

Differential Equations

Part 2

Wednesday, October 21

Laplace Transforms

Chapter 7

Definition

Let $f(t)$ be an integrable function on

$$[0, \infty) \quad (1)$$

. The Laplace transform of $f(t)$ is defined by

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

and

$$\mathcal{L}(f(t)) = F(s) \quad (3)$$

if and only if

$$\mathcal{L}^{-1}(F(s)) = f(t) \quad (4)$$

$$\mathcal{L}(1) = \int_0^{\infty} e^{-st} dt = \left. \frac{-e^{-st}}{s} \right|_0^{\infty} =_{s>0} \frac{-1}{s}(0 - 1) = \frac{1}{s} \quad (5)$$

$$= \frac{-1}{s}(0 - 0) - \left. \frac{e^{-st}}{s^2} \right|_0^{\infty} = \frac{-1}{s^2}(0 - 1) = \frac{1}{s^2} \quad (6)$$

Inverse Laplace Transform

Given $F(s)$.

$\mathcal{L}^{-1}(F(s)) = f(t)$ if and only if

$\mathcal{L}(f(t)) = F(s)$

EX. Find $\mathcal{L}^{-1}(\frac{1}{s}), \mathcal{L}^{-1}(\frac{1}{s^2 + a^2})$

and $\mathcal{L}^{-1}(\frac{1}{s^n}), n \geq 1$

Height = $(\frac{1}{c}xQ_{in}xtime$