Translation on the s-axis 
$$= \int_{\infty}^{\infty} f(t) dt$$

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

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

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$$f(t) = f(s) = \int_{\infty}^{\infty} f(t) dt$$

$$f(t) = \int_{\infty}^{\infty} f(s) dt = \int_{\infty}^{\infty} f(t) dt = \int_{\infty}^{\infty} f(s) ds = \int_{\infty$$

$$\underbrace{\text{Ex}}_{S+5} \int_{S-(-5)}^{-1} \left[ \frac{1}{s-(-5)} \right] = \underbrace{\text{C}}_{S-(-5)}^{-5t}$$

$$f[e^{at}] = \frac{1}{s-a}$$

$$\int_{-1}^{-1} \left[ \frac{1}{s+5} \right] = \int_{-1}^{-1} \left[ F(s+5) \right] = e^{-s+} \int_{-1}^{-1} \left[ F(s+$$

$$\underline{E_{x}} \qquad u(t) = \begin{cases} 0 & t < 0 \\ 1 & t \geqslant 0 \end{cases} \qquad t$$

$$u_{\alpha}(t) = \begin{cases} 0 & t < \alpha \\ 1 & a < t \end{cases} \qquad u_{\alpha}(t)$$

$$L[U_a(t)] = \frac{e^{-as}}{s}$$

$$\int_{-25}^{1} \left[ e^{-25} \frac{s}{(s-3)^2} \right]$$

: Sorry, later; we need some thing more

$$\underbrace{\text{Ex}}_{\text{Let}} \quad x'' + 6x' + 34x = 0; \quad x(0) = 3, \quad x'(0) = 1.$$
Let  $L[x(t)] = X(s)$ 

$$\int [x'' + 6x' + 34x] = \int [0]$$

$$L[x''] + 6L[x'] + 34L[x] = 0$$

$$\int [x''] + 6L[x'] + 3L[x] = 0$$

$$\int [x''] + 6L[x] + 3L[x] = 0$$

$$\int [x''] + 2L[x] + 2L[x] = 0$$

$$\int [x''] + 2L[x] + 2L[$$

$$\frac{3s+19}{s^2+6s+34} = \frac{3s+19}{s^2+2.5.3+3^2+25} = \frac{3s+19}{(s+3)^2+5^2}$$

$$X(s) = \frac{3s+19}{(s+3)^2+5^2} = \frac{3s+9+10}{(s+3)^2+5^2}$$

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

$$a(t) = 3.e$$
 .  $cos(5t) + 2.e$  .  $sin 5t$ 

$$L[cosst] = \frac{s}{s^2 + s^2}$$

$$L[sin st] = \frac{5}{s^2 + s^2}$$

$$\frac{Ex}{=}$$
  $\int_{-1}^{-1} \left[ \frac{s^2 + 1}{s^3 - 2s^2 - 8s} \right]$ 

$$5^{3}-25^{2}-85=5(5^{2}-25-8)=5(5+2)(5-4)$$

$$\frac{5^{2}+1}{5(5+2)(5-4)} = \frac{A}{5} + \frac{B}{5+2} + \frac{C}{5-4}$$

$$A = \frac{0^2 + 1}{(0+2)(0-4)} = \frac{-1}{8}, \quad B = \frac{(-2)^2 + 1}{(-2).(-2-4)} = \frac{5}{12}$$

$$C = \frac{4^{2}+1}{4(4+2)} = \frac{1}{24}$$

$$\int_{-1}^{1} \left[ \frac{s^{2}+1}{s(s+2)(s-4)} \right] = \int_{-1}^{1} \left[ \frac{-1}{5} + \frac{5}{12} + \frac{17}{24} + \frac{17}{24} \right]$$

$$= -\frac{1}{5} \int_{-1}^{1} \left[ \frac{1}{5} \right] + \frac{5}{12} \int_{-1}^{1} \left[ \frac{1}{5+2} \right] + \frac{17}{24} \int_{-1}^{1} \left[ \frac{1}{5-4} \right]$$

$$= -\frac{1}{5} \cdot 1 + \frac{5}{12} \cdot e^{-2t} + \frac{17}{24} \cdot e^{4t}$$

$$= -\frac{1}{5} \cdot 1 + \frac{5}{12} \cdot e^{-2t} + \frac{17}{24} \cdot e^{4t}$$

$$= \int_{-1}^{1} \left[ \frac{1}{5-4} \right] = e^{4t}$$

$$= \int_{-1}^{1} \left[ \frac{1}{5-4} \right] = e^{4t}$$

## Convolution of Two Functions

Given two functions 
$$f(t)$$
,  $g(t)$ 

$$f(t) * g(t) = \int_{0}^{t} f(T).g(t-T).dT$$

is called the convolution of 
$$f(t)$$
 and  $g(t)$ .

After the prospormation  $u=t-T$  fix  $g(t)$  can also be evaluated as  $f(t)$  is commutative  $f(t)$  is  $f(t)$  and  $f(t)$  is  $f(t)$  and  $f(t)$  and  $f(t)$  and  $f(t)$  is  $f(t)$  and  $f(t)$  are  $f(t)$  and  $f(t)$  and  $f(t)$  and  $f(t)$  and  $f(t)$  and  $f(t)$  and  $f(t)$  are  $f(t)$  and  $f(t)$  and  $f(t)$  and  $f(t)$  are  $f(t)$  and  $f(t)$  and  $f(t)$  and  $f(t)$  are  $f(t)$  are  $f(t)$  are  $f(t)$  and  $f(t)$  are  $f(t)$  are

$$f(t) = cost , g(t) = sint$$

$$cost * sint = \int_{0}^{t} cos T sin(t-T) dT$$

$$0$$

$$sin(A+B) = sin A cos B + cos A sin B$$

$$Sin(A-B) = sin A cos B - cos A sin B$$

$$cos A sin B = \frac{1}{2} \left[ sin(A+B) - sin(A-B) \right]$$

$$cos T sin(t-T) = \frac{1}{2} \left[ sin(T+t-T) - sin(T-t+T) \right]$$

$$cost * sint = \int_{0}^{t} \frac{1}{2} \left[ sin t - sin(2T-t) \right] dT$$

cost \* sont = 
$$\frac{1}{2}$$
  $\int_{0}^{t} \sin t \, dt - \frac{1}{2} \int_{0}^{t} \sin(2t - t) \, dt$   
=  $\frac{1}{2}$  sint.  $t = \frac{1}{2}$   $\int_{0}^{t} \sin(2t - t) \, dt$   
=  $\frac{1}{2}$  sint.  $t = \frac{1}{2}$   $\int_{0}^{t} \sin(2t - t) \, dt$   
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=  $\frac{1}{2}$  sint.  $t = \frac{1}{2}$   $\int_{0}^{t} \sin(2t - t) \, dt$   
=  $\frac{1}{2}$  sint.

The Convolution Theorem

Let 
$$f(t) = F(s), f(g(t)) = G(s).$$

Then  $f(t) * g(t) = f(s), f(g(t)) = f(s).$ 
 $f(t) * g(t) = f(s), f(s).$ 

Remark
$$L [f(t) + g(t)] = L[f(t)] + f[g(t)] = F(s) + 6(s)$$

$$L [f(t) g(t)] = L[f(t)] + L[g(t)]$$
Nothing like this!!

$$2[f(t) * g(t)] = 2[f(t)] + [g(t)]$$

## The Convolution Theorem

Let 
$$f(t) = F(s)$$
,  $f(g(t)) = G(s)$ .

Then  $f(t) * g(t) = f(f(t)) f(g(t))$ 

$$f(t) * g(t) = F(s) G(s)$$

$$f(t) * g(t) = F(s) G(s)$$

$$f'[F(s) G(s)] = f(t) * g(t)$$

Example  $f''[\frac{s}{(s^2 + 1)^2}] = ?$ 

$$\Rightarrow \mathcal{L} \left[ F(s) G(s) \right] = f(t) * g(t)$$

Example 
$$\int_{-1}^{-1} \left[ \frac{s}{(s^2 + 1)^2} \right] = ?$$

$$\int_{-1}^{-1} \left[ \frac{s}{(s^2 + 1)^2} \right] = \int_{-1}^{-1} \left[ \frac{s}{s^2 + 1} \cdot \frac{1}{s^2 + 1} \right]$$

$$F(s) \quad G(s)$$

$$= \int_{-1}^{-1} \left[ F(s) \cdot G(s) \right] = f(t) * g(t)$$

$$= \cos t * smt = \frac{1}{2} t sint$$

$$F(s) = \frac{s}{s^2+1} = \int f(t) = \cos t$$
;  $G(s) = \frac{1}{s^2+1} - g(t) = \sin t$ 

$$\frac{Ex}{E} = \frac{1}{5^4 (5^2 + 5)} = ?$$

Solution | 
$$\frac{1}{S^4(S^2+5)} = \frac{As+B}{S^3+5} + \frac{C}{S} + \frac{D}{S^2} + \frac{E}{S^3} + \frac{F}{S^4}$$

Find A, B, C, D, E, F, and find L.

=) Let's complete this Tomorrow

$$\frac{Ex}{Solution2} = \int_{-1}^{1} \left[ \frac{1}{s^{4}} (s^{2}+5) \right] = \int_{0}^{1} t \int_{0}^{1} sin(t-1) dt$$

$$\frac{Solution2}{Solution2} = \int_{0}^{1} \left[ \frac{1}{s^{4}} \cdot \frac{1}{s^{2}+5} \right] \int_{0}^{1} x^{3} sin(t-1) dt$$

$$F(s) = \frac{1}{s^{4}} = \frac{1}{6} \frac{3!}{s^{4}} - 9 f(t) = \frac{1}{6} t^{3} \qquad f(t) = \frac{n!}{s^{n+1}}$$

$$G(s) = \frac{1}{s^{2}+5} = \frac{1}{15} \frac{15}{s^{2}+(15)^{2}} \Rightarrow g(t) = \frac{1}{5} sin(15t+1)$$

$$\int_{0}^{1} \left[ \frac{1}{s^{4}} \cdot \frac{1}{s^{2}+5} \right] = \int_{0}^{1} \left[ F(s) G(s) \right] = f(t) \times g(t) \qquad \frac{D1Y}{15}$$

$$= \int_{0}^{1} f(t) g(t-1) dt = \int_{0}^{1} \frac{1}{6} \tau^{3} \frac{1}{15} sin(15t+1) dt$$

$$\frac{Ex}{-1} \int_{-1}^{-1} \left[ \frac{2}{(s-1)(s^2+4)} \right] = 7$$

$$= \int_{-1}^{-1} \left[ \frac{1}{5-1} \cdot \frac{2}{5^2+2^2} \right]$$

$$= \int_{-1}^{-1} \left[ \frac{1}{5-1} \cdot \frac{2}{5^2+2^2} \right]$$

$$F(s) = \frac{1}{s-1} = f(t) = \ell$$

$$G(s) = \frac{2}{s^2 + 2^2} \Rightarrow g(t) = sin2t$$

$$= \int_{-1}^{-1} \left[ F(s) G(s) \right]$$
$$= \int_{-1}^{1} \left[ F(s) G(s) \right]$$

$$= \int_{0}^{t} f(\tau) g(t-\tau) d\tau$$

$$= \int_{0}^{t} e^{\tau} \sin 2(t-\tau) d\tau$$

$$\frac{1}{2}e^{t} - \frac{\sin 2t}{5}$$

$$-\frac{2}{5} + \frac{\cos 2t}{5}$$

$$\begin{aligned}
& \int_{-1}^{1} \left[ \frac{2}{(s-1)(s^{2}+4)} \right] = ? & OP \\
& = \int_{-1}^{1} \left[ \frac{1}{s-1} \cdot \frac{2}{s^{2}+2^{2}} \right] = \int_{-1}^{1} \left[ F(s) G(s) \right] \\
& = \int_{-1}^{1} \left[ \frac{1}{s-1} \cdot \frac{2}{s^{2}+2^{2}} \right] = \int_{-1}^{1} \left[ F(s) G(s) \right] \\
& = \int_{-1}^{1} \left[ F(s) G(s) G(s) \right] \\
& = \int_$$

Tomorrow. Differ touther & Integration of Transforms

· L[ Ma(4)] Pieceuise cont. facts.

Weeherd session (PS) Saturday, 1300

$$f(t) * g(t) = \int_{S}^{t} f(\tau) g(t-\tau) d\tau$$

$$f(t) * g(t) = \int_{S}^{t} f(\tau) d\tau$$

$$f(t) * g(t) = \int_{S}^{t} f(\tau) g(t-\tau) d\tau$$

$$f(t) * g(t) = \int_{S}^{t} f(\tau) g(\tau) d\tau$$

$$f(t) * g(t) = \int_{S}^{t} f(\tau) d\tau$$

$$\mathcal{L}^{-1}\left[F(s)G(s)\right] = f(t) * g(t)$$

21/01/2021 Differentiation of Transforms Theorem Let I[f(t)] = F(s) \* f[-t f(t)] = F'(s) I[tf(t)] = -F(s) =)  $\int_{-\infty}^{\infty} \left[ F'(s) \right] = -t f(t)$   $\int_{-\infty}^{\infty} \left[ t^{2} f(t) \right] = F''(s)$ =)  $f(t) = -\frac{1}{t} f[F'(s)]$ 

$$\# \mathcal{L} \left[ t^n f(t) \right] = (-1)^n F^{(n)}(s).$$

$$f(t) = sh(t) = f(s) = \frac{k}{s^2 + k^2}$$

$$= \frac{d^2}{ds^2} \frac{K}{s^2 + k^2}$$

$$= \frac{6k s^2 - 2k^3}{\left(s^2 + k^2\right)^3}$$

Ex Find 
$$f^{-1}[tan^{-1}\frac{1}{s}] = f(t) = 7$$

$$f(s) = f(s) = f(s) = f(t) = -\frac{1}{t} \int_{-1}^{1} [f'(s)] f(s) = \frac{-1}{s}$$

$$f(s) = tan^{-1}\frac{1}{s} = f'(s) = \frac{-1}{s}$$

$$f'(s) = \frac{-1}{s}$$

$$f'(s) = \frac{-1}{s}$$

$$f'(s) = \frac{-1}{s}$$

$$f(t) = -1$$
 $f(t) = -1$ 
 $f(t)$ 

$$=\frac{1}{t}$$
 Cost

$$\frac{\text{Ex}}{\text{Ex}} + x'' + x' + tx = 0; \quad x(0) = 1, \quad x'(0) = 0 \\
\text{(Besse('s eq.))}$$

$$L[tx'' + x' + tx] = L[t]$$

$$Lef L[x''] + L[tx] = 0$$

$$Lef L[x(e)] = X(s)$$

$$L[tx''] = -F'(s) = -[s^2 X(s) - sx(0) - x'(0)]'$$

$$f(t) = -2s X(s) + s^2 X'(s) - 1$$

$$L[tx] = -F'(s) = -[x(s)]' = -x'(s)$$

$$L[tx] = -F'(s) = -[x(s)]' = -x'(s)$$

$$L[tx] = -F'(s) = -[x(s)]' = -x'(s)$$

$$-2s \times (s) - s^{2} \times '(s) + 1 + s \times (s) - \times (6) - \times '(s) = 0$$

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

$$(1 + s^{2}) \frac{dx}{ds} = -s \times -9 \frac{dx}{x} = -\frac{s}{1 + s^{2}} ds$$

$$\ln X = -\frac{1}{2} \ln 1 + s^{2} + \ln C$$

$$\ln X = -\frac{1}{2} \ln 1 + s^{2} + \ln C$$

$$X(s=0) = \frac{C}{\sqrt{o^{2}+1}}$$

$$C = X(0)$$

$$X(0) = \int X(t) dt$$

$$X(s) = L[x(t)] = \int_{0}^{\infty} e^{-st} x(t) dt$$

$$X(s) = C$$

$$f[u_3(t)] = e^{-35}$$

$$\mathcal{L}\left[U_{a}(t) + (t-a)\right] = \mathcal{L}\left[u(t-a) + (t-a)\right] = \mathcal{C}\left[u(t-a)\right]$$

$$\mathcal{L}\left[e^{-as}F(s)\right] = u(t)f(t-a) = u(t-a)f(t-a)$$

$$\mathcal{L} \left[ e^{-as} F(s) \right] = u_a(t) f(t-a) = u(t-a) f(t-a)$$

$$\mathcal{L} \left[ e^{-3s} \frac{s}{s^2 + 2^2} \right] = u_3(t) C_{0s} \left[ 2(t-3) \right]$$

$$= u(t-3) C_{0s} \left[ 2(t-3) \right]$$

$$L \left[ e^{-2s} \frac{1}{s^4} \right] = u_2(t)(t-2)^3$$

$$f''\left[\frac{1}{54}\right] = f''\left[\frac{3!}{3!}\right] = f''\left[\frac{3!}{5!}\right]$$

$$\mathcal{L}[t^n] = \frac{n!}{5^{n+1}} = \frac{1}{6} \cdot t^3$$

$$f(t) = \begin{cases} \cos 2t & \cos 4 < 2\pi \\ 0 & t \ge 2\pi \end{cases} \qquad \int [f(t)] = ?$$

$$\frac{\text{Remark}}{\text{Na}(t) = u(t-a)} = \begin{cases} 0 & t < a \\ 1 & a \leq t \end{cases}$$

$$1 - u_{a}(t) = 1 - u(t-a) = \begin{cases} 1 & t < a \\ 0 & a < t \end{cases}$$

$$f(t) = \cos 2t$$
 { 1  $t < 2\pi$  } =  $\cos 2t \cdot (1 - u_{2\pi}(t))$ 

 $f(t-2\pi) = \cos 2t = f(t) = \cos 2t - f(s) = \frac{s}{s^2+2^2}$ 

where f(t) is the further in the prendus example. Let  $\int \left[ x'' + 4x \right] = \int \left[ f(t) \right] = X(t)$  $S^{2} \times (s) - s \times (b) - x'(b) + 4 \times (s) = \frac{5}{s^{2} + 2^{2}} - e^{\frac{2\pi s}{s^{2} + 2^{2}}}$ 

$$X(s) = (1 - e^{2\pi s}) \frac{s}{(s^2 + 4)^2}$$

$$x(t) = \int_{0}^{1} \left\{ \left(1 - e^{2\pi s}\right) \frac{s}{(s^{2} + 4)^{2}} \right\}$$

$$H(s) = \frac{s}{(s^{2} + 4)^{2}} = \frac{s}{s^{2} + 4} \cdot \frac{1}{s^{2} + 4}$$

$$\int_{0}^{1} \left[ \frac{s}{(s^{2} + 4)^{2}} \right] = \frac{1}{2} \int_{0}^{1} \left[ \frac{s}{s^{2} + 2^{2}} \cdot \frac{2}{s^{2} + 2^{2}} \right]$$

$$F(s) \quad G(s)$$

$$f(t) = Cos2t \quad g(t) = sin2t$$

$$= \frac{1}{2} \int_{0}^{1} \left[ F(s) G(s) \right] = \frac{1}{2} f(t) * g(t)$$

$$= \frac{1}{2} \left( Cos2t \right) * \left( Sin2t \right) = \frac{1}{4} + Sin2t$$

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

$$= \int_{-1}^{-1} \left[ \frac{s}{(s^2 + 4)^2} \right] - \int_{-1}^{-1} \left[ \frac{-2\pi s}{s} \frac{s}{(s^2 + 4)^2} \right]$$

$$= \frac{1}{4} + \sin 2t - u_{2\pi}(t) + (t-2\pi) \sin 2(t-2\pi)$$

Remark: There's another way of evaluating  $f^{-1}\left[\frac{5}{(s^2+4)^2}\right].$ 

$$J^{-1}[F'(s)] = -tf(4)$$

$$L = \frac{5}{(s^2+4)^2} = ? = (-t) \cdot (-\frac{1}{4}) \cdot 5 \cdot \ln 2t$$

$$= \frac{1}{4} t \cdot 5 \cdot \ln 2t = 1/$$

Let 
$$F'(s) = \frac{s}{(s^2+4)^2} = \int F(s) = \int \frac{s ds}{(s^2+4)^2}$$

$$F(s) = \int \frac{s \, ds}{(s^2 + 4)^2} = \frac{1}{2} \int \frac{2s \, ds}{(s^2 + 4)^2} \qquad u = s^2 + 4$$

$$du = 2s \, ds$$

$$= \frac{1}{2} \int \frac{du}{u^2} = -\frac{1}{2u} = -\frac{1}{2} \frac{1}{s^2 + y} = \int f(t) = -\frac{1}{4} \sin 2t$$

$$f(t) = \begin{cases} 0 & 0 < t < 1 \\ t^{2} & 1 < t < 3 \end{cases}$$

$$sin2t & 3 < t \end{cases}$$

$$f(t) = \begin{cases} 0 & 0 < t < a \\ f_{1}(t) & a < t < b \end{cases}$$

$$f_{2}(t) & b < t \end{cases}$$

$$f(t) = u_{a}(t) g(t) + u_{b}(t) h(t)$$

$$f(t) = u_{a}(t) f_{1}(t) + u_{b}(t) [f_{2}(t) - f_{1}(t)]$$

$$f(t) = u_{a}(t) f_{1}(t) + u_{b}(t) [f_{2}(t) - f_{1}(t)]$$

$$f(t) = u_{1}(t) t^{2} + u_{3}(t) [sin2t - t^{2}]$$

$$\frac{-3s}{5} = e \left( \cos 6. \frac{2}{5^2 + 4} + s \sin 6. \frac{s}{s^2 + 4} \right)$$