering and physical sciences. Originally introduced by Pierre-Simon Laplace and later developed extensively by Oliver Heaviside, the method provides a systematic procedure for converting differential equations in the time domain into algebraic equations in the complex frequency domain.

By transforming functions of time into functions of a complex variable, the Laplace transform simplifies the handling of initial conditions and allows linear differential equations to be solved using algebraic techniques. This makes it particularly effective in applications such as electrical circuit analysis, control systems, and dynamic system modeling, where inputs may be discontinuous, impulsive, or piecewise defined.

This chapter begins with the definition of the Laplace transform and basic transforms of elementary functions. It then develops fundamental properties such as linearity, shifting theorems, and conditions for existence and uniqueness. The method is extended to the transformation of derivatives and integrals, enabling the direct solution of ordinary differential equations.

Further topics include the unit step (Heaviside) function, the Dirac delta function, convolution, and differentiation and integration of transforms. The chapter concludes with practical applications, including the solution of differential equations and symbolic computation using software tools, thereby illustrating both the theoretical foundations and computational utility of the Laplace transform.

12.2 DEFINITION

The Laplace transform of a function $f(t)$ is defined as:

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

where e^{-st} is called the kernel of the transform. The inverse transform $\mathcal{L}^{-1}\{F\}$ will yield $f(t)$.

12.3 BASIC TRANSFORMS

$$\mathcal{L}\{e^{at}\} = \int_0^{\infty} e^{-st} e^{at} dt = \int_0^{\infty} e^{(a-s)t} dt = \frac{1}{(a-s)} e^{(a-s)t} \Big|_0^{\infty} = 0 - \frac{1}{(a-s)}$$

$$\Rightarrow \boxed{\mathcal{L}\{e^{at}\} = \frac{1}{s-a}} \quad \text{where } s-a > 0$$

The Laplace transform of trigonometric functions are as follows:

$$\mathcal{L}(\cos wt) = \int_0^{\infty} e^{-st} \cos wt dt = \frac{e^{-st}}{-s} \cos wt \Big|_0^{\infty} - \frac{w}{s} \int_0^{\infty} e^{-st} \sin wt dt = \frac{1}{s} - \frac{w}{s} \mathcal{L}\{\sin wt\}$$

$$\mathcal{L}\{\sin wt\} = \int_0^{\infty} e^{-st} \sin wt dt = \frac{e^{-st}}{-s} \sin wt \Big|_0^{\infty} + \frac{w}{s} \int_0^{\infty} e^{-st} \cos wt dt = \frac{w}{s} \mathcal{L}\{\cos wt\}$$

Solving the simultaneous equations we get,

$$\boxed{\mathcal{L}\{\cos wt\} = \frac{s}{s^2 + w^2}}$$

$$\boxed{\mathcal{L}\{\sin wt\} = \frac{w}{s^2 + w^2}}$$

The hyperbolic functions are given by:

$$\cosh wt = \frac{1}{2}(e^{wt} + e^{-wt})$$

$$\sinh wt = \frac{1}{2}(e^{wt} - e^{-wt})$$

The Laplace transform of hyperbolic functions are:

$$\mathcal{L}\{\cosh wt\} = \frac{1}{2} \mathcal{L}\{e^{wt}\} + \frac{1}{2} \mathcal{L}\{e^{-wt}\} = \frac{1}{2} \left(\frac{1}{s-w} + \frac{1}{s+w} \right) = \frac{s}{s^2 - w^2}$$

$$\mathcal{L}\{\sinh wt\} = \frac{1}{2} \mathcal{L}\{e^{wt}\} - \frac{1}{2} \mathcal{L}\{e^{-wt}\} = \frac{1}{2} \left(\frac{1}{s-w} - \frac{1}{s+w} \right) = \frac{w}{s^2 - w^2}$$

$$\boxed{\mathcal{L}\{\cosh wt\} = \frac{s}{s^2 - w^2}}$$

$$\boxed{\mathcal{L}\{\sinh wt\} = \frac{w}{s^2 - w^2}}$$

The Laplace transform of a polynomial is computed below.

$$\mathcal{L}\{t^{n+1}\} = \int_0^{\infty} e^{-st} t^{n+1} dt = -\frac{1}{s} e^{-st} t^{n+1} \Big|_0^{\infty} + \frac{n+1}{s} \int_0^{\infty} e^{-st} t^n dt$$

In the first term, the numerator grows like a power, the denominator grows like an exponential. Since exponentials grow faster than any power, the value is 0.

$$\Rightarrow \mathcal{L}\{t^{n+1}\} = \frac{n+1}{s} \mathcal{L}\{t^n\} \text{ for } s > 0$$

$$\Rightarrow \mathcal{L}\{t^n\} = \frac{n}{s} \mathcal{L}\{t^{n-1}\}$$

$$\Rightarrow \mathcal{L}\{t^{n+1}\} = \frac{(n+1)!}{s^{n+2}} \quad (\text{by induction, where } n = 0, 1, \dots)$$

Now consider a to be real positive. Laplace transform of a polynomial can be expressed in terms of the **Gamma function** which is defined as:

$$\Gamma(a) = \int_0^{\infty} e^{-x} x^{a-1} dx, \quad a > 0$$

$$\mathcal{L}\{t^a\} = \int_0^{\infty} e^{-st} t^a dt$$

Let $st = x$,

$$\mathcal{L}\{t^a\} = \int_0^{\infty} e^{-x} \left(\frac{x}{s}\right)^a \frac{dx}{s} = \frac{1}{s^{a+1}} \int_0^{\infty} e^{-x} x^a dx$$

$$\Rightarrow \mathcal{L}\{t^a\} = \frac{\Gamma(a+1)}{s^{a+1}}$$

12.4 LINEARITY

Obviously, Laplace transform is a linear operation. i.e.,

$$\mathcal{L}\{af(t) + bg(t)\} = a\mathcal{L}\{f(t)\} + b\mathcal{L}\{g(t)\} \quad \text{where } a \text{ and } b \text{ are constants}$$

12.5 s-SHIFTING

If the Laplace transform of $f(t)$ is $F(s)$, then

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

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

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

12.6 EXISTENCE & UNIQUENESS

For Laplace transform $\mathcal{L}\{f\}$ to exist, the following condition must be satisfied:

$$|f(t)| \leq Me^{kt} \quad \text{where } M, k \text{ are constants}$$

$$|\mathcal{L}\{f\}| = \left| \int_0^{\infty} e^{-st} f(t) dt \right| \leq \int_0^{\infty} Me^{kt} e^{-st} dt$$

$$M \int_0^{\infty} e^{-(s-k)t} dt = \frac{M}{-(s-k)} e^{-(s-k)t} \Big|_0^{\infty} = 0 + \frac{M}{s-k} = \frac{M}{s-k} \quad \text{where } s > k$$

$$|\mathcal{L}\{f\}| \leq \frac{M}{s-k} \quad \text{where } s > k$$

If the Laplace transform of a given function exists, it is uniquely determined. If two continuous functions have the same transform, they are identical.

12.7 LAPLACE TRANSFORMS OF DERIVATIVES

$$\mathcal{L}\{f'\} = \int_0^{\infty} e^{-st} f'(t) dt = e^{-st} f(t) \Big|_0^{\infty} + s \int_0^{\infty} e^{-st} f(t) dt$$

Since $|f(t)| \leq Me^{kt}$, the upper limit of $e^{-st} f(t) \Big|_0^{\infty}$ is 0

$$\Rightarrow \boxed{\mathcal{L}\{f'\} = s\mathcal{L}\{f\} - f(0)}$$

$$\mathcal{L}\{f''\} = s\mathcal{L}\{f'\} - f'(0) = s[s\mathcal{L}\{f\} - f(0)] - f'(0)$$

$$\boxed{\mathcal{L}\{f''\} = s^2\mathcal{L}\{f\} - sf(0) - f'(0)}$$

Similarly,

$$\boxed{\mathcal{L}\{f^{(n)}\} = s^n\mathcal{L}\{f\} - s^{n-1}f(0) - s^{n-2}f'(0) \dots - f^{(n-1)}(0)}$$

12.8 LAPLACE TRANSFORMS OF INTEGRALS

$$\text{Let } g(t) = \int_0^t f(u) du \Rightarrow g'(t) = f(t)$$

$$\mathcal{L}\{g'(t)\} = \mathcal{L}\{f(t)\}$$

$$s\mathcal{L}\{g(t)\} - g(0) = \mathcal{L}\{f(t)\}$$

$$\text{Now } g(0) = \int_0^0 f(u) du = 0$$

$$\Rightarrow \boxed{\mathcal{L}\{g(t)\} = \frac{1}{s}\mathcal{L}\{f(t)\}}$$

12.9 LAPLACE TRANSFORMS FOR SOLVING ODEs

Consider the ODE,

$$\boxed{y'' + ay' + by = r(t)}$$

where $y(0) = K_0$, $y'(0) = K_1$, and a, b are constants

$$[s^2Y - sy(0) - y'(0)] + a[sY - (y(0))] + bY = R(s)$$

where $Y = \mathcal{L}(y)$ and $R = \mathcal{L}(r)$

$$(s^2 + as + b)Y = (s + a)y(0) + y'(0) + R(s)$$

The Transfer Function is defined as:

$$\boxed{Q(s) = \frac{1}{s^2 + as + b} = \frac{1}{(s + \frac{1}{2}a)^2 + (b - \frac{1}{4}a^2)}}$$

$$\boxed{Y(s) = [(s + a)y(0) + y'(0)]Q(s) + R(s)Q(s)}$$

If $y(0) = y'(0) = 0$,

$$Q(s) = \frac{Y(s)}{R(s)} = \frac{\mathcal{L}\{\text{output}\}}{\mathcal{L}\{\text{input}\}}$$

The ODE is transformed into an algebraic equation, which is also known as the **subsidiary equation**. If the initial conditions are specified at some $t_0 \neq 0$, we first shift the origin by setting $t = \tau + t_0$. The subsidiary equation is then solved in the s -domain, and finally the inverse Laplace transform is computed to obtain the solution of the original ODE. This technique can also be extended to solve **systems of ODEs**.

12.10 UNIT STEP FUNCTION (HEAVISIDE FUNCTION)

The Unit Step Function or Heaviside Function is defined as:

$$u(t - a) = \begin{cases} 0 & \text{for } t < a \\ 1 & \text{for } t > a \end{cases}$$

$$\mathcal{L}\{u(t - a)\} = \int_0^{\infty} e^{-st} u(t - a) dt = \int_a^{\infty} e^{-st} dt = -\frac{e^{-st}}{s} \Big|_a^{\infty}$$

$$\mathcal{L}\{u(t - a)\} = \frac{e^{-as}}{s}$$

12.11 TIME SHIFTING (T-SHIFTING)

Consider a function $f(t)$ that has its Laplace transform $F(s)$. The *shifted function* is given by:

$$\tilde{f}(t) = f(t-a)u(t-a) = \begin{cases} 0, & t < a, \\ f(t-a), & t \geq a. \end{cases}$$

Let

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

Then,

$$e^{-as}F(s) = e^{-as} \int_0^{\infty} e^{-s\tau} f(\tau) d\tau.$$

Now let

$$t = \tau + a \Rightarrow \tau = t - a, \quad d\tau = dt.$$

Then the limits change as:

$$\tau = 0 \Rightarrow t = a, \quad \tau \rightarrow \infty \Rightarrow t \rightarrow \infty.$$

Hence,

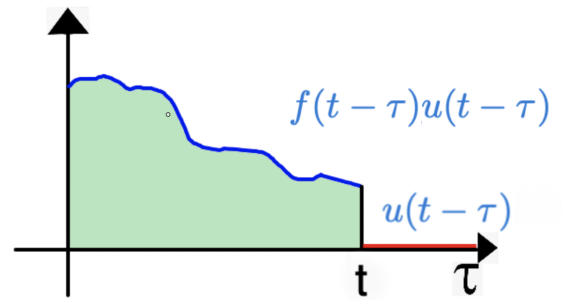
$$e^{-as}F(s) = \int_a^{\infty} e^{-st} f(t-a) dt.$$

Introduce the unit step function to shift the lower limit to zero:

$$e^{-as}F(s) = \int_0^{\infty} e^{-st} f(t-a)u(t-a) dt.$$

Therefore,

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

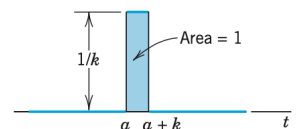


12.12 DIRAC DELTA FUNCTION

Consider the following function and the integral:

$$f_k(t-a) = \begin{cases} \frac{1}{k} & \text{if } a \leq t \leq a+k \\ 0 & \text{otherwise} \end{cases}$$

$$I_k = \int_0^{\infty} f_k(t-a) dt = \int_a^{a+k} \frac{1}{k} dt = 1$$



We take the limit of f_k as $k \rightarrow 0$ ($k > 0$), the **Dirac Delta** function, $(\delta - a)$, is then defined as:

$$\boxed{\delta(t - a) = \lim_{k \rightarrow 0} f_k(t - a)} \quad \boxed{\delta(t - a) = \begin{cases} \infty & \text{if } t = a \\ 0 & \text{otherwise} \end{cases}} \Rightarrow \boxed{\int_0^\infty \delta(t - a) dt = 1}$$

$$\mathcal{L}\{\delta(t - a)\} = \int_0^\infty e^{-st} \delta(t - a) dt = e^{-as} \int_0^\infty \delta(t - a) dt = e^{-as}$$

$$\Rightarrow \int_0^\infty f(t) \delta(t - a) dt = f(a), a > 0 \text{ (Sifting)}$$

The impulse function $\delta(t - a)$ sifts through the function $f(t)$ and pulls out the value $f(a)$

$$\boxed{\mathcal{L}\{\delta(t - a)\} = e^{-as}}$$

The use of the unit step function (Heaviside function) and the Dirac delta function make the method particularly powerful for problems with inputs, i.e., driving forces, that have discontinuities or represent short impulses or complicated periodic functions.

12.13 CONVOLUTION

Convolution of two functions $f(t)$ and $g(t)$ is defined by

$$\boxed{(f * g)(t) = \int_0^t f(\tau) g(t - \tau) d\tau}$$

Let $F(s) = \mathcal{L}\{f(t)\}$ and $G(s) = \mathcal{L}\{g(t)\}$. Then

$$\mathcal{L}\{(f * g)(t)\} = \int_0^\infty e^{-st} \left[\int_0^t f(\tau) g(t - \tau) d\tau \right] dt = \int_0^\infty \int_0^t e^{-st} f(\tau) g(t - \tau) d\tau dt$$

Interchange the order of integration:

$$\begin{aligned} \int_0^\infty \int_0^t \dots d\tau dt &= \int_0^\infty \int_\tau^\infty \dots dt d\tau \\ \mathcal{L}\{(f * g)(t)\} &= \int_0^\infty f(\tau) \left[\int_\tau^\infty e^{-st} g(t - \tau) dt \right] d\tau \end{aligned}$$

Now set $u = t - \tau$ so that $t = u + \tau$, $dt = du$, and when t goes from τ to ∞ , u goes from 0 to ∞ :

$$\begin{aligned} \mathcal{L}\{(f * g)(t)\} &= \int_0^\infty f(\tau) \left[\int_0^\infty e^{-s(u+\tau)} g(u) du \right] d\tau \\ &= \int_0^\infty f(\tau) e^{-s\tau} d\tau \int_0^\infty e^{-su} g(u) du \\ &= F(s) G(s) \end{aligned}$$

$$\boxed{\mathcal{L}\{(f * g)(t)\} = F(s)G(s)}$$

12.14 DIFFERENTIATION OF TRANSFORMS

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

$$\frac{d}{ds} F(s) = \int_0^{\infty} \frac{d}{ds} e^{-st} f(t) dt = \int_0^{\infty} -te^{-st} f(t) dt = - \int_0^{\infty} e^{-st} t f(t) dt$$

$$F'(s) = -\mathcal{L}(tf(t))$$

12.15 INTEGRATION OF TRANSFORMS

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

$$\int_s^{\infty} F(\tilde{s}) d\tilde{s} = \int_s^{\infty} \left[\int_0^{\infty} e^{-\tilde{s}t} f(t) dt \right] d\tilde{s}$$

$$\int_0^{\infty} \left[\int_s^{\infty} e^{-\tilde{s}t} f(t) d\tilde{s} \right] dt$$

$$\int_0^{\infty} f(t) \left[\int_s^{\infty} e^{-\tilde{s}t} d\tilde{s} \right] dt$$

$$\int_s^{\infty} F(\tilde{s}) d\tilde{s} = \int_0^{\infty} e^{-st} \frac{f(t)}{t} dt$$

$$\int_s^{\infty} F(\tilde{s}) d\tilde{s} = \mathcal{L}\left\{\frac{f(t)}{t}\right\}(s)$$

12.16 SYMPY

```
1 import sympy as sp
2 import numpy as np
3 import matplotlib.pyplot as plt
4
5 # Define symbols
6 t, s = sp.symbols('t s', positive=True)
7
8 # Define a fairly complicated function
9 f = sp.exp(-2*t) * (t**2 + 3*t + 1) + sp.sin(3*t)
10
11 # Compute Laplace transform
12 F = sp.laplace_transform(f, t, s, noconds=True)
13
14 # Display symbolic results
15 print("Original function f(t):")
16 display(f)
17
18 # Convert for numerical plotting
19 f_num = sp.lambdify(t, f, "numpy")
```



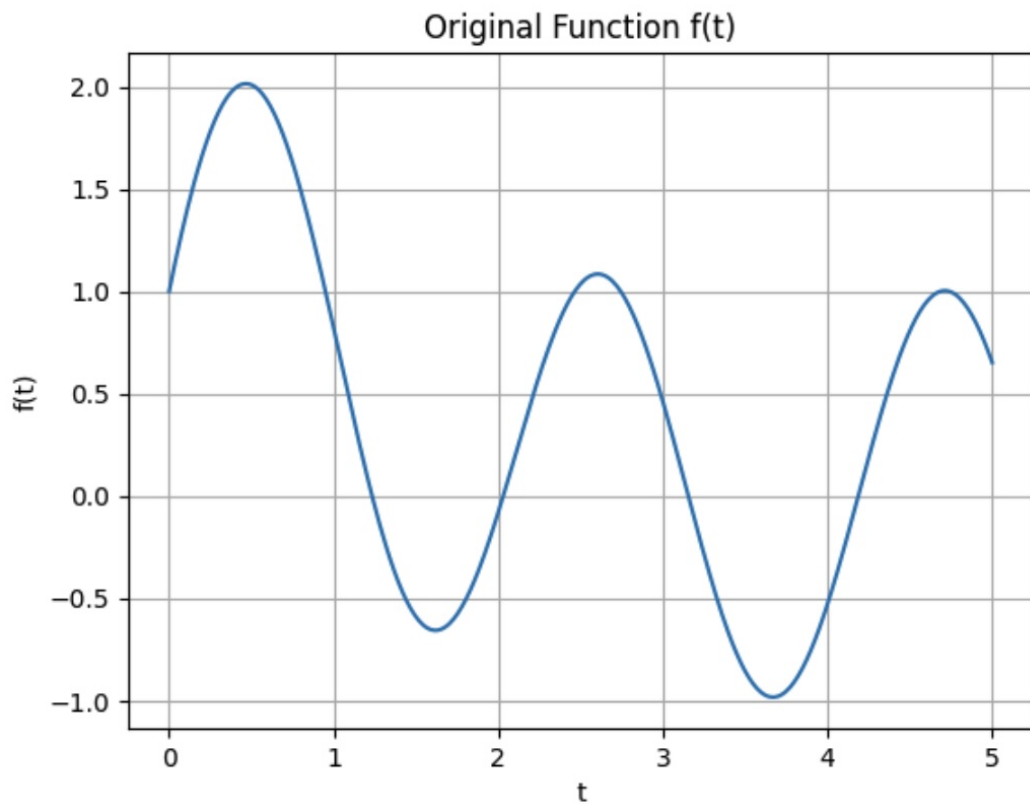
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20 F_num = sp.lambdify(s, F, "numpy")
21
22 # Generate data for plots
23 t_vals = np.linspace(0, 5, 400)
24 s_vals = np.linspace(0.5, 5, 400)
25
26 f_vals = f_num(t_vals)
27 F_vals = F_num(s_vals)
28
29 # Plot f(t)
30 plt.figure()
31 plt.plot(t_vals, f_vals)
32 plt.xlabel("t")
33 plt.ylabel("f(t)")
34 plt.title("Original Function f(t)")
35 plt.grid(True)
36 plt.show()
37
38 print("\nLaplace Transform F(s):")
39 display(F)
40
41 # Plot F(s)
42 plt.figure()
43 plt.plot(s_vals, F_vals)
44 plt.xlabel("s")
45 plt.ylabel("F(s)")
46 plt.title("Laplace Transform F(s)")
47 plt.grid(True)
48 plt.show()

```

Original function $f(t)$:

$$(t^2 + 3t + 1)e^{-2t} + \sin(3t)$$



Laplace Transform $F(s)$:

$$\frac{3}{s^2 + 9} + \frac{1}{s + 2} + \frac{3}{(s + 2)^2} + \frac{2}{(s + 2)^3}$$

