

# Laplace Transform

## Unit - II

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### Definition

Laplace transform of a function  $f(t)$  for  $t > 0$  is defined as

$$L[f(t)] = \int_0^{\infty} e^{-st} f(t) dt = F(s) \quad \text{--- (1)}$$

Improper integral

Here  $L$  is called the Laplace transformation operator. The parameter  $s$  is a real positive number.

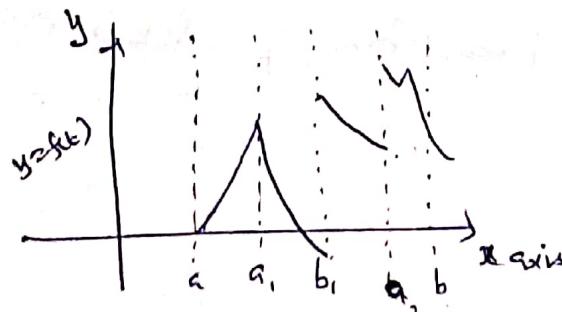
- \* Laplace transform exist if the integral is convergent for some values of  $s$ .

- \*  $e^{-st}$  is called the kernel of the transform.

### Piecewise (or) Sectional continuity

If  $f$  is a real valued function defined in some interval, we say that  $f$  is piecewise continuous if  $f(t)$  is continuous everywhere except for a finite number (more precisely countable) of points in the given interval.

Example:-



## Exponential Order

A function  $f(t)$  is said to be of exponential order if

$$\lim_{t \rightarrow \infty} e^{-t} |f(t)| = 0.$$

Ex:- Consider the function  $f(t) = t^2$  is of exponential order.

$$\begin{aligned}\lim_{t \rightarrow \infty} e^{-t} t^2 &= \lim_{t \rightarrow \infty} \frac{t^2}{e^t} \xrightarrow{\text{L'H}} \frac{\infty}{\infty} \text{ form} \\ &= \lim_{t \rightarrow \infty} \frac{2t}{e^t} \xrightarrow{\text{L'H}} \frac{\infty}{\infty} \text{ form} \\ &= \lim_{t \rightarrow \infty} \frac{2}{e^t} = 0.\end{aligned}$$

∴  $t^n$ ,  $\sin t$ ,  $\cos t$  are of exponential order.

\* Consider the function  $f(t) = (e^{bt})^2$  is not of exponential order since  $\lim_{t \rightarrow \infty} e^{-t} (e^{bt})^2 = \infty$ .  $\frac{(e^{bt})^2}{e^t} \xrightarrow{e^{\infty} = \infty}$

Sufficient Condition for the existence of Laplace Transforms

If  $f(t)$  is piecewise continuous in a closed interval  $[a, b]$  and is of exponential order then the Laplace transform of  $f(t)$  exists.

## Some Results

$$1. \quad L(1) = \frac{1}{s} \quad \text{where } s > 0.$$

Pray:-

Defn of L.T

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

$$L[i] = \int_0^\infty e^{-st} \cdot dr = \left[ \frac{e^{-st}}{-s} \right]_0^\infty$$

$$= -\frac{1}{s} [e^{\infty} - e^0] = -\frac{1}{s}[0-1] = \frac{1}{s}$$

$$\text{Note: } \int_{0}^{\infty} e^{-x} x^{n-1} dx = \Gamma(n)$$

$$2. \quad L[e^t] = \frac{t^n}{n!} \quad \text{if } n \text{ is the integer}$$

$$= \frac{\Gamma_{n+1}}{S^{n+1}} \quad \text{if } n \text{ is not an integer.}$$

Parry:-

$$L[t^n] = \int_0^{\infty} t^n e^{-st} dt$$

$$g_t = g$$

$$g t = x \quad \Rightarrow \quad dt = \frac{dx}{g}$$

$$t \rightarrow 0 \Rightarrow x \rightarrow 0$$

$$t \rightarrow \infty \Rightarrow y_t \rightarrow \infty$$

$$\therefore L[t^n] = \int_0^{\infty} \left(\frac{t}{s}\right)^n e^{-st} \frac{dt}{s}$$

$$= \frac{1}{n^{n+1}} \int_0^\infty e^{-nx} x^n dx$$

Note:  
Definition of Grammar

$$I_n = \int_0^{\infty} e^{-x} x^{n-1} dx.$$

## Definition of Gramma function

$$\int_{n+1}^{\infty} = \int_0^{\infty} e^{-x} x^n dx$$

$$\therefore L[E^n] = \frac{[n+1]}{s^{n+1}}$$

If  $n$  is a the integer then

$$\sqrt[n+1]{1} = n!$$

$$\therefore L[t^n] = \frac{n!}{s^n} \quad \text{if } n \text{ is a the integer}$$
$$= \frac{\sqrt[n+1]{1}}{s^{n+1}} \quad \text{if } n \text{ is not an integer.}$$

Particular cases

$$0! = 1$$

$$(i) \text{ If } n=0, \quad L[1] = \frac{1}{s}$$

$$\text{If } n=1, \quad L[t] = \frac{1}{s^2}$$

$$\text{If } n=2, \quad L[t^2] = \frac{2}{s^3}$$

$$3. \quad L[e^{at}] = \frac{1}{s-a} \quad \text{if } s-a > 0$$

Proof:-

$$L[e^{at}] = \int_0^\infty e^{-st} e^{at} dt = \int_0^\infty e^{(a-s)t} dt$$

$$= \int_0^\infty e^{-(s-a)t} dt$$

$$= \left[ \frac{e^{-(s-a)t}}{-(s-a)} \right]_0^\infty$$

$$= -\frac{1}{s-a} (e^{-\infty} - e^0) = -\frac{1}{s-a} (0 - 1)$$

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

H.W  
A.

$$L[e^{-at}] = \frac{1}{s+a}, \quad s+a > 0. \quad (3)$$

$$5. L[\sin at] = \frac{a}{s+a^2}, \quad s > 0$$

Proof:-

$$\begin{aligned} L[\sin at] &= \int_0^\infty \sin at e^{-st} dt \\ &= \text{I.P} \int_0^\infty e^{-st} e^{iat} dt \\ &= \text{I.P} \int_0^\infty e^{-(s-ia)t} dt \\ &= \text{I.P} \left[ \frac{e^{-(s-ia)t}}{-(s-ia)} \right]_0^\infty \\ &= \text{I.P} \left[ \frac{0-1}{-(s-ia)} \right] \\ &= \text{I.P} \frac{1}{s-ia} \times \frac{s+ia}{s+ia} \\ &= \text{I.P} \frac{s+ia}{s^2+a^2} = \frac{a}{s^2+a^2}. \end{aligned}$$

$\int e^{ax} \cos bx dx = \frac{e^{ax}}{a^2+b^2} (a \cos bx + b \sin bx)$

$\int e^{ax} \sin bx dx = \frac{e^{ax}}{a^2+b^2} (a \sin bx - b \cos bx)$

$$6. L[\cos at] = \frac{s}{s^2+a^2}, \quad s > 0.$$

$$\begin{aligned} L[\cos at] &= \int_0^\infty e^{-st} \cos at dt \\ &= \frac{-st}{s^2+a^2} (-s \cos at + a \sin at) \Big|_0^\infty \end{aligned}$$

$$= 0 - \frac{1}{s^2+a^2} (-s) = \frac{s}{s^2+a^2} \quad \text{if } s > 0.$$

$$7. \quad L[\sinh at] = \frac{a}{s-a^2}, \quad s > |a|.$$

$$\sinh t = \frac{e^t - e^{-t}}{2}$$

$$L[\sinh at] = L\left[\frac{e^{at} - e^{-at}}{2}\right]$$

$$= \frac{1}{2} [L[e^{at}] - L[e^{-at}]] \quad \text{by linear property.}$$

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

$$= \frac{a}{s^2 - a^2}$$

$$\cosh at = \frac{e^{at} + e^{-at}}{2}$$

$$8. \quad L[\cosh at] = \frac{s}{s^2 - a^2}$$

Linear Property:-

If  $L[f(t)] = F(s)$  &  $L[g(t)] = G(s)$ , then

$$L[c_1 f(t) \pm c_2 g(t)] = c_1 L[f(t)] \pm c_2 L[g(t)].$$

where  $c_1$  &  $c_2$  are constants.

Proof:-  $L[c_1 f(t) \pm c_2 g(t)] = \int_0^\infty e^{-st} [c_1 f(t) \pm c_2 g(t)] dt$

$$= c_1 \int_0^\infty e^{-st} f(t) dt \pm c_2 \int_0^\infty e^{-st} g(t) dt$$

$$= c_1 L[f(t)] \pm c_2 L[g(t)].$$

## Change of Scale Property

If  $L[f(t)] = F(s)$  then  $L[f(at)] = \frac{1}{a} F\left(\frac{s}{a}\right)$

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

$$\text{Put } at = u \quad t \rightarrow 0 \Rightarrow u \rightarrow 0$$

$$adt = du$$

$$dt = \frac{du}{a}$$

$$t \rightarrow \infty \Rightarrow u \rightarrow \infty$$

$$L[f(at)] = \int_0^\infty e^{-su/a} f(u) \frac{du}{a}$$

$$= \frac{1}{a} \int_0^\infty e^{-\frac{s}{a}u} f(u) du =$$

$$= \frac{1}{a} F\left(\frac{s}{a}\right)$$

## First shifting Property

If  $L[f(t)] = F(s)$  then

$$1. L[e^{at} f(t)] = F(s-a)$$

$$2. L[e^{-at} f(t)] = F(s+a).$$

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

$$L[e^{at} f(t)] = \int_0^\infty e^{-st} e^{at} f(t) dt$$

$$= \int_0^\infty e^{-(s-a)t} f(t) dt = F(s-a)$$

$$L[e^{-at} f(t)] = \int_0^\infty e^{-st} e^{at} f(t) dt$$

$$= F(s+a).$$

## Problems

Find the L.T of the following

- (1)  $\sin^2 kt$
- (2)  $\cos^3 at$
- (3)  $4e^{5t} + bt^3 - 3\sin 4t + 2\cos 2t$
- (4)  $\sin t \sin 2t \sin 3t$
- (5)  $t^{3/2}$

Sol:-

$$(i) L(\sin^2 kt) = L\left(\frac{1-\cos 2kt}{2}\right)$$

$$= \frac{1}{2} L(1) - L(\cos 2kt)$$

$$= \frac{1}{2} \left[ \frac{1}{s} - \frac{s}{s^2+4k^2} \right]$$

$$\sin^3 A = \frac{1}{4} (3\sin A - 8\sin 3A)$$

$$\cos 3A = \frac{1}{4} (3\cos A + \cos 3A)$$

$$(ii) L(\cos^3 at) = L\left(\frac{\cos 3at + 3\cos at}{4}\right)$$

$$= \frac{1}{4} [L(\cos 3at) + 3L(\cos at)]$$

$$= \frac{1}{4} \left[ \frac{s}{s^2+9a^2} + \frac{3s}{s^2+a^2} \right]$$

$$(3) L[4e^{5t} + bt^3 - 3\sin 4t + 2\cos 2t]$$

$$= 4L[e^{5t}] + bL[t^3] - 3L[\sin 4t] + 2L[\cos 2t]$$

$$= 4 \frac{1}{s-5} + \frac{b \times 3!}{s^4} - 3 \cdot \frac{4}{s^2+4^2} + \frac{2 \times 3}{s^2+4}$$

$$(4) \sin A \sin B = \frac{1}{2} [\cos(A-B) - \cos(A+B)]$$

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

$$\sin 2t \sin 3t = \frac{1}{2} [\cos(-t) - \cos(5t)] = \frac{1}{2} [\cos t - \cos 5t]$$

$$\sin t \sin 2t \sin 3t = \frac{1}{2} [\sin t \cos t - \sin t \cos 5t]$$

$$L(\cos at) = \frac{s}{s^2+a^2}$$

$$\begin{aligned}
 &= \frac{1}{4} [ \sin 2t - \sin bt - \sin(-bt) ] \\
 &= \frac{1}{4} [ \sin 2t - \sin bt + \sin 4t ] \\
 &= \frac{1}{4} \left[ \frac{2}{s^2+4} - \frac{b}{s^2+b^2} + \frac{4}{s^2+16b^2} \right]
 \end{aligned}$$

$$\text{(5)} \quad L[t^{3/2}] = \frac{\frac{3}{2} \cdot \gamma_2 \cdot \sqrt{b}}{s^{5/2}} = \frac{3\sqrt{b} \cdot \gamma_2}{4s^{5/2}}$$

$\gamma_n = n(n-1)\dots\frac{1}{2}\pi$

(2) Find the L.T of the following first shifting properties

(1)  $e^{2t} \sin 3t$      (2)  $e^{-t} \cos^2 t$      (3)  $\cosh 2t \cos 2t$

~~(4)~~  $\cos(wt+a)$     (5)  $e^{-t}(3\sin ht - 2\cosh ht)$ .  $L[f(t)] = F(s)$

~~(6)~~  $L[e^{4t} \sin 2t \cos 2t]$ .  $L[e^{at} f(t)] = F(s-a)$

Soln:- (1)  $L[e^{2t} \sin 3t] = L(\sin 3t) \Big|_{s \rightarrow s-2}$

$$= \frac{3}{s^2+9} \Big|_{s \rightarrow s-2}$$

$$= \frac{s-3}{(s-2)^2+9}$$

(2)  $L[e^{-t} \cos^2 t] = L\left[\frac{1+\cos 2t}{2}\right] \Big|_{s \rightarrow s+1}$

$$= \frac{1}{2} (L[1] + L[\cos 2t]) \Big|_{s \rightarrow s+1}$$

$$= \frac{1}{2} \left[ \frac{1}{s} + \frac{s}{s^2+4} \right] \Big|_{s \rightarrow s+1}$$

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

$$(3) L[\cosh 2t \cos 2t] = L\left[\frac{e^{2t} + e^{-2t}}{2} \cdot \cos 2t\right]$$

$$\begin{aligned}&= \frac{1}{2} [L[e^{2t} \cos 2t] + L[e^{-2t} \cos 2t]] \\&= \frac{1}{2} \left[ \underset{s \rightarrow s-2}{L[\cos 2t]} + \underset{s \rightarrow s+2}{L[\cos 2t]}\right] \\&= \frac{1}{2} \left[ \frac{s}{s^2+4} \Big|_{s \rightarrow s-2} + \frac{s}{s^2+4} \Big|_{s \rightarrow s+2} \right] \\&= \frac{1}{2} \left[ \frac{s-2}{(s-2)^2+4} + \frac{s+2}{(s+2)^2+4} \right]\end{aligned}$$

~~$$L[\cos(\omega t + \alpha)] = L[\cos \omega t \cos \alpha - \sin \omega t \sin \alpha]$$~~

$$= \cos \alpha \cdot \frac{s}{s+\omega^2} - \sin \alpha \cdot \frac{\omega}{s+\omega^2}$$

~~$$L[\bar{e}^t (3 \sinh 2t + 2 \cosh 3t)]$$~~

$$= 3 \left[ L[\sinh 2t] \Big|_{s \rightarrow s+1} - 2 L[\cosh 2t] \Big|_{s \rightarrow s+1} \right]$$

$$= 3 \cdot \frac{2}{s^2-4} - \frac{2s}{s^2-9} \Big|_{s \rightarrow s+1}$$

$$= \frac{6}{(s+1)^2-4} - \frac{2(s+1)}{(s+1)^2-9}$$

$$(6) L[e^{4t} \sin 2t \cos t] = L[\sin 2t \cos t] \Big|_{s \rightarrow s-4} \quad \begin{aligned}&\sin(A+B) \\&= \frac{\sin(A+B) + \sin(AB)}{2}\end{aligned}$$

$$= \frac{1}{2} L[\sin 3t + \sin t] \Big|_{s \rightarrow s-4}$$

$$= \frac{1}{2} \left[ \frac{3}{s^2+9} + \frac{1}{s^2+1} \right] \Big|_{s \rightarrow s-4}$$

$$= \frac{1}{2} \left[ \frac{3}{(s-4)^2+9} + \frac{1}{(s-4)^2+1} \right].$$

## Laplace transform of Unit Step function.

Defn

Unit Step function vs Heaviside's Unit Step function.

The Unit Step function is defined as

$$U(t-a) = \begin{cases} 0 & \text{for } t < a \\ 1 & \text{for } t \geq a \text{ where } a \geq 0 \end{cases}$$

Laplace Transform of  $U(t-a)$  is

$$\begin{aligned} L[U(t-a)] &= \int_0^{\infty} e^{-st} U(t-a) dt \\ &= \int_0^a e^{-st} (0) dt + \int_a^{\infty} e^{-st} (1) dt \\ &= 0 + \left( \frac{-e^{-st}}{s} \right) \Big|_a^{\infty} = 0 - \left( \frac{-e^{-sa}}{s} \right) = \frac{e^{-sa}}{s} \end{aligned}$$

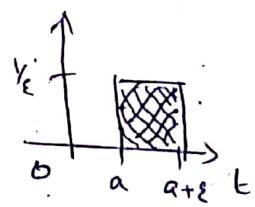
## Laplace transform of Unit Impulse function

Unit Impulse function vs Dirac-delta function

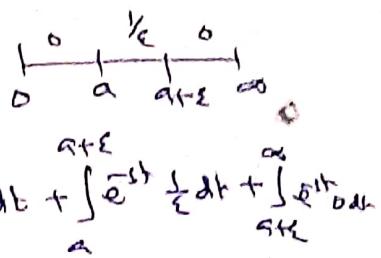
The Unit Impulse function is defined as

$$\delta(t-a) = \lim_{\epsilon \rightarrow 0} \delta_{\epsilon}(t-a)$$

where  $\delta_{\epsilon}(t-a) = \begin{cases} \frac{1}{\epsilon}, & a < t < a+\epsilon \\ 0, & \text{otherwise} \end{cases}$



## Laplace transform



$$\begin{aligned}
 L[\delta_\varepsilon(t-a)] &= \int_0^\infty e^{-st} \delta_\varepsilon(t-a) dt = \int_0^a e^{-st} dt + \int_a^{a+\varepsilon} e^{-st} dt + \int_{a+\varepsilon}^\infty e^{-st} dt \\
 &= \frac{1}{\varepsilon} \int_a^{a+\varepsilon} e^{-st} dt = \frac{1}{\varepsilon} \left( \frac{-e^{-st}}{s} \right) \Big|_a^{a+\varepsilon} \\
 &= \frac{1}{\varepsilon} \left[ \frac{e^{-s(a+\varepsilon)} - e^{-sa}}{-s} \right] \\
 &= \frac{1}{\varepsilon} \frac{e^{-sa}}{s} \left( 1 - e^{-s\varepsilon} \right) \\
 &= \frac{e^{-sa}}{s} \left( 1 - \frac{e^{-s\varepsilon}}{\varepsilon} \right)
 \end{aligned}$$

$$\text{Now } L[\delta(t-a)] = L\left[\lim_{\varepsilon \rightarrow 0} \delta_\varepsilon(t-a)\right]$$

$$\begin{aligned}
 &= \lim_{\varepsilon \rightarrow 0} L[\delta_\varepsilon(t-a)] \\
 &= \lim_{\varepsilon \rightarrow 0} \frac{e^{-sa}}{s} \left( 1 - \frac{e^{-s\varepsilon}}{\varepsilon} \right) \\
 &= \frac{e^{-sa}}{s} \lim_{\varepsilon \rightarrow 0} \frac{1}{\varepsilon} \left( 1 - \left( 1 - \frac{s\varepsilon}{1!} + \frac{s^2\varepsilon^2}{2!} - \dots \right) \right) \\
 &= \frac{e^{-sa}}{s} \lim_{\varepsilon \rightarrow 0} \left( \frac{s\varepsilon}{1!} + \frac{s^2\varepsilon^2}{2!} - \dots \right) \\
 &= \frac{e^{-sa}}{s} (+s) \\
 &\quad \nearrow
 \end{aligned}$$

$$L[\delta(t-a)] = \boxed{\frac{e^{-sa}}{s}}$$

### Change of Scale

1.  $L[f(t)] = \frac{e^{-ts}}{s}$  find  $L[e^{-t} f(3t)]$ .

Soln:- w.r.t by change of scale property

$$L[f(t)] = F(s) \text{ then } L[f(at)] = \frac{1}{a} F\left(\frac{s}{a}\right)$$

Here  $a = 3$ .

$$\begin{aligned} \text{so } L[f(3t)] &= \frac{1}{3} F\left(\frac{s}{3}\right) \\ &= \frac{1}{3} \frac{e^{-3s}}{\cancel{s}} = \frac{1}{s} e^{-3s} \end{aligned}$$

$$L[e^{-t} f(3t)] = L[f(3t)] \Big|_{s \rightarrow s+1}$$

$$= \left[ \frac{1}{s} e^{-3s} \right]_{s \rightarrow s+1}$$

$$= \frac{1}{s+1} e^{-3(s+1)}$$

Laplace Transform of Unit Step function

The Unit step function is defined as

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

The Laplace Transform is

$$\begin{aligned} L[U(t-a)] &= \int_0^\infty e^{-st} U(t-a) dt \\ &= \int_0^a e^{-st} \cdot 0 dt + \int_a^\infty e^{-st} \cdot 1 dt \\ &= \int_a^\infty e^{-st} dt = \left[ \frac{-e^{-st}}{s} \right]_a^\infty = \left( \frac{0 - e^{-sa}}{s} \right) \\ &= \frac{e^{-sa}}{s}. \end{aligned}$$

## Differentiation of L.T. Transforms: Multiplication by t

Theorem:- If  $L[f(t)] = F(s)$  then

$$L[t f(t)] = -\frac{d}{ds} F(s), \leftarrow -\frac{d}{ds} L[f(t)]$$

2. If  $L[f(t)] = F(s)$  then

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

① Find the Laplace transform of the following:

- 1)  $t \cos at$       2)  $t e^{at} \sin at$       3)  $t(3 \sin at - 2 \cos at)$
- 4)  $t^3 e^{-3t}$       5)  $(1+t e^{-t})^3$       6)  $t \sin 3t \cos 2t$ .

Soln:-

$$1) L[t \cos at] = -\frac{d}{ds} L[\cos at]$$

$$= -\frac{d}{ds} \left[ \frac{s}{s^2 + a^2} \right]$$

$$= - \left[ \frac{\frac{d}{ds}(s^2 + a^2) - s(2s)}{(s^2 + a^2)^2} \right] = \frac{s^2 - a^2}{(s^2 + a^2)^2}$$

$$2. L[t e^{at} \sin at] = -\frac{d}{ds} L[e^{at} \sin at]$$

$$= \left[ -\frac{d}{ds} L[\sin at] \right]_{s \rightarrow s-a}$$

$$= -\frac{d}{ds} \left( \frac{a}{s^2 + a^2} \right)_{s \rightarrow s-a}$$

$$= - \left[ -\frac{a \cdot 2s}{(s^2 + a^2)^2} \right]_{s \rightarrow s-a}$$

$$= \frac{2a(s-a)}{(s-a)^2 + a^2} \quad //.$$

Q3.

$$\mathcal{L}[t(3\sin 2t - 2\cos 2t)]$$

(7)

$$= -\frac{d}{ds} \left[ 3\mathcal{L}(\sin 2t) - 2\mathcal{L}(\cos 2t) \right]$$

$$= -\frac{d}{ds} \left[ \frac{3s^2}{s^2+4} - \frac{4s}{s^2+4} \right]$$

$$= -\left( \frac{-6s^2}{(s^2+4)^2} - 2\left( \frac{s^2+4 - s^2}{(s^2+4)^2} \right) \right)$$

$$= \frac{12s}{(s^2+4)^2} + \frac{2(4-s^2)}{(s^2+4)^2}$$

4.  $\mathcal{L}[t^3 e^{-3t}] = (-1)^3 \frac{d^3}{ds^3} \mathcal{L}[e^{-3t}]$

$$\begin{aligned} \mathcal{L}[e^{-3t} t^3] &= \mathcal{L}[t^3] \Big|_{s \rightarrow s+3} \\ &= \frac{6}{s^4} \Big|_{s \rightarrow s+3} \\ &= \frac{6}{(s+3)^4} \end{aligned}$$

$$\begin{aligned} &= -\frac{d^3}{ds^3} \left( \frac{1}{s+3} \right) \\ &= -\frac{d^2}{ds^2} \left( -\frac{1}{(s+3)^2} \right) = \frac{d}{ds} \frac{-2}{(s+3)^3} \\ &= \frac{b}{(s+3)^4} \end{aligned}$$

5.  $\mathcal{L}[1+t e^{-t}]^3$

$$= \mathcal{L}(1+t^3 e^{-3t} + 3t e^{-t} + 3t^2 e^{-2t})$$

$$= \mathcal{L}[1] + \mathcal{L}[e^{-3t} t^3] + 3\mathcal{L}[e^{-t} t] + 3\mathcal{L}[e^{-2t} t^2]$$

$$= \frac{1}{s} + \frac{6}{s^4} \Big|_{s \rightarrow s+3} + 3 \frac{1}{s^2} \Big|_{s \rightarrow s+1} + 3 \frac{2}{s^3} \Big|_{s \rightarrow s+2}$$

$$= \frac{1}{s} + \frac{b}{(s+3)^4} + \frac{3}{(s+1)^2} + \frac{6}{(s+2)^3}$$

$$\begin{aligned}
 6. \quad L[t \sin 3t \cos 2t] &= -\frac{d}{ds} L[\sin 3t \cos 2t] \\
 &= -\frac{1}{2} \frac{d}{ds} L[\sin 5t + \sin t] \\
 &= -\frac{1}{2} \frac{d}{ds} \left[ \frac{5}{s^2+25} + \frac{1}{s^2+1} \right] \\
 &= -\frac{1}{2} \left[ \frac{-10s}{(s^2+25)^2} + \frac{-2s}{(s^2+1)^2} \right] \\
 &= \frac{5s}{(s^2+25)^2} + \frac{s}{(s^2+1)^2}
 \end{aligned}$$

$$\begin{aligned}
 2. \quad P.T. \int_0^\infty t^2 e^{-4t} \sin 2t dt &= \frac{11}{500} \\
 \text{W.K.T.} \int_0^\infty e^{-st} f(t) dt &= L[f(t)] \\
 \int_0^\infty e^{-4t} \underbrace{\int_0^t s^2 \sin 2t dt}_{f(t)} &= L[t^2 \sin 2t] \Big|_{s=4} \\
 &= (-1)^2 \frac{d^2}{ds^2} L[\sin 2t] \Big|_{s=4} \\
 &= \frac{d^2}{ds^2} \left( \frac{2}{s^2+4} \right) \Big|_{s=4} \\
 &= 2 \frac{d}{ds} \left( -\frac{2s}{(s^2+4)^2} \right) \Big|_{s=4} \\
 &= -4 \left( \frac{(s^2+4)^2 - s^2(2(s^2+4))2s}{(s^2+4)^4} \right) \Big|_{s=4} \\
 &= -4 \left( \frac{s^2+4 - 4s^2}{(s^2+4)^3} \right) = -4 \left( \frac{4-3s^2}{(s^2+4)^3} \right) \Big|_{s=4} \\
 &= -4 \left( \frac{4-48}{(20)^3} \right) = \frac{44 \times 4}{8000} = \frac{11}{500} \text{ K.}
 \end{aligned}$$

11.12  
 8  
~~8~~  $\int_0^\infty e^{-st} f(t) dt = \frac{2}{25}$   
 P.T.

## Integration of Transform: Division by t

(8)

Theorem:-

\* If  $L[f(t)] = F(s)$  and if  $\frac{f(t)}{t}$  has a limit as  $t \rightarrow \infty$  then

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

$$* L\left[\frac{f(t)}{t^2}\right] = \int_s^\infty \int_s^\infty F(s) ds ds$$

Pblm:- Find the L.T of the following

$$\begin{aligned} 1) L\left[\frac{e^{-at} - e^{-bt}}{t}\right] &= \int_s^\infty L(e^{-at} - e^{-bt}) ds \\ &= \int_s^\infty \left(\frac{1}{s+a} - \frac{1}{s+b}\right) ds \\ &= \log(s+a) - \log(s+b) \Big|_s^\infty \\ &= \log\left(\frac{s+a}{s+b}\right)_s^\infty \\ &= \log\left(\frac{s(1+as)}{s(1+bs)}\right)_s^\infty = \log\left(\frac{1+as}{1+bs}\right)_s^\infty \\ &= 0 - \log\left(\frac{s+a}{s+b}\right) = -\log\left(\frac{s+a}{s+b}\right) = \log\left(\frac{s+b}{s+a}\right) \end{aligned}$$

$$2. L\left[\frac{\cos at - \cos bt}{t}\right] = \int_s^\infty L[\cos at] - L[\cos bt] ds$$

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

$$= \frac{1}{2} \log(s^2 + a^2) - \frac{1}{2} \log(s^2 + b^2) \Big|_s^\infty$$

$$= \frac{1}{2} \log\left(\frac{s^2 + a^2}{s^2 + b^2}\right)_s^\infty = \frac{1}{2} \log\left(\frac{s^2(1+a^2/s^2)}{s^2(1+b^2/s^2)}\right)_s^\infty$$

$$= 0 - \frac{1}{2} \log\left(\frac{s^2 + a^2}{s^2 + b^2}\right) = \frac{1}{2} \log\left(\frac{s^2 + b^2}{s^2 + a^2}\right).$$

$$\begin{aligned}
 3. L\left[\frac{1-\cos at}{t}\right] &= \int_s^{\infty} L[1-\cos at] ds \\
 &= \int_s^{\infty} \left(\frac{1}{s} - \frac{s}{s+a^2}\right) ds \\
 &= \left[ \log s - \frac{1}{2} \log(s^2 + a^2) \right]_s^{\infty} \\
 &= \frac{1}{2} \left[ \log s^2 - \log(s^2 + a^2) \right]_s^{\infty} \\
 &= \frac{1}{2} \left[ \log \frac{s^2}{s^2 + a^2} \right]_s^{\infty} \\
 &= \frac{1}{2} \left[ \log \frac{1}{1 + a^2/s^2} \right]_s^{\infty} \\
 &= \frac{1}{2} \left( 0 - \log \frac{s^2}{s^2 + a^2} \right) = \frac{1}{2} \log \left( \frac{s^2 + a^2}{s^2} \right).
 \end{aligned}$$

$$\begin{aligned}
 4. L\left[\frac{\sin 3t \cos t}{t}\right] &= \int_s^{\infty} \frac{1}{2} L[\sin 4t] + L[\sin 2t] ds \\
 &= \frac{1}{2} \int_s^{\infty} \frac{4}{s+16} + \frac{2}{s+4} ds \\
 &= \frac{1}{2} \left( 4 \cdot \frac{1}{4} \tan^{-1} \left( \frac{s}{4} \right) + 2 \cdot \frac{1}{2} \tan^{-1} \left( \frac{s}{2} \right) \right)_s^{\infty} \\
 &= \frac{1}{2} \left( \frac{\pi}{2} - \tan^{-1} \frac{s}{4} + \frac{\pi}{2} - \tan^{-1} \frac{s}{2} \right) \\
 &= \frac{1}{2} \left( \pi - \tan^{-1} \frac{s}{4} - \tan^{-1} \frac{s}{2} \right).
 \end{aligned}$$

$$\begin{aligned}
 5. \text{ Evaluate } \int_0^{\infty} \frac{\cos bt - \cos 4t}{t} dt &\quad \int_0^{\infty} e^{-st} + (t) dt = L[e(t)] \\
 &= \int_0^{\infty} e^{-st} \left( \frac{\cos bt - \cos 4t}{t} \right) dt = L\left[\frac{\cos bt - \cos 4t}{t}\right]_{s=0} \\
 &= \int_0^{\infty} [L[\cos bt] - L[\cos 4t]]_{s=0} = \int_s^{\infty} \left( \frac{s}{s+b^2} - \frac{s}{s+16} \right) ds
 \end{aligned}$$

(9)

$$\begin{aligned}
 &= \frac{1}{2} \left( \log \frac{s^2+3b}{s^2+b} \right)_{s=0}^{\infty} \\
 &= -\frac{1}{2} \log \frac{s^2+3b}{s^2+b} \Big|_{s=0}^{\infty} \\
 &= \frac{1}{2} \log \frac{s^2+b}{s^2+3b} \Big|_{s=0}^{\infty} \\
 &= \frac{1}{2} \log \frac{b}{3b} = \cancel{\frac{1}{2} \log \frac{4}{b}} = \log \frac{1}{\sqrt{3}}.
 \end{aligned}$$

6. Evaluate

$$\begin{aligned}
 &\int_0^\infty e^{-t} \frac{\sin^2 t}{t} dt. \quad \int_0^\infty e^{-st} f(t) dt = F(s) \\
 &= L\left[\frac{\sin^2 t}{t}\right]_{s=1} \\
 &= \int_s^\infty L\left(\frac{1-\cos 2t}{2}\right) ds \Big|_{s=1} \\
 &= \frac{1}{2} \int_s^\infty \frac{1}{s} - \frac{1}{s^2+4} ds \Big|_{s=1} \\
 &= \frac{1}{2} \left( \log s - \frac{1}{2} \log s^2+4 \right)_{s=1}^{\infty} \\
 &= \frac{1}{4} \log \frac{s^2}{s^2+4} \Big|_{s=1}^{\infty} \\
 &= -\frac{1}{4} \log \frac{5}{4} \Big|_{s=1}^{\infty} \\
 &= -\frac{1}{4} \log \frac{1}{5} \\
 &= \frac{1}{4} \log 5.
 \end{aligned}$$

H.W.

$$\begin{aligned}
 1. L\left[\frac{\sin qt}{t}\right] &\xrightarrow{\text{Ansatz } \frac{1}{t} \sin qt} \\
 \xrightarrow{\text{Ansatz } \frac{1}{t} \sin qt} t \sin qt, t e^{-t} \cos qt, e^{-t} \frac{\sin qt}{t}, e^{-t} \frac{-\cos qt}{t} &\xrightarrow{\text{Ansatz } \frac{1}{t} \sin qt} \log \left( \frac{s^2+b^2}{s^2+a^2} \right)
 \end{aligned}$$

3.  $\int_0^\infty t e^{-3t} \sin qt dt = \frac{3}{s^2+q^2}$

4.  $\int_0^\infty e^{-t} \frac{\sin^2 t}{t} dt$

Thm If  $L[f(t)] = F(s)$  then  $L\left[\int_0^t f(t)dt\right] = \frac{1}{s} L[f(t)]$ .

1. Find the L.T of  $e^{-t} \left[ \int_0^t t \cos t dt \right]$ .

$$\begin{aligned}
 L\left[e^{-t} \int_0^t t \cos t dt\right] &= L\left[\int_0^t t \cos t dt\right]_{s \rightarrow s+1} \\
 &= \frac{1}{s} L[t \cos t]_{s \rightarrow s+1} \\
 &= \frac{1}{s} \left[ -\frac{d}{ds} L[\cos t] \right]_{s \rightarrow s+1} \\
 &= \frac{1}{s} \left[ -\frac{\partial}{\partial s} \frac{s}{s^2+1} \right]_{s \rightarrow s+1} \\
 &= -\frac{1}{s} \left[ \frac{s^2 H - s \cdot 2s}{(s^2+1)^2} \right]_{s \rightarrow s+1} \\
 &= -\frac{1}{s} \left[ \frac{(s^2-1)}{(s^2+1)^2} \right]_{s \rightarrow s+1}.
 \end{aligned}$$

2.  $L\left[e^{-t} \int_0^t \frac{\sin b}{b} dt\right] = L\left[\int_0^t \frac{\sin b}{b} dt\right]_{s \rightarrow s+1}$

$$\begin{aligned}
 &= \frac{1}{s} L\left[\frac{\sin b}{b}\right]_{s \rightarrow s+1} = \frac{1}{s} \int_s^\infty L[\sin b] db \Big|_{s \rightarrow s+1}
 \end{aligned}$$

$$= \frac{1}{s} \int_s^\infty \frac{-1}{s^2+1} ds \Big|_{s \rightarrow s+1}$$

$$= \frac{1}{s} (\tan^{-1}s) \Big|_s^\infty \Big|_{s \rightarrow s+1}$$

$$= \frac{1}{s} \left[ \frac{\pi}{2} - \tan^{-1}s \right] \Big|_{s \rightarrow s+1} = \frac{1}{s} \cancel{\left( \tan^{-1}s \right)} \Big|_{s \rightarrow s+1}$$

$$\approx \frac{1}{s+1} \left[ \frac{\pi}{2} - \tan^{-1}(s+1) \right]$$

3.  $L\left[\int_0^t e^t \frac{\sin t}{t} dt\right] = \frac{\pi}{2} - \tan^{-1}(s-1)$ .

4.  $L\left[\int_0^t t e^{-t} \sin t dt\right] = \frac{1}{s} \left( \frac{2(s+1)}{s^2+2s+2} \right)$ .

## Initial Value Theorem

(10)

If  $L[f(t)] = F(s)$ , then

1. I.V.T & F.V.T  $3e^{-2t}$
2.  $t^2 e^{-3t}$

$$\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} s F(s).$$

## Final Value Theorem

If  $L[f(t)] = F(s)$  then

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} s F(s).$$

1. Verify the initial value theorem for  $f(t) = a e^{-bt}$ .

$$\text{I.V.T is } \lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} s F(s)$$

Proof:-

$$\text{L.H.S} \quad \lim_{t \rightarrow 0} f(t) = \lim_{t \rightarrow 0} a e^{-bt} = a.$$

$$\begin{aligned} \text{R.H.S} \quad \lim_{s \rightarrow \infty} s F(s) &= \lim_{s \rightarrow \infty} s L[f(t)] = \lim_{s \rightarrow \infty} s L[a e^{-bt}] \\ &= s \frac{a b t + 1}{s + b} \underset{s \rightarrow \infty}{\xrightarrow{\text{dt}}} \frac{a}{s+1} \frac{1}{s(1+b/s)} \\ &= a. \end{aligned}$$

$$\text{L.H.S.} = \text{R.H.S}$$

2. Verify the initial & final value theorem for the function

$$f(t) = 1 + \tilde{e}^t (\sin t + \cos t).$$

Soln:-

$$\begin{aligned} F(s) &= L[f(t)] = L[1 + \tilde{e}^t (\sin t + \cos t)] \\ &= \frac{1}{s} + L[\tilde{e}^t \sin t] + L[\tilde{e}^t \cos t] \\ &= \frac{1}{s} + \frac{1}{s^2 + 1} \Big|_{s \rightarrow s+1} + \frac{s}{s^2 + 1} \Big|_{s \rightarrow s+1} \\ &= \frac{1}{s} + \frac{1}{(s+1)^2 + 1} + \frac{s+1}{(s+1)^2 + 1} \end{aligned}$$

IVT.

$$\lim_{t \rightarrow \infty} f(t) = 1 + e^0 (\sin 0 + \cos 0) = 1 + 1(0+1) = 2.$$

$$\begin{aligned}\lim_{s \rightarrow 0} SF(s) &= \lim_{s \rightarrow 0} s \left( \frac{1}{s} + \frac{1}{(s+1)^2+1} + \frac{s+1}{(s+1)^2+1} \right) \\ &= \lim_{s \rightarrow 0} \left( 1 + \frac{s}{s^2((1+1/s)^2+1)} + \frac{s^2(1+1/s)}{s^2((1+1/s)^2+1)} \right) \\ &= 1 + 1 = 2.\end{aligned}$$

FVT

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} SF(s)$$

L.H.S  $\lim_{t \rightarrow \infty} [1 + e^{-t} (\sin t + \cos t)] = 1.$

R.H.S  $\lim_{s \rightarrow 0} SF(s) = \lim_{s \rightarrow 0} 1 + \frac{s}{(s+1)^2+1} + \frac{s(s+1)}{(s+1)^2+1}$

$$= 1. \quad L.H.S = R.H.S$$

3. Verify IVT for  $e^{-2t} \sin t$ .

L.H.S  $\lim_{t \rightarrow \infty} f(t) = \lim_{t \rightarrow \infty} e^{-2t} \sin t = 0.$

R.H.S  $\lim_{s \rightarrow 0} SF(s) = \lim_{s \rightarrow 0} s \mathcal{L}[e^{-2t} \sin t]$

$$= \lim_{s \rightarrow 0} s \mathcal{L}[\sin t]_{s \rightarrow 3+2}$$

$$= \lim_{s \rightarrow 0} s \frac{1}{s^2+4s+5}$$

$$= \lim_{s \rightarrow 0} \left( \frac{s}{s^2+4s+5} \right) = \lim_{s \rightarrow 0} \frac{s}{s^2+4s+5} \cdot \frac{1}{s}$$

$$= \lim_{s \rightarrow 0} \frac{1}{s^2+4s+5} = \frac{1}{\infty} = 0.$$

$$L.H.S = R.H.S$$

## Laplace Transform of Periodic Functions

Thm:- If  $f(t)$  is periodic function with period  $T$ , then the Laplace transform of periodic function is

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

1. Find the Laplace transform of

$$f(t) = \begin{cases} 1 & 0 \leq t < a \\ -1 & a \leq t < 2a \end{cases} \text{ and}$$

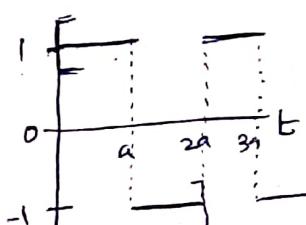
$$f(t+2a) = f(t) \text{ for all } t.$$

$$f(t+T) = f(t) \quad T - \text{non-zero const.}$$

Solution:- The given function is a periodic function with

Period  $2a$ .

$$\begin{aligned} L[f(t)] &= \frac{1}{1-e^{-s2a}} \int_0^{2a} e^{-st} f(t) dt \\ &= \frac{1}{1-e^{-s2a}} \left[ \int_0^a e^{-st} (1) dt + \int_a^{2a} e^{-st} (-1) dt \right] \\ &= \frac{1}{1-e^{-s2a}} \left[ \frac{e^{-st}}{-s} \Big|_0^a - \left( \frac{e^{-st}}{-s} \right) \Big|_a^{2a} \right] \\ &= \frac{1}{1-e^{-s2a}} \left[ \frac{e^{-sa}-1}{-s} - \left( \frac{e^{-2as}-e^{-sa}}{-s} \right) \right] \\ &= \frac{1}{s(1-e^{-s2a})} \left[ 1 - e^{-sa} + e^{-2as} - e^{-sa} \right] \\ &= \frac{1}{s(1-e^{-s2a})} \left[ 1 - 2e^{-sa} + e^{-2as} \right] \end{aligned}$$



$$\begin{aligned} &= \frac{1}{s(1-e^{-s2a})} \left[ 1 - e^{-sa} \right]^2 \\ &= \frac{1}{s(1-e^{-s2a})} (1 - e^{-sa})^2 \\ &= \frac{1}{s(1+e^{-sa})(1-e^{-sa})} (1 - e^{-sa})^2 \\ &= \frac{1-e^{-sa}}{s(1+e^{-sa})} \end{aligned}$$

$$\frac{1}{s^2} \left( e^{\frac{sa}{2}} - e^{-\frac{sa}{2}} \right)^2 // \frac{1}{s^2} \left( e^{\frac{sa}{2}} + e^{-\frac{sa}{2}} \right)^2 = \frac{1}{s^2} \tanh^2(\frac{sa}{2})$$

Q. Find the Laplace Transform of a Square Wave function given by

$$f(t) = \begin{cases} \epsilon & , 0 \leq t \leq a/2 \\ -\epsilon & , a/2 \leq t \leq a \end{cases}$$

and  $f(t+a) = f(t)$  for all  $t$ .

Soln:- The given function is a periodic function with period  $a$ . Hence,

$$\begin{aligned} L[f(t)] &= \frac{1}{1-e^{-st}} \int_0^a e^{-st} f(t) dt \\ &= \frac{1}{1-e^{-as}} \left[ \int_0^{a/2} e^{-st} \epsilon dt - \int_{a/2}^a e^{-st} (-\epsilon) dt \right] \\ &= \frac{\epsilon}{1-e^{-as}} \left[ \left( \frac{-e^{-st}}{-s} \right) \Big|_0^{a/2} - \left( \frac{-e^{-st}}{-s} \right) \Big|_{a/2}^a \right] \\ &= \frac{\epsilon}{1-e^{-as}} \left[ \left( \frac{e^{-sa/2}}{-s} + \frac{1}{s} \right) - \left( \frac{e^{-sa}}{-s} + \frac{e^{-sa/2}}{s} \right) \right] \\ &= \frac{\epsilon}{s(1-e^{-as})} \left[ -\frac{e^{-sa/2}}{s} + 1 + e^{-sa} - \frac{e^{-sa/2}}{s} \right] \\ &= \frac{\epsilon}{s(1-e^{-as})} (1 + e^{-sa} - 2e^{-sa/2}) \\ &= \frac{\epsilon}{s(1-e^{-as})} (1 - e^{-sa/2})^2 \end{aligned}$$

2.  $f(t) = \begin{cases} \cos t, 0 \leq t < \pi \\ 0, \pi \leq t < 2\pi \end{cases}$

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

Ans:  $\frac{1}{s} \tanh(\frac{s}{2})$

~~$e^{-\frac{s}{2}} = \tanh \frac{s}{2}$~~

$$\begin{aligned} &= \frac{\epsilon}{s} \frac{(1-e^{-\frac{sa}{2}})}{(1+e^{-\frac{sa}{2}})} // -\frac{1-e^{-\frac{sa}{2}}}{s} \frac{1+e^{-\frac{sa}{2}}}{e^{-\frac{sa}{2}}} \\ &= \frac{E}{s} \frac{e^{-\frac{sa}{2}} (e^{sa/2} - e^{-sa/2})}{e^{-\frac{sa}{2}} (e^{sa/2} + e^{-sa/2})} // \frac{E}{s} \tanh(\frac{sa}{4}) \end{aligned}$$

③ Find the Laplace transform of the Half-wave rectifier

function  $f(t) = \begin{cases} \sin \omega t & 0 < t < \frac{\pi}{\omega} \\ 0 & \frac{\pi}{\omega} < t < \frac{2\pi}{\omega} \end{cases}$

and  $f(t + \frac{2\pi}{\omega}) = f(t)$  for all  $t$ .

Soln:-  $L[f(t)] = \frac{1}{1-e^{-st}} \int_0^T e^{-st} f(t) dt$

$$= \frac{1}{1-e^{-\frac{s2\pi}{\omega}}} \int_0^{\frac{\pi}{\omega}} e^{-st} f(t) dt$$

$$= \frac{1}{1-e^{-\frac{s2\pi}{\omega}}} \left[ \int_0^{\frac{\pi}{\omega}} e^{-st} \sin \omega t dt + 0 \right]$$

$$= \frac{1}{1-e^{-\frac{s2\pi}{\omega}}} \left[ \frac{e^{-st}}{s+\omega^2} (-s \sin \omega t - \omega \cos \omega t) \Big|_0^{\frac{\pi}{\omega}} \right]$$

$$= \frac{1}{1-e^{-\frac{s2\pi}{\omega}}} \left[ \frac{e^{-\frac{\pi s}{\omega}}}{s+\omega^2} (\omega + s) - \frac{1}{s+\omega^2} \omega \right]$$

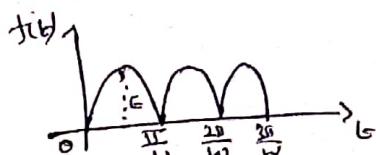
$$= \frac{\omega}{1-e^{-\frac{s2\pi}{\omega}}(s^2+\omega^2)} (e^{-\frac{\pi s}{\omega}} + 1)$$

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

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

H.W Full Sine wave rectifier

$f(t) = E \sin \omega t \quad 0 < t < \frac{\pi}{\omega}$  and the period  $T = \frac{2\pi}{\omega}$



Ans-  $\frac{E\omega(e^{-\frac{\pi s}{\omega}}+1)}{(1-e^{-\frac{\pi s}{\omega}})(s^2+\omega^2)}$



## Inverse Laplace Transforms

Definition If the Laplace transform of  $f(t)$  is  $F(s)$ , ie.,  $L[f(t)] = F(s)$ , then  $f(t)$  is called the inverse Laplace transform of  $F(s)$  and is given by

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

where  $L^{-1}$  is called the <sup>inverse</sup> Laplace transform operator.

## Table of Inverse Laplace Transform

$$L[f(t)] = F(s)$$

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

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

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

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

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

$$L[t^n] = \frac{n!}{s^{n+1}}$$

$$L^{-1}\left[\frac{n!}{s^{n+1}}\right] = t^n$$

$$L[\sin at] = \frac{a}{s+a^2}$$

$$L^{-1}\left[\frac{a}{s+a^2}\right] = \sin at$$

$$L[\cos at] = \frac{s}{s+a^2}$$

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

$$L[\sinh at] = \frac{a}{s^2-a^2}$$

$$L^{-1}\left[\frac{a}{s^2-a^2}\right] = \sinh at$$

$$L[\cosh at] = \frac{s}{s^2-a^2}$$

$$L^{-1}\left[\frac{s}{s^2-a^2}\right] = \cosh at$$

Linear Property

If  $F(s)$  and  $G(s)$  are the Laplace transforms of the functions  $f(t)$  and  $g(t)$  respectively, then

$$\mathcal{L}^{-1}[c_1 F(s) \pm c_2 G(s)] = c_1 \mathcal{L}^{-1}[F(s)] \pm c_2 \mathcal{L}^{-1}[G(s)],$$

where  $c_1, c_2$  are constants.

Proof:- We know that

$$\mathcal{L}[c_1 f(t) \pm c_2 g(t)] = c_1 F(s) \pm c_2 G(s).$$

Now, Taking inverse Laplace on both sides

$$\mathcal{L}^{-1}[c_1 f(t) \pm c_2 g(t)] = \mathcal{L}^{-1}[c_1 F(s) \pm c_2 G(s)]$$

w.k.t  $f(t) = \mathcal{L}^{-1}[F(s)] \quad g(t) = \mathcal{L}^{-1}[G(s)].$

$$\therefore \mathcal{L}^{-1}[c_1 F(s) \pm c_2 G(s)] = c_1 \mathcal{L}^{-1}[F(s)] \pm c_2 \mathcal{L}^{-1}[G(s)].$$

First Shifting Theorem

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

Proof:-

w.k.t  $\mathcal{L}[e^{-at} f(t)] = F(s+a).$

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

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

Example:- Find the inverse Laplace transform for each of  
the following function  $F(s)$ .

$$(1) \quad \frac{3}{s+4}$$

$$(2) \quad \frac{8s}{s^2+16}$$

$$(3) \quad \frac{1}{2s-5}$$

$$(4) \quad \frac{3s-8}{4s^2+25}$$

$$(5) \quad \frac{6}{s^2+4}$$

$$(6) \quad \frac{s}{2s^2-8}$$

Soln:-

$$(1) \quad L^{-1}\left[\frac{3}{s+4}\right] = 3 L^{-1}\left[\frac{1}{s+4}\right]$$

$$= 3 e^{-4t}.$$

$$(2) \quad L^{-1}\left[\frac{8s}{s^2+16}\right] = 8 L^{-1}\left[\frac{s}{s^2+4}\right]$$

$$= 8 \cos 4t.$$

$$(3) \quad L^{-1}\left[\frac{1}{2s-5}\right] = \frac{1}{2} L^{-1}\left[\frac{1}{s-\frac{5}{2}}\right] = \frac{1}{2} e^{\frac{5}{2}t}$$

$$(4) \quad L^{-1}\left[\frac{3s-8}{4s^2+25}\right] = 3 L^{-1}\left[\frac{s}{4s^2+25}\right] - 8 L^{-1}\left[\frac{1}{4s^2+25}\right]$$

$$= \frac{3}{4} L^{-1}\left[\frac{3}{s^2+\left(\frac{5}{2}\right)^2}\right] - \frac{8}{4} L^{-1}\left[\frac{1}{s^2+\left(\frac{5}{2}\right)^2}\right]$$

$$= \frac{3}{4} \cos \frac{5}{2}t - 2 \sin \frac{5}{2}t.$$

$$(5) \quad L^{-1}\left[\frac{6}{s^2+4}\right] = 6 L^{-1}\left[\frac{1}{s^2+2^2}\right] = 3 L^{-1}\left[\frac{2}{s^2+2^2}\right]$$

$$= 3 \sin 2t.$$

$$(6) \quad L^{-1}\left[\frac{s}{2s^2-8}\right] = \frac{1}{2} L^{-1}\left[\frac{s}{s^2-4}\right] = \frac{1}{2} \cosh 2t.$$

2. ILT 8

$$(1) \frac{s}{(s+a)^2+b^2}$$

$$(2) \frac{4s+12}{s^2+8s+16}$$

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

$$(4) \frac{s+2}{s^2+4s+9}$$

$$(5) \frac{3s+2}{4s^2+12s+9}$$

Soln:-

$$\begin{aligned} (1) \quad L^{-1} \left[ \frac{s}{(s+a)^2+b^2} \right] &= L^{-1} \left[ \frac{s+a-a}{(s+a)^2+b^2} \right] \\ &= L^{-1} \left[ \frac{s+a}{(s+a)^2+b^2} \right] - L^{-1} \left[ \frac{a}{(s+a)^2+b^2} \right] \\ &= e^{-at} L^{-1} \left[ \frac{s}{s^2+b^2} \right] - \frac{a}{b} e^{-at} L^{-1} \left[ \frac{1}{s^2+b^2} \right] \end{aligned}$$

$$\begin{aligned} (2) \quad L^{-1} \left[ \frac{4s+12}{s^2+8s+16} \right] &= 4 L^{-1} \left[ \frac{s+3}{(s+4)^2} \right] = 4 L^{-1} \left[ \frac{\frac{s}{4} + \frac{12}{4}}{(s+4)^2} \right] + 12 L^{-1} \left[ \frac{\frac{1}{4}}{(s+4)^2} \right] \\ &= 4 L^{-1} \left[ \frac{s+4-4}{(s+4)^2} \right] + 12 L^{-1} \left[ \frac{\frac{1}{4}}{(s+4)^2} \right] \\ &= 4 L^{-1} \left[ \frac{s+4}{(s+4)^2} \right] - 16 L^{-1} \left[ \frac{1}{(s+4)^2} \right] + 12 L^{-1} \left[ \frac{\frac{1}{4}}{(s+4)^2} \right] \\ &= 4 L^{-1} \left[ \frac{1}{s+4} \right] - 4 L^{-1} \left[ \frac{\frac{1}{4}}{(s+4)^2} \right] \\ &= 4 e^{-4t} - 4 e^{-4t} L^{-1} \left[ \frac{1}{s^2} \right] \\ &= 4 e^{-4t} - 4 e^{-4t} t \end{aligned}$$

$$\begin{aligned} (3) \quad L^{-1} \left[ \frac{5}{(s+2)^5} \right] &= 5 L^{-1} \left[ \frac{1}{(s+2)^5} \right] \\ &= 5 e^{-2t} L^{-1} \left[ \frac{1}{s^5} \right] \\ &= 5 e^{-2t} \frac{14}{4!} \\ &= \frac{5}{24} t^4 e^{-2t} \end{aligned}$$



$$\begin{aligned}
 (4) \quad \mathcal{L}^{-1} \left[ \frac{s+2}{s^2 - 4s + 13} \right] &= \mathcal{L}^{-1} \left[ \frac{s+2}{(s-2)^2 + 9} \right] = \mathcal{L}^{-1} \left[ \frac{s+2-2+2}{(s-2)^2 + 9} \right] \\
 &= \mathcal{L}^{-1} \left[ \frac{s-2}{(s-2)^2 + 3^2} \right] + 4 \mathcal{L}^{-1} \left[ \frac{1}{(s-2)^2 + 3^2} \right] \\
 &= e^{2t} \mathcal{L}^{-1} \left[ \frac{s}{s^2 + 3^2} \right] + \frac{4}{3} e^{2t} \mathcal{L}^{-1} \left[ \frac{3}{s^2 + 3^2} \right] \\
 &= e^{2t} \cos 3t + \frac{4}{3} e^{2t} \sin 3t.
 \end{aligned}$$

$$\begin{aligned}
 (5) \quad \mathcal{L}^{-1} \left[ \frac{3s+2}{s^2 + 12s + 9} \right] &= \mathcal{L}^{-1} \left[ \frac{3s}{s^2 + 12s + 9} \right] + 2 \mathcal{L}^{-1} \left[ \frac{1}{s^2 + 12s + 9} \right] \\
 &= \frac{3}{4} \mathcal{L}^{-1} \left[ \frac{s}{s^2 + 3s + \frac{9}{4}} \right] + \frac{2}{4} \mathcal{L}^{-1} \left[ \frac{1}{s^2 + 3s + \frac{9}{4}} \right] \\
 &= \frac{3}{4} \mathcal{L}^{-1} \left[ \frac{s}{(s + \frac{3}{2})^2} \right] + \frac{1}{2} \mathcal{L}^{-1} \left[ \frac{1}{(s + \frac{3}{2})^2} \right] \\
 &= \frac{3}{4} \mathcal{L}^{-1} \left[ \frac{s + 3y_2 - 3y_2}{(s + 3y_2)^2} \right] + \frac{1}{2} e^{-\frac{3}{2}t} \mathcal{L}^{-1} \left[ \frac{1}{s^2} \right] \\
 &= \frac{3}{4} \mathcal{L}^{-1} \left[ \frac{s + 3y_2}{(s + 3y_2)^2} \right] - \frac{9}{8} \mathcal{L}^{-1} \left[ \frac{1}{(s + 3y_2)^2} \right] \\
 &\quad + \frac{1}{2} e^{-\frac{3}{2}t} t \\
 &= \frac{3}{4} \mathcal{L}^{-1} \left[ \frac{1}{s + 3y_2} \right] - \frac{9}{8} t e^{-\frac{3}{2}t} + \frac{1}{2} e^{-\frac{3}{2}t} \cdot t \\
 &= \frac{3}{4} e^{-\frac{3}{2}t} - \frac{5}{8} t e^{-\frac{3}{2}t}.
 \end{aligned}$$

$$\text{Result: } \mathcal{L}^{-1}[F(s)] = -\frac{1}{t} \mathcal{L}^{-1}[f'(s)].$$

Note:- The above result can be used when  $F(s)$  is a log fn, inverse trigonometry functions.

Example:- Find ILT for the following functions

- (1)  $\log\left(\frac{s+1}{s-1}\right)$
- (2)  $\log\left(\frac{s+1}{s}\right)$
- (3)  $\log\left(1 + \frac{a}{s}\right)$
- (4)  $\log\left(\frac{s^2+1}{s^2+4}\right)$
- (5)  $\tan^{-1}\left(\frac{2}{s^2}\right)$
- (6)  $\cot^{-1}\left(\frac{s+3}{2}\right)$

Soln:-

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

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

$$= -\frac{1}{t} [e^{-t} - e^t].$$

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

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

$$= -\frac{1}{t} [e^{-t} - 1]$$

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

$$= -\frac{1}{t} (e^{-at} - 1).$$

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

$$= -\frac{2}{t} (\cos t - \log 2t)$$

$$5. \quad \mathcal{L}^{-1}\left[\tan^{-1}\left(\frac{2}{s^2}\right)\right] = -\frac{1}{t} \mathcal{L}^{-1}\left[\frac{-4t}{s^4+4}\right]$$

$$F(s) = \tan^{-1}\left(\frac{2}{s^2}\right)$$

$$F'(s) = \frac{1}{1+\left(\frac{2}{s^2}\right)^2} \cdot \left(-\frac{4s}{s^4}\right)$$

$$= \frac{-4s}{s^2(s^4+4)} = -\frac{4s}{s^4+4}$$

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

$$= \frac{4}{E} \cdot \frac{1}{2} \sinht \sinht = \frac{2}{E} \sinht \sinht.$$

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

$$(6) \quad \mathcal{L}^{-1} \left[ \text{cot}^{-1} \left( \frac{s+3}{2} \right) \right] =$$

$$F(s) = \text{cot}^{-1} \left( \frac{s+3}{2} \right)$$

$$F(s) = \frac{-1}{1 + \left( \frac{s+3}{2} \right)^2} \cdot \left( \frac{1}{s} \right)$$

$$= -\frac{1}{1 + \frac{(s+3)^2}{4}} \cdot \frac{1}{s} = \frac{-2}{4 + (s+3)^2}$$

$$\mathcal{L}^{-1} \left[ \text{cot}^{-1} \left( \frac{s+3}{2} \right) \right] = -\frac{1}{2} \mathcal{L}^{-1} \left[ \frac{-2}{4 + s^2 + 6s + 9} \right]$$

$$= \frac{1}{t} e^{-3t} \mathcal{L}^{-1} \left[ \frac{2}{s^2 + 2^2} \right]$$

$$= \frac{1}{t} e^{-3t} \sin 2t.$$

## Inverse Laplace Transforms using Partial Fractions

Example:- Find ILT

$$(1) \quad \frac{s-2}{s^2 + 5s + 6}$$

Soln:-  $\mathcal{L}^{-1} \left[ \frac{s-2}{s^2 + 5s + 6} \right]$

Consider  $\frac{s-2}{s^2 + 5s + 6} \Rightarrow \frac{A}{s+3} + \frac{B}{s+2}$

$$\frac{s-2}{s^2 + 5s + 6} = \frac{A(s+2) + B(s+3)}{(s+3)(s+2)}$$

$$s-2 = A(s+2) + B(s+3)$$

$$s = -2$$

$$-4 = B$$

$$s = -3$$

$$-5 = -A \Rightarrow A = 5$$

$$\mathcal{L}^{-1} \left[ \frac{s-2}{s^2 + 5s + 6} \right] = \mathcal{L}^{-1} \left[ \frac{5}{s+3} \right] - \mathcal{L}^{-1} \left[ \frac{4}{s+2} \right]$$

$$= 5e^{-3t} - 4e^{-2t}$$

$$\mathcal{L}^{-1} \left[ \frac{2s^2 - 4}{(s+1)(s-2)(s-3)} \right]$$

$$\frac{2s^2 - 4}{(s+1)(s-2)(s-3)} = \frac{A}{s+1} + \frac{B}{s-2} + \frac{C}{s-3}$$

$$2s^2 - 4 = A(s-2)(s-3) + B(s+1)(s-3) + C(s+1)(s-2)$$

$$s=2, \quad 4 = -3B \Rightarrow B = -\frac{4}{3}$$

$$s=3, \quad C = ?$$

$$s=-1, \quad A = -\frac{1}{6}$$

$$\begin{aligned} \mathcal{L}^{-1} \left[ \frac{2s^2 - 4}{(s+1)(s-2)(s-3)} \right] &= -\frac{1}{6} \mathcal{L}^{-1} \left[ \frac{1}{s+1} \right] - \frac{4}{3} \mathcal{L}^{-1} \left[ \frac{1}{s-2} \right] + \frac{7}{2} \mathcal{L}^{-1} \left[ \frac{1}{s-3} \right] \\ &= -\frac{1}{6} e^{-t} - \frac{4}{3} e^{2t} + \frac{7}{2} e^{3t}. \end{aligned}$$

$$3. \quad \mathcal{L}^{-1} \left[ \frac{s+1}{(s^2+1)(s^2+4)} \right] *$$

$$\frac{s+1}{(s^2+1)(s^2+4)} = \frac{As+B}{s^2+1} + \frac{Cs+D}{s^2+4}$$

$$\frac{s+1}{(s^2+1)(s^2+4)} = \frac{(As+B)(s^2+4) + (Cs+D)(s^2+1)}{(s^2+1)(s^2+4)}$$

$$s+1 = (As+B)(s^2+4) + (Cs+D)(s^2+1)$$

$$\text{coeff } s^3 \quad 0 = A + C \Rightarrow C = -A$$

$$\text{coeff } s^2 \quad 0 = B + D \Rightarrow D = -B$$

$$\text{coeff } s \quad 1 = 4A + B \Rightarrow 4A - A = 1 \Rightarrow A = \frac{1}{3}$$

$$C = -\frac{1}{3}$$

$$\text{constant} \quad 1 = 4B + D \Rightarrow 4B - B = 1 \Rightarrow B = \frac{1}{3}$$

$$D = -\frac{1}{3}$$

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

$$= \frac{1}{3} \mathcal{L} \left[ \frac{s}{s^2+1} \right] + \frac{1}{3} \mathcal{L} \left[ \frac{1}{s^2+1} \right] - \frac{1}{3} \mathcal{L} \left[ \frac{s}{s^2+4} \right] - \frac{1}{3} \mathcal{L} \left[ \frac{1}{s^2+4} \right]$$

$$= \frac{1}{3} \cos t + \frac{1}{3} \sin t - \frac{1}{3} \cos 2t - \frac{1}{6} \sin 2t.$$

$$4. \quad \mathcal{L}^{-1} \left[ \frac{5s^2 - 7s + 17}{(s-1)(s^2+4)} \right]$$

$$\frac{5s^2 - 7s + 17}{(s-1)(s^2+4)} = \frac{A}{s-1} + \frac{Bs+C}{s^2+4}$$

$$5s^2 - 7s + 17 = A(s^2+4) + (Bs+C)(s-1)$$

$$\begin{aligned} \text{coeff } s^2, \quad 5 &= A + B \\ \text{coeff } s, \quad -7 &= -B + C \\ \text{coeff constant-} \quad 17 &= 4A - C \end{aligned}$$

$$\begin{aligned} A + C &= -2 \\ 4A - C &= 17 \\ \hline 5A &= 15 \\ A &= 3 \end{aligned}$$

$$\text{Solving this we get } A=3, B=2 \text{ & } C=-5.$$

$$\begin{aligned} \therefore \mathcal{L}^{-1} \left[ \frac{5s^2 - 7s + 17}{(s-1)(s^2+4)} \right] &= 3 \mathcal{L}^{-1} \left[ \frac{1}{s-1} \right] + \mathcal{L}^{-1} \left[ \frac{2s-5}{s^2+4} \right] \\ &= 3e^t + 2 \mathcal{L}^{-1} \left[ \frac{s}{s^2+4} \right] - \frac{5}{2} \mathcal{L}^{-1} \left[ \frac{2}{s^2+4} \right] \\ &= 3e^t + 2 \cos 2t - \frac{5}{2} \sin 2t. \end{aligned}$$

5.

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

$$\frac{1}{s(s+1)^2} = \frac{A}{s} + \frac{B}{s+1} + \frac{C}{(s+1)^2}$$

$$1 = A(s+1)^2 + B s(s+1) + C(s)$$

$$s=1 \quad 1 = -C$$

$$s=0 \quad 1 = A$$

$$s=-1 \quad B = -1$$

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

$$= 1 - e^{-t} - t e^{-t}.$$

$$1. \quad \mathcal{L}^{-1} \left[ \frac{7s-11}{(s+1)(s+2)^2} \right] = -2e^{-t} + 2e^{-2t} + e^{-2t}t$$

$$2. \quad \mathcal{L}^{-1} \left[ \frac{s^2+1}{s^3+3s^2+2s} \right] = \frac{1}{2} - 2e^{-t} + \frac{5}{2} e^{-2t}$$

## Convolution of two functions

Definition :-

Let  $f(t)$  and  $g(t)$  be two functions defined for  $t \geq 0$ .

The convolution of  $f(t)$  and  $g(t)$  is defined as the

integral  $\int_0^t f(u) g(t-u) du$  and is denoted by  $f(t) * g(t)$ .

$$\text{i.e., } f(t) * g(t) = \int_0^t f(u) g(t-u) du.$$

## Convolution Theorem

Statement:-

If  $F(s)$  and  $G(s)$  are the Laplace Transforms of  $f(t)$  and  $g(t)$  respectively, then  $L[f(t) * g(t)] = F(s) G(s)$ .

Note:-

$$\begin{aligned} L^{-1}[F(s) G(s)] &= f(t) * g(t) \\ &= L^{-1}[F(s)] * L^{-1}[G(s)]. \end{aligned}$$

1. Example:- Using convolution theorem find  $L^{-1}\left[\frac{1}{s(s+a)}\right]$

$$\begin{aligned} \text{Soln:-} \quad \text{w.k.t} \quad L^{-1}[F(s) G(s)] &= L^{-1}[F(s)] * L^{-1}[G(s)] \\ L^{-1}\left[\frac{1}{s(s+a)}\right] &= L^{-1}\left[\frac{1}{s} \cdot \frac{1}{s+a}\right] \\ &= L^{-1}\left[\frac{1}{s}\right] * L^{-1}\left[\frac{1}{s+a}\right] \\ &\approx 1 * \frac{1}{a} \sin at \end{aligned}$$

$$= \frac{1}{a} \int_0^t 1 \cdot \sin a(t-u) du$$

$$= \frac{1}{a} \left( \frac{\sin a(t-u)}{a} \right)_0^t$$

$$= \frac{1}{a^2} [1 - \cos at].$$

$$2) \quad L^{-1} \left[ \frac{s}{(s+a^2)(s+b^2)} \right] = L^{-1} \left[ \frac{3}{s^2+a^2} \right] * L^{-1} \left[ \frac{1}{s^2+b^2} \right]$$

$$= \cos at * \frac{1}{b} \sin bt$$

$$\begin{aligned} \sin A \cos B &= \frac{1}{2} (\sin(A+B) + \sin(A-B)) \\ &= \frac{1}{b} \int_0^t \cos au \sin b(t-u) du \\ &= \frac{1}{b} \int_0^t \frac{1}{2} [\sin(au+bt-bu) - \sin(au-bt+bu)] du \\ &= \frac{1}{2b} \left[ -\frac{\cos(au+bt-bu)}{a-b} + \frac{\cos(au-bt+bu)}{a+b} \right]_0^t \\ &= \frac{1}{2b} \left[ \frac{-\cos at}{a-b} + \frac{\cos at}{a+b} + \frac{\cos bt}{a-b} - \frac{\cos bt}{a+b} \right] \\ &= \frac{1}{2b} \left[ \frac{-\cos at(a+b) + \cos at(a-b) + \cos bt(a+b) - \cos bt(a-b)}{a^2-b^2} \right] \\ &= \frac{1}{2b(a^2-b^2)} \left[ -a \cos at - b \cos at + a \cos at - b \cos at + a \cos bt + b \cos bt - a \cos bt + b \cos bt \right] \\ &= \frac{b \cos bt - b \cos at}{b(a^2-b^2)} = \frac{\cos bt - \cos at}{a^2-b^2}. \end{aligned}$$

3) Using convolution theorem, find  $L^{-1} \left[ \frac{1}{s^2(s^2+25)} \right]$ .

Soln:

$$\begin{aligned} L^{-1} \left[ \frac{1}{s^2(s^2+25)} \right] &= L^{-1} \left[ \frac{1}{s^2} \right] * L^{-1} \left[ \frac{1}{s^2+25} \right] \\ &= t * \frac{1}{5} \sin 5t \\ &= \frac{1}{5} \int_0^t u \sin 5(t-u) du \\ &= \frac{1}{5} \left[ u \left( \frac{-\cos 5(t-u)}{-5} \right) - \left( \frac{-\sin 5(t-u)}{25} \right) \right]_0^t = \frac{1}{5} \left[ \frac{t}{5} - \frac{\sin 5t}{25} \right] \\ &= \frac{t}{25} - \frac{\sin 5t}{125} \end{aligned}$$

$$\begin{aligned}
 L^{-1}\left[\frac{16}{(s-2)(s+2)^2}\right] &= 16 L^{-1}\left[\frac{1}{s-2}\right] * L^{-1}\left[\frac{1}{(s+2)^2}\right] \\
 &= 16 e^{2t} * t e^{-2t} \quad f \neq g = 8 \neq 8 \\
 &= 16 [t e^{-2t} + e^{-2t}] \\
 &= 16 \int_0^t u e^{-2u} e^{2(t-u)} du = 16 e^{2t} \int_0^t u e^{-4u} du \\
 &= 16 e^{2t} \left[ u \frac{e^{-4u}}{-4} - \frac{e^{-4u}}{16} \right]_0^t = 16 e^{2t} \left[ -\frac{t e^{-4t}}{4} - \frac{e^{-4t}}{16} + \frac{1}{16} \right] \\
 &= e^{2t} - e^{-2t} - 4te^{-2t}
 \end{aligned}$$

5.

$$\begin{aligned}
 L^{-1}\left[\frac{1}{(s+a)(s+b)}\right] &= L^{-1}\left[\frac{1}{s+a}\right] * L^{-1}\left[\frac{1}{s+b}\right] \\
 &= \frac{-at}{e^{-bt}} * e^{-at} = \int_0^t e^{-au} e^{-b(t-u)} du \\
 &= \frac{-bt}{e^{-bt}} \int_0^t e^{-(a-b)u} du \\
 &= \frac{-bt}{e^{-bt}} \left[ \frac{e^{-(a-b)u}}{-(a-b)} \right]_0^t = e^{-bt} \left[ \frac{e^{-(a-b)t}}{-(a-b)} + \frac{1}{a-b} \right] \\
 &= \frac{1}{a-b} [e^{-bt} - e^{-at}]
 \end{aligned}$$

b.

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

$$= L^{-1}\left[\frac{s}{s+4}\right] * L^{-1}\left[\frac{s}{s+4}\right]$$

$$= \cos 2t * \cos 2t$$

$$\cos A \cos B = \frac{1}{2} (\cos(A+B) + \cos(A-B))$$

$$\begin{aligned}
 &= \int_0^t \cos 2u \cos 2(t-u) du \\
 &= \frac{1}{2} \int_0^t [\cos(\frac{1}{2}u + 2t - 2u) + \cos(2u - 2t + 2u)] du \\
 &= \frac{1}{2} \int_0^t [\cos(4u - 2t) + \cos 2t] du
 \end{aligned}$$

$$\begin{aligned}
 &= \frac{1}{2} \left[ \frac{\sin(4u-2t)}{4} + u \cos 2t \right]_0^t \\
 &= \frac{1}{2} \left[ \frac{\sin 2t}{4} + t \cos 2t + \frac{\sin 2t}{4} \right] \\
 &= \frac{1}{2} \left[ \frac{1}{2} \sin 2t + t \cos 2t \right]
 \end{aligned}$$

Laplace transform of Unit Impulse function

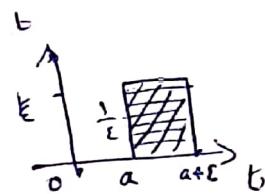
$$U(t-a) = \begin{cases} 0 & t < a \\ 1 & t \geq a \end{cases}$$

(or) Dirac-delta function

The Unit impulse function or Dirac-delta function is defined as

$$\delta(t-a) = \lim_{\epsilon \rightarrow 0} \delta_\epsilon(t-a)$$

$$\text{where } \delta_\epsilon(t-a) = \begin{cases} \frac{1}{\epsilon} & a < t < a+\epsilon \\ 0 & \text{otherwise} \end{cases}$$



$$\begin{aligned}
 L[\delta_\epsilon(t-a)] &= \int_0^\infty e^{-st} \delta_\epsilon(t-s) dt \\
 &= \int_0^{a+\epsilon} e^{-sr} dr + \int_a^{a+\epsilon} \frac{1}{\epsilon} ds + \int_{a+\epsilon}^\infty e^{-st} ds \\
 &= \frac{1}{\epsilon} \int_a^{a+\epsilon} e^{-sr} ds \\
 &\approx \frac{1}{\epsilon} \left( \frac{-e^{-sa}}{-s} \right)_a^{a+\epsilon} \\
 &= \frac{1}{\epsilon} \left( \frac{e^{-s(a+\epsilon)} - e^{-sa}}{-s} \right) \\
 &= \frac{e^{-sa}}{\epsilon} \left( \frac{1 - e^{-s\epsilon}}{s} \right) \\
 &\approx \frac{-sa}{s} \left( \frac{1 - e^{-s\epsilon}}{\epsilon} \right)
 \end{aligned}$$

$$\begin{aligned}
 L[\delta(t-a)] &= L\left[\lim_{\epsilon \rightarrow 0} \delta_\epsilon(t-a)\right] \\
 &= \lim_{\epsilon \rightarrow 0} L[\delta_\epsilon(t-a)] \\
 &= \lim_{\epsilon \rightarrow 0} \frac{e^{-sa}}{s} \cdot \frac{1 - e^{-s\epsilon}}{\epsilon} \\
 &= \frac{-sa}{s} \lim_{\epsilon \rightarrow 0} \frac{1 - e^{-s\epsilon}}{\epsilon} \left[ 1 - \left( \frac{1}{1!} - \frac{s\epsilon}{2!} + \frac{s^2\epsilon^2}{3!} - \dots \right) \right] \\
 &= \frac{-sa}{s} \cdot 1 \cdot \frac{1}{2} \left( \frac{1}{1!} - \frac{s^2\epsilon^2}{2!} + \dots \right) \\
 &= \frac{e^{-sa}}{s} \lim_{\epsilon \rightarrow 0} \left( \frac{s}{1!} - \frac{s^3\epsilon^2}{2!} + \dots \right) \\
 &= \frac{e^{-sa}}{s} [s] \\
 &= e^{-sa}.
 \end{aligned}$$