Laplace Transform of Derivatives

Teng-Jui Lin
Department of Chemical Engineering, University of Washington
Process Dynamics and Control

Laplace transform of derivatives

Ex. Evaluate $\mathcal{L}[f'(t)]$

Ex. Evaluate $\mathcal{L}[f''(t)]$

Ex. Evaluate by induction $\mathcal{L}[f'''(t)]$

Laplace transform of a derivative

$$\left| \, \mathcal{L}[f^{(n)}(t)] = s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \cdots - s f^{(n-2)}(0) - f^{(n-1)}(0) \,
ight|$$

Final value theorem

Ex. Proof the final value theorem.

$$\lim_{t o\infty}y(t)=\lim_{s o0}[sY(s)]$$

Initial value theorem

Ex. Proof the initial value theorem.

$$\lim_{t o 0}y(t)=\lim_{s o\infty}[sY(s)]$$