

## ***Solution***      **Section 2.7 – Definition of Laplace Transform**

### ***Exercise***

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = 3$

### **Solution**

$$\begin{aligned}
 F(s) &= \int_0^{\infty} 3e^{-st} dt \\
 &= \lim_{T \rightarrow \infty} \int_0^T 3e^{-st} dt \\
 &= \lim_{T \rightarrow \infty} \left( -\frac{3e^{-st}}{s} \right)_{t=0}^T \\
 &= \lim_{T \rightarrow \infty} \left( -\frac{3}{s} e^{-sT} + \frac{3}{s} \right) \qquad \lim_{T \rightarrow \infty} (e^{-sT}) = 0 \\
 &= \underline{\frac{3}{s}}
 \end{aligned}$$

### ***Exercise***

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = t$

### **Solution**

$$\begin{aligned}
 F(s) &= \int_0^{\infty} te^{-st} dt \\
 &= \lim_{T \rightarrow \infty} \left( \left( -\frac{t}{s} - \frac{1}{s^2} \right) e^{-st} \right)_{t=0}^T \\
 &= \lim_{T \rightarrow \infty} \left( \left( -\frac{T}{s} - \frac{1}{s^2} \right) e^{-sT} + \frac{1}{s^2} \right) \qquad \lim_{T \rightarrow \infty} (e^{-sT}) = 0 \\
 &= \underline{\frac{1}{s^2}}
 \end{aligned}$$

		$\int e^{-st} dt$
+	$t$	$-\frac{1}{s} e^{-st}$
-	1	$\frac{1}{s^2} e^{-st}$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = t^2$

#### Solution

$$\begin{aligned}
 F(s) &= \int_0^{\infty} t^2 e^{-st} dt \\
 &= \left( -\frac{t^2}{s} - \frac{2t}{s^2} - \frac{2}{s^3} \right) e^{-st} \Big|_0^{\infty} \\
 &= \underline{\underline{\frac{2}{s^3}}}
 \end{aligned}$$

		$\int e^{-st} dt$
+	$t^2$	$-\frac{1}{s} e^{-st}$
-	$2t$	$\frac{1}{s^2} e^{-st}$
+	$2$	$-\frac{1}{s^3} e^{-st}$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = e^{6t}$

#### Solution

$$\begin{aligned}
 F(s) &= \int_0^{\infty} e^{6t} e^{-st} dt \\
 &= \int_0^{\infty} e^{-(s-6)t} dt \\
 &= -\frac{e^{-(s-6)t}}{s-6} \Big|_0^{\infty} \\
 &= \underline{\underline{\frac{1}{s-6}}} \quad \text{with : } s > 6
 \end{aligned}$$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = e^{-2t}$

#### Solution

$$\begin{aligned}
 F(s) &= \int_0^{\infty} e^{-2t} e^{-st} dt \\
 &= \lim_{T \rightarrow \infty} \int_0^T e^{-(s+2)t} dt \\
 &= \lim_{T \rightarrow \infty} \left( \frac{-e^{-(s+2)t}}{s+2} \right)_{t=0}^T \\
 &= \lim_{T \rightarrow \infty} \left( -\frac{e^{-(s+2)T}}{s+2} + \frac{1}{s+2} \right) \\
 &= \underline{\underline{\frac{1}{s+2}}} \quad \text{with : } s > -2
 \end{aligned}$$

$$\lim_{T \rightarrow \infty} \left( e^{-(s+2)T} \right) = 0$$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = te^{-3t}$

#### Solution

$$F(s) = \int_0^{\infty} te^{-3t} e^{-st} dt$$

$$= \int_0^{\infty} te^{-(s+3)t} dt$$

$$F(s) = \left( -\frac{1}{s+3} te^{-(s+3)t} - \frac{1}{(s+3)^2} e^{-(s+3)t} \right) \Big|_0^{\infty}$$

$$= \frac{1}{(s+3)^2} \Big|_{\infty}^0 \quad \text{with } s > -3 \quad e^{-\infty} = 0 \quad e^0 = 1$$

		$\int e^{-(s+3)t} dt$
+	$t$	$-\frac{1}{s+3} e^{-(s+3)t}$
-	1	$\frac{1}{(s+3)^2} e^{-(s+3)t}$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = te^{3t}$

#### Solution

$$F(s) = \int_0^{\infty} te^{3t} e^{-st} dt$$

$$= \int_0^{\infty} te^{-(s-3)t} dt$$

$$F(s) = -\frac{1}{s-3} te^{-(s-3)t} - \frac{1}{(s-3)^2} e^{-(s-3)t} \Big|_0^{\infty}$$

$$= \frac{1}{(s-3)^2} \Big|_{\infty}^0 \quad \text{with } s > 3 \quad e^{-\infty} = 0 \quad e^0 = 1$$

		$\int e^{-(s-3)t} dt$
+	$t$	$-\frac{1}{s-3} e^{-(s-3)t}$
-	1	$\frac{1}{(s-3)^2} e^{-(s-3)t}$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = e^{2t} \cos 3t$

#### Solution

$$F(s) = \int_0^{\infty} (e^{2t} \cos 3t) e^{-st} dt$$

$$= \int_0^{\infty} e^{-(s-2)t} \cos 3t dt$$

		$\int \cos 3t dt$
+	$e^{-(s-2)t}$	$\frac{1}{3} \sin 3t$
-	$-(s-2)e^{-(s-2)t}$	$-\frac{1}{9} \cos 3t$
+	$(s-2)^2 e^{-(s-2)t}$	$-\frac{1}{9} \int \cos 3t$

$$\begin{aligned}
\int e^{-(s-2)t} \cos 3t \, dt &= \frac{1}{3} e^{-(s-2)t} \sin 3t - \frac{1}{9} (s-2) e^{-(s-2)t} \cos 3t - \frac{1}{9} (s-2)^2 \int e^{-(s-2)t} \cos 3t \, dt \\
\left(1 + \frac{1}{9} (s-2)^2\right) \int e^{-(s-2)t} \cos 3t \, dt &= \frac{1}{3} e^{-(s-2)t} \sin 3t - \frac{1}{9} (s-2) e^{-(s-2)t} \cos 3t \\
\left(9 + (s-2)^2\right) \int e^{-(s-2)t} \cos 3t \, dt &= 3e^{-(s-2)t} \sin 3t - (s-2) e^{-(s-2)t} \cos 3t \\
\int e^{-(s-2)t} \cos 3t \, dt &= \frac{1}{9+(s-2)^2} \left[ 3e^{-(s-2)t} \sin 3t - (s-2) e^{-(s-2)t} \cos 3t \right] \\
F(s) &= \left( \frac{3}{9+(s-2)^2} e^{-(s-2)t} \sin 3t - \frac{s-2}{9+(s-2)^2} e^{-(s-2)t} \cos 3t \right) \Big|_0^\infty \\
&= \frac{s-2}{9+(s-2)^2} \quad s > 2
\end{aligned}$$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = \sin 3t$

### Solution

$$\begin{aligned}
F(s) &= \int_0^\infty (\sin 3t) e^{-st} \, dt \\
\int \sin 3t \, e^{-st} \, dt &= -\frac{1}{3} e^{-st} \cos 3t - \frac{s}{9} e^{-st} \sin 3t + \frac{s^2}{9} \int e^{-st} \sin 3t \, dt \\
\int \sin 3t \, e^{-st} \, dt + \frac{1}{9} s^2 \int \sin 3t \, e^{-st} \, dt &= -\frac{1}{3} e^{-st} \cos 3t - \frac{1}{9} s e^{-st} \sin 3t \\
(9 + s^2) \int \sin 3t \, e^{-st} \, dt &= -(3 \cos 3t - s \sin 3t) e^{-st} \\
\int \sin 3t \, e^{-st} \, dt &= -\frac{3 \cos 3t - s \sin 3t}{s^2 + 9} e^{-st}
\end{aligned}$$

		$\int \sin 3t \, dt$
+	$e^{-st}$	$-\frac{1}{3} \cos 3t$
-	$-s e^{-st}$	$-\frac{1}{9} \sin 3t$
+	$s^2 e^{-st}$	$-\frac{1}{9} \int \sin 3t$

$$\begin{aligned}
F(s) &= -\frac{3 \cos 3t - s \sin 3t}{s^2 + 9} e^{-st} \Big|_0^\infty = -0 + \frac{3 \cos 3(0) - s \sin 3(0)}{s^2 + 9} e^{-s(0)} \\
&= \frac{3}{s^2 + 9} \quad s > 0
\end{aligned}$$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = \sin 2t$

### Solution

$$F(s) = \int_0^{\infty} (\sin 2t) e^{-st} dt$$

$$\int \sin 2t e^{-st} dt = -\frac{1}{2} e^{-st} \cos 2t - \frac{s}{4} e^{-st} \sin 2t + \frac{s^2}{4} \int e^{-st} \sin 2t dt$$

$$(4 + s^2) \int \sin 2t e^{-st} dt = -(2 \cos 2t - s \sin 2t) e^{-st}$$

$$\int \sin 2t e^{-st} dt = -\frac{2 \cos 2t - s \sin 2t}{s^2 + 4} e^{-st}$$

$$\begin{aligned} F(s) &= -\frac{2 \cos 2t - s \sin 2t}{s^2 + 4} e^{-st} \Big|_0^{\infty} \\ &= -0 + \frac{2 \cos 2(0) - s \sin 2(0)}{s^2 + 4} e^{-s(0)} \\ &= \frac{2}{s^2 + 4} \end{aligned}$$

		$\int \sin 2t dt$
+	$e^{-st}$	$-\frac{1}{2} \cos 2t$
-	$-se^{-st}$	$-\frac{1}{4} \sin 2t$
+	$s^2 e^{-st}$	

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = \cos 2t$

### Solution

$$F(s) = \int_0^{\infty} (\cos 2t) e^{-st} dt$$

$$\int \cos 2t e^{-st} dt = \frac{1}{2} e^{-st} \sin 2t - \frac{s}{4} e^{-st} \cos 2t - \frac{s^2}{4} \int e^{-st} \cos 2t dt$$

$$(4 + s^2) \int \cos 2t e^{-st} dt = (2 \sin 2t - s \cos 2t) e^{-st}$$

$$\int \cos 2t e^{-st} dt = \frac{2 \sin 2t - s \cos 2t}{s^2 + 4} e^{-st}$$

$$\begin{aligned} F(s) &= \frac{2 \sin 2t - s \cos 2t}{s^2 + 4} e^{-st} \Big|_0^{\infty} \\ &= \frac{s}{s^2 + 4} \end{aligned}$$

		$\int \cos 2t dt$
+	$e^{-st}$	$\frac{1}{2} \sin 2t$
-	$-se^{-st}$	$-\frac{1}{4} \cos 2t$
+	$s^2 e^{-st}$	

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = \cos bt$

#### Solution

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

$$\int \cos bt e^{-st} dt = \frac{1}{b} e^{-st} \sin bt - \frac{s}{b^2} e^{-st} \cos bt - \frac{s^2}{b^2} \int e^{-st} \cos bt dt$$

$$(b^2 + s^2) \int \cos bt e^{-st} dt = (b \sin bt - s \cos bt) e^{-st}$$

$$\int \cos bt e^{-st} dt = \frac{b \sin bt - s \cos bt}{s^2 + b^2} e^{-st}$$

$$F(s) = \left. \frac{b \sin bt - s \cos bt}{s^2 + b^2} e^{-st} \right|_0^{\infty}$$

$$= \left. \frac{s}{s^2 + b^2} \right|$$

		$\int \cos bt dt$
+	$e^{-st}$	$\frac{1}{b} \sin bt$
-	$-s e^{-st}$	$-\frac{1}{b^2} \cos bt$
+	$s^2 e^{-st}$	

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = e^{t+7}$

#### Solution

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

$$= \int_0^{\infty} e^7 e^{-(s-1)t} dt$$

$$= \left. -\frac{e^7}{s-1} e^{-(s-1)t} \right|_0^{\infty}$$

$$= \left. \frac{e^7}{s-1} \right|$$

$$e^{-\infty} = 0 \quad e^0 = 1$$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = e^{-2t-5}$

#### Solution

$$F(s) = \int_0^{\infty} e^{-2t-5} e^{-st} dt$$

$$\begin{aligned}
&= e^{-5} \int_0^{\infty} e^{-(s+2)t} dt \\
&= -\frac{1}{e^5} \cdot \frac{1}{s+2} \left( e^{-(s+2)t} \right)_0^{\infty} \\
&= \frac{1}{e^5} \cdot \frac{1}{s+2} \Big|
\end{aligned}$$

$$e^{-\infty} = 0 \quad e^0 = 1$$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = te^{4t}$

#### Solution

$$\begin{aligned}
F(s) &= \int_0^{\infty} te^{4t} e^{-st} dt \\
&= \int_0^{\infty} te^{-(s-4)t} dt \\
&= \left( -\frac{t}{s-4} - \frac{1}{(s-4)^2} \right) e^{-(s-4)t} \Big|_0^{\infty} \\
&= \frac{1}{(s-4)^2} \Big|
\end{aligned}$$

	$\int e^{-(s-4)t} dt$
$t$	$-\frac{1}{s-4} e^{-(s-4)t}$
$1$	$\frac{1}{(s-4)^2} e^{-(s-4)t}$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = t^2 e^{-2t}$

#### Solution

$$\begin{aligned}
F(s) &= \int_0^{\infty} t^2 e^{-2t} e^{-st} dt = \int_0^{\infty} t^2 e^{-(s+2)t} dt \\
&= \left( -\frac{t^2}{s+2} - \frac{2t}{(s+2)^2} - \frac{2}{(s+2)^3} \right) e^{-(s+2)t} \Big|_0^{\infty} \\
&= \frac{2}{(s+2)^3} \Big|
\end{aligned}$$

	$\int e^{-(s+2)t} dt$
$t^2$	$-\frac{1}{s+2} e^{-(s+2)t}$
$2t$	$\frac{1}{(s+2)^2} e^{-(s+2)t}$
$2$	$-\frac{1}{(s+2)^3} e^{-(s+2)t}$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = e^{-t} \sin t$

#### Solution

$$\begin{aligned}
F(s) &= \int_0^{\infty} e^{-t} \sin t e^{-st} dt \\
&= \int_0^{\infty} \sin t e^{-(s+1)t} dt \\
\int \sin t e^{-(s+1)t} dt &= (-\cos t - (s+1)\sin t) e^{-(s+1)t} - (s+1)^2 \int \sin t e^{-(s+1)t} dt \\
\left( (s+1)^2 + 1 \right) \int \sin t e^{-(s+1)t} dt &= (-\cos t - (s+1)\sin t) e^{-(s+1)t}
\end{aligned}$$

$$\int_0^{\infty} \sin t e^{-(s+1)t} dt = -\frac{\cos t + (s+1)\sin t}{(s+1)^2 + 1} e^{-(s+1)t}$$

$$\begin{aligned}
F(s) &= -\frac{\cos t + (s+1)\sin t}{(s+1)^2 + 1} e^{-(s+1)t} \Big|_0^{\infty} \\
&= \frac{1}{(s+1)^2 + 1}
\end{aligned}$$

	$\int \sin t dt$
$e^{-(s+1)t}$	$-\cos t$
$-(s+1)e^{-(s+1)t}$	$-\sin t$
$(s+1)^2 e^{-(s+1)t}$	$-\int \sin t dt$

## Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = e^{2t} \cos 3t$

### Solution

$$\begin{aligned}
F(s) &= \int_0^{\infty} e^{2t} \cos 3t e^{-st} dt \\
&= \int_0^{\infty} \cos 3t e^{-(s-2)t} dt \\
\int \cos 3t e^{-(s-2)t} dt &= \left( \frac{1}{3} \sin 3t + \frac{1}{9} (s-2) \cos 3t \right) e^{-(s-2)t} - \frac{1}{9} (s-2)^2 \int \cos 3t e^{-(s-2)t} dt \\
\left( (s-2)^2 + 9 \right) \int \cos 3t e^{-(s-2)t} dt &= \left( \frac{1}{3} \sin 3t + \frac{1}{9} (s-2) \cos 3t \right) e^{-(s-2)t}
\end{aligned}$$

$$\int_0^{\infty} \cos 3t e^{-(s-2)t} dt = \frac{\frac{1}{3} \sin 3t + \frac{1}{9} (s-2) \cos 3t}{(s-2)^2 + 9} e^{-(s-2)t}$$

$$\begin{aligned}
F(s) &= \frac{\frac{1}{3} \sin 3t + \frac{1}{9} (s-2) \cos 3t}{(s-2)^2 + 9} e^{-(s-2)t} \Big|_0^{\infty} \\
&= \frac{s-2}{(s-2)^2 + 9}
\end{aligned}$$

		$\int \cos 3t dt$
+	$e^{-(s-2)t}$	$\frac{1}{3} \sin 3t$
-	$-(s-2)e^{-(s-2)t}$	$-\frac{1}{9} \cos 3t$
+	$(s-2)^2 e^{-(s-2)t}$	



### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = e^{-t} \sin 2t$

### Solution

$$\begin{aligned}
 F(s) &= \int_0^{\infty} e^{-t} \sin 2t e^{-st} dt \\
 &= \int_0^{\infty} \sin 2t e^{-(s+1)t} dt \\
 \int \sin 2t e^{-(s+1)t} dt &= \left( -\frac{1}{2} \cos 2t - \frac{1}{4}(s+1) \sin 2t \right) e^{-(s+1)t} - \frac{1}{4}(s+1)^2 \int \sin 2t e^{-(s+1)t} dt \\
 \left( (s+1)^2 + 4 \right) \int \sin 2t e^{-(s+1)t} dt &= -\left( 2 \cos 2t + (s+1) \sin 2t \right) e^{-(s+1)t}
 \end{aligned}$$

$$\int_0^{\infty} \sin 2t e^{-(s+1)t} dt = -\frac{2 \cos 2t + (s+1) \sin 2t}{(s+1)^2 + 4} e^{-(s+1)t}$$

$$\begin{aligned}
 F(s) &= -\frac{2 \cos 2t + (s+1) \sin 2t}{(s+1)^2 + 4} e^{-(s+1)t} \Bigg|_0^{\infty} \\
 &= \underline{\underline{\frac{2}{(s+1)^2 + 4}}}
 \end{aligned}$$

	$\int \sin 2t dt$
$e^{-(s+1)t}$	$-\frac{1}{2} \cos t$
$-(s+1)e^{-(s+1)t}$	$-\frac{1}{4} \sin t$
$(s+1)^2 e^{-(s+1)t}$	

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = t \sin t$

### Solution

$$\begin{aligned}
 F(s) &= \int_0^{\infty} t \sin t e^{-st} dt \\
 \int t \sin t e^{-st} dt &= (-t \cos t + (1-st) \sin t) e^{-st} - s^2 \int t \sin t e^{-st} dt + 2s \int \sin t e^{-st} dt
 \end{aligned}$$

$$\int \sin t e^{-st} dt = (-\cos t - s \sin t) e^{-st} - s^2 \int \sin t e^{-st} dt$$

$$(s^2 + 1) \int \sin t e^{-st} dt = (-\cos t - s \sin t) e^{-st}$$

$$\int \sin t e^{-st} dt = -\frac{\cos t + s \sin t}{s^2 + 1} e^{-st}$$

$$(s^2 + 1) \int t \sin t e^{-st} dt = (-t \cos t + (1-st) \sin t) e^{-st} - \frac{2s}{s^2 + 1} (\cos t + s \sin t) e^{-st}$$

	$\int \sin t dt$
$te^{-st}$	$-\cos t$
$(1-st)e^{-st}$	$-\sin t$
$(s^2 t - 2s)e^{-st}$	$-\int \sin t dt$

$$\int t \sin t e^{-st} dt = \frac{1}{s^2+1}(-t \cos t + (1-st) \sin t) e^{-st} - \frac{2s}{(s^2+1)^2}(\cos t + s \sin t) e^{-st}$$

$$F(s) = \left[ \frac{(1-st) \sin t - t \cos t}{s^2+1} - \frac{2s(\cos t + s \sin t)}{(s^2+1)^2} \right] e^{-st} \Big|_0^\infty$$

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

	$\int \sin t \, dt$
$e^{-st}$	$-\cos t$
$-se^{-st}$	$-\sin t$
$s^2 e^{-st}$	$-\int \sin t \, dt$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = t \cos t$

### Solution

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

$$\int t \cos t e^{-st} dt = (t \sin t - (1-st) \cos t) e^{-st} - s^2 \int t \cos t e^{-st} dt + 2s \int \cos t e^{-st} dt$$

$$\int \cos t e^{-st} dt = (\sin t + s \cos t) e^{-st} - s^2 \int \cos t e^{-st} dt$$

$$(s^2+1) \int \cos t e^{-st} dt = (\sin t + s \cos t) e^{-st}$$

$$\int \cos t e^{-st} dt = \frac{\sin t + s \cos t}{s^2+1} e^{-st}$$

	$\int \cos t \, dt$
$te^{-st}$	$\sin t$
$(1-st)e^{-st}$	$-\cos t$
$(s^2 t - 2s)e^{-st}$	

$$(s^2+1) \int t \cos t e^{-st} dt = (t \sin t - (1-st) \cos t) e^{-st} + \frac{2s(\sin t + s \cos t)}{s^2+1} e^{-st}$$

$$\int t \cos t e^{-st} dt = \frac{1}{s^2+1} (t \sin t - (1-st) \cos t) e^{-st} + \frac{2s(\sin t + s \cos t)}{(s^2+1)^2} e^{-st}$$

$$F(s) = \left[ \frac{t \sin t - (1-st) \cos t}{s^2+1} + \frac{2s(\sin t + s \cos t)}{(s^2+1)^2} \right] e^{-st} \Big|_0^\infty$$

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

	$\int \cos t \, dt$
$e^{-st}$	$\sin t$
$-se^{-st}$	$-\cos t$
$s^2 e^{-st}$	

$$= \frac{-s^2 - 1 + 2s^2}{(s^2 + 1)^2}$$

$$= \frac{s^2 - 1}{(s^2 + 1)^2}$$

### Exercise

Use Definition of Laplace transform to find the Laplace transform of  $f(t) = 2t^4$

### Solution

$$F(s) = \int_0^{\infty} 2t^4 e^{-st} dt$$

$$= 2 \left( -\frac{t^4}{s} - \frac{4t^3}{s^2} - \frac{12t^2}{s^3} - \frac{24t}{s^4} - \frac{24}{s^5} \right) e^{-st} \Big|_0^{\infty}$$

$$= 2 \left( 0 + \frac{24}{s^5} \right)$$

$$= \frac{48}{s^5}$$

	$\int e^{-st} dt$
$t^4$	$-\frac{1}{s} e^{-st}$
$4t^3$	$\frac{1}{s^2} e^{-st}$
$12t^2$	$-\frac{1}{s^3} e^{-st}$
$24t$	$\frac{1}{s^4} e^{-st}$
$24$	$-\frac{1}{s^5} e^{-st}$

### Exercise

Use Definition of Laplace Transform to show the Laplace transform of  $f(t) = \cos \omega t$  is  $F(s) = \frac{s}{s^2 + \omega^2}$

### Solution

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

$$\int \cos \omega t e^{-st} dt = \frac{1}{\omega} e^{-st} \sin \omega t - \frac{s}{\omega^2} e^{-st} \cos \omega t + \frac{s^2}{\omega^2} \int e^{-st} \cos \omega t dt$$

$$\left( 1 - \frac{s^2}{\omega^2} \right) \int e^{-st} \cos \omega t dt = \frac{1}{\omega} e^{-st} \sin \omega t - \frac{s}{\omega^2} e^{-st} \cos \omega t$$

$$\left( \frac{\omega^2 - s^2}{\omega^2} \right) \int e^{-st} \cos \omega t dt = \frac{1}{\omega} \left( \sin \omega t - \frac{s}{\omega} \cos \omega t \right) e^{-st}$$

$$\int e^{-st} \cos \omega t dt = \frac{\omega^2}{\omega^2 - s^2} \frac{1}{\omega^2} (\omega \sin \omega t - s \cos \omega t) e^{-st}$$

		$\int \cos \omega t dt$
+	$e^{-st}$	$\frac{1}{\omega} \sin \omega t$
-	$-se^{-st}$	$-\frac{1}{\omega^2} \cos \omega t$
+	$s^2 e^{-st}$	$-\frac{1}{\omega^2} \int \cos \omega t$

$$= \frac{e^{-st}}{\omega^2 - s^2} (\omega \sin \omega t - s \cos \omega t)$$

$$F(s) = \lim_{T \rightarrow \infty} \frac{e^{-st}}{\omega^2 - s^2} (\omega \sin \omega t - s \cos \omega t) \Big|_0^T$$

$$= \lim_{T \rightarrow \infty} \left[ \frac{e^{-sT}}{\omega^2 - s^2} (\omega \sin \omega T - s \cos \omega T) - \frac{1}{\omega^2 - s^2} (\omega \sin 0 - s \cos 0) \right]$$

$$= 0 - \frac{1}{\omega^2 - s^2} (-s)$$

$$\lim_{T \rightarrow \infty} e^{-sT} = \lim_{T \rightarrow \infty} \frac{1}{e^{-sT}} = 0$$

$$= \frac{s}{s^2 + \omega^2} \quad s > 0$$