

I. Shifting property for inverse Laplace transforms

If $\mathcal{L}^{-1}[F(s)] = f(t)$ then

$$\mathcal{L}^{-1}[F(s-a)] = e^{at} \mathcal{L}^{-1}[F(s)]$$

II If $\mathcal{L}^{-1}[F(s)] = f(t)$ and $f(0) = 0$, then

$$\mathcal{L}^{-1}[sF(s)] = \frac{d}{dt}\{f(t)\}$$

In general,

$$\mathcal{L}^{-1}[s^n F(s)] = \frac{d^n}{dt^n}\{f(t)\}$$

provided $f(0) = f'(0) = f''(0) = \dots = f^{n-1}(0) = 0$

III If $\mathcal{L}^{-1}[F(s)] = f(t)$, then

$$\mathcal{L}^{-1}\left[\frac{F(s)}{s}\right] = \int_0^t f(\tau) d\tau$$

IV If $\mathcal{L}^{-1}[F(s)] = f(t)$, then

$$\mathcal{L}^{-1}\left[-\frac{d}{ds} F(s)\right] = t f(t)$$

I If $\mathcal{L}^{-1}[F(s)] = f(t)$, then $\mathcal{L}^{-1}\left[\int_s^\infty F(s) ds\right] = \frac{f(t)}{t}$

This prop. is used to find

$$\mathcal{L}^{-1}[\log(s)], \mathcal{L}^{-1}[\tan^{-1}(s)],$$

$$\mathcal{L}^{-1}[\cot^{-1}(s)]$$

can be conveniently calculated

1. Find $\mathcal{L}^{-1} \left[\frac{s}{(s+2)^2} \right]$

we apply the property $\mathcal{L}^{-1} [sF(s)] = \frac{d}{dt} f(t)$

provided $f(0) = 0$.

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

$$= \frac{d}{dt} \mathcal{L}^{-1} \left[\frac{1}{(s+2)^2} \right]$$

$$= \frac{d}{dt} (e^{-2t} \cdot t) \quad \text{here } f(t) = te^{-2t}$$

$f(0) = 0$.

$$= t(-2e^{-2t}) + e^{-2t}$$

$$= e^{-2t} (1 - 2t).$$

2. Find $\mathcal{L}^{-1} \left[\frac{1}{s(s^2+a^2)} \right]$

Soln: $\mathcal{L}^{-1} \left[\frac{1}{s} \cdot \frac{1}{s^2+a^2} \right]$

WRT $\mathcal{L}^{-1} \left[\frac{F(s)}{s} \right] = \int_0^t f(\tau) d\tau$

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

$$\mathcal{L}^{-1}[F(s)] = \mathcal{L}^{-1}\left[\frac{1}{s^2+a^2}\right] \cdot (1 - \cos at) \cdot \frac{1}{ab} =$$

$$= \frac{1}{a} \sin at = f(t) \quad \frac{1}{1-s} = \frac{1}{1-s}$$

$$\mathcal{L}^{-1}\left[\frac{1}{s} \cdot \frac{1}{s^2+a^2}\right] = \int_0^t \frac{1}{a} \sin at \, dt = \left[-\frac{\cos at}{a} \right]_0^t$$

$$= \frac{1}{a} \left[-\frac{\cos at}{a} \right]_0^t = -\frac{\cos at}{a^2} + \frac{1}{a^2}$$

$$= -\frac{\cos at}{a^2} + \frac{1}{a^2}$$

$$\mathcal{L}^{-1}\left[\frac{1}{s(s^2+a^2)}\right] = \frac{(1 - \cos at)}{a^2}$$

3. Find $\mathcal{L}^{-1}\left[\log\left(\frac{s+1}{s-1}\right)\right]$

$\mathcal{L}^{-1}\left[\log\left(\frac{s+1}{s-1}\right)\right]$ For logarithmic function apply

the property

$$\mathcal{L}^{-1}\left[-\frac{d}{ds} F(s)\right] = t f(t)$$

$$\frac{d}{ds} F(s) = \frac{d}{ds} \left[\log\left(\frac{s+1}{s-1}\right) \right]$$

$$= \frac{d}{ds} [\log(s+1) - \log(s-1)]$$

$$= \frac{1}{s+1} - \frac{1}{s-1}$$

$$\mathcal{L}^{-1} \left[\frac{d}{ds} F(s) \right] = -t f(t)$$

$$\Rightarrow \mathcal{L}^{-1} \left[\frac{1}{s+1} - \frac{1}{s-1} \right] = \bar{e}^t - e^t = -t f(t)$$

$$\therefore f(t) = \frac{-(\bar{e}^t - e^t)}{t}$$

$$\Rightarrow \boxed{f(t) = \frac{e^t - \bar{e}^t}{t}}$$

4)

Find $\mathcal{L}^{-1} \left[\frac{s}{(s^2 + a^2)^2} \right]$

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

$$\mathcal{L} \left[\frac{f(t)}{t} \right] = \int_s^{\infty} F(s) ds$$

$$= \int_s^{\infty} \frac{s}{(s^2 + a^2)^2} ds$$

$$= \frac{1}{2} \int_s^{\infty} \frac{2s}{(s^2+a^2)^2} ds$$

$$\left\{ \begin{array}{l} \text{put } t = s^2 + a^2 \\ dt = 2s ds \end{array} \right.$$

$$\left\{ \begin{array}{l} \int \frac{dt}{t^2} = \frac{t^{-2+1}}{-2+1} \\ = -\frac{1}{t} \end{array} \right.$$

$$= \frac{1}{2} \int_s^{\infty} \frac{2s ds}{(s^2+a^2)^2} = -\frac{1}{2} \left[\frac{1}{s^2+a^2} \right]_s^{\infty}$$

$$= \frac{1}{2} \cdot \frac{1}{s^2+a^2}$$

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

$$\frac{f(t)}{t} = \frac{1}{2a} \sin at$$

$$f(t) = \frac{t}{2a} \sin at$$

5. Find $\mathcal{L}^{-1} \left[\frac{(s+2)^2}{(s^2+4s+8)^2} \right]$

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

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

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

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

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

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

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

$$= e^{-2t} \frac{\sin 2t}{2} - 4e^{-2t} \left[\frac{1}{4} \left(\frac{\sin 2t}{4} - \frac{t \cos 2t}{2} \right) \right]$$

$$= e^{-2t} \left[\frac{\sin 2t}{4} + \frac{t \cos 2t}{4} \right]$$

CONVOLUTION THEOREM

Statement

$$\text{If } \mathcal{L}^{-1}[F(s)] = f(t) \text{ and } \mathcal{L}^{-1}[G(s)] = g(t),$$

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

$$= \int_0^t f(u)g(t-u)du$$

$f * g$ is called the convolution or folding of f & g

$$1. \quad \mathcal{L}^{-1} \left[\frac{1}{(s+a)(s+b)} \right]$$

$$= \mathcal{L}^{-1} \left[\frac{1}{(s+a)} \cdot \frac{1}{(s+b)} \right]$$

$$\mathcal{L}^{-1} \left[\frac{1}{(s+a)} \right] = e^{-at}$$

$$\mathcal{L}^{-1} \left[\frac{1}{(s+b)} \right] = e^{-bt}$$

$$f * g = \int_0^t f(u) g(t-u) du$$

$$f(t) = e^{-at} \Rightarrow f(u) = e^{-au}$$

$$g(t) = e^{-bt} \Rightarrow g(t-u) = e^{-b(t-u)}$$

$$\Rightarrow f * g = \int_0^t f(u) g(t-u) du$$

$$= \int_0^t e^{-au} e^{-b(t-u)} du$$

$$= e^{-bt} \int_0^t e^{-au} e^{bu} du$$

$$= e^{-bt} \int_0^t e^{-(a-b)u} du$$

$$= e^{-bt} \left[\frac{e^{-(a-b)u}}{-(a-b)} \right]_0^t$$

$$= e^{-bt} \left[\frac{e^{-(a-b)t} - 1}{-(a-b)} \right]$$

$$= e^{-bt} \left[1 - \frac{e^{-(a-b)t}}{a-b} \right]$$

$$= \frac{e^{-bt} - e^{-at}}{a-b}.$$