Chapter 7

Method of Laplace Transforms for Solving DE's

7.3 Operational Rules Part 1

Even with the reuses we know, a problem like

$$\mathscr{L}\left\{e^{4t}t^3\right\}$$

would require us to go to the definition until we learn some rules.

$$\mathcal{L}\left\{e^{4t}t^3\right\} = \int_0^\infty e^{-st}e^{4t}t^3dt$$
$$= \int_0^\infty e^{-(s-4)t}t^3dt$$

Compare with

$$\mathscr{L}\left\{t^{3}\right\} = \int_{0}^{\infty} e^{-st} t^{3} dt = F(s)$$

where $f(t) = t^3$

$$\mathscr{L}\left\{e^{at}f(t)\right\} = F(s-a) \tag{7.1}$$

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

$$\mathcal{L}\left\{e^{4t}t^{3}\right\} = \frac{3!}{(s-4)^{4}}$$

7.3.1 - Example

$$\mathcal{L}\left\{e^{-3t}\sin(5t)\right\} = \mathcal{L}\left\{\sin(5t)\right\} \Big|_{s \to s+3}$$

$$= \frac{5}{s^2 + 25} \Big|_{s \to s+3}$$

$$= \frac{5}{(s+3)^2 + 25} \Big|_{s \to s+3}$$

$$= \frac{5}{s^2 + 6s + 9 + 25}$$

$$= \frac{5}{s^2 + 6s + 34}$$

7.3.2 - Example

$$\mathcal{L}\left\{e^{-2t}\cos(6t)\right\} = F(s+2)$$

$$= \frac{s+2}{(s+2)^2 + 36}$$

$$= \frac{s+2}{s^2 + 4s + 4 + 36}$$

$$= \frac{s+2}{s^2 + 4s + 40}$$

7.3.3 – Example

Find

$$\mathcal{L}^{-1}\left\{\frac{s+3}{s^2-8s+97}\right\}$$

$$\mathcal{L}^{-1}\left\{\frac{s+3}{s^2-8s+97}\right\} = \mathcal{L}^{-1}\left\{\frac{s+3}{s^2-8s+16+81}\right\}$$

$$= \mathcal{L}^{-1}\left\{\frac{s+3}{(s-4)^2+81}\right\}$$

$$= \mathcal{L}^{-1}\left\{\frac{s+3+4-4}{(s-4)^2+81}\right\}$$

$$= \mathcal{L}^{-1}\left\{\frac{s-4}{(s-4)^2+81}\right\} + \mathcal{L}^{-1}\left\{\frac{3+4}{(s-4)^2+81}\right\}$$

$$= \mathcal{L}^{-1}\left\{\frac{s-4}{(s-4)^2+81}\right\} + \mathcal{L}^{-1}\left\{\frac{7}{(s-4)^2+81}\right\}$$

$$= \mathcal{L}^{-1}\left\{\frac{s-4}{(s-4)^2+9^2}\right\} + \mathcal{L}^{-1}\left\{\frac{7}{(s-4)^2+9^2}\right\}$$

$$= e^{4t}\cos(9t) + \frac{7}{9}\mathcal{L}^{-1}\left\{\frac{9}{(s-4)^2+9^2}\right\}$$

$$= e^{4t}\cos(9t) + \frac{7}{9}e^{4t}\sin(9t)$$

Involves taking the Laplace transform of a function shifted on the t-axis. This can be written in terms of the Heavyside Function (or Unit Step function)

$$U(t) = \begin{cases} 0 & \text{if } t < 0\\ 1 & \text{if } t \ge 0 \end{cases}$$

$$f(t-2) \times U(t-2)$$

is "off when t < 2 and on when $t \ge 2$.

7.3.4 – Example

$$\mathcal{L}\left\{f(t-2)U(t-2)\right\} = \int_{0}^{\infty} e^{-st} f(t-2)U(t-2)dt$$

$$= \int_{0}^{2} e^{-st} f(t-2)U(t-2)dt + \int_{2}^{\infty} e^{-st} f(t-2)U(t-2)dt$$

$$= \int_{0}^{2} e^{-st} f(t-2)(0)dt + \int_{2}^{\infty} e^{-st} f(t-2)(1)dt$$

$$= \int_{0}^{2} 0dt + \int_{2}^{\infty} e^{-st} f(t-2)dt$$

$$= \int_{2}^{\infty} e^{-st} f(t-2)dt$$
(Let $v = t - 2$, $dv = dt$)
$$= \int_{0}^{\infty} e^{-s(v+2)} f(v)dv$$

$$= \int_{0}^{\infty} e^{-sv} e^{-2s} f(v)dv$$

$$= e^{-2s} \int_{0}^{\infty} e^{-sv} f(v)dv$$