

A function is called periodic function and T -periodic if $f(t+T) = f(t)$

Theorem:- If f is T -periodic then

$$L(f(t)) = \frac{1}{1 - e^{-sT}} \int_0^T f(t) e^{-st} dt$$

Proof:- $L(f(t)) = \int_0^{\infty} f(t) e^{-st} dt$

$$= \int_0^T f(t) e^{-st} dt + \int_T^{2T} f(t) e^{-st} dt + \dots$$

$$= \sum_{n=0}^{\infty} \int_{nT}^{(n+1)T} f(t) e^{-st} dt$$

By taking,

$$z = t - nT \quad = \sum_{n=0}^{\infty} \int_0^T f(z+nT) e^{-sz} \cdot e^{-nTs} dz$$

$$\begin{aligned}
&= \left(\int_0^T f(z+nT) e^{-sz} dz \right) \left(\sum_{n=0}^{\infty} e^{-nTs} \right) \\
&= \left(\int_0^T f(z) e^{-sz} dz \right) \left(1 + e^{-Ts} + (e^{-Ts})^2 + \dots \right) \\
&= \int_0^T f(t) e^{-st} dt \cdot \frac{1}{1 - e^{-Ts}}
\end{aligned}$$

$$\therefore L(f(t)) = \frac{1}{1 - e^{-Ts}} \int_0^T f(t) e^{-st} dt$$

Problem :- Determine the Laplace transformation of

$$f(t) = \begin{cases} 1 & 0 \leq t \leq \frac{T}{2} \\ 0 & \frac{T}{2} \leq t \leq T \end{cases} \quad \text{and} \quad f(t+T) = f(t).$$

Solⁿ:- Here f is T -Periodic.

$$L(f(t)) = \frac{1}{1 - e^{-sT}} \int_0^T f(t) e^{-st} dt$$

$$= \frac{1}{1 - e^{-sT}} \int_0^{\frac{T}{2}} e^{-st} dt$$

$$= \frac{1}{1 - e^{-sT}} \left[\frac{e^{-st}}{-s} \right]_0^{\frac{T}{2}}$$

$$= \frac{1}{s(e^{-sT} - 1)} \cdot \left(e^{-\frac{sT}{2}} - 1 \right)$$

$$= \frac{e^{-\frac{sT}{2}} - 1}{s(e^{-\frac{sT}{2}} + 1)(e^{-\frac{sT}{2}} - 1)} = \frac{1}{s(1 + e^{-\frac{sT}{2}})}, s > 0$$

Solve $y'' - 2y' = \delta(t-1)$, $y(0) = 1$, $y'(0) = 0$, $0 \leq t \leq 2$

Solution :- Taking Laplace on both side gives

$$L(y'') - 2L(y') = L(\delta(t-1))$$

$$\Rightarrow s^2 L(y) - s y(0) - y'(0) - 2s L(y) + 2y(0) = e^{-s}$$

$$\Rightarrow (s^2 - 2s) L(y) - s + 2 = e^{-s}$$

$$\Rightarrow s(s-2) L(y) = e^{-s} + (s - 2)$$

$$\Rightarrow L(y) = \frac{e^{-s}}{s(s-2)} + \frac{1}{s}$$

$$= \frac{1}{s} + \frac{e^{-s}}{2} \left[\frac{1}{s-2} - \frac{1}{s} \right]$$

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

$$f(s) = L^{-1}\left(\frac{1}{s}\right) + \frac{1}{2} L^{-1}\left(\frac{e^{-s}}{s-2}\right) - \frac{1}{2} L^{-1}\left(\frac{e^{-s}}{s}\right)$$

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

Here $a = 1$, $F(s) = \frac{1}{s-2}$ & $\frac{1}{s}$

i.e., $f(t) = e^{2t}$ & 1 respectively.

$$f(t) = 1 + \frac{1}{2} e^{2(t-1)} u(t-1) - \frac{1}{2} u(t-1)$$

$$f(t) = \begin{cases} 1, & 0 \leq t < 1 \\ \frac{1}{2} + \frac{1}{2} e^{2(t-1)}, & 1 < t \leq 2 \end{cases}$$

Solve the initial value problem

$$y'' = \delta(t-1) - \delta(t-3), \quad y(0) = 0, \quad y'(0) = 0, \quad 0 \leq t \leq 6.$$

Solution: $s^2 L(y) - s y(0) - y'(0) = e^{-s} - e^{-3s}$

$$\Rightarrow s^2 L(y) = e^{-s} - e^{-3s}$$

$$\Rightarrow L(y) = \frac{e^{-s}}{s^2} - \frac{e^{-3s}}{s^2}$$

$$\therefore y = L^{-1}\left(\frac{e^{-s}}{s^2}\right) - L^{-1}\left(\frac{e^{-3s}}{s^2}\right)$$

Note that $L(t) = \frac{1}{s^2}$ & $L(u(t-a)f(t-a)) = F(s)$

$$\Rightarrow y(t) = (t-1)u(t-1) - (t-3)u(t-3)$$

$$= \begin{cases} 0, & 0 \leq t < 1 \\ t-1, & 1 < t < 3 \\ 2, & 3 < t \leq 6 \end{cases}$$

Shifted data problem:-

Solve $y'' + y = 2x$, $y(\frac{\pi}{4}) = \frac{\pi}{2}$, $y'(\frac{\pi}{4}) = 2 - \sqrt{2}$

Solution:- Let $T = x - \frac{\pi}{4}$

Then $y(x) = y(T + \frac{\pi}{4}) = \tilde{y}(T)$

$$y'(x) = \tilde{y}'(T)$$

$$y''(x) = \tilde{y}''(T)$$

Then $\tilde{y}''(T) + \tilde{y}(T) = 2(T + \frac{\pi}{4})$

$$\tilde{y}(0) = \frac{\pi}{2} , \quad \tilde{y}'(0) = 2 - \sqrt{2}$$

Taking Laplace on both side we get,

$$g^v L(\tilde{y}) - g \tilde{y}(0) - \tilde{y}'(0) + L(\tilde{y}) = \frac{2}{g^v} + \frac{\pi}{2g}$$

$$\Rightarrow (g^v + 1) L(\tilde{y}) - \frac{g\pi}{2} - (2 - \sqrt{2}) = \frac{2}{g^v} + \frac{\pi}{2g}$$

$$\begin{aligned} \Rightarrow (g^v + 1) L(\tilde{y}) &= \frac{2}{g^v} + \frac{\pi}{2g} + \frac{g\pi}{2} + (2 - \sqrt{2}) \\ &= \left(\frac{2}{g^v} + 2 \right) + \frac{\pi}{2} \left(\frac{1}{g} + g \right) - \sqrt{2} \\ &= \frac{2(1 + g^v)}{g^v} + \frac{\pi}{2} \frac{1 + g^2}{g} - \sqrt{2} \end{aligned}$$

$$\Rightarrow L(\tilde{y}) = \frac{2}{g^v} + \frac{\pi}{2} \cdot \frac{1}{g} - \frac{\sqrt{2}}{1 + g^v}$$

$$\Rightarrow \tilde{y}(T) = 2T + \frac{\pi}{2} - \sqrt{2} \sinh(T)$$

$$\text{Then } y(t) = 2\left(t - \frac{\pi}{4}\right) + \frac{\pi}{2} - \sqrt{2} \sinh\left(t - \frac{\pi}{4}\right)$$

$$= 2t - \sqrt{2} \sinh\left(t - \frac{\pi}{4}\right), \quad t \geq \frac{\pi}{4}$$

Solve $x y'' - x y' + y = 0$ using Laplace transformation.
 $y(0)=0, y'(0)=2$

Solution :- Note that $L(x f(x)) = -F'(s)$

$$L(y'') = s^2 L(y) - s y(0) - y'(0)$$

$$L(y') = s L(y) - y(0)$$

$$\text{Then } -\frac{d}{ds} (s^2 L(y) - s y(0) - y'(0)) + \frac{d}{ds} (s L(y) - y(0)) + L(y) = 0$$

$$\Rightarrow -s^2 \frac{d}{ds} (L(y)) - L(y) (2s) + s \frac{d}{ds} (L(y)) + L(y) + L(y) = 0$$

$$\Rightarrow (s - s^2) \frac{d}{ds} L(y) + (2 - 2s) L(y) = 0$$

$$\Rightarrow s \frac{d}{ds} L(y) + 2 L(y) = 0 \quad \left[\text{dividing } 1-s \right] \quad \text{Take } s > 1$$

$$\Rightarrow g^v \frac{d}{ds} L(\sigma) + 2g L(\sigma) = 0 \quad [\text{multiplying by } s]$$

$$\Rightarrow \frac{d}{ds} (g^v L(\sigma)) = 0$$

$$\Rightarrow g^v L(\sigma) = C$$

$$\Rightarrow L(\sigma) = \frac{C}{g^v}$$

$$\therefore y = C L^{-1}\left(\frac{1}{g^v}\right)$$

$$y(x) = Cx$$

Now, $y'(x) = C$

$$y'(0) = 2 \Rightarrow C = 2$$

Therefore, $y(x) = 2x. \quad x \geq 0$