

Application of Laplace transform  
to Integral eq<sup>n</sup>s

[2] solve the integral eqn  $F(t) = 1 + \int_0^t F(u) \sin(t-u) du$   
and verify it's answer.  
Given integral eqn is

$$F(t) = 1 + \int_0^t F(u) \sin(t-u) du \rightarrow ①$$

now the given integral is may be expressed

as  $F(t) = 1 + [\sin t * F(t)]$

taking laplace transform

$$L(F(t)) = L(1) + L[\sin t * F(t)]$$

$$L[F(t)] = \frac{1}{p} + L(\sin t) * L[F(t)]$$

$$= \frac{1}{p} + \frac{1}{p^2+1} L(F(t))$$

$$L(F(t)) - \frac{1}{p^2+1} L(F(t)) = \frac{1}{p}$$

$$L[F(t)] \left[ 1 - \frac{1}{p^2+1} \right] = \frac{1}{p}$$

$$L[F(t)] \left[ \frac{p^2+1-1}{p^2+1} \right] = \frac{1}{p}$$

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$$L[F(z)] = \frac{1}{P} \times \frac{\frac{P+1}{P^2}}{P}$$

$$L[F(z)] = \frac{\frac{P+1}{P^2}}{P}$$

$$\text{let } \frac{P^2+1}{P^3} = \frac{A}{P} + \frac{B}{P^2} + \frac{C}{P^3}$$

$$P^2+1 = AP^2 + BP + C$$

$$P^2 \therefore A=1 \quad P \therefore B=0, \text{ const. } C=1$$

$$\therefore L[F(z)] = \frac{1}{P} + 0 + \frac{1}{P^3}$$

$$F(z) = L^{-1}\left(\frac{1}{P}\right) + L^{-1}\left(\frac{1}{P^3}\right)$$

$$\therefore F(z) = 1 + \frac{t^2}{2}$$

$$\therefore F(z) = 1 + \frac{t^2}{2}$$

Verification:-

$$\text{we have } F(z) = 1 + \frac{t^2}{2} \rightarrow ①$$

now putting in ① R.H.S of given eqn ①

we have

$$RHS = 1 + \int_0^t \left(1 + \frac{u^2}{2}\right) \sin(t-u) du$$

$$u = t + \frac{u^2}{2}, v = \sin(t-u) \quad \left[ \because \int u v = u \int v - \int u' v \right]$$

$$= 1 + \left[ \left(1 + \frac{u^2}{2}\right) \int \sin(t-u) du - \int u \left( \int \sin(t-u) du \right) \right]_0^t$$

$$= 1 + \left[ \left(1 + \frac{u^2}{2}\right) \left( -\frac{\cos(t-u)}{-1} \right) - \int u \left( -\frac{\cos(t-u)}{-1} \right) du \right]_0^t$$

$$= 1 + \left[ \left(1 + \frac{u^2}{2}\right) \cos(t-u) - \left[ u \int \cos(t-u) du - \int u \int \cos(t-u) du \right] \right]_0^t$$

$$\begin{aligned}
 &= 1 + \left[ \left( 1 + \frac{u^2}{2} \right) \cos(t-u) - \left[ u \underbrace{\sin(t-u)}_{-1} - \int \underbrace{\sin(t-u)}_{-1} du \right]_0^t \right]_0^t \\
 &= 1 + \left[ \left( 1 + \frac{u^2}{2} \right) \cos(t-u) + u \sin(t-u) + \left( \frac{-\cos(t-u)}{-1} \right) \right]_0^t \\
 &= 1 + \left[ \left( 1 + \frac{u^2}{2} \right) \cos(t-u) + u \sin(t-u) - \cos(t-u) \right]_0^t \\
 &= 1 + \left[ \left( 1 + \frac{t^2}{2} \right) + t \sin(0) - \cos(0) - \cos t - 0 + \cos t \right] \\
 &= 1 + 1 + \frac{t^2}{2} - 1 \\
 &= 1 + \frac{t^2}{2}.
 \end{aligned}$$

[3] solve the integral  $\int e^{2t} F(t) dt = a \sin t - 2 \int_0^t F(u) \cos(t-u) du$

Given integral  $e^{2t}$  is.

$$F(t) = a \sin t - 2 \int_0^t F(u) \cos(t-u) du$$

now the given integral  $e^{2t}$  may be expressed as

$$F(t) = a \sin t - 2 [ \cos t * F(t) ]$$

taking laplace transform on both sides.

$$\mathcal{L}[F(t)] = a \mathcal{L}[\sin t] - 2 \mathcal{L}[\cos(t)] \mathcal{L}[F(t)]$$

$$\mathcal{L}[F(t)] = a \frac{1}{P+1} - 2 \frac{P}{P+1} \mathcal{L}[F(t)]$$

$$\mathcal{L}[F(t)] + \frac{2P}{P+1} \mathcal{L}[F(t)] = \frac{a}{P+1}$$

$$\mathcal{L}[F(t)] \left[ 1 + \frac{2P}{P+1} \right] = \frac{a}{P+1}$$

$$\mathcal{L}[F(t)] \left[ \frac{P+1+2P}{P+1} \right] = \frac{a}{P+1}$$

$$\mathcal{L}[F(t)] \left[ \frac{(P+1)^2}{P^2+1} \right] = \frac{a}{P^2+1}$$

$$\mathcal{L}[F(t)] = \frac{a}{P^2+1} \times \frac{P^2+1}{(P+1)^2}$$

$$\mathcal{L}[F(t)] = \frac{a}{(P+1)^2} \quad \left[ \because \frac{n!}{(P+a)^{n+1}} = e^{-at} t^n \right]$$

$$F(t) = a \mathcal{L}^{-1} \frac{1}{(P+1)^2}$$

$$F(t) = a e^{-t} \cdot t$$

$$\therefore F(t) = a t e^{-t}$$

**Q**

[4] Solve the integral  $\int_0^t F(u) F(t-u) du = 16 \sin 4t$  (or)

$$\int_0^t g(u) g(t-u) du = 16 \sin 4t.$$

Given integral  $\int_0^t$  is

$$\int_0^t F(u) F(t-u) du = 16 \sin 4t$$

Now the given integral  $\int_0^t$  may be expressed as

$$F(t) * F(t) = 16 \sin 4t.$$

Taking Laplace transforms on both sides.

$$\mathcal{L}[F(t) * F(t)] = 16 \mathcal{L}(\sin 4t)$$

$$\mathcal{L}[F(t)] * \mathcal{L}[F(t)] = 16 \frac{4}{P^2+4^2}$$

$$[\mathcal{L}[F(t)]]^2 = \frac{64}{P^2+4^2}$$

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$$L[F(t)] = \pm \sqrt{\frac{64}{P^2 + 4^2}}$$

$$L[F(t)] = \pm \frac{8}{\sqrt{P^2 + 16}}$$

$$F(t) = \pm 8 L^{-1}\left(\frac{1}{\sqrt{P^2 + 16}}\right)$$

$F(t) = \pm 8 J_0(4t)$  [∴ where  $J_0(t)$  is the bessel function of order zero]

∴ The solution is  $F(t) = \pm 8 J_0[4t]$

Note:-

$$* J_0(at) = L^{-1}\left(\frac{1}{\sqrt{P^2 + a^2}}\right)$$

[5] solve the integral  $c2^n$

$$\int_0^t \frac{f(u)}{\sqrt{t-u}} du = 1+t+t^2$$

Given integral  $c2^n$  is

$$\int_0^t \frac{f(u)}{\sqrt{t-u}} du = 1+t+t^2$$

$$\int_0^t \frac{f(u)}{(t-u)^{1/2}} du = 1+t+t^2$$

$$\int_0^t f(u) (t-u)^{-1/2} du = 1+t+t^2$$

this eq<sup>n</sup> can be expressed as

$$F(t) * t^{-\frac{1}{2}} = 1 + t + t^2$$

taking laplace transform on both sides

$$\mathcal{L}[f(t)] \cdot \mathcal{L}(t^{-\frac{1}{2}}) = \mathcal{L}(1) + \mathcal{L}(t) + \mathcal{L}(t^2)$$

$$\mathcal{L}[f(t)] \frac{\Gamma(-\frac{1}{2}+1)}{p^{-\frac{1}{2}+1}} = \frac{1}{p} + \frac{1}{p^2} + \frac{2}{p^3}$$

$$\mathcal{L}[f(t)] \frac{\Gamma(\frac{1}{2})}{p^{\frac{1}{2}}} = \frac{1}{p} + \frac{1}{p^2} + \frac{2}{p^3}$$

$$\mathcal{L}[f(t)] \sqrt{\pi} = \frac{p^{\frac{1}{2}}}{p} + \frac{p^{\frac{1}{2}}}{p^2} + \frac{2p^{\frac{1}{2}}}{p^3}$$

$$\mathcal{L}[f(t)] = \frac{1}{\sqrt{\pi}} \left[ \frac{1}{p^{\frac{1}{2}}} + \frac{1}{p^{\frac{3}{2}}} + \frac{2}{p^{\frac{5}{2}}} \right]$$

$$F(t) = \frac{1}{\sqrt{\pi}} \left[ \mathcal{L}^{-1}\left(\frac{1}{p^{\frac{1}{2}}}\right) + \mathcal{L}^{-1}\left(\frac{1}{p^{\frac{3}{2}}}\right) + \mathcal{L}^{-1}\left(\frac{2}{p^{\frac{5}{2}}}\right) \right] \quad \left\{ \because \mathcal{L}\left[\frac{1}{p^{n+1}}\right] = \frac{t^n}{\sqrt{n+1}} \right\}$$

$$F(t) = \frac{1}{\sqrt{\pi}} \left[ \mathcal{L}^{-1}\left(\frac{1}{p^{-\frac{1}{2}+1}}\right) + \mathcal{L}^{-1}\left(\frac{1}{p^{\frac{1}{2}+1}}\right) + \mathcal{L}^{-1}\left(\frac{2}{p^{\frac{3}{2}+1}}\right) \right]$$

$$= \frac{1}{\sqrt{\pi}} \left[ \frac{t^{-\frac{1}{2}}}{\Gamma(-\frac{1}{2}+1)} + \frac{t^{\frac{1}{2}}}{\Gamma(\frac{1}{2}+1)} + 2 \frac{t^{\frac{3}{2}}}{\Gamma(\frac{3}{2}+1)} \right]$$

$$F(t) = \frac{1}{\sqrt{\pi}} \left[ \frac{t^{-\frac{1}{2}}}{\sqrt{\pi}} + \frac{t^{\frac{1}{2}}}{\frac{1}{2}\sqrt{\pi}} + 2 \frac{t^{\frac{3}{2}}}{\frac{3}{2}\sqrt{\frac{3}{2}}\sqrt{\pi}} \right]$$

$$f(t) = \frac{t^{-\frac{1}{2}}}{\pi} + \frac{2t^{\frac{1}{2}}}{\pi} + \frac{4}{3} \frac{t^{\frac{3}{2}}}{\frac{3}{2}\sqrt{\pi}\cdot\sqrt{\pi}}$$

$$F(t) = \frac{1}{\pi} \left[ t^{-\frac{1}{2}} + 2t^{\frac{1}{2}} + \frac{8}{3}t^{\frac{3}{2}} \right]$$

formulas :-

Some important formulas :-

$$[i] \text{ If } n > 0, \Gamma_n = \int_0^\infty e^{-x} x^{n-1} dx$$

$$[ii] \Gamma_{n+1} = n\Gamma_n \text{ if } n > 0 \text{ and } \Gamma_0 = 1! \quad \forall n \in \mathbb{Z}^+$$

$$[iii] \Gamma_1 = 1, \Gamma(\frac{1}{2}) = \sqrt{\pi}$$

$$\Gamma_{\frac{3}{2}} = \Gamma(\frac{1}{2} + 1) = \frac{1}{2} \Gamma_{\frac{1}{2}} = \frac{1}{2} \sqrt{\pi}$$

$$[iv] \Gamma_n (t^n) = \frac{\pi}{\sin(n\pi)} \text{ if } 0 < n < 1 \text{ (or) } \Gamma_n (t^{(1-n)}) = \frac{\pi}{\sin((n-1)\pi)}$$

$$[v] L(t^n) = \frac{n!}{p^{n+1}} = \frac{\Gamma(n+1)}{p^{n+1}}$$

$$[vi] L^{-1}\left(\frac{1}{p^{n+1}}\right) = \frac{t^n}{\Gamma(n+1)}$$

$$[vii] J_0(at) = L^{-1}\left(\frac{1}{p^2+a^2}\right)$$

(6) Solve the integral eqn

$$\int_0^t \frac{f(u)}{(t-u)^{1/3}} du = t(1+t)$$

Given integral eqn is

$$\int_0^t \frac{f(u)}{(t-u)^{1/3}} du = t(1+t)$$

$$\int_0^t f(u)(t-u)^{-1/3} du = t + t^2$$

This eqn can be expressed as

$$F(t) * t^{-1/3} = t + t^2$$

taking laplace transforms on both sides

$$\mathcal{L}[F(t)] \cdot \mathcal{L}[t^{-1/3}] = \mathcal{L}(t) + \mathcal{L}(t^2)$$

$$\mathcal{L}[F(t)] \frac{(-1/3)!}{p^{1/3+1}} = \frac{1}{p^2} + \frac{2}{p^3}$$

$$\mathcal{L}[F(t)] \frac{\Gamma(-1/3+1)}{p^{1/3+1}} = \frac{1}{p^2} + \frac{2}{p^3}$$

$$\mathcal{L}[F(t)] \Gamma^{2/3} = \frac{p^{2/3}}{p^2} + \frac{2p^{2/3}}{p^3}$$

$$\mathcal{L}[F(t)] \Gamma^{2/3} = \frac{1}{p^{4/3}} + \frac{2}{p^{7/3}}$$

$$\mathcal{L}[F(t)] = \frac{1}{\Gamma(2/3)} \left[ \frac{1}{p^{4/3+1}} + \frac{2}{p^{4/3+1}} \right]$$

$$F(t) = \frac{1}{\Gamma(2/3)} \left[ t^{-1} \left( \frac{1}{p^{4/3+1}} \right) + 2 t^{-1} \left( \frac{1}{p^{4/3+1}} \right) \right]$$

$$= \frac{1}{\Gamma(\frac{2}{3})} \left[ \frac{t''_3}{\Gamma(''_3+1)} + 2 \cdot \frac{t^{u/3}}{\Gamma(u/3+1)} \right]$$

formulae

$$\therefore L^{-1}\left(\frac{1}{P^{n+1}}\right) = \frac{t^n}{\Gamma(n+1)}$$

$$= \frac{1}{\Gamma(\frac{2}{3})} \left[ \frac{t''_3}{\frac{1}{3}\Gamma(\frac{1}{3})} + 2 \cdot \frac{t^{u/3}}{\frac{4}{3}\Gamma(\frac{4}{3})} \right]$$

$$\therefore \Gamma(n+1) = n \Gamma n$$

$$= \frac{1}{\Gamma(\frac{2}{3})} \left[ \frac{t''_3}{\frac{1}{3}\Gamma(\frac{1}{3})} + \frac{2t^{u/3}}{\frac{4}{3}\Gamma(\frac{4}{3}+1)} \right]$$

$$= \frac{1}{\Gamma(\frac{2}{3})} \left[ \frac{t''_3}{\frac{1}{3}\Gamma(\frac{1}{3})} + \frac{2t^{u/3}}{\frac{4}{3}\cdot\frac{1}{3}\Gamma(\frac{1}{3})} \right]$$

$$= \frac{1}{\Gamma(\frac{2}{3})\Gamma(\frac{1}{3})} \left[ 3t''_3 + \frac{9t^{u/3}}{2} \right]$$

$$F(t) = \frac{1}{\Gamma(\frac{1}{3})\Gamma(1-\frac{1}{3})} \left[ 3t''_3 + \frac{9}{2}t^{u/3} \right] \quad \left[ \because \Gamma_n \Gamma_{(1-n)} = \frac{\pi}{\sin n\pi} \right]$$

$$= \frac{1/\pi}{\sin \pi/3} \cdot 3 \left[ t''_3 + \frac{3}{2}t^{u/3} \right]$$

$$= \frac{3 \sin 60^\circ}{\pi} \left[ t''_3 + \frac{3}{2}t^{u/3} \right]$$

$$= \frac{3\sqrt{3}}{2\pi} \left[ t''_3 + \frac{3}{2}t^{u/3} \right]$$

$$F(t) = \frac{3\sqrt{3}}{4\pi} \left[ 2t''_3 + 3t^{u/3} \right]$$

$$\therefore F(t) = \frac{3\sqrt{3}}{4\pi} t''_3 (2+3t)$$

which is the required solution.

4 [9] solve  $y(t) = t + \frac{1}{6} \int_0^t (t-u)^3 y(u) du$

Given integral eqn is

$$y(t) = t + \frac{1}{6} \int_0^t (t-u)^3 y(u) du$$

this can be written as

$$y(t) = t + \frac{1}{6} (t^3 * y(t))$$

taking laplace transforms on both sides

$$\mathcal{L}[y(t)] = \mathcal{L}(t) + \frac{1}{6} \mathcal{L}(t^3) \cdot \mathcal{L}[y(t)]$$

$$\mathcal{L}[y(t)] = \frac{1}{p^2} + \frac{1}{6} \cdot \left(\frac{6}{p^4}\right) \mathcal{L}[y(t)] \quad \left[ \because \frac{n!}{p^{n+1}} = z^n \right]$$

$$\mathcal{L}[y(t)] = \frac{1}{p^2} + \mathcal{L}[y(t)] \frac{1}{p^4}$$

$$\mathcal{L}[y(t)] - \frac{\mathcal{L}[y(t)]}{p^4} = \frac{1}{p^2}$$

$$\mathcal{L}[y(t)] \left[1 - \frac{1}{p^4}\right] = \frac{1}{p^2}$$

$$\mathcal{L}[y(t)] \left[\frac{p^4 - 1}{p^4}\right] = \frac{1}{p^2}$$

$$\mathcal{L}[y(t)] = \frac{1}{p^2} \times \frac{p^4}{p^4 - 1}$$

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$$\mathcal{L}[y(t)] = \frac{p^2}{(p^2 - 1)^2}$$

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

$$\mathcal{L}[y(t)] = \frac{p^2 - 1 + 1}{(p^2 - 1)(p^2 + 1)} = \frac{p^2 - 1}{(p^2 - 1)(p^2 + 1)} + \frac{1}{(p^2 - 1)(p^2 + 1)}$$

$$\mathcal{L}[y(t)] = \frac{1}{p^2 + 1} + \frac{1}{2} \left[ \frac{1}{p^2 - 1} - \frac{1}{p^2 + 1} \right]$$

$$= \frac{1}{p^2 + 1} \left[ 1 - \frac{1}{2} \right] + \frac{1}{2} \cdot \frac{1}{p^2 - 1}$$

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

taking inverse Laplace transform

$$y(t) = \frac{1}{2} \left[ \mathcal{L}^{-1}\left(\frac{1}{p^2 + 1}\right) + \mathcal{L}^{-1}\left(\frac{1}{p^2 - 1}\right) \right]$$

$$y(t) = \frac{1}{2} [\sin t + \sinh t]$$

$$y(t) = \frac{1}{2} \sin t + \frac{1}{2} \left( \frac{e^t - e^{-t}}{2} \right)$$

$$y(t) = \frac{1}{2} \sin t + \frac{1}{4} (e^t - e^{-t})$$

**[12]** Using Laplace transform to solve  $y(t) = 1 - e^{-t} + \int_0^t y(t-u) \sin u du$

**S.** Given integral eqn is

$$y(t) = 1 - e^{-t} + \int_0^t y(t-u) \sin u du$$

we can written as

$$y(t) = 1 - e^{-t} + y(t) * \sin t$$

taking Laplace transforms on both sides.

$$\mathcal{L}[y(t)] = 2(1) - \mathcal{L}(e^{-t}) + \mathcal{L}[y(t)] \mathcal{L}(\sin t)$$

$$\mathcal{L}[y(t)] = \frac{1}{P} - \frac{1}{P+1} + \mathcal{L}[y(t)] \frac{1}{P+1^2}$$

$$\mathcal{L}[y(t)] - \mathcal{L}[y(t)] \frac{1}{P+1} = \frac{1}{P} - \frac{1}{P+1}$$

$$\mathcal{L}[y(t)] \left[ 1 - \frac{1}{P+1} \right] = \frac{P+1-P}{P(P+1)}$$

$$\mathcal{L}[y(t)] \left[ \frac{P+1-1}{P+1} \right] = \frac{1}{P(P+1)}$$

$$\mathcal{L}[y(t)] = \frac{1}{P(P+1)} \times \frac{P+1}{P}$$

$$\mathcal{L}[y(t)] = \frac{P+1}{P^3(P+1)} = \frac{A}{P} + \frac{B}{P^2} + \frac{C}{P^3} + \frac{D}{P+1} \rightarrow ①$$

$$P^r+1 = AP^r(P+1) + BP(P+1) + CP + DP^3$$

$$P^r+1 = AP^3 + AP^r + BP^r + BP + CP + C + DP^3$$

$$P^3: A+D=0, P^r: A+B=1, P^0: B+C=0, \text{ con } \therefore C=1 \\ 2+D=0, \quad A-1=1, \quad B=-1 \\ D=-2, \quad A=2$$

$$\mathcal{L}[y(t)] = \frac{2}{P} + \frac{-1}{P^2} + \frac{1}{P^3} + \frac{-2}{P+1}$$

$$\mathcal{L}[y(t)] = \frac{2}{P} - \frac{1}{P^2} + \frac{1}{P^3} - \frac{2}{P+1}$$

$$y(t) = 2\mathcal{Z}^{-1}\left(\frac{1}{P}\right) - \mathcal{Z}^{-1}\left(\frac{1}{P^2}\right) + \frac{1}{2}\mathcal{Z}^{-1}\left(\frac{2}{P^3}\right) - 2\mathcal{Z}^{-1}\left(\frac{1}{P+1}\right)$$

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

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

Problems related to integro differential eqn :-

[13] solve the following eqn  $F(t)$  with  $F(0)=0$ ,

$$F'(t) = \sin t + \int_0^t F(t-u) \cos u du$$

Given differential eqn is

$$F'(t) = \sin t + \int_0^t F(t-u) \cos u du \text{ where } F(0)=0.$$

It can be expressed as

$$F'(t) = \sin t + [F(t) * \cos t]$$

taking laplace transforms on both sides

$$L[F'(t)] = L(\sin t) + L[F(t)] \cdot L(\cos t)$$

$$P[F(P)] - F(0) = \frac{1}{P+1} + L[F(t)] \cdot \frac{P}{P+1} \quad [\because L[\cos t] = \frac{P}{P+1}]$$

$$P[L(F(t))] - F(0) = \frac{1}{P+1} + L(F(t)) \frac{P}{P+1}$$

$$L(F(t)) P - L(F(t)) \frac{P}{P+1} = \frac{1}{P+1}$$

$$L[F(t)] \left[ P - \frac{P}{P+1} \right] = \frac{1}{P+1}$$

$$L[F(t)] \left[ \frac{P^2 + P - P}{P+1} \right] = \frac{1}{P+1}$$

$$L[F(t)] = \frac{1}{P^2+1} \times \frac{P+1}{P^2}$$

$$L[F(t)] = \frac{1}{P^2+1}$$

inverse laplace transform.

$$F(t) = \frac{1}{2} t^{-\frac{1}{2}} \frac{2}{P^2}$$

$$F(t) = \frac{1}{2} t^2$$

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$$[14] \text{ Solve } F'(t) = t + \int_0^t F(t-u) \cos u du, \quad F(0) = 2$$

Given differential eqn is

$$F'(t) = t + \int_0^t F(t-u) \cos u du, \text{ where } F(0) = 2.$$

we can be written as

$$F'(t) = t + [F(t) + \cos t],$$

Taking laplace transform on both sides

$$L[F'(t)] = L(t) + L[F(t)] \cdot L(\cos t)$$

$$PL[F(p)] - F(0) = \frac{1}{p^2} + L[F(t)] \frac{p}{p^2+1}$$

$$PL[F(t)] - 2 = \frac{1}{p^2} + L[F(t)] \frac{p}{p^2+1}$$

$$PL[F(t)] - 2 = \frac{1}{p^2} + \frac{4}{p^2+4}$$

$$L[F(t)] \left[ P - \frac{P}{p^2+1} \right] = \left[ \frac{1+4P^2}{P^2} \right]$$

$$L[F(t)] \left[ \frac{P^3+P-P}{P^2+1} \right] = \frac{4P^2+1}{P^2}$$

$$L[F(t)] = \frac{4P^2+1}{P^2} \times \frac{P^2+1}{P^3}$$

$$L[F(t)] = \frac{4P^4+5P^2+1}{P^5} = \frac{A}{P} + \frac{B}{P^2} + \frac{C}{P^3} + \frac{D}{P^4} + \frac{E}{P^5} \rightarrow 0$$

$$4P^4+5P^2+1 = AP^4+BP^3+CP^2+DP+G$$

$$\text{From } A=4, \quad B=0, \quad C=5, \quad D=0, \quad \text{cons :- } E=1$$

$$L[F(t)] = \frac{4}{P} + \frac{0}{P^2} + \frac{5}{P^3} + \frac{0}{P^4} + \frac{1}{P^5}$$

$$L[F(t)] = \frac{4}{P} + \frac{5}{P^3} + \frac{1}{P^5}$$

$$L[F(t)] = \frac{4}{p} + \frac{5}{2} \cdot \left(\frac{2}{p^3}\right) + \frac{1}{2} u \left(\frac{2u}{p^5}\right)$$

inverse laplace transform

$$F(t) = 4 L^{-1}\left(\frac{1}{p}\right) + \frac{5}{2} L^{-1}\left(\frac{2}{p^3}\right) + \frac{1}{2} u L^{-1}\left(\frac{4!}{p^5}\right)$$

$$F(t) = 4 + \frac{5t^2}{2} + \frac{t^4}{2u}$$

$$F(t) = 4 + \frac{5t^2}{2} + \frac{t^4}{2u}$$

convert the differential equations into integral equations with constant coefficients :-

[15] convert the differential eq<sup>n</sup>

$$F''(t) + 2F'(t) - 8F(t) = 5t^2 - 3t, F(0) = -2, F'(0) = 3 \text{ into}$$

an integral eq<sup>n</sup>.

(or)

$$y''(t) + 2y'(t) - 8y(t) = 5t^2 - 3t, y(0) = -2, y'(0) = 3.$$

Given that

$$F''(t) + 2F'(t) - 8F(t) = 5t^2 - 3t \rightarrow ①$$

now integrating eq<sup>n</sup> ① b/w the limits '0' to 't' so,

we get

$$\int_0^t F''(u) du + 2 \int_0^t F'(u) du - 8 \int_0^t F(u) du = 5 \int_0^t u^2 du - 3 \int_0^t u du$$

$$\Rightarrow [F'(u)]_0^t + 2[F(u)]_0^t - 8 \int_0^t F(u) du = \frac{5}{3} (u^3)_0^t - 3 \left(\frac{u^2}{2}\right)_0^t$$

$$\Rightarrow F'(t) - F'(0) + 2[F(t) - F(0)] - 8 \int_0^t F(u) du = \frac{5}{3}(t^3 - 0) - \frac{3}{2}(t^2 - 0)$$

$$\Rightarrow F'(t) - 3 + 2F(t) - 2(-2) - 8 \int_0^t F(u) du = \frac{5t^3}{3} - \frac{3t^2}{2}$$

$$\Rightarrow F'(t) + 2F(t) + 1 - 8 \int_0^t F(u) du = \frac{5t^3}{3} - \frac{3t^2}{2}$$

Again integrating b/w the limits '0' to 't'

$$\int_0^t F'(u) du + 2 \int_0^t F(u) du - 2 \int_0^t (t-u) F(u) du = \frac{5}{3} \int_0^t u^3 du - \frac{3}{2} \int_0^t u^2 du - \int_0^t du$$

$$[F(u)]_0^t + \int_0^t F(u) du [2-8t+2u] = \frac{5}{3} \left(\frac{u^4}{4}\right)_0^t - \frac{3}{2} \left(\frac{u^3}{3}\right)_0^t - (u)_0^t$$

$$\Rightarrow F(t) - F(0) + \int_0^t F(u) (2-8t+2u) du = \frac{5t^4}{12} - \frac{t^3}{2} - t$$

$$\Rightarrow F(t) + \int_0^t F(u) (2-8t+2u) du = \frac{5t^4}{12} - \frac{t^3}{2} - t - 2$$

[16] convert the differential  $e^{2t}$

$$F''(t) - 3F'(t) + 2F(t) = 4 \sin t, F(0) = 1, F'(0) = -2 \text{ into}$$

integral  $e^{2t}$ .

Given that

$$F''(t) - 3F'(t) + 2F(t) = 4 \sin t \rightarrow ① F(0) = 1, F'(0) = -2$$

now integrating  $e^{2t}$  b/w the limits '0' to 't'

so, we get

$$\int_0^t F''(u) du - 3 \int_0^t F'(u) du + 2 \int_0^t F(u) du = 4 \int_0^t \sin u du$$

$$[F'(u)]_0^t - 3[F(u)]_0^t + 2 \int_0^t F(u) du = 4(-\cos t)_0^t$$

$$F'(t) - F'(0) - 3[F(t) - F(0)] + 2 \int_0^t F(u) du = -4(\cos t - \cos 0)$$

$$F'(t) - (-2) - 3F(t) + 3(1) + 2 \int_0^t F(u) du = -4(\cos t - 1)$$

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$$F'(t) - 3F(t) + 2 \int_0^t F(u) du = -4 \cos t + u - 5$$

again integrating b/w the limits '0' to 't'

$$\int_0^t F'(u) du - 3 \int_0^t F(u) du + 2 \int_0^t (t-u) F(u) du = -4 \int_0^t \cos u du - \int_0^t du$$

$$[F(u)]_0^t - \int_0^t F(u) du [3-2t+2u] = -4 (\sin u)_0^t - (u)_0^t$$

$$F(t) - F(0) - \int_0^t (3-2t+2u) F(u) du = -4 (\sin t - \sin 0) - t$$

$$F(t) - \int_0^t (3-2t+2u) F(u) du = -4 \sin t - t + 1.$$

$\checkmark$  [17] Express  $2F''(t) - 3F'(t) - 2F(t) = 4e^{-t} + 2 \cos t$ ,  $F(0)=2$ ,  $F'(0)=-1$ .  
in an integral eqn.

Given differential eqn is

$$2F''(t) - 3F'(t) - 2F(t) = 4e^{-t} + 2 \cos t \rightarrow ①$$

Now integrating eqn ① b/w the limits '0' to 't'

so, we get

$$2 \int_0^t F''(u) du - 3 \int_0^t F'(u) du - 2 \int_0^t F(u) du = 4 \int_0^t e^{-u} du + 2 \int_0^t \cos u du.$$

$$2 [F'(u)]_0^t - 3 [F(u)]_0^t - 2 \int_0^t F(u) du = 4 \left( \frac{e^{-u}}{-1} \right)_0^t + 2 (\sin u)_0^t$$

$$2 [F'(t) - F'(0)] - 3 [F(t) - F(0)] - 2 \int_0^t F(u) du = -u(e^{-t} - e^0) + 2 (\sin t - \sin 0)$$

$$2F'(t) - 2(-1) - 3F(t) + 3(0) - 2 \int_0^t F(u) du = -u(e^{-t} - 1) + 2 \sin t$$

$$2F'(t) - 3F(t) - 2 \int_0^t F(u) du = -14 - 4e^{-t} + 4 + 2 \sin t$$

Again integrating b/w the limits '0' to 't'.

$$2 \int_0^t F'(u) du - 3 \int_0^t F(u) du - 2 \int_0^t (3+2t-2u) F(u) du = -10 \int_0^t du - u \int_0^t e^{-u} du + 2 \int_0^t \sin u du$$

$$2 [F(u)]_0^t - \int_0^t F(u) du (3+2t-2u) = -10u \Big|_0^t - 4 \left( \frac{e^{-u}}{-1} \right)_0^t + 2(-\cos u) \Big|_0^t$$

$$2 [F(t) - F(0)] - \int_0^t (3+2t-2u) F(u) du = -10t + 4(e^{-t} - e^0) - 2(\cos t - \cos 0)$$

$$2F(t) - 2(4) - \int_0^t (3+2t-2u) F(u) du = -10t + 4e^{-t} - 4 - 2\cos t + 2$$

$$2F(t) - \int_0^t (3+2t-2u) F(u) du = -10t + 4e^{-t} - 2\cos t + 6.$$

Convert the differential eqns into integral eqns  
with variable coefficients :-

[Q8] Convert  $F''(t) - tF'(t) + t^2 F(t) = 1+t$  and  $F(0)=4, F'(0)=2$   
into an integral eqn.

Given differential eqn is :-

$$F''(t) - tF'(t) + t^2 F(t) = 1+t \rightarrow ①$$

$$\text{and } F(0)=4, F'(0)=2 \rightarrow ②$$

$$\text{Let } F''(t) = G(t) \rightarrow ③$$

Now integrating eqn ③ w.r.t 't'.

$$\int_0^t F''(u) du = \int_0^t G(u) du + C_1 \rightarrow ④$$

$$F'(u) = \int_0^u G(u) du + C_1$$

$$F'(t) = \int_0^t G(u) du + c_1 \rightarrow (4)$$

Now let  $t=0 \Rightarrow F'(0)=c_1$

$$\Rightarrow c_1 = 2 \text{ subc in } (4)$$

$$\int_0^t F'(u) - F'(t) = \int_0^t G(u) du + 2 \rightarrow (5)$$

Again integrating eqn (5) w.r.t  $t'$

$$\int F'(u) du = \int_0^t (t-u) G(u) du + 2 \int_0^t du + c_2$$

$$F(t) = \int_0^t (t-u) G(u) du + 2t + c_2 \rightarrow (6)$$

Put  $t=0$  in eqn (6)

$$F(0) = 2c_2 + c_2$$

$$c_2 = F(0)$$

$$c_2 = 4 \text{ in eqn (6)}$$

$$F(t) = \int_0^t (t-u) G(u) du + 2t + 4 \rightarrow (7)$$

subc in eqn (3), eqn (4), eqn (7) in eqn (1)

$$G(t) - 2 \left[ \int_0^t G(u) du + 2 \right] + t^2 \left[ \int_0^t (t-u) G(u) du + 2t + 4 \right] = 1 + t$$

$$G(t) - 2 \int_0^t G(u) du + 2t + t^2 \int_0^t (t-u) G(u) du + 2t^3 + 4t^2 = 1 + t$$

$$G(t) + \int_0^t G(u) du (t^3 - t^2 u - t) = 1 + t + 2t - 2t^3 - 4t^2$$

$$G(t) + \int_0^t (t^3 - t^2 u - t) G(u) du = 1 + 3t - 4t^2 - 2t^3$$

$$\therefore G(t) = 1 + 3t - 4t^2 - 2t^3 - \int_0^t (t^3 - t^2 u - t) G(u) du$$