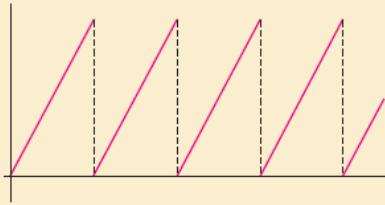


7

The Laplace Transform

In the linear mathematical models for a physical system such as a spring/mass system or a series electrical circuit, the right-hand member, or input, of the differential equations

$$m \frac{d^2x}{dt^2} + \beta \frac{dx}{dt} + kx = f(t) \quad \text{or} \quad L \frac{d^2q}{dt^2} + R \frac{dq}{dt} + \frac{1}{C} q = E(t)$$



is a driving function and represents either an external force $f(t)$ or an impressed voltage $E(t)$. In Section 5.1 we considered problems in which the functions f and E were continuous. However, discontinuous driving functions are not uncommon. For example, the impressed voltage on a circuit could be piecewise continuous and periodic, such as the “sawtooth” function shown on the left. Solving the differential

$$\frac{d}{dx} x^2 = 2x \quad \text{and} \quad \int x^2 dx = \frac{1}{3} x^3 + c.$$

Integral Transform If $f(x, y)$ is a function of two variables, then a definite integral of f with respect to one of the variables leads to a function of the other variable. For example, by holding y constant, we see that $\int_1^2 2xy^2 dx = 3y^2$. Similarly, a definite integral such as $\int_a^b K(s, t) f(t) dt$ transforms a function f of the variable t into a function F of the variable s . We are particularly interested in an integral transform, where the interval of integration is the unbounded interval $[0, \infty)$. If $f(t)$ is defined for $t \geq 0$, then the improper integral $\int_0^\infty K(s, t) f(t) dt$ is defined as a limit

$$\int_0^\infty K(s, t) f(t) dt = \lim_{b \rightarrow \infty} \int_0^b K(s, t) f(t) dt. \quad (1)$$

DEFINITION 7.1.1 Laplace Transform

Let f be a function defined for $t \geq 0$. Then the integral

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

is said to be the Laplace transform of f , provided that the integral converges.

EXAMPLE 1 Applying Definition 7.1.

Evaluate $\mathcal{L}\{1\}$.

SOLUTION From (2),

$$\begin{aligned} \mathcal{L}\{1\} &= \int_0^{\infty} e^{-st}(1) dt = \lim_{b \rightarrow \infty} \int_0^b e^{-st} dt \\ &= \lim_{b \rightarrow \infty} \left. \frac{-e^{-st}}{s} \right|_0^b = \lim_{b \rightarrow \infty} \frac{-e^{-sb} + 1}{s} = \frac{1}{s} \end{aligned}$$

provided that $s > 0$. In other words, when $s > 0$, the exponent $-sb$ is negative, and $e^{-sb} \rightarrow 0$ as $b \rightarrow \infty$. The integral diverges for $s < 0$. \equiv

EXAMPLE 2 Applying Definition 7.1.

Evaluate $\mathcal{L}\{t\}$.

SOLUTION From Definition 7.1.1 we have $\mathcal{L}\{t\} = \int_0^{\infty} e^{-st} t dt$. Integrating by parts and using $\lim_{t \rightarrow \infty} te^{-st} = 0$, $s > 0$, along with the result from Example 1, we obtain

$$\mathcal{L}\{t\} = \left. \frac{-te^{-st}}{s} \right|_0^{\infty} + \frac{1}{s} \int_0^{\infty} e^{-st} dt = \frac{1}{s} \mathcal{L}\{1\} = \frac{1}{s} \left(\frac{1}{s} \right) = \frac{1}{s^2}. \quad \equiv$$

EXAMPLE 3 Applying Definition 7.1.Evaluate (a) $\mathcal{L}\{e^{-3t}\}$ (b) $\mathcal{L}\{e^{5t}\}$ **SOLUTION** In each case we use Definition 7.1.1.

$$\begin{aligned}
 \text{(a)} \quad \mathcal{L}\{e^{-3t}\} &= \int_0^{\infty} e^{-3t} e^{-st} dt = \int_0^{\infty} e^{-(s+3)t} dt \\
 &= \left. \frac{-e^{-(s+3)t}}{s+3} \right|_0^{\infty} \\
 &= \frac{1}{s+3}.
 \end{aligned}$$

The last result is valid for $s > -3$ because in order to have $\lim_{t \rightarrow \infty} e^{-(s+3)t} = 0$ we must require that $s+3 > 0$ or $s > -3$.

EXAMPLE 4 Applying Definition 7.1.Evaluate $\mathcal{L}\{\sin 2t\}$.

$$\mathcal{L}\{\sin 2t\} = \frac{2}{s^2 + 4}, \quad s > 0. \quad \equiv$$

THEOREM 7.1.1 Transforms of Some Basic Functions

$$\text{(a)} \quad \mathcal{L}\{1\} = \frac{1}{s}$$

$$\text{(b)} \quad \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}, \quad n = 1, 2, 3, \dots \quad \text{(c)} \quad \mathcal{L}\{e^{at}\} = \frac{1}{s-a}$$

$$\text{(d)} \quad \mathcal{L}\{\sin kt\} = \frac{k}{s^2 + k^2} \quad \text{(e)} \quad \mathcal{L}\{\cos kt\} = \frac{s}{s^2 + k^2}$$

$$\text{(f)} \quad \mathcal{L}\{\sinh kt\} = \frac{k}{s^2 - k^2} \quad \text{(g)} \quad \mathcal{L}\{\cosh kt\} = \frac{s}{s^2 - k^2}$$

DEFINITION 7.1.2 Exponential Order

A function f is said to be of **exponential order** if there exist constants $c, M \geq 0$, and $T \geq 0$ such that $|f(t)| \leq Me^{ct}$ for all $t \geq T$.

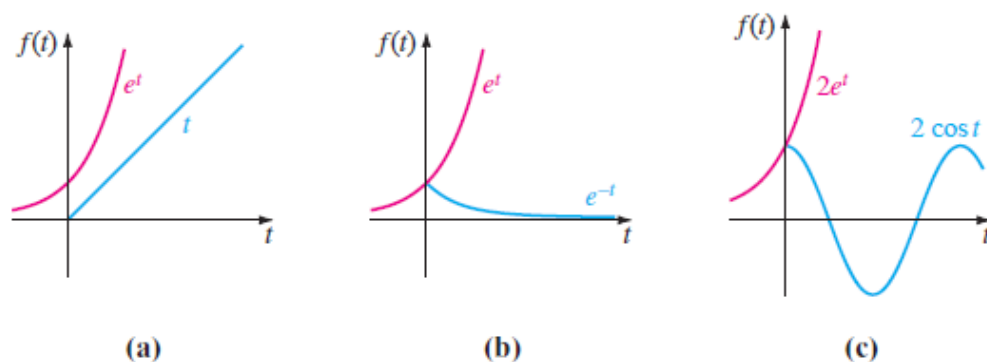


FIGURE 7.1.3 Three functions of exponential order

THEOREM 7.1.2 Sufficient Conditions for Existence

If f is piecewise continuous on $[0, \infty)$ and of exponential order, then $\mathcal{L}\{f(t)\}$ exists for $s > c$.

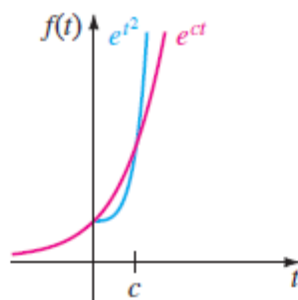


FIGURE 7.1.4 e^{t^2} is not of exponential order

EXAMPLE 6 Transform of a Piecewise Continuous Function

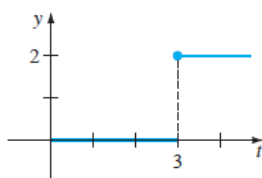


FIGURE 7.1.5 Piecewise continuous function in Example 6

Evaluate $\mathcal{L}\{f(t)\}$ where $f(t) = \begin{cases} 0, & 0 \leq t < 3 \\ 2, & t \geq 3. \end{cases}$

SOLUTION The function f , shown in Figure 7.1.5, is piecewise continuous and of exponential order for $t \geq 0$. Since f is defined in two pieces, $\mathcal{L}\{f(t)\}$ is expressed as the sum of two integrals:

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \int_0^{\infty} e^{-st} f(t) dt = \int_0^3 e^{-st} (0) dt + \int_3^{\infty} e^{-st} (2) dt \\ &= 0 + \left. \frac{2e^{-st}}{-s} \right|_3^{\infty} \\ &= \frac{2e^{-3s}}{s}, \quad s > 0. \end{aligned}$$

THEOREM 7.1.3 Behavior of $F(s)$ as $s \rightarrow \infty$

If f is piecewise continuous on $[0, \infty)$ and of exponential order and $F(s) = \mathcal{L}\{f(t)\}$, then $\lim_{s \rightarrow \infty} F(s) = 0$.

EXERCISES 7.1

In Problems 1–18 use Definition 7.1.1 to find $\mathcal{L}\{f(t)\}$.

9.

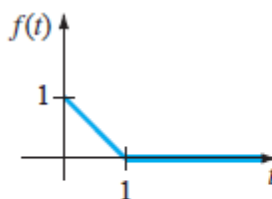


FIGURE 7.1.8 Graph for Problem 9

10.

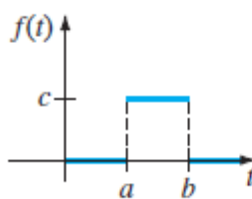


FIGURE 7.1.9 Graph for Problem 10

11. $f(t) = e^{t+7}$

12. $f(t) = e^{-2t-5}$

13. $f(t) = te^{4t}$

14. $f(t) = t^2 e^{-2t}$

15. $f(t) = e^{-t} \sin t$

16. $f(t) = e^t \cos t$

17. $f(t) = t \cos t$

18. $f(t) = t \sin t$

7.2 INVERSE TRANSFORMS AND TRANSFORMS OF DERIVATIVES

THEOREM 7.2.1 Some Inverse Transforms

$$(a) \quad 1 = \mathcal{L}^{-1}\left\{\frac{1}{s}\right\}$$

$$(b) \quad t^n = \mathcal{L}^{-1}\left\{\frac{n!}{s^{n+1}}\right\}, \quad n = 1, 2, 3, \dots$$

$$(c) \quad e^{at} = \mathcal{L}^{-1}\left\{\frac{1}{s-a}\right\}$$

$$(d) \quad \sin kt = \mathcal{L}^{-1}\left\{\frac{k}{s^2 + k^2}\right\}$$

$$(e) \quad \cos kt = \mathcal{L}^{-1}\left\{\frac{s}{s^2 + k^2}\right\}$$

$$(f) \quad \sinh kt = \mathcal{L}^{-1}\left\{\frac{k}{s^2 - k^2}\right\}$$

$$(g) \quad \cosh kt = \mathcal{L}^{-1}\left\{\frac{s}{s^2 - k^2}\right\}$$

EXAMPLE 1 Applying Theorem 7.2.1

Evaluate (a) $\mathcal{L}^{-1}\left\{\frac{1}{s^5}\right\}$ (b) $\mathcal{L}^{-1}\left\{\frac{1}{s^2 + 7}\right\}$.

SOLUTION (a) To match the form given in part (b) of Theorem 7.2.1, we identify $n + 1 = 5$ or $n = 4$ and then multiply and divide by $4!$:

$$\mathcal{L}^{-1}\left\{\frac{1}{s^5}\right\} = \frac{1}{4!} \mathcal{L}^{-1}\left\{\frac{4!}{s^5}\right\} = \frac{1}{24} t^4.$$

(b) To match the form given in part (d) of Theorem 7.2.1, we identify $k^2 = 7$, so $k = \sqrt{7}$. We fix up the expression by multiplying and dividing by $\sqrt{7}$:

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2 + 7}\right\} = \frac{1}{\sqrt{7}} \mathcal{L}^{-1}\left\{\frac{\sqrt{7}}{s^2 + 7}\right\} = \frac{1}{\sqrt{7}} \sin \sqrt{7}t. \quad \equiv$$

EXAMPLE 2**Termwise Division and Linearity**

Evaluate $\mathcal{L}^{-1}\left\{\frac{-2s + 6}{s^2 + 4}\right\}$.

SOLUTION We first rewrite the given function of s as two expressions by means of termwise division and then use (1):

$$\begin{aligned}
 \mathcal{L}^{-1}\left\{\frac{-2s + 6}{s^2 + 4}\right\} &= \mathcal{L}^{-1}\left\{\frac{-2s}{s^2 + 4} + \frac{6}{s^2 + 4}\right\} \quad \begin{array}{l} \text{termwise} \\ \text{division} \downarrow \end{array} = -2 \mathcal{L}^{-1}\left\{\frac{s}{s^2 + 4}\right\} + \frac{6}{2} \mathcal{L}^{-1}\left\{\frac{2}{s^2 + 4}\right\} \quad \begin{array}{l} \text{linearity and fixing} \\ \text{up constants} \downarrow \end{array} \quad (2) \\
 &= -2 \cos 2t + 3 \sin 2t. \quad \leftarrow \begin{array}{l} \text{parts (e) and (d)} \\ \text{of Theorem 7.2.1 with } k = 2 \end{array} \quad \equiv
 \end{aligned}$$

EXAMPLE 3**Partial Fractions: Distinct Linear Factors**

Evaluate $\mathcal{L}^{-1}\left\{\frac{s^2 + 6s + 9}{(s - 1)(s - 2)(s + 4)}\right\}$.

SOLUTION There exist unique real constants A , B , and C so that

$$\begin{aligned}
 \frac{s^2 + 6s + 9}{(s - 1)(s - 2)(s + 4)} &= \frac{A}{s - 1} + \frac{B}{s - 2} + \frac{C}{s + 4} \\
 \mathcal{L}^{-1}\left\{\frac{s^2 + 6s + 9}{(s - 1)(s - 2)(s + 4)}\right\} &= -\frac{16}{5} \mathcal{L}^{-1}\left\{\frac{1}{s - 1}\right\} + \frac{25}{6} \mathcal{L}^{-1}\left\{\frac{1}{s - 2}\right\} + \frac{1}{30} \mathcal{L}^{-1}\left\{\frac{1}{s + 4}\right\} \\
 &= -\frac{16}{5} e^t + \frac{25}{6} e^{2t} + \frac{1}{30} e^{-4t}. \quad (5) \quad \equiv
 \end{aligned}$$

7.2.2**TRANSFORMS OF DERIVATIVES**

$$\mathcal{L}\{f'(t)\} = sF(s) - f(0).$$

$$\mathcal{L}\{f''(t)\} = s^2F(s) - sf(0) - f'(0).$$

THEOREM 7.2.2 Transform of a Derivative

If $f, f', \dots, f^{(n-1)}$ are continuous on $[0, \infty)$ and are of exponential order and if $f^{(n)}(t)$ is piecewise continuous on $[0, \infty)$, then

$$\mathcal{L}\{f^{(n)}(t)\} = s^n F(s) - s^{n-1}f(0) - s^{n-2}f'(0) - \dots - f^{(n-1)}(0),$$

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

EXAMPLE 5 Solving a Second-Order IVP

Solve $y'' - 3y' + 2y = e^{-4t}$, $y(0) = 1$, $y'(0) = 5$.

$$\mathcal{L}\left\{\frac{d^2y}{dt^2}\right\} - 3\mathcal{L}\left\{\frac{dy}{dt}\right\} + 2\mathcal{L}\{y\} = \mathcal{L}\{e^{-4t}\}$$

$$s^2Y(s) - sy(0) - y'(0) - 3[sY(s) - y(0)] + 2Y(s) = \frac{1}{s+4}$$

$$Y(s) = \frac{s+2}{s^2-3s+2} + \frac{1}{(s^2-3s+2)(s+4)} = \frac{s^2+6s+9}{(s-1)(s-2)(s+4)}. \quad (14)$$

$$\frac{s^2+6s+9}{(s-1)(s-2)(s+4)} = -\frac{16/5}{s-1} + \frac{25/6}{s-2} + \frac{1/30}{s+4},$$

$$y(t) = \mathcal{L}^{-1}\{Y(s)\} = -\frac{16}{5}e^t + \frac{25}{6}e^{2t} + \frac{1}{30}e^{-4t}. \quad \equiv$$

EXERCISES 7.2

7.2.1 INVERSE TRANSFORMS

In Problems 1–30 use appropriate algebra and Theorem 7.2.1 to find the given inverse Laplace transform

$$24. \mathcal{L}^{-1}\left\{\frac{s^2+1}{s(s-1)(s+1)(s-2)}\right\}$$

$$29. \mathcal{L}^{-1}\left\{\frac{1}{(s^2+1)(s^2+4)}\right\} \quad 30. \mathcal{L}^{-1}\left\{\frac{6s+3}{s^4+5s^2+4}\right\}$$

In Problems 31–40 use the Laplace transform to solve the given initial-value problem.

36. $y'' - 4y' = 6e^{3t} - 3e^{-t}$, $y(0) = 1$, $y'(0) = -1$

37. $y'' + y = \sqrt{2} \sin \sqrt{2}t$, $y(0) = 10$, $y'(0) = 0$

What does the Laplace Transform really tell us?

7.3 OPERATIONAL PROPERTIES I

7.3.1 TRANSLATION ON THE s -AXIS

THEOREM 7.3.1 First Translation Theorem

If $\mathcal{L}\{f(t)\} = F(s)$ and a is any real number, then

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

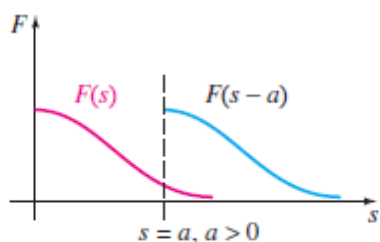


FIGURE 7.3.1 Shift on s -axis

For emphasis it is sometimes useful to use the symbolism

$$\mathcal{L}\{e^{at}f(t)\} = \mathcal{L}\{f(t)\}|_{s \rightarrow s-a},$$

where $s \rightarrow s - a$ means that in the Laplace transform $F(s)$ of $f(t)$ we replace the symbol s wherever it appears by $s - a$.

EXAMPLE 1 Using the First Translation Theorem

Evaluate (a) $\mathcal{L}\{e^{5t}t^3\}$ (b) $\mathcal{L}\{e^{-2t}\cos 4t\}$.

SOLUTION The results follow from Theorems 7.1.1 and 7.3.1.

$$(a) \mathcal{L}\{e^{5t}t^3\} = \mathcal{L}\{t^3\}|_{s \rightarrow s-5} = \frac{3!}{s^4} \Big|_{s \rightarrow s-5} = \frac{6}{(s-5)^4}$$

$$(b) \mathcal{L}\{e^{-2t}\cos 4t\} = \mathcal{L}\{\cos 4t\}|_{s \rightarrow s-(-2)} = \frac{s}{s^2 + 16} \Big|_{s \rightarrow s+2} = \frac{s+2}{(s+2)^2 + 16} \equiv$$

$$\mathcal{L}^{-1}\{F(s-a)\} = \mathcal{L}^{-1}\{F(s)\}|_{s \rightarrow s-a} = e^{at}f(t), \quad (1)$$

EXAMPLE 2 Partial Fractions: Repeated Linear Factors

Evaluate (a) $\mathcal{L}^{-1}\left\{\frac{2s+5}{(s-3)^2}\right\}$ (b) $\mathcal{L}^{-1}\left\{\frac{s/2 + 5/3}{s^2 + 4s + 6}\right\}$.

$$\frac{2s+5}{(s-3)^2} = \frac{2}{s-3} + \frac{11}{(s-3)^2} \quad (2)$$

and $\mathcal{L}^{-1}\left\{\frac{2s+5}{(s-3)^2}\right\} = 2\mathcal{L}^{-1}\left\{\frac{1}{s-3}\right\} + 11\mathcal{L}^{-1}\left\{\frac{1}{(s-3)^2}\right\}. \quad (3)$

$$\mathcal{L}^{-1}\left\{\frac{2s+5}{(s-3)^2}\right\} = 2e^{3t} + 11e^{3t}t. \quad (4)$$

EXAMPLE 3 An Initial-Value Problem

Solve $y'' - 6y' + 9y = t^2e^{3t}$, $y(0) = 2$, $y'(0) = 17$.

$$\mathcal{L}\{y''\} - 6\mathcal{L}\{y'\} + 9\mathcal{L}\{y\} = \mathcal{L}\{t^2e^{3t}\}$$

$$s^2Y(s) - sy(0) - y'(0) - 6[sY(s) - y(0)] + 9Y(s) = \frac{2}{(s-3)^3}$$

$$Y(s) = \frac{2s+5}{(s-3)^2} + \frac{2}{(s-3)^3}.$$

$$Y(s) = \frac{2}{s-3} + \frac{11}{(s-3)^2} + \frac{2}{(s-3)^3}.$$

Thus $y(t) = 2\mathcal{L}^{-1}\left\{\frac{1}{s-3}\right\} + 11\mathcal{L}^{-1}\left\{\frac{1}{(s-3)^2}\right\} + \frac{2}{4!}\mathcal{L}^{-1}\left\{\frac{4!}{(s-3)^3}\right\}. \quad (8)$

$$; y(t) = 2e^{3t} + 11te^{3t} + \frac{1}{12}t^4e^{3t}. \quad \equiv$$

EXAMPLE 4 An Initial-Value Problem

Solve $y'' + 4y' + 6y = 1 + e^{-t}$, $y(0) = 0$, $y'(0) = 0$.

7.3.2 TRANSLATION ON THE t -AXIS**DEFINITION 7.3.1** Unit Step Function

The unit step function $\mathcal{U}(t - a)$ is defined to be

$$\mathcal{U}(t - a) = \begin{cases} 0, & 0 \leq t < a \\ 1, & t \geq a. \end{cases}$$

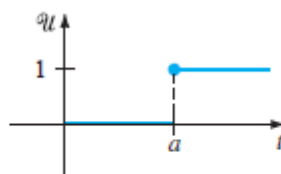


FIGURE 7.3.2 Graph of unit step function

$$f(t) = \begin{cases} g(t), & 0 \leq t < a \\ h(t), & t \geq a \end{cases} \quad (9)$$

$$f(t) = \begin{cases} 0, & 0 \leq t < a \\ g(t), & a \leq t < b \\ 0, & t \geq b \end{cases} \quad (11)$$

THEOREM 7.3.2 Second Translation Theorem

If $F(s) = \mathcal{L}\{f(t)\}$ and $a \geq 0$, then

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

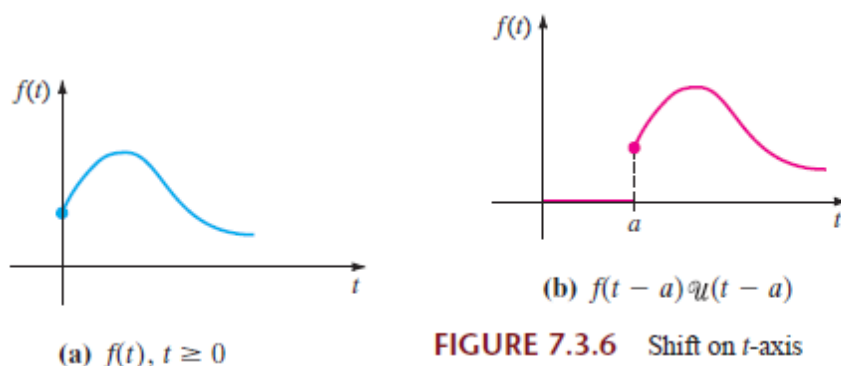


FIGURE 7.3.6 Shift on t -axis

$$\mathcal{L}^{-1}\{e^{-as}F(s)\} = f(t - a)\mathcal{U}(t - a). \quad (15)$$

We often wish to find the Laplace transform of just a unit step function. This can be from either Definition 7.1.1 or Theorem 7.3.2. If we identify $f(t) = 1$ in Theorem 7.3.2, then $f(t - a) = 1$, $F(s) = \mathcal{L}\{1\} = 1/s$, and so

$$\mathcal{L}\{u(t - a)\} = \frac{e^{-as}}{s}. \quad (14)$$

EXERCISES 7.3

7.3.1 TRANSLATION ON THE s -AXIS

$$\begin{array}{ll} 15. \mathcal{L}^{-1}\left\{\frac{s}{s^2 + 4s + 5}\right\} & 16. \mathcal{L}^{-1}\left\{\frac{2s + 5}{s^2 + 6s + 34}\right\} \\ 17. \mathcal{L}^{-1}\left\{\frac{s}{(s + 1)^2}\right\} & 18. \mathcal{L}^{-1}\left\{\frac{5s}{(s - 2)^2}\right\} \end{array}$$

In Problems 21–30 use the Laplace transform to solve the given initial-value problem.

$$24. y'' - 4y' + 4y = t^3 e^{2t}, \quad y(0) = 0, y'(0) = 0$$

$$25. y'' - 6y' + 9y = t, \quad y(0) = 0, y'(0) = 1$$

$$26. y'' - 4y' + 4y = t^3, \quad y(0) = 1, y'(0) = 0$$

$$27. y'' - 6y' + 13y = 0, \quad y(0) = 0, y'(0) = -3$$

$$28. 2y'' + 20y' + 51y = 0, \quad y(0) = 2, y'(0) = 0$$

$$29. y'' - y' = e^t \cos t, \quad y(0) = 0, y'(0) = 0$$

$$30. y'' - 2y' + 5y = 1 + t, \quad y(0) = 0, y'(0) = 4$$

7.3.2 TRANSLATION ON THE t -AXIS

In Problems 37–48 find either $F(s)$ or $f(t)$, as indicated.

$$\begin{array}{ll} 43. \mathcal{L}^{-1}\left\{\frac{e^{-2s}}{s^3}\right\} & 44. \mathcal{L}^{-1}\left\{\frac{(1 + e^{-2s})^2}{s + 2}\right\} \\ 45. \mathcal{L}^{-1}\left\{\frac{e^{-s}}{s^2 + 1}\right\} & 46. \mathcal{L}^{-1}\left\{\frac{se^{-s/2}}{s^2 + 4}\right\} \end{array}$$

7.4.1 DERIVATIVES OF A TRANSFORM

THEOREM 7.4.1 Derivatives of Transforms

If $F(s) = \mathcal{L}\{f(t)\}$ and $n = 1, 2, 3, \dots$, then

$$\mathcal{L}\{t^n f(t)\} = (-1)^n \frac{d^n}{ds^n} F(s).$$

EXAMPLE 2 An Initial-Value Problem

Solve $x'' + 16x = \cos 4t$, $x(0) = 0$, $x'(0) = 1$.

$$\begin{aligned} X(s) &= \frac{1}{s^2 + 16} + \frac{s}{(s^2 + 16)^2} \\ x(t) &= \frac{1}{4} \mathcal{L}^{-1} \left\{ \frac{4}{s^2 + 16} \right\} + \frac{1}{8} \mathcal{L}^{-1} \left\{ \frac{8s}{(s^2 + 16)^2} \right\} \\ &= \frac{1}{4} \sin 4t + \frac{1}{8} t \sin 4t. \end{aligned} \quad \equiv$$

7.4.2 TRANSFORMS OF INTEGRALS

Convolution If functions f and g are piecewise continuous on the interval $[0, \infty)$, then a special product, denoted by $f * g$, is defined by the integral

$$f * g = \int_0^t f(\tau) g(t - \tau) d\tau \quad (2)$$

and is called the **convolution** of f and g . The convolution $f * g$ is a function of t .

THEOREM 7.4.2 Convolution Theorem

If $f(t)$ and $g(t)$ are piecewise continuous on $[0, \infty)$ and of exponential order, then

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

EXAMPLE 3 Transform of a Convolution

Evaluate $\mathcal{L} \left\{ \int_0^t e^\tau \sin(t - \tau) d\tau \right\}$.

SOLUTION With $f(t) = e^t$ and $g(t) = \sin t$, the convolution theorem states that the Laplace transform of the convolution of f and g is the product of their Laplace transforms:

$$\mathcal{L} \left\{ \int_0^t e^\tau \sin(t - \tau) d\tau \right\} = \mathcal{L}\{e^t\} \cdot \mathcal{L}\{\sin t\} = \frac{1}{s - 1} \cdot \frac{1}{s^2 + 1} = \frac{1}{(s - 1)(s^2 + 1)}. \quad \equiv$$