

Unit - I.

ODE/PDE/LAPLACE TRANSFORMS

Ordinary differential Equation of first order but of higher degree. Equations solvable for x & solvable for dy/dx . Clairauts form (simple cases only). Linear equations with constant coefficients. Finding Particular integrals in the cases of e^{kx} , $\sin(kx)$, $\cos(kx)$ (where k is a constant), x^k where k is a positive integer, and $e^{kx} f(x)$ where $f(x)$ is any function of x (only problems in all the above - NO proofs needed for any formula?)

Unit - II.

Formation of Partial differential equations by eliminating constant and by elimination of arbitrary functions - definition of general, particular & complete solutions - singular integral (geometrical meaning not required).. solutions of first order equations in the standard forms - $f(p, q) = 0$, $f(x, p, q) = 0$, $f(x, p, q) = 0$.

AND VECTOR
 $f(z, p, q) = 0, f_1(x, p) = f_2(y, q), z = xp$
 $+ f(p, q)$ Lagrange's Method of solving P.D.E.
 where p, q, r are functions of x, y, z -
 (Geometrical meaning is not needed)
 (Only problems in all the above are
 proof needed for any formula)

Unit - III

Laplace transform - Definition - $L(\cos at), L(\sin at), L(t^n)$, where
 a a positive integer. Basic theorems
 Laplace transform (formula only) - $L(e^{st}), L(e^{st} \sin bt), L[e^{-st} f(t)], - L[f(t)],$
 $L[f'(t)], L[f''(t)]$

Unit - IV

Inverse Laplace Transforms related
 to the above standard forms solving
 second order ODE with constant
 coefficients using Laplace Transforms.

TEXT BOOK

S. Narayanan, Differential equations, S. Viswanathan publishes - 1996

2. S. Narayanan ; T.K. Manikavasagam Vilep- calculus vol-II S. Viswanathan publishes PVE. Ltd - 2003.

3. M.L. Khanna, Differential calculus, Jalprakash and Co. medut - 2004.

Unit I

Differential equation of first order and highest degree

The general form of the first order differential but of n^{th} equation degree is given by

$$P^n + P_1 P^{n-1} + P_2 P^{n-2} + \dots + P_{n-1} P + P_n = 0$$

where

$P_1, P_2, P_3, \dots, P_n$ are function of x, y are constant. where $P = \frac{dy}{dx}$

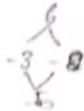
1. solve differential equation $(\frac{dy}{dx})^2 = 5(\frac{dy}{dx}) - 6$

$$\frac{dy}{dx} = P$$

$$P^2 - 5P + 6 = 0$$

$$(P-3)(P-2) = 0$$

$$P = 2, 3$$



$$P=2$$

$$\frac{dy}{dx} = 2$$

$$dy = 2dx$$

Integ on both sides

$$\int dy = \int 2dx$$

$$y = 2x + C$$

$$y - 2x - C = 0$$

The required equation

$$y - 2x - C = 0$$

$$y - 3x - C = 0$$

$$(y - 2x - C)(y - 3x - C) = 0$$

$$P=3$$

$$\frac{dy}{dx} = 3$$

$$dy = 3dx$$

Integ on both sides

$$\int dy = \int 3dx$$

$$y = 3x + C$$

$$y - 3x - C = 0$$

2. $P^2 - 4P - 3 = 0$

$$P^2 - 4P - 3 = 0$$

$$P = 2 \pm \sqrt{4 + 3}$$

$$P = 2 \pm \sqrt{7}$$

$$d_1 = 2 + \sqrt{7}$$

$$d_2 = 2 - \sqrt{7}$$

$$d_3 = 2 + \sqrt{7}$$

Integ on both sides

$$\int d_1 = \int (2 + \sqrt{7}) dx \quad \int d_2 = \int (2 - \sqrt{7}) dx$$

$$y = 2x + C$$

$$y = 2x + C$$

$$y - 2x - C = 0$$

$$y - 2x - C = 0$$

$$(y - 2x - C)(y - 2x - C) = 0$$

3. $P^2 - 2P - 3 = 0$

$$(P-3)(P+1) = 0$$

$$P = 3, P = -1$$

$$\frac{dy}{dx} = 3$$

$$dy = 3dx$$

$$y = 3x + C$$

$$y - 3x - C = 0$$

$$\frac{dy}{dx} = -1$$

$$dy = -dx$$

$$y = -x + C$$

$$y + x - C = 0$$

$$(y - 3x - C)(y + x - C) = 0$$



$$6. \quad p^2 + 6p + 8 = 0$$

$$p^2 + 6p + 8 = 0$$

$$(p+4)(p+2) = 0$$

$$p = -4 \quad p = -2$$

$$\frac{dy}{dx} = -4 \quad \frac{dy}{dx} = -2$$

$$dy = -4dx \quad dy = -2dx$$

Integrating on both sides

$$\int dy = -4 \int dx \quad \int dy = -2 \int dx$$

$$y = -4x + C$$

$$y = -2x + C$$

$$y + 4x - C = 0$$

$$y + 2x - C = 0$$

$$(y + 4x - C)(y + 2x - C) = 0$$



7. Solve the P.E.B $\Delta p^2 - 8p + 3 = 0$

$$\Delta p^2 - 8p + 3 = 0$$

$$(p - 3/2)(p - 1/2) = 0$$

$$p = 3/2$$

$$p = 1/2$$

$$\frac{dy}{dx} = 3/2 \quad \left| \quad \frac{dy}{dx} = 1/2 \right.$$

$$2dy = 3dx \quad \left| \quad 2dy = dx \right.$$

Integrating on both sides

$$2 \int dy = 3 \int dx \quad \left| \quad 2 \int dy = dx \right.$$

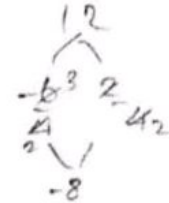
$$2y = x + C$$

$$2y = 3x + C$$

$$2y - x - C = 0$$

$$2y - 3x - C = 0$$

$$(2y - 3x - C)(2y - x - C) = 0$$



2. Solve $x = 1 - \frac{P}{\sqrt{P^2+1}}$

Given $x = 1 - \frac{P}{\sqrt{P^2+1}} \rightarrow \textcircled{1}$ $\frac{u}{v} = \frac{u'v - uv'}{v^2}$

Diff. wrt 'y'

$(\sqrt{x} = \frac{1}{2})$

$$\frac{dx}{dy} = 0 - \frac{\left[\sqrt{P^2+1} \frac{dP}{dy} - P \frac{1}{2\sqrt{P^2+1}} \cdot 2P \cdot \frac{dP}{dy} \right]}{P^2+1}$$

$$= \frac{-dP}{dy} \left[\frac{\sqrt{P^2+1} - \frac{P^2}{\sqrt{P^2+1}}}{P^2+1} \right]$$

$$\frac{dx}{dy} = 2 \frac{dP}{dy} \left[\frac{P^2+1 - P^2}{\sqrt{P^2+1}} \right]$$

$$= -\frac{dP}{dy} \left[\frac{1}{\sqrt{P^2+1}} \times \frac{1}{P^2+1} \right]$$

$$= -\frac{dP}{dy} \left[\frac{1}{(P^2+1)^{3/2}} \right]$$

$$\frac{1}{P} = -\frac{dP}{dy} \left[\frac{1}{(P^2+1)^{3/2}} \right]$$

$\frac{1}{2} + 1 = \frac{3}{2}$

from ①,

$$x = 1 - \frac{p}{\sqrt{p^2+1}}$$

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

Squaring on both sides

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

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

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

from ②,

$$(x-1)^2 = 1 - (y-c)^2$$

$$\therefore (x-1)^2 + (y-c)^2 = 1$$

Type I.

(a) The roots can be real and equal $m_1 = m_2 = m$

$$\therefore y = e^{mx} (Ax + B)$$

If any three roots are equal $m_1 = m_2 = m_3 = m$

$$\therefore y = e^{mx} (Ax^2 + Bx + C)$$

(b) The roots can be real and Imaginary.

$$m = \alpha \pm i\beta$$

$$\therefore y_c = e^{\alpha x} (A \cos \beta x + B \sin \beta x)$$

(c) The roots can be real and distinct

$$\therefore m_1 \neq m_2$$

$$\therefore y_c = Ae^{m_1 x} + Be^{m_2 x}$$

Particular Integral

Let $y_p = x = e^{ax}$, then the particular integral is $P.I = \frac{1}{f(a)} e^{ax}$

1. Solve $(D^2 + 6D + 9)y = e^{2x}$

$$= \frac{A \pm \sqrt{-36}}{2}$$

$$= \frac{A \pm \sqrt{36}}{2} \quad (\sqrt{-36} = \pm 6i)$$

$$= \frac{A \pm 6i}{2}$$

$$m = 2 \pm 3i \quad (\because m = \alpha \pm \beta i)$$

$$\alpha = 2 ; \beta = 3$$

$$\therefore Y_c = Ae^{2x} (A \cos 3x + B \sin 3x)$$

$$Y_c = Ae^{2x} (A \cos 3x + B \sin 3x)$$

Particular Integral

$$P.I = \frac{1}{D^2 + 6D + 9} e^{2x}$$

$$= \frac{1}{(2)^2 + 4(2) + 9} e^{2x}$$

$$= \frac{1}{4 - 8 + 9} e^{2x} = \frac{1}{11 - 4} e^{2x}$$

$$= \frac{1}{5} e^{2x} \quad Y = Y_c + Y_p \quad \text{OR } Y = Ae^{2x} (A \cos 3x + B \sin 3x) + \frac{1}{5} e^{2x}$$

2. Solve $(D^2 + 6D + 9)y = e^{2x}$

$$m^2 + 6m + 9 = 0$$

$$(m+3)(m+3) = 0$$

$$m+3 = 0 \quad | \quad m+3 = 0$$

$$m = -3 \quad | \quad m = -3$$

$$m = -3, -3$$

$$\therefore Y_c = Ae^{m_1 x} + Be^{m_2 x}$$

$$Y_c = Ae^{-3x} + Be^{-3x}$$

Particular Integral

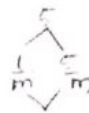
$$P.I = \frac{1}{D^2 + 6D + 9} e^{2x}$$

$$= \frac{1}{4 + 12 + 9} e^{2x}$$

$$Y_p = \frac{1}{21} e^{2x}$$

$$Y = Y_c + Y_p$$

$$\therefore Y = Ae^{-3x} + Be^{-3x} + \frac{1}{21} e^{2x}$$



5. Solve $(D^3 - 3D^2 + 4D - 2)y = e^x$

Given, $(D^3 - 3D^2 + 4D - 2)y = e^x$

∴ the auxiliary equation is

$$m^3 - 3m^2 + 4m - 2 = 0$$

$$\begin{array}{c|cccc} 1 & 1 & -3 & 4 & -2 \\ & 0 & 1 & -2 & 2 \\ \hline & 1 & -2 & 2 & 0 \end{array}$$

$$m+1=0$$

$$m = -1$$

$$m^2 - 2m + 2 = 0 \quad \begin{matrix} a=1, b=-2 \\ c=2 \end{matrix}$$

$$m = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{2 \pm \sqrt{4 - 4(1)(2)}}{2}$$

$$= \frac{2 \pm \sqrt{4 - 8}}{2}$$

$$= \frac{2 \pm \sqrt{-4}}{2} = \frac{2 \pm 2i}{2}$$

$$\boxed{m = 1 + i} \quad \boxed{m = 1 - i}$$

$$\alpha = 1, \beta = 1$$

$$y_c = A e^x (C \cos \beta x + D \sin \beta x)$$

$$y_c = A e^x (A \cos x + B \sin x)$$

$$y_p = \frac{1}{D^3 - 3D^2 + 4D - 2} e^x$$

$$= \frac{1}{1 - 3 + 4 - 2} e^x$$

$$= \frac{1}{0} e^x$$

$$= \frac{1}{0} e^x$$

$$= \frac{x}{3D^2 - (D+4)} e^x$$

$$= x e^x$$

$$= x e^x$$

$$y = y_c + y_p$$

$$= A e^x (C \cos x + D \sin x) + x e^x$$

4. solve $(D^2 - D)y = 12e^x$

auxiliary $(D^2 - D)y = 12e^x$

$$m(m-1) = 0$$

$$m = 0, m = 1$$

$$y_c = Ae^{m_1x} + Be^{m_2x}$$

$$y_c = Ae^{0x} + Be^x$$

$$y_c = A + Be^x$$

$$y_p = \frac{1}{D^2 - D} 12e^x$$

$$= \frac{1}{1-1} 12e^x$$

$$= \frac{1}{0} 12e^x$$

$$= \frac{12e^x}{2D-1}$$

$$= \frac{12 \cdot 2e^x}{2-1}$$

$$\frac{1}{p} = 12 \cdot 2e^x$$

$$y = y_c + y_p$$

$$y = A + Be^x + 12 \cdot 2e^x$$

$a. (D^2 - D - 1)y = 13e^{2x}$

\downarrow

$1 = Ae^{-2x} + Be^{2x}$

1. $(D^2 - 2D + 1)y = e^{4x} + 5e^{0x} \rightarrow y = e^{2x}(Ax+B) + \frac{4x}{2}e^{4x} + 5$

2. $\frac{d^2y}{dx^2} - 16\frac{dy}{dx} + 3y = e^{3x} \rightarrow y = Ae^{3x} + Be^{\frac{1}{2}x} + \frac{1}{12}e^{2x}$

3. $\frac{d^2y}{dx^2} - 2\frac{dy}{dx} + 16y = e^{4x} \rightarrow y = e^{2x}(Ax+B) + \frac{2}{17}e^{4x}$

5. solve $(D^2 - 2D + 1)y = e^{4x} + 5$

auxiliary $(D^2 - 2D + 1)y = e^{4x} + 5$

the auxiliary eqn is

$$m^2 - 2m + 1 = 0$$

$$(m-1)(m-1) = 0$$

$$m = 1, 1$$

$$m = 1$$

$$y_c = e^{mx}(Ax+B)$$

$$y_c = Ae^x(Ax+B)$$

particular integral

$$y_p = \frac{1}{D^2 - 2D + 1} \cdot e^{4x} + \frac{1}{D^2 - 2D + 1} \cdot 5e^0$$

$$= \frac{1}{16-8+1} e^{4x} + \frac{1}{1} 5e^0$$

$$y_p = \frac{e^{4x}}{9} + 5$$

$$y_p = \frac{e^{4x} + 45}{9}$$

$$y = y_c + y_p$$

$$y = Ae^x(Ax+B)$$

$$+ \frac{e^{4x} + 45}{9}$$



6. solve $5 \frac{d^2y}{dx^2} - 16 \frac{dy}{dx} + 3y = e^{3x}$

Given $(5D^2 - 16D + 3)y = e^{3x}$

the auxiliary equation is $5m^2 - 16m + 3 = 0$

$(m-3)(5m-1) = 0$

$m = 3, \frac{1}{5}$

$y_c = Ae^{3x} + Be^{x/5}$

$y_c = Ae^{3x} + Be^{x/5}$

the particular integral

$y_p = \frac{1}{5D^2 - 16D + 3} \cdot e^{3x}$

$= \frac{x}{10D - 16} \cdot e^{3x}$

$= \frac{x}{10(3) - 16} \cdot e^{3x}$

$y_p = \frac{x e^{3x}}{14}$

$y = y_c + y_p$

$y = Ae^{3x} + Be^{x/5} + \frac{x e^{3x}}{14}$

7. solve $\frac{d^2y}{dx^2} - 2 \frac{dy}{dx} + 16y = e^{4x}$

Given $(D^2 - 2D + 16)y = e^{4x}$

the auxiliary equation is

$m^2 - 2m + 16 = 0$

$(m-1)(m-1) = 0$

$m = 1, 1$

$m = 1$

$y_c = Ae^{4x} (Ax+B)$

the particular integral

$y_p = \frac{1}{D^2 - 2D + 16} e^{4x}$

$= \frac{x}{2D - 8} e^{4x}$

$y_p = \frac{x^2}{2} \cdot e^{4x}$

$y = y_c + y_p$

$y = Ae^{4x} (Ax+B) + \frac{x^2}{2} \cdot e^{4x}$

8. Solve $(3D^2 - D - 14)y = 13e^{2x}$

Given $(3D^2 - D - 14)y = 13e^{2x}$

the auxiliary equation is

$$3m^2 - m - 14 = 0$$

$$(m+2)(3m-7) = 0$$

$$m = -2, \frac{7}{3}$$

$$y_c = Ae^{-2x} + Be^{7/3x}$$

the particular integral is

$$y_p = \frac{1}{3D^2 - D - 14} 13e^{2x}$$

$$= \frac{1}{3(4) - 2 - 14} 13e^{2x}$$

$$= \frac{1}{12 - 16} 13e^{2x}$$

$$y_p = -\frac{1}{4} 13e^{2x}$$

$$y = y_c + y_p$$

$$y = Ae^{-2x} + Be^{7/3x} - \frac{13e^{2x}}{4}$$



TYPE - II

1. Solve $(D^2 + 4D + 4)y = e^{-3x} + \cos x$

Given $(D^2 + 4D + 4)y = e^{-3x} + \cos x$

the auxiliary equation is

$$m^2 + 4m + 4 = 0$$

$$(m+2)(m+2) = 0$$

$$m+2 = 0 \quad | \quad m+2 = 0$$

$$m = -2 \quad | \quad m = -2$$

$$m_1 = m_2$$

the complementary function

$$y_c = Ae^{mx} (Ax + B)$$

$$y_c = Ae^{-2x} (Ax + B)$$

particular integral

$$y = y_c + y_{p1} + y_{p2}$$

$$y_{p1} = \frac{1}{D^2 + 4D + 4} e^{-3x}$$

$$= \frac{1}{9 + 12 + 4} e^{-3x}$$

$$= \frac{1}{25} e^{-3x} \quad \left(\begin{array}{l} D^2 = a^2 \\ D^2 = -1^2 \end{array} \right)$$

$$y_{p1} = e^{-3x}$$

$$a = 1$$

$$y_{p2} = \frac{1}{D^2 + 4D + 4} \cos x$$



Q. Solve $(D^2 + 3D + 2)y = e^{-2x} + \sin x$

(where $(D^2 + 3D + 2)y = e^{-2x} + \sin x$)

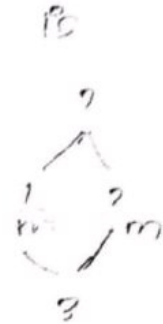
The auxiliary equation

$$m^2 + 3m + 2 = 0$$

$$(m+1)(m+2) = 0$$

$$\begin{array}{l|l} m+1=0 & m+2=0 \\ m=-1 & m=-2 \end{array}$$

$$m = -1, -2$$



The complementary function

$$y_c = A e^{m_1 x} + B e^{m_2 x}$$

$$y_c = A e^{-x} + B e^{-2x}$$

particular integral

$$y = y_c + y_{p_1} + y_{p_2}$$

$$y_{p_1} = \frac{1}{D^2 + 3D + 2} e^{-2x}$$

$$= \frac{1}{A + B + 2} e^{-2x}$$

$$= \frac{1}{0} e^{-2x}$$

$$= \frac{x e^{-2x}}{2D + 3} = \frac{x e^{-2x}}{-4 + 3}$$

$$= \frac{x e^{-2x}}{-1} = -x e^{-2x}$$

$$D^2 + 3D + 2$$

$$= \frac{1}{-1+3D+2} \sin x$$

$$= \frac{1}{3D+1} \sin x$$

$$= \frac{1}{3D+1} \times \frac{3D-1}{3D-1} \sin x$$

$$= \frac{(3D-1) \sin x}{9D^2-1} \quad D^2 = -1$$

$$= \frac{3D(\sin x) - \sin x}{-9-1}$$

$$Y_{P2} = \frac{3 \cos x - \sin x}{-10}$$

$$Y = Y_C + Y_{P1} + Y_{P2}$$

$$= Ae^{-x} + Be^{-2x} - xe^{-2x}$$

$$+ \frac{3 \cos x - \sin x}{-10}$$

$$\text{Solve } (D^2 - 4D + 4)Y = e^{2x} + \cos 2x$$

$$\text{Auxiliary equation } (D^2 - 4D + 4)Y = e^{2x} + \cos 2x = 0$$

the auxiliary equation is

$$m^2 - 4m + 4 = 0$$

$$(m-2)(m-2) = 0$$

$$m-2 = 0 \quad | \quad m-2 = 0$$

$$m = 2 \quad | \quad m = 2$$

$$m_1 = m_2$$

$$m = 2, 2$$

the complementary function

$$Y_C = Ae^{mx} (Ax + B)$$

$$Y_C = Ae^{2x} (Ax + B)$$

particular integral

$$Y = Y_C + Y_{P1} + Y_{P2}$$

$$Y_{P1} = \frac{1}{D^2 - 4D + 4} e^{2x}$$

$$= \frac{1}{4-8+4} e^{2x}$$

$$= \frac{1}{0} e^{2x}$$

$$= \frac{xe^{2x}}{2D-4}$$

$$= \frac{xe^{2x}}{-4-4}$$

$$= \frac{xe^{2x}}{0}$$

$$= \frac{x^2 e^{2x}}{2}$$

$$y = y_c + y_p$$

$$= Ae^{ax} (A \cos ax + B \sin ax)$$

$$- \frac{x \cos ax}{2a}$$

5. solve $(D^2 + a^2)y = \cos ax$

Given $(D^2 + a^2)y = \cos ax$
the auxiliary equation is

$$m^2 + a^2 = 0$$

$$m^2 = -a^2$$

$$m = \pm ai$$

the complementary function is

$$y_c = Ae^{ax} (A \cos px + B \sin px)$$

$$y_c = Ae^{ax} (A \cos ax + B \sin ax)$$

particular integral

$$y_p = \frac{1}{D^2 + a^2} \cos ax$$

$$D^2 = -a^2$$

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

$$= \frac{1}{0} \cos ax$$

$$= \frac{1}{0} \cos ax \quad \left(\frac{1}{0} = \infty\right)$$

$$= \frac{1}{0} \cos ax$$

$$= \frac{1}{0} \left(\frac{\sin ax}{a}\right)$$

$$y_p = \frac{x \sin ax}{2a}$$

$$y = y_c + y_p$$

$$y = Ae^{ax} (A \cos ax + B \sin ax)$$

$$+ \frac{x \sin ax}{2a}$$

6. solve $(D^2 + 4)y = \cos 2x$

Given $(D^2 + 4)y = \cos 2x$
the auxiliary equation is

$$m^2 + 4 = 0$$

$$m^2 = -4$$

$$m = \pm 2i \quad (\alpha + i\beta)$$

$$\alpha = 0, \beta = 2$$

the complementary function is

$$y_c = Ae^{ax} (A \cos px + B \sin px)$$

$$y_c = Ae^{ax} (A \cos 2x + B \sin 2x)$$

particular integral

$$y_p = \frac{1}{D^2 + 4}$$

$$\begin{cases} D = -2 \\ D^2 = -4 \end{cases}$$

$$= \frac{1}{-4+4} \cos 2x$$

$$= \frac{1}{0} \cos 2x$$

$$= \frac{x \cos 2x}{2D}$$

$$= \frac{x}{2} \int \cos 2x$$

$$= \frac{x \cdot \frac{\sin 2x}{2}}{2}$$

$$= \frac{x \sin 2x}{4}$$

$$y_p = \frac{x \sin 2x}{4}$$

$$y = y_c + y_p$$

$$y = Ae^{2x} (A \cos 2x + B \sin 2x) + \frac{x \sin 2x}{4}$$

T

$$\text{Solve } (D^2 - 4)y = \sin 2x$$

$$\text{where } (D^2 - 4)y = \sin 2x$$

The auxiliary equation is

$$m^2 - 4 = 0$$

$$m^2 = 4$$

$$m = \pm 2$$

The complementary function is

$$y_c = Ae^{m_1 x} + Be^{m_2 x}$$

$$y_c = Ae^{-2x} + Be^{2x}$$

particular integral

$$y = y_c + y_{p1} + y_{p2}$$

$$y_p = \frac{1}{D^2 - 4} \sin 2x$$

$$= \frac{1}{(-4) - 4} \sin 2x$$

$$= \frac{1}{-8} \sin 2x$$

$$y_p = \frac{\sin 2x}{-8}$$

$$y = y_c + y_p$$

$$= Ae^{-2x} + Be^{2x} + \frac{\sin 2x}{-8}$$

8 solve

Given, $(D^2 - 4)y = 4e^{2x}$
 the auxiliary equation is
 $m^2 - 4 = 0$
 $m^2 = 4$

$m = \pm 2$

the complementary function is

$y_c = Ae^{m_1x} + Be^{m_2x}$

$y_c = Ae^{-2x} + Be^{2x}$

particular integral

$y_p = \frac{1}{D^2 - 4} 4e^{2x}$

$= \frac{1}{D^2 - 4} \left(\frac{1 - \cos 2x}{2} \right)$

$= \frac{1}{2} \frac{1}{D^2 - 4} - \frac{1}{2} \frac{1}{D^2 - 4} \cos 2x$

$(D^2 = -4)$

$= \frac{1}{2} \frac{1}{D^2 - 4} e^{0x} - \frac{1}{2} \frac{1}{D^2 - 4} \cos 2x$

$= \frac{1}{2} \left(\frac{1}{-4} \right) e^{0x} - \frac{1}{2} \frac{1}{-4 - 4} \cos 2x$

$= -\frac{1}{8} e^{0x} - \frac{1}{8} \cos 2x$

$y_p = -\frac{1}{8} e^{0x} - \frac{1}{8} \cos 2x$

9. solve $(D^2 + 6D + 9)y = \cos^2 x$

Given $(D^2 + 6D + 9)y = \cos^2 x$

the auxiliary equation is

$m^2 + 6m + 9 = 0$

$(m+3)^2 = 0$

$m = -3, -3$

the complementary function is

$y_c = Ae^{m_1x} + Be^{m_2x}$

$y_c = Ae^{-3x} + Be^{-3x}$

particular integral

$y_p = \frac{1}{D^2 + 6D + 9} \cos^2 x$

$= \frac{1}{D^2 + 6D + 9} \left(\frac{1 + \cos 2x}{2} \right)$

$= \frac{1}{2} \frac{1}{D^2 + 6D + 9} e^{0x} + \frac{1}{2} \frac{1}{D^2 + 6D + 9} \cos 2x$

$(D^2 = -4)$

$= \frac{1}{2} - \frac{1}{8} + \frac{1}{2} \frac{1}{-4 + 6D + 9}$

$= \frac{1}{16} + \frac{1}{2} \frac{1}{D + 4} \cos 2x$

$y = y_c + y_p$

$= \frac{1}{16} + \frac{1}{2} \frac{1}{D + 4} \frac{1}{D - 4} \cos 2x$

$= \frac{1}{16} + \frac{1}{2} \cdot \frac{(D - 4) \cos 2x}{36 D^2 - 16} \quad D^2 = -4$

$$= \frac{1}{16} + \frac{1}{2} - \frac{12 \sin 2x + 4 \cos 2x}{-160}$$

$$y = y_c + y_p$$

$$y = Ae^{-2x} + Be^{-4x} + \frac{1}{16} + \frac{1}{2} - \frac{12 \sin 2x + 4 \cos 2x}{-160}$$

Type-III:

1. solve $(D^2 + D + 1)y = x^2$
 Given $(D^2 + D + 1)y = 0$

the auxiliary equation is
 $m^2 + m + 1 = 0$
 $a=1, b=1, c=1$

$$m = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{-1 \pm \sqrt{9-4}}{2}$$

$$a = -\frac{1}{2}, b = \frac{\sqrt{3}}{2}$$

the complementary function is

$$y_c = Ae^{ax} (A \cos bx + B \sin bx)$$

$$y_c = Ae^{1/2x} (A \cos \frac{\sqrt{3}}{2} x + B \sin \frac{\sqrt{3}}{2} x)$$

1. solve $(D^2 + 2D + 2)y = x^2$

$$y'' + 2y' + 2y = x^2$$

$$(D^2 + 2D + 2)y = x^2 \quad (D^2 + 2D + 2)^{-1} x^2$$

$$= (1 + 2D + D^2)^{-1} x^2 \quad (a+b)^3 = a^3 + 3a^2b + 3ab^2 + b^3$$

$$= (1 - 2D + 4D^2 - 8D^3 + \dots) x^2$$

$$= (1 - 2D) x^2$$

$$= x^2 - 2(x^2)'$$

$$y_p = x^2 - 2x$$

$$y_c = y_1 + y_2$$

$$y = Ae^{-x} (A \cos \frac{\sqrt{3}}{2} x + B \sin \frac{\sqrt{3}}{2} x) + x^2 - 2x$$

2. solve $(D^2 - 2D + 3)y = x^3$

$$\text{Given } (D^2 - 2D + 3)y = x^3$$

the auxiliary equation is

$$m^2 - 2m + 3 = 0$$

$$a=1, b=-2, c=3$$

$$m = \frac{-b \pm \sqrt{b^2 - 4ac}}{2a}$$

$$= \frac{2 \pm \sqrt{4 - 12}}{2}$$

$$= \frac{2 \pm \sqrt{-8}}{2}$$

$$= \frac{e^x}{2D} \left[1 - \frac{D^3 + 3D^2}{2D} \right] x$$

$$= \frac{e^x}{2D} \left[1 + \frac{D^3 + 3D^2}{2D} \right] x$$

$$= \frac{e^x}{2D} \left[1 + \frac{D^3 + 3D^2}{2D} \right] x$$

$(a+b)^3 = a^3 + 3a^2b + 3ab^2 + b^3$

$$(1+x)^{-1} = 1 - x + x^2 - x^3 + \dots$$

$$= \frac{e^x}{2D} \left[1 - \frac{D^3}{2D} - \frac{3D^2}{2D} \right] x$$

$$= \frac{e^x}{2D} \left[1 - \frac{1}{2} D^2 - \frac{3}{2} D \right] x$$

$$= \frac{e^x}{2D} \left[x - \frac{1}{2} D^2(x) - \frac{3}{2} D(x) \right]$$

$$= \frac{e^x}{2D} \left[\int x dx - \frac{3}{2} \int dx \right]$$

$$= \frac{e^x}{2D} \left[x - \frac{3}{2} \right]$$

$$= \frac{e^x}{2} \left[\frac{x^2}{2} - \frac{3}{2} x \right]$$

the general solution is

$$y = Ae^{0x} + Be^x + Ce^{-x} + \frac{e^x}{2} \left[\frac{x^2}{2} - \frac{3}{2} x \right]$$

7 solve $(D^4 - 2D^3 + D^2)y = x^3$

where at $(D^2 - 2D + 1)y = x^3$
the auxiliary equation is

$$m^4 - 2m^3 + m^2 = 0$$

$$(m-D)(m+1) = 0$$

$$m^2 = 0$$

$$m = 1, 1$$

the complementary function is

$$y_c = (Ax+B) + (Cx+D)e^x$$

particular integral

$$y_p = \frac{1}{D^4 - 2D^3 + D^2} x^3$$

$$= \frac{1}{D^2 + D^4 - 2D^3} x^3$$

$$= \frac{1}{D^2 + D^4 - 2D^3} x^3$$

$$= \frac{1}{D^2} \cdot (-1 - (2D - D^2))^{-1} x^3$$

$$= \frac{1}{D^2} \left[(1+2D - D^2)(2D - D^2)^2 + (2D - D^2)^3 \right] x^3$$

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

$$= \frac{1}{D^2} \left[x^2 + 2Cx^3 - D^2 x^3 - D^2 x^3 + 4Dx^3 - 4D^3 x^3 + 8D^3 x^3 \right]$$

$$= \frac{96}{4D^2} \left[x^2 - \frac{1}{4} D^2(x^2) \right]$$

$$= \frac{96}{4D^2} \left[x^2 - \frac{1}{4} (2) \right]$$

$$= \frac{24}{D^2} \left[x^2 - \frac{1}{2} \right]$$

$$= 24 \left[\frac{1}{D^2} x^2 - \frac{1}{D^2} \left(\frac{1}{2} \right) \right]$$

$$= 24 \left[\frac{x^4}{12} - \frac{x^2}{4} \right] \Rightarrow 24 \left(\frac{x^3 - 3x}{12} \right)$$

$$= 2(x^4 - 3x^2)$$

$$Y_p = 2x^2(x^2 - 3)$$

\therefore the general solution is

$$Y = Y_c + Y_p$$

$$Y = e^{0x} (A \cos 2x + B \sin 2x) + 2x^2(x^2 - 3)$$

9. Solve $(D^2+1) y = x^4$

Ans: $(D^2+1) = x^4$

the auxiliary equation is $m^2+1=0$

$$m^2 = -1$$

$$m = \pm i$$

$$(A=0, B=1)$$

The complementary function is

$$Y_c = e^{0x} (A \cos x + B \sin x)$$

Particular Integral.

$$Y_p = \frac{1}{D^2+1} x^4$$

$$= \frac{1}{(1+D^2)} x^4$$

$$= (1+D^2)^{-1} x^4$$

$$= [1 - D^2 + (D^2)^2 - (D^2)^3] x^4$$

$$= [1 - D^2 + D^4] x^4$$

$$= x^4 - D^2(x^4) + D^4(x^4)$$

$$Y_p = x^4 - 12x^2 + 24$$

The general solution is

$$Y = Y_c + Y_p$$

$$Y = e^{0x} (A \cos x + B \sin x) + x^4 - 12x^2 + 24$$

Solve $(D^2 - 5D + 6)y = x^2$
 Given $(D^2 - 5D + 6)y = x^2$
 The auxiliary equation is

$$m^2 - 5m + 6 = 0$$

$$(m-2)(m-3) = 0$$

$$m = 2, 3$$

The complementary function is

$$y_c = Ae^{2x} + Be^{3x}$$

particular Integral

$$y_p = \frac{1}{(D^2 - 5D + 6)} x^2$$

$$= \frac{1}{6 \left(1 + \frac{D^2 - 5D}{6}\right)} x^2$$

$$= \frac{1}{6} \left(1 + \frac{D^2 - 5D}{6}\right)^{-1} x^2$$

$$= \frac{1}{6} \left[1 - \left(\frac{D^2 - 5D}{6}\right) + \left(\frac{D^2 - 5D}{6}\right)^2\right]$$

$$= \frac{1}{6} \left[1 - \frac{1}{6}(D^2 - 5D) + \frac{1}{36}(D^2 - 5D)^2\right] x^2$$

$$= \frac{1}{6} \left[1 - \frac{1}{6}(D^2 - 5D) + \frac{1}{36}(D^4 + 20D^2 - 10D^3)\right] x^2$$

$$= \frac{1}{6} \left[1 - \frac{1}{6} D^2 + \frac{5}{6} D + \frac{20}{36} D^2 - \frac{10}{36} D^3\right] x^2$$

$$= \frac{1}{6} \left[x^2 - \frac{1}{6} D^2(x^2) + \frac{5}{6} D(x^2) + \frac{20}{36} D^2(x^2) - \frac{10}{36} D^3(x^2)\right]$$

$$= \frac{1}{6} \left[x^2 - \frac{1}{6}(2x) + \frac{5}{6}(2x) - \frac{10}{36}(2)\right]$$

$$= \frac{1}{6} \left[x^2 + \frac{5x}{3} - \frac{10}{9}\right]$$

$$= \frac{1}{6} \left[x^2 + \frac{5x}{3} - \frac{10}{9}\right]$$

The general solution is

$$y = y_c + y_p$$

$$y = Ae^{2x} + Be^{3x} + \frac{1}{6} \left[x^2 + \frac{5x}{3} - \frac{10}{9}\right]$$

11. Solve $(D^2 + 8D + 16)y = 16x + 10$

Given $(D^2 + 8D + 16)y = 16x + 10$

The auxiliary equation is $m^2 + 8m + 16 = 0$

$$(m+4)^2 = 0$$

$$(m+4)(m+4) = 0$$

$$m = -4, -4$$

The complementary function is

$$y_c = e^{-4x}(A + Bx)$$

$$+ (Cx + D) \cdot e^{-4x} = 2x$$

$$y_p = \frac{1}{D^2 + 8D + 16} (16x + 10)$$

$$= \frac{1}{16} \left[\frac{14D^2 + 18D^2}{16} \right] 16x + 10$$

$$= \frac{1}{16} \left[\frac{14D^2 + 18D^2}{16} \right] 16x + 10$$

$$= \frac{1}{16} \left[1 - \left(\frac{D^2 + 9D^2}{16} \right) \right] 16x + 10$$

$$= \frac{1}{16} [16x + 10]$$

$$= \frac{16x}{16} + \frac{10}{16} = x + \frac{5}{8}$$

$$y_p = \frac{8x + 5}{8}$$

The general solution is

$$y = [(Ax + B) \cos 2x + (Cx + D) \sin 2x] + \frac{8x + 5}{8}$$

10. solve $(D^2 - 5D + 6)y = x^2 + 3$

Given $(D^2 - 5D + 6)y = x^2 + 3$

The auxiliary equation is

$$m^2 - 5m + 6 = 0$$

$$(m-2)(m-3) = 0$$

$$m = 2, 3$$

$$y_c = Ae^{2x} + Be^{3x}$$

$$y_p = \frac{1}{D^2 - 5D + 6} x^2 + 3$$

$$= \frac{1}{(14D^2 + 18D^2)} x^2 + 3$$

$$= \frac{1}{6} \left[1 + \frac{D^2 + 9D^2}{6} \right] x^2 + 3$$

$$= \frac{1}{6} \left[1 + \frac{D^2 + 9D^2}{6} + \frac{(D^2 + 9D^2)^2}{6} \right] x^2 + 3$$

$$= \frac{1}{6} \left[1 - \frac{D^2}{6} - \frac{5D}{6} + \frac{1}{36} (D^2 + 9D^2 + 18D^3) \right] x^2 + 3$$

$$= \frac{1}{6} \left[1 - \frac{D^2}{6} - \frac{5D}{6} + \frac{25}{36} D^2 \right] x^2 + 3$$

$$= \frac{1}{6} \left[(x^2 + 3) + \frac{1}{6} D^2 (x^2 + 3) - \frac{5}{6} D (x^2 + 3) + \frac{25}{36} D^2 (x^2 + 3) \right]$$

$$= \frac{1}{6} \left[x^2 + 3 - \frac{1}{6} (2) - \frac{5}{6} (2x + \frac{25}{36} (2)) \right]$$

$$= \frac{1}{6} \left[x^2 - \frac{5}{3} x + 3 - \frac{1}{3} + \frac{25}{18} \right]$$

$$= \frac{1}{6} \left[x^2 - \frac{5}{3} x + \frac{54 - 6 + 25}{18} \right]$$

$$= \frac{1}{6} \left[x^2 - \frac{5}{3} x + \frac{73}{18} \right]$$

$$= \frac{1}{6} \left[\frac{18x^2 - 30x + 73}{18} \right]$$

$$y_p = \frac{1}{108} [18x^2 - 30x + 73]$$

The general solution is

$$y = [Ae^{2x} + Be^{3x}] + \frac{18x^2 - 30x + 73}{108} + \frac{8x + 5}{8}$$

11. Solve $(D^3 - 3D^2 - 6D + 9)y = x$
 12. Solve $(D^3 - 3D^2 - 6D + 9)y = x$
 13. auxiliary equation is
 $m^3 - 3m^2 - 6m + 9 = 0$
 $(m-1)$ is a factor

$$\begin{array}{l} m-1=0 \\ m=1 \end{array} \quad \left| \begin{array}{l} m^2 - 2m - 9 = 0 \\ (m+2)(m-6) = 0 \\ m = -2, 4 \end{array} \right.$$

14. complementary function is

$$y_c = Ae^x + Be^{-2x} + Ce^{4x}$$

particular integral is

$$y_p = \frac{1}{D^3 - 3D^2 - 6D + 9} x$$

$$= \frac{1}{9 \left[1 - \frac{D^3 - 3D^2 - 6D}{9} \right]} x$$

$$= \frac{1}{9} \left[1 + \frac{D^3 - 3D^2 - 6D}{9} \right]^{-1} x$$

$$= \frac{1}{9} \left[1 - \left(\frac{D^3 - 3D^2 - 6D}{9} \right) \right] x$$

$$= \frac{1}{9} \left[1 + \frac{6}{9} D \right] x$$

$$= \frac{1}{9} \left[x + \frac{6}{9} (x) \right]$$

$$= \frac{1}{9} \left[x + \frac{6}{9} (1) \right] = \frac{1}{9} \left[x + \frac{3}{4} \right]$$

the general solution is

$$y = Ae^x + Be^{-2x} + Ce^{4x} + \frac{1}{9} \left(x + \frac{3}{4} \right)$$

15. Solve $(D^2 - 2D + 2)y = e^{-x} \sin 2x$

16. Solve $(D^2 - 2D + 2)y = e^{-x} \sin 2x$

17. auxiliary equation is

$$m^2 - 2m + 2 = 0$$

$$(m+2)(m-2) = 0$$

$$m = -2, -2$$

18. complementary function is

$$y_c = (Ax + B)e^{-2x}$$

particular integral

$$y_p = \frac{1}{D^2 - 2D + 2} e^{-x} \sin 2x$$

$$= e^{-x} \frac{1}{(D-1)^2 + 2(D-1) + 2} \sin 2x$$

$$= e^{-x} \frac{1}{D^2 - 2D + 1 + 2D - 2 + 2} \sin 2x$$

$$= e^{-x} \frac{1}{D^2 + 2D + 1} \sin 2x$$

$$= e^{-x} \frac{1}{-4 + 2D + 1} \sin 2x$$

$$= e^{-x} \frac{1}{2D - 3} \sin 2x$$

$$= e^{-x} \frac{(2D+3)}{(2D-3)(2D+3)}$$

$$= e^{-x} \frac{(2D+3)}{4D^2 - 9} \sin 2x$$

$$= e^{-x} \frac{2D(\sin 2x) + 3 \sin 2x}{4(-4) - 9}$$

$$= e^{-x} \left(\frac{2(\cos 2x - 2) + 3 \sin 2x}{-16 - 9} \right)$$

$$y_p = \frac{e^{-x} (2 \cos 2x + 3 \sin 2x)}{-25}$$

the general solution is

$$y = (mx + c) e^{-2x} + \frac{e^{-x} (2 \cos 2x + 3 \sin 2x)}{-25}$$

13. solve $(D^2 - 4D + 3)y = e^{-x} \cos 2x$

Ans: $(D^2 - 4D + 3)y = e^{-x} \cos 2x$

the auxiliary equation is

$$m^2 - 4m + 3 = 0$$

$$(m-1)(m-3) = 0$$

$$m = 1, 3$$

the complementary function is

$$y_c = Ae^x + Be^{3x}$$

particular integral

$$y_p = \frac{1}{D^2 - 4D + 3} e^{-x} \cos 2x$$

$$= e^{-x} \frac{1}{D^2 - 4D + 3} \cos 2x$$

$$= e^{-x} \frac{1}{(D-1)^2 - 4(D-1) + 3} \cos 2x$$

$$= e^{-x} \frac{1}{D^2 - 4D + 3} \cos 2x$$

$$= e^{-x} \frac{1}{D^2 - (D+2)} \cos 2x$$

$$= e^{-x} \frac{1}{-4 - (D+2)} \cos 2x$$

$$= e^{-x} \frac{1}{-6 - D} \cos 2x$$

$$= e^{-x} \frac{(-1D - 4) \cos 2x}{(-6 - D)(-6 - 4)}$$

$$= e^{-x} \frac{(-1D - 4) \cos 2x}{(-6 - D)(-10)}$$

$$= e^{-x} \frac{(-1D - 4) \cos 2x}{2(-6D - 10)}$$

$$= e^{-x} \frac{(-1D - 4) \cos 2x}{36(-4) - 16}$$

$$= e^{-x} \frac{-6(-\sin 2x - 2 - 4 \cos 2x)}{-160}$$

the general

$$\text{solution is } y = e^{-x} \frac{(12 \sin 2x - 4 \cos 2x)}{160}$$

$$y = Ae^x + Be^{3x}$$

$$= e^{-x} \left(\frac{3 \sin 2x - \cos 2x}{40} \right) = e^{-x} \frac{(3 \sin 2x - \cos 2x)}{-40}$$

17. solve $(D^2 - 2D + 1)y = x^2 e^{3x}$

the auxiliary equation is

$$m^2 - 2m + 1 = 0$$

$$(m-1)(m-1) = 0$$

$$m = 1, 1$$

$$y_c = (Ax + B)e^{3x}$$

particular integral

$$y_p = \frac{1}{D^2 - 2D + 1} x^2 e^{3x}$$

$$= e^{3x} \frac{1}{(D+3)^2 - 2(D+3) + 1} x^2$$

$$= e^{3x} \frac{1}{D^2 + 4D + 6D - 2D - 6 + 1} x^2$$

$$= e^{3x} \frac{1}{4 \left[\frac{D^2 + 4D}{4} \right]} x^2$$

$$= \frac{e^{3x}}{4} \left[1 - \frac{D^2 + 4D}{4} \right] x^2$$

$$= \frac{e^{3x}}{4} \left[1 - \frac{(D^2 + 4D)}{4} + \frac{(D^2 + 4D)^2}{16} \right] x^2$$

$$= \frac{e^{3x}}{4} \left[1 - \frac{1}{4} D^2 - \frac{4}{4} D + \frac{1}{16} (D^4 + 8D^3 + 16D^2) \right] x^2$$

$$= e^{3x} \left[1 - \frac{1}{4} D^2 - D + \frac{16}{16} D^2 \right] x^2$$

$$= \frac{e^{3x}}{4} \left[x^2 - \frac{1}{4} D^2 (x^2) - D(x^2) + D^2(x^2) \right]$$

$$= \frac{e^{3x}}{4} \left[x^2 - \frac{1}{4} (2) - 2x + 2 \right]$$

$$= \frac{e^{3x}}{4} \left[x^2 - 2x - \frac{1}{2} + 2 \right]$$

$$y_p = \frac{e^{3x}}{4} \left[x^2 - 2x + \frac{3}{2} \right]$$

∴ general solution is

$$y = (Ax + B)e^{3x} + \frac{e^{3x}}{4} \left[x^2 - 2x + \frac{3}{2} \right]$$

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UNIT-III

Laplace Transforms

Definition.

$f(t)$ be a function of a variable t which is defined for all positive values of t .

s be the real constant.

If $\int_0^\infty e^{-st} f(t) dt$ exist and the equation in s is called the Laplace transform of $f(t)$.

It is denoted by

$$f(s) = \int_0^\infty e^{-st} f(t) dt \quad s > 0$$

Type

UNIT-III

Laplace Transforms

DEFINITION.

$f(t)$ be a function of a variable 't' which is defined for all positive values of t .

Let s be the real constant.

If $\int_0^{\infty} e^{-st} f(t) dt$ exist and this equation is $F(s)$ then $f(t)$ is called the Laplace transform of $f(t)$.

It is denoted by

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

Formula:-

No.	$F(t)$	$f(s)$
1.	e^{at}	$\frac{1}{s-a}$
2.	e^{-at}	$\frac{1}{s+a}$
3.	$t e^{at}$	$\frac{a}{s^2+a^2}$
4.	$\cos at$	$\frac{s}{s^2+a^2}$
5.	$\sin at$	$\frac{a}{s^2-a^2}$
6.	$\cos hat$	$\frac{s}{s^2-a^2}$
7.	$k e^{at}$	k/s
8.	1	$1/s$
9.	t^n	$\frac{n!}{s^{n+1}}$

2. prove that $\mathcal{L}[e^{-at}] = \frac{1}{s+a}$

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

$$\mathcal{L}[e^{-at}] = \int_0^{\infty} e^{-st} e^{-at} dt$$

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

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

$$= \frac{-1}{s+a} [0-1] = \frac{1}{s+a}$$

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

Here proved.

3. prove that $\mathcal{L}[\cos at] = \frac{s}{s^2+a^2}$

proof.

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

$$= \int_0^{\infty} e^{-st} \cos at dt$$

$$= \text{Real part of } \int_0^{\infty} e^{-st} e^{iat} dt$$

$$\left\{ \begin{array}{l} e^{i\theta} = \cos \theta \\ + i \sin \theta \end{array} \right\} = \text{R.P. of } \mathcal{L}[e^{iat}]$$

$$= \text{R.P. of } \frac{1}{s-ia}$$

$$= \text{R.P. of } \frac{1}{s-ia} \times \frac{s+ia}{s+ia}$$

$$= \text{R.P. of } \frac{s+ia}{s^2+a^2} \quad (P \neq -1)$$

$$\mathcal{L}(\cos at) = \text{R.P. of } \frac{s}{s^2+a^2}$$

1. Find $L(e^{2t} + 3e^{3t})$

$$L(e^{2t} + 3e^{3t}) = L(e^{2t}) + 3L(e^{3t})$$

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

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

$$= \frac{s-3 + 3s-6}{s^2-5s+6}$$

$$= \frac{4s-9}{s^2-5s+6}$$

2. Find $L(3e^{2t} + \cos t)$

(Given, $L(3e^{2t} + \cos t)$)

$$L(3e^{2t} + \cos t) = 3L(e^{2t}) + L(\cos t)$$

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

$$= \frac{3}{s-2} + \frac{3s}{s^2+1} = \frac{3s^2 + 3 + 3s^2 - 6s}{s^2+1-s^2-5}$$

$$= \frac{6s^2 - 6s + 3}{s^2-4}$$

6. Find $L(\cos^2 2t)$

$$L(\cos^2 2t) = L\left(\frac{1 + \cos 4t}{2}\right)$$

$$= L\left(\frac{1}{2}\right) - \frac{1}{2}L(\cos 4t) \quad \left[\begin{array}{l} \cos^2 \theta = \frac{1 + \cos 2\theta}{2} \\ \cos^2 \theta = \frac{1 + \cos 2\theta}{2} \\ (\alpha = 4) \end{array} \right]$$

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

$$= \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2+16} \right]$$

$$= \frac{1}{2} \left[\frac{s^2+16-s^2}{s^2+16s} \right]$$

$$= \frac{1}{2} \left[\frac{16}{s^2+16s} \right]$$

$$L(\cos^2 2t) = \frac{8}{s^2+16s}$$

4. Find $L(\cos^2 3t)$

$$L(\cos^2 3t) = L\left(\frac{1 + \cos 6t}{2}\right)$$

$$= \frac{1}{2}L(1) + \frac{1}{2}L(\cos 6t)$$

$$= \frac{1}{2} \left[\frac{1}{s} + \frac{s}{s^2+36} \right]$$

$$= \frac{1}{2} \left[\frac{1}{s} + \frac{s}{s^2+36} \right]$$

$$= \frac{1}{2} \left[\frac{s^2+36+s^2}{s^2+36s} \right] = \frac{1}{2} \left[\frac{2s^2+36}{s^2+36s} \right]$$

$$= \frac{1}{2} \left[\frac{2(s^2+18)}{s^2+36s} \right] = L(\cos^2 3t) = \frac{s^2+18}{s^2+36s}$$

5. Find $L[\cos(\omega t + \alpha)]$
 $\cos(A+B) = \cos A \cos B - \sin A \sin B$
 $= L[\cos \omega t \cos \alpha + \sin \omega t \sin \alpha]$
 $= L[\cos \omega t \cos \alpha] + L[\sin \omega t \sin \alpha]$
 $= \cos \alpha L[\cos \omega t] + \sin \alpha L[\sin \omega t]$
 $= \frac{\cos \alpha \cdot \omega}{s^2 + \omega^2} + \frac{\sin \alpha \cdot \omega}{s^2 + \omega^2}$
 $= \frac{\cos \alpha \omega + \sin \alpha \omega}{s^2 + \omega^2}$

6. Find $L[\cos 3t \cdot \sin 2t]$
 $\cos A \sin B = \frac{\cos(A-B) - \cos(A+B)}{2}$
 $L[\cos 3t \cdot \sin 2t] = \frac{1}{2} L[\cos t] - \frac{1}{2} L[\cos 5t]$ ($A=3, B=2$)
 $\cos A - \cos B = \cos A - \cos B$
 $= \frac{1}{2} \left[\frac{s}{s^2+1} \right] - \frac{1}{2} \left[\frac{s}{s^2+25} \right]$
 $= \frac{1}{2} \left[\frac{s}{s^2+1} - \frac{s}{s^2+25} \right]$
 $= \frac{1}{2} \left[\frac{s^2+25s - s^3 - s}{(s^2+1)(s^2+25)} \right]$
 $= \frac{1}{2} \left[\frac{2A(s)}{(s^2+1)(s^2+25)} \right]$

7. Find $L[(\cos 16t) + 3e^{-5t} + \cos 5t]$
 $= L[\cos 16t] + 3L[e^{-5t}] + L[\cos 5t]$
 $= \frac{6}{s^2-36} + 3 \left(\frac{1}{s+5} \right) + \frac{1}{s^2+25}$
 $= \frac{6}{s^2-36} + \frac{3}{s+5} + \frac{1}{s^2+25}$
 $= \frac{6(s+5)(s^2+25) + 3(s^2-36)(s^2+25) + (s^2-36)(s+5)}{(s^2-36)(s+5)(s^2+25)}$
 $= \frac{[6s+30](s^2+25) + (3s^2-108)(s^2+25) + (s^2-36s)(s+5)}{(s^2-36)(s+5)(s^2+25)}$
 $= \frac{6s^3 + 150s + 30s^2 + 750 + 3s^4 + 15s^2 - 108s^2 - 108s - 2700 + s^4 + 5s^3 - 36s^2 - 180s}{(s^2-36)(s+5)(s^2+25)}$
 $= \frac{4s^4 + 11s^3 - 39s^2 - 30s - 1950}{(s^2-36)(s+5)(s^2+25)}$

8. solve $L(t^{-1/2})$

$$L(t^{-1/2}) = \int_0^{\infty} t^{-1/2} e^{-st} dt$$

$$= \frac{1}{2} \frac{\Gamma(1/2)}{s^{1/2}}$$

$$= \frac{1}{2} \frac{\sqrt{\pi}}{s^{1/2}}$$

$$= \frac{\sqrt{\pi}}{2s^{1/2}}$$

formula
 $\Gamma(x) = \int_0^{\infty} t^{x-1} e^{-t} dt$
 $\Gamma(1/2) = \sqrt{\pi}$

9. solve $L(t^{5/2})$

$$L(t^{5/2}) = \int_0^{\infty} t^{5/2} e^{-st} dt$$

$$= \frac{5/2 \cdot 3/2 \cdot 1/2 \cdot \sqrt{\pi}}{s^{7/2}}$$

$$= \frac{15\sqrt{\pi}}{8s^{7/2}}$$

Typ III

first shifting theorem

If the Laplace transform of $f(t)$ is $F(s)$ then the Laplace transform of $e^{at} f(t)$ is $F(s-a)$

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

Proof:-

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

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

$$= F(s)$$

$$= F(s-a), s \rightarrow s+a$$

1. Find $L(e^{-2t} \sin^2 t)$

Given, $L(e^{2t} \sin^2 t)$

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

$$f(t) = \sin^2 t$$

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

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

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

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

Replace s by $s+3$

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

$$= \frac{1}{2} \left\{ \frac{1}{s+3} - \frac{s+3}{s^2 + 6s + 9 + 4} \right\}$$

$$= \frac{1}{2} \left\{ \frac{1}{s+3} - \frac{s+3}{s^2 + 6s + 13} \right\}$$

2. Find $L(e^t \cos h 2t + \frac{1}{2} \sin h 2t)$

Given,

$$L(e^t \cos h 2t + \frac{1}{2} \sin h 2t)$$

$$= L(e^t \cos h 2t) + \frac{1}{2} L(\sin h 2t)$$

$$= 1 e^t (\cos h 2t)$$

$$f(t) = \cos h 2t$$

$$L f(t) = L(\cos h 2t) = \frac{s}{s^2 - 4}$$

Replace $s \rightarrow s-1$

$$L(e^t \cos h 2t) = \frac{s-1}{(s-1)^2 - 4} \rightarrow \textcircled{1}$$

$$\frac{1}{2} L(\sin h 2t)$$

$$\therefore f(t) = \sin h 2t$$

$$L f(t) = \frac{1}{2} L(\sin h 2t)$$

$$= \frac{1}{2} \cdot \frac{2}{s^2 - 4}$$

$$= \frac{1}{s^2 - 4} \rightarrow \textcircled{2}$$

$\textcircled{1} + \textcircled{2}$ we get

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

Find $L(e^{st} \cos t)$

$$f(t) = \cos t$$

$$L(f(t)) = L(\cos t)$$

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

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

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

$$= \frac{1}{2} \left[\frac{e^{st} \cos t + e^{st} \sin t}{s-i} + \frac{e^{st} \cos t - e^{st} \sin t}{s+i} \right]$$

$$= \frac{1}{2} \left[\frac{2e^{st} \cos t}{s^2 + 1} \right]$$

$$= \frac{e^{st} \cos t}{s^2 + 1}$$

Here, $f(t) = \cos t$
 $L(f(t)) = \frac{1}{s^2 + 1}$
 $L(f'(t)) = -\frac{s}{s^2 + 1}$
 $L(f''(t)) = \frac{1 - s^2}{s^2 + 1}$
 $L(f''(t)) = \frac{1 - s^2}{s^2 + 1}$
 $L(f''(t)) = \frac{1 - s^2}{s^2 + 1}$

Transform of derivatives

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

Now, $L\{f'(t)\} = \int_0^\infty e^{-st} f'(t) dt$

$u = e^{-st} \quad dv = f'(t) dt$
 $du = -s e^{-st} dt \quad v = f(t)$

$$L\{f'(t)\} = \left[e^{-st} f(t) \right]_0^\infty - \int_0^\infty (-s e^{-st} f(t)) dt$$

$$= -f(0) + s L\{f(t)\}$$

$$L\{f'(t)\} = s L\{f(t)\} - f(0)$$

$$L\{f''(t)\} = \int_0^\infty e^{-st} f''(t) dt$$

$u = e^{-st} \quad dv = f''(t) dt$
 $du = -s e^{-st} dt \quad v = f'(t)$

$$= \int_0^\infty e^{-st} f'(t) dt - \int_0^\infty f'(t) s e^{-st} dt$$

$$= -f(0) + s \int_0^\infty f'(t) e^{-st} dt$$

$$= -f(0) + s L\{f'(t)\}$$

Theorem of Integral:-

If $f(t)$ is continuous and of bounded variation then the Laplace transform of $\int_0^t f(t) dt$

$$L\left\{\int_0^t f(t) dt\right\} = \frac{1}{s} L\{f(t)\}$$

Proof:-

$$L\{f(t)\} = \int_0^\infty f(t) dt$$

$$L\{f'(t)\} = f(t)$$

$$f(0) = f(0) = 0$$

We know that

$$L\{f'(t)\} = s L\{f(t)\} - f(0)$$

$$L\{f'(t)\} = s L\{f(t)\} - 0$$

$$L\{f'(t)\} = s L\left\{\int_0^t f(t) dt\right\} - 0$$

$$\frac{1}{s} L\{f'(t)\} = L\left\{\int_0^t f(t) dt\right\}$$

Change of scale

Result-1:-

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

Proof:-

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

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

put $at = u$
 $a dt = du$
 $dt = \frac{du}{a}$ $t = \frac{u}{a}$

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

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

change the dummy variable of integration.

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

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

hence by s/a

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

Result-2:-

If $\mathcal{L}\{f(t)\} = F(s)$

then $\mathcal{L}\{f\left(\frac{t}{a}\right)\} = a F(as)$

Proof:-

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

$$\mathcal{L}\left\{f\left(\frac{t}{a}\right)\right\} = \int_0^{\infty} e^{-st} f\left(\frac{t}{a}\right) dt$$

$$= \int_0^{\infty} e^{-s(au)} f(u) du \quad \left| \begin{array}{l} t = au \\ \frac{t}{a} = u \\ dt = a du \end{array} \right.$$

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

change the dummy variable of integration

$$= a \int_0^{\infty} e^{-s'at} f(t) dt$$

$$= a F(as)$$

$$= a F(s)$$

type: 2

derivatives and integral of transform.

$$\mathcal{L}\{f(t)\} = F(s)$$

then

$$\mathcal{L}\{t f(t)\} = -F'(s)$$

we know that,

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

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

$$= \int_0^{\infty} \frac{d}{ds} (e^{-st}) f(t) dt$$

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

Example 1

1. Find $L[t \cos 3t]$

$L[f(t)] = F(s)$
 $f(t) = t \cos 3t$

$L[f(t)] = L(\cos 3t) = \frac{s}{s^2+9}$ [a.3]
 $= F(s)$

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

$F'(s) = \frac{(s^2+9)(1) - s(2s)}{(s^2+9)^2}$
 $= \frac{s^2+9-2s^2}{(s^2+9)^2}$

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

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

2. Find $L[t \sin 2t]$

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

$f(t) = t \sin 2t$

$L[f(t)] = L(\sin 2t)$

$L[f(t)] = L[\sin 2t]$

$= L\left[\frac{2 \cos 2t}{2}\right]$

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

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

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

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

$F'(s) = \frac{1}{2} \left[\frac{(s^2+4)(0) - 4(2s)}{(s^2+4)^2} \right]$

$F'(s) = \frac{1}{2} \left[\frac{-12s^2-16}{(s^2+4)^2} \right]$

$-F'(s) = \frac{12s^2+16}{2(s^2+4)^2}$

Type V:-

Using Laplace transform and evaluate the following integral $\int_0^{\infty} t e^{2t} \sin 3t dt$

Given $\int_0^{\infty} t e^{2t} \sin 3t dt$

$$L \left[\int_0^{\infty} t e^{2t} \sin 3t dt \right]$$

$$L [t \sin 3t]$$

$$f(t) = \sin 3t$$

$$L[f(t)] = L[\sin 3t] = \frac{3}{s^2 + 9} = F(s)$$

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

$$= \frac{-6s}{(s^2 + 9)^2} \Rightarrow F'(s) = \frac{6}{(s^2 + 9)^2}$$

Replace s by $s-2$

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

$$= \frac{6s-12}{(s^2 - 4s + 9)^2}$$

$$= \frac{6s-12}{(s^2 - 4s + 9)^2}$$

2. Find $L [t e^{-t} \cos t]$

$$f(t) = t \cos t$$

$$L[f(t)] = L[t \cos t] = \frac{1}{s^2 + 1}$$

replace s by $s+1$

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

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

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

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

$$\therefore F'(s) = \frac{2s + 2}{(s^2 + 2s + 2)^2}$$

3. Find $\int_0^{\infty} t e^{-3t} \cos 2t dt$

Given $\int_0^{\infty} t e^{-3t} \cos 2t dt$

$$L [t \cos 2t]$$

$$f(t) = \cos 2t$$

$$L[f(t)] = L[\cos 2t] = \frac{s}{s^2 + 4}$$

$$F(s) = \frac{s}{s^2 + 4} \quad (u)$$

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

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

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

$$-F'(s) = \frac{13s}{(s+3)^2 + 4}^2$$

$$= \frac{s^2 + 2(s)(3) + 13^2 - 4}{s^2 + 2(s)(3) + 13^2 + 4 + 4}$$

Find $L[e^{-t} \cos 2t]$

$$f(t) = \cos 2t$$

$$L[f(t)] = L[\cos 2t]$$

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

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

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

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

Replace s by $s+1$

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

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

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

$$= \frac{s^2 + 1 + 2s + 4}{(s^2 + 4)^2} = \frac{s^2 + 2s + 5}{(s^2 + 4)^2}$$

Type VI

$$L[f(t)] = \int_0^{\infty} f(s) ds$$

Find the Laplace transform of $L\left[\frac{e^{at} - e^{bt}}{t}\right]$

$$\text{Given } L\left[\frac{e^{at} - e^{bt}}{t}\right]$$

$$= L\left[\frac{f(t)}{t}\right] = \int_0^{\infty} f(s) ds$$

$$f(t) = e^{at} - e^{bt}$$

$$L[f(t)] = L[e^{at} - e^{bt}]$$

$$= L[e^{at}] - L[e^{bt}]$$

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

$$= \int_0^{\infty} \left(\frac{1}{s-a} - \frac{1}{s-b}\right) ds$$

$$= \int_0^{\infty} \frac{1}{s-a} ds - \int_0^{\infty} \frac{1}{s-b} ds$$

$$= \left[\log_3(s-a) - \log_3(s-b) \right]_0^{\infty}$$

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \mathcal{L}\left\{\log\left(\frac{s+a}{s+b}\right)\right\} \\ &= \mathcal{L}\left\{-\log\left(\frac{s+b}{s+a}\right)\right\} \\ &= -\mathcal{L}\left\{\log\left(\frac{s+b}{s+a}\right)\right\} \end{aligned}$$

2. Find $\mathcal{L}\left[\left(\frac{\sin t}{t}\right)^2\right]$

(Use $\mathcal{L}\left[\left(\frac{\cos at}{t}\right)^2\right]$)

$$\mathcal{L}\left[\frac{f(t)}{t}\right] = \int_0^{\infty} F(s) ds$$

$$f(t) = \cos^2 t$$

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \mathcal{L}\{\cos^2 t\} \\ &= \frac{1}{2} \{ \mathcal{L}\{1\} + \mathcal{L}\{\cos 2t\} \} \\ &= \frac{1}{2} \left\{ \frac{1}{s} - \frac{s}{s^2+4} \right\} = F(s) \end{aligned}$$

$$\therefore \mathcal{L}\left[\left(\frac{\cos^2 t}{t}\right)\right] = \int_0^{\infty} \frac{1}{2} \left\{ \frac{1}{s} - \frac{s}{s^2+4} \right\} ds$$

$$= \frac{1}{2} \int_0^{\infty} \left(\frac{ds}{s} - \frac{s ds}{s^2+4} \right)$$

$$= \frac{1}{2} \int_0^{\infty} \left(\frac{ds}{s} - \frac{dt}{2t} \right) ds$$

$$= \frac{1}{2} \int_0^{\infty} \left(\frac{ds}{s} - \frac{dt}{2t} \right) ds$$

$$= \frac{1}{2} \left[\log s - \frac{1}{2} \log(s^2+4) \right]_0^{\infty}$$

$$= \frac{1}{2} \int_0^{\infty} \log\left(\frac{s}{s^2+4}\right) ds$$

$$= \frac{1}{2} \int_0^{\infty} \log\left(\frac{s}{s^2+4}\right) ds$$

$$= \frac{1}{2} \int_0^{\infty} \log\left(\frac{s}{s^2+4}\right) ds$$

$$= \frac{1}{2} \int_0^{\infty} \log\left(\frac{s^2+4}{s}\right) ds$$

$$\begin{aligned} t &= s^2+4 \\ 2s ds &= dt \\ s ds &= \frac{dt}{2} \end{aligned}$$

Laplace transform of special functions:-
Unit step function (or) Heaviside's function:

I prove that $\mathcal{L}\{u_a(t)\} = \frac{e^{-as}}{s}$
Proof:

$$\mathcal{L}\{u_a(t)\} = \frac{e^{-as}}{s}$$

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

$$\mathcal{L}\{u_a(t)\} = \int_0^{\infty} e^{-st} u_a(t) dt$$

$$= \int_a^{\infty} e^{-st} u_a(t) dt$$

$$= \int_a^{\infty} e^{-st} dt$$

$$= 0 + \int_a^{\infty} e^{-st} dt$$

$$= \left[\frac{-e^{-st}}{s} \right]_a^{\infty}$$

$$= \frac{e^{-as}}{s} + e^{-as}$$

$$\mathcal{L}\{u_a(t)\} = \frac{e^{-as}}{s}$$

Initial value theorem [I.V.T]

statement:
 If $f(t)$ and $f'(t)$ are Laplace transforms and $L[f(t)] = F(s)$ then
 $L\{f(t)\} = L\{sF(s)\}$
 $t \rightarrow 0, s \rightarrow \infty$

Proof:

$$L[f'(t)] = sL[f(t)] - f(0)$$

$$L\{L[f'(t)]\} = L\{sL[f(t)] - f(0)\}$$

$$LHS \Rightarrow \lim_{s \rightarrow \infty} L[f'(t)] = \lim_{s \rightarrow \infty} \int_0^{\infty} e^{-st} f'(t) dt$$

$$= \int_0^{\infty} \lim_{s \rightarrow \infty} e^{-st} f'(t) dt$$

$$[\because e^{-\infty} = 0]$$

$$\lim_{s \rightarrow \infty} L[f'(t)] = 0$$

$$0 = \lim_{s \rightarrow \infty} [sL[f(t)] - f(0)]$$

$$\lim_{s \rightarrow \infty} sL[f(t)] - \lim_{s \rightarrow \infty} f(0) = 0$$

$$\lim_{s \rightarrow \infty} [L[f(t)]] = \lim_{s \rightarrow \infty} \frac{f(0)}{s}$$

statement

theorem [F.V.T]

If $f(t)$ and $f'(t)$ are Laplace transforms and $L[f(t)] = F(s)$ then $L\{f'(t)\} = L\{sF(s)\}$
 $t \rightarrow 0, s \rightarrow \infty$

$$L[f'(t)] = sL[f(t)] - f(0)$$

$$\lim_{s \rightarrow \infty} L[f'(t)] = \lim_{s \rightarrow \infty} \int_0^{\infty} e^{-st} f'(t) dt$$

$$= \int_0^{\infty} \lim_{s \rightarrow \infty} e^{-st} f'(t) dt = [f(t)]_0^{\infty}$$

$$LHS = f(\infty) - f(0)$$

$$= \lim_{s \rightarrow \infty} sF(s) - f(0)$$

$$\lim_{s \rightarrow \infty} [f(t) - f(0)] = \lim_{s \rightarrow \infty} [sF(s) - f(0)]$$

$$\lim_{s \rightarrow \infty} f'(t) = \lim_{s \rightarrow \infty} sF(s)$$

1. Verify

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

Given $f(t) = 2 + 3 \cos t$

$$L[f(t)] = L[2 + 3 \cos t] = 2L[1] + 3L[\cos t]$$

$$= \frac{2}{s} + \frac{3s}{s^2 + 1}$$

$$= \frac{2s + 3s^2}{s^2 + 1}$$

$$\lim_{s \rightarrow 0} s F(s) = \lim_{s \rightarrow 0} s \left(\frac{2s + 3s^2}{s^2 + 1} \right)$$

$$= \frac{2 \times 0 + 3 \times 0}{0 + 1} = 0$$

$$\lim_{s \rightarrow 0} s F(s) = 0 \rightarrow \text{①}$$

$$\text{R.H.S} = \lim_{t \rightarrow 0} f(t)$$

$$= \lim_{t \rightarrow 0} (2 + 3 \cos t)$$

$$= 2 + 3 \cos 0 \quad (\cos 0) = 1$$

$$= 2 + 3(1)$$

$$= 5 \rightarrow \text{②}$$

$$\text{①} = \text{②}$$

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

2. Verify for $f(t) = t^2 e^{-3t}$

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

$$\text{TE find: } \lim_{s \rightarrow 0} s F(s) \quad \left[\because t^2 = \frac{2}{s^3} \right]$$

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

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

$$s F(s) = s \frac{2}{s^3 + 3s^2 + 3 \times 3s + 27}$$

$$= \frac{2s}{s^3 + 3s^2 + 9s + 27} = 0 \rightarrow \text{①}$$

$$\lim_{t \rightarrow 0} f(t) = \lim_{t \rightarrow 0} t^2 e^{-3t}$$

$$= 0 \rightarrow \text{②}$$

$$\text{①} = \text{②}$$

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

~~Final~~

Integral value theorem [I.V.T]
 statement
 If $f(t)$ and $f'(t)$ are Laplace transforms and $L[f(t)] = F(s)$ then
 $L[f'(t)] = Lt \rightarrow \infty [sL[f(t)] - f(0)]$
 $t \rightarrow 0, s \rightarrow \infty$

Proof:

$$L[f'(t)] = sL[f(t)] - f(0)$$

$$Lt \rightarrow \infty L[f'(t)] = Lt \rightarrow \infty [sL[f(t)] - f(0)]$$

$$LHS \Rightarrow Lt \rightarrow \infty L[f'(t)] = Lt \rightarrow \infty \int_0^{\infty} e^{-st} f'(t) dt$$

$$= \int_0^{\infty} Lt \rightarrow \infty e^{-st} f'(t) dt$$

[∵ $e^{-\infty} = 0$]

$$Lt \rightarrow \infty L[f'(t)] = 0$$

$$0 = Lt \rightarrow \infty [sL[f(t)] - f(0)] = f(0)$$

$$Lt \rightarrow \infty sL[f(t)] - Lt \rightarrow \infty f(0) = 0$$

$$Lt \rightarrow \infty [L[f(t)]] = Lt \rightarrow \infty f(t)$$

theorem [F.V.T]

statement

If $f(t)$ and $f'(t)$ are Laplace transforms and $L[f(t)] = F(s)$ then
 $Lt \rightarrow \infty L[f'(t)] = Lt \rightarrow \infty sF(s) - f(0)$

$$L[s'(t)] = sL[f(t)] - f(0)$$

$$Lt \rightarrow \infty L[s'(t)] = Lt \rightarrow \infty \int_0^{\infty} e^{-st} f'(t) dt$$

$$= \int_0^{\infty} s'(t) dt = [f(t)]_0^{\infty}$$

$$Lt \rightarrow \infty f(\infty) - f(0)$$

$$= Lt \rightarrow \infty sF(s) - f(0)$$

$$Lt \rightarrow \infty f(\infty) - f(0) = Lt \rightarrow \infty sF(s) - f(0)$$

$$Lt \rightarrow \infty f'(t) = Lt \rightarrow \infty sF(s)$$

1. Verify F.V.T for $f(t) = 2 + 3 \cos t$

$$L[f(t)] = L[2 + 3 \cos t] = 2L[1] + 3L[\cos t]$$

$$= \frac{2}{s} + \frac{3s}{s^2 + 1}$$

$$= \frac{2s + 3s^2}{s^2 + 1} = \frac{3s^2 + 2s}{s^2 + 1}$$

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

$$L^{-1} \left[\frac{3s^2 + 2s}{s^2 + 1} \right] = 2 + 3 \cos t \rightarrow \text{①}$$

R.H.S = $L^{-1} f(t)$

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

$$= 2 + 3 \cos 0 \quad \cos(0) = 1$$

$$= 2 + 3(1)$$

$$= 5 \rightarrow \text{②}$$

① = ②

$$L^{-1} S.F(S) = L^{-1} f(t)$$

2. Verify F.V.T for $f(t) = t^2 e^{-3t}$

$$L^{-1} S F(S) = L^{-1} f(t)$$

to find: $L^{-1} S F(S)$ $[\because t^2 = \frac{2}{s^3}]$

$$L[f(t)] = L[t^2 e^{-3t}] \quad [\because t^2 = \frac{2}{s^3}]$$

$$= \frac{2}{(s+3)^3} = F(S)$$

$$S F(S) = S \frac{2}{(s+3)^3}$$

$$= \frac{2s}{s(s^2 + 6s + 9)} = 0 \rightarrow \text{①}$$

$$L^{-1} S F(S) = L^{-1} f(t)$$

$$= 0 \rightarrow \text{②}$$

① = ②

$$L^{-1} S F(S) = L^{-1} f(t)$$

CAMT-IX

INVERSE Laplace Transforms:-

Definition

If $L(f(t)) = F(s)$, then $L^{-1}(F(s)) = f(t)$

is called inverse Laplace transform of $F(s)$. Let us consider by $F(s) = C^{-1}F(s)$

note:-

* If k is constant, then

$$L^{-1}(kF(s)) = kL^{-1}(F(s))$$

$$L^{-1}[F(s) + G(s)] = L^{-1}(F(s)) + L^{-1}(G(s))$$

$$L^{-1}[F(s) + G(s)] = L^{-1}(F(s) + G(s))$$

If a and b are constant

$$L^{-1}[aF(s) + bG(s)]$$

$$= aL^{-1}(F(s)) + bL^{-1}(G(s))$$

Type-I: Method of partial fraction

Find $L^{-1}\left(\frac{s-5}{s^2-3s+2}\right)$

$$s^2 - 3s + 2 = (s-1)(s-2) = 0$$

$$L^{-1}\left[\frac{s-5}{(s-1)(s-2)}\right]$$

$$\frac{s-5}{(s-1)(s-2)} = \frac{A}{s-1} + \frac{B}{s-2}$$

$$s-5 = A(s-2) + B(s-1)$$

Put $s = 2$

$$2-5 = A(0) + B(2-1)$$

$$-3 = B$$

$$B = -3$$

Put $s = 1$

$$1-5 = A(1-2) + B(0)$$

$$-4 = -A$$

$$A = 4$$

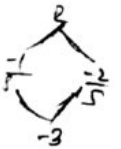
$$L(e^{at}) = \frac{1}{s-a}$$

$$\frac{s-5}{s^2-3s+2} = \frac{4}{s-1} - \frac{3}{s-2}$$

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

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

$$= 4(e^t) - 3(e^{2t})$$



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

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

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

Put $s=0$

$$2 = -6A + B(-3) + C(0)$$

$$A = \frac{2}{-6} = -\frac{1}{3}$$

Put $s = -2$

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

$$4+2 = A(0) + B(-2)(-5) + C(0)$$

$$6 = B(10)$$

$$B = \frac{6}{10} = \frac{3}{5}$$

$$B = \frac{3}{5}$$

$$B = \frac{3}{5}$$

Put $s = 3$

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

$$9+2 = A(0) + B(0) + C(15)$$

$$C = \frac{11}{15}$$

$$s^2 + 2$$

$$\frac{s+2}{s(s+2)(s-3)} = \frac{-1/3}{s} + \frac{3/5}{s+2} + \frac{11/15}{s-3}$$

$$= -\frac{1}{3} \left(\frac{1}{s} \right) + \frac{3}{5} \left(\frac{1}{s+2} \right) + \frac{11}{15} \left(\frac{1}{s-3} \right)$$

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

$$+ \frac{3}{5} L^{-1} \left(\frac{1}{s+2} \right) + \frac{11}{15} L^{-1} \left(\frac{1}{s-3} \right)$$

$$= -\frac{1}{3} (1) + \frac{3}{5} (e^{-2t}) + \frac{11}{15} (e^{3t})$$

3. Find $L^{-1} \left(\frac{s}{(s^2+a^2)(s^2+b^2)} \right)$

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

$$s = (As+B)(s^2+b^2) + (Cs+D)(s^2+a^2)$$

$$s = As^3 + Asb^2 + Bs^2 + Bb^2 + Cs^3 + Csa^2 + Ds^2 + Da^2$$

$$s = As^3 + Ds^2 + Cs + Bb^2$$

Equating the coefficient of s^3

$$0 = A + C$$

$$A = -C ; C = -A$$

Equity the coefficient of s^2

$$0 = B + D \Rightarrow B = -D, D = -B$$

Equity the coefficient of s

$$1 = Ab^2 + Ca^2 \Rightarrow 1 = Ab^2 - Aa^2 \Rightarrow A = \frac{1}{b^2 - a^2}$$

$$G = (As+B)(s^2+b^2) + (Cs+D)(s^2+a^2)$$

$$G = (As+B)(s^2+b^2) + (Cs+D)(s^2+a^2)$$

$$G = As^3 + Bs^2 + Cs^3 + Cs^2a^2 + Ds^2 + Da^2$$

Equating the coefficient of s^3

$$0 = A + C$$

$$A = -C$$

$$C = -A$$

Equating the coefficient of s^2

$$0 = B + D$$

$$-B = -D$$

$$D = -B$$

Equating the coefficient of s

$$1 = Ab^2 + Ca^2$$

$$1 = Ab^2 - Aa^2$$

$$-A(b^2 - a^2)$$

$$A = \frac{1}{b^2 - a^2}$$

Equating the coefficient of constant

$$0 = Bb^2 + Da^2$$

$$= Bb^2 - Ba^2$$

$$= B(b^2 - a^2)$$

$$\boxed{B = 0} \quad \boxed{D = 0}$$

$$\frac{1}{b^2 - a^2} = \frac{1}{a^2 - b^2}$$

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

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

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

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

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

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

$$L^{-1} \left[\frac{13s+10}{49s^2+28s+13} \right] (at)^2 = 20762206$$

$$49s^2+28s+13 = 49s^2 + 28s + 4 - 4 + 13$$

$$= (7s+2)^2 + 9$$

$$= (7s+2)^2 + 3^2$$

$$= L^{-1} \left[\frac{13s+10}{(7s+2)^2 + 3^2} \right]$$

$$= L^{-1} \left[\frac{13s+10}{49(s+\frac{2}{7})^2 + 3^2} \right]$$

$$= L^{-1} \left[\frac{13s+10}{49 \left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right]$$

$$= L^{-1} \left[\frac{13(s+\frac{2}{7})+6}{49 \left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right]$$

$$= L^{-1} \left[\frac{13(s+\frac{2}{7})}{49 \left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right] + L^{-1} \left[\frac{6}{49 \left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right]$$

$$= \frac{13}{49} L^{-1} \left[\frac{s+\frac{2}{7}}{\left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right] + L^{-1} \left[\frac{6}{\left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right]$$

$$= \frac{13}{49} L^{-1} \left[\frac{(s+\frac{2}{7})}{\left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right] + \frac{6}{49} L^{-1} \left[\frac{1}{\left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right]$$

multiply & divided by 3/7

$$= \frac{13}{49} e^{-2/7t} + \cos\left(\frac{3}{7}t\right) + \frac{6}{49} \times \frac{7}{3} \left[\frac{3/7}{\left[(s+\frac{2}{7})^2 + (\frac{3}{7})^2 \right]} \right]$$

$$= \frac{13}{49} e^{-2/7t} + \cos\left(\frac{3}{7}t\right) + \frac{2}{7} \left[e^{-2/7t} \sin\left(\frac{3}{7}t\right) \right]$$

$$L \left[e^{-at} f(t) \right] = F(s+ta)$$

$$e^{-at} L^{-1} [f(s)] = L^{-1} F(s+ta)$$

1. Find $L^{-1} \left[\frac{5s-13}{s^2-6s+15} \right]$

Take

$$s^2-6s+15 = s^2-6s+9+6 = (s-3)^2+6$$

$$L^{-1} \left[\frac{5s-13}{(s-3)^2+6} \right] = L^{-1} \left[\frac{5s-13}{(s-3)^2+(\sqrt{6})^2} \right]$$

multiply and divided by 3, addition and subtraction by 3

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

$$= L^{-1} \left[\frac{5(s-3)+3-13}{(s-3)^2+(\sqrt{6})^2} \right]$$

$$= L^{-1} \left[\frac{5(s-3)+15-13}{(s-3)^2+(\sqrt{6})^2} \right]$$

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

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

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

$$= 5 \left[\cos \sqrt{6} t \right] e^{3t} + \frac{2}{\sqrt{6}} \left[\frac{\sqrt{6}}{(s-3)^2 + (\sqrt{6})^2} \right]$$

$$= 5 e^{3t} \left[\cos \sqrt{6} t + \frac{2}{\sqrt{6}} e^{3t} \sin \sqrt{6} t \right]$$

$$= e^{3t} \left[5 \cos \sqrt{6} t + \frac{2}{\sqrt{6}} \sin \sqrt{6} t \right]$$

$$= e^{3t} \left[5 \cos \sqrt{6} t + \frac{2}{\sqrt{6}} \sin \sqrt{6} t \right]$$

4. Find $L^{-1} [49s^2 + 28s + 13]$

$$49s^2 + 28s + 13 = 49s^2 + 28s + 49 + 13 - 49$$

$$= (7s+2)^2 + 9 - 49$$

$$= (7s+2) + 3^2$$

$$L^{-1} \left[\frac{49s+10}{49s^2+28s+13} \right] = L^{-1} \left[\frac{7s+2+3^2}{(7s+2)^2+3^2} \right]$$

$$= L^{-1} \left[\frac{7s+2+9}{49 \left[(s+2/7)^2 + (3)^2 \right]} \right]$$

$$= L^{-1} \left[\frac{7s+11}{49 \left[(s+2/7)^2 + (3)^2 \right]} \right]$$

$$= L^{-1} \left[\frac{7(s+2/7) + 6}{49 \left[(s+2/7)^2 + (3)^2 \right]} \right]$$

$$= L^{-1} \left[\frac{7(s+2/7)}{49 \left[(s+2/7)^2 + (3)^2 \right]} \right] + L^{-1} \left[\frac{6}{49 \left[(s+2/7)^2 + (3)^2 \right]} \right]$$

$$= \frac{1}{49} L^{-1} \left[\frac{7(s+2/7)}{(s+2/7)^2 + (3)^2} \right] + \frac{1}{49} L^{-1} \left[\frac{6}{(s+2/7)^2 + (3)^2} \right]$$

$$= \frac{1}{49} L^{-1} \left[\frac{7(s+2/7)}{(s+2/7)^2 + (3/7)^2} \right] + \frac{6}{49} L^{-1} \left[\frac{1}{(s+2/7)^2 + (3/7)^2} \right]$$

$$= \frac{1}{49} e^{-2/7 t} + \cos(3/7 t) + \frac{6}{49} \times \frac{1}{3} \left[\frac{3/7}{(s+2/7)^2 + (3/7)^2} \right]$$

$$= \frac{1}{49} e^{-2/7 t} + \cos(3/7 t) + \frac{2}{7} \left[e^{-2/7 t} \sin(3/7 t) \right]$$

Find $L^{-1} \left[\frac{5s-13}{s^2-6s+5} \right]$

Take $s^2-6s+5 = (s-3)^2 + 4$

$$L^{-1} \left[\frac{5s-13}{(s-3)^2+4} \right] = L^{-1} \left[\frac{5(s-3)+15-13}{(s-3)^2+(2)^2} \right]$$

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

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

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

$$= 5 e^{3t} [\cos 2t + \frac{2}{2} \sin 2t]$$

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

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

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

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

$$1 = A(s^2+2s+5) + (Bs+C)(s+1)$$

$$= As^2 + 2As + 5A + Bs^2 + Bs + Cs + C$$

Equating the coeff of s^2

$$0 = A+B \Rightarrow A = -B \Rightarrow B = -A$$

Equating the coefficient of s

$$0 = 2A+B+C$$

$$0 = 2(-B)+B+C$$

$$0 = -B+C$$

$$0 = 2A+B+C$$

$$= 2A - A + C$$

$$C = -A$$

Equating the constant terms

$$1 = 5A + C \Rightarrow 1 = 5A - A \Rightarrow 4A = 1 \Rightarrow A = \frac{1}{4}$$

Substitute A, B, C values in eqn (1)

$$\frac{1}{(s+1)(s^2+2s+5)} = \frac{1/4}{s+1} + \frac{-1/4s + (-1/4)}{s^2+2s+5}$$

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

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

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

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

$$= \frac{1}{4} e^{-t} - \frac{1}{4} e^{-t} \cos 2t$$

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

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

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

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

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

$$= e^{-at} L^{-1} \left[\frac{(n-1)!}{(n-1)! s^n} \right]$$

$$= \frac{e^{-at}}{(n-1)!} L^{-1} \left[\frac{(n-1)!}{s^n} \right]$$

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

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

Type IV

$$L^{-1} [S(F(S))] = f'(t) \text{ if } f(0) = 0$$

$$L^{-1} [S^2 F(S)] = f''(t) \text{ if } f(0) = f'(0) = 0$$

1. Find $L^{-1} \left[\frac{S}{(S+3)^2+4} \right]$

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

$$f(S) = \frac{S}{(S+3)^2+4}$$

$$L^{-1} [S(F(S))] = -f'(t)$$

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

Multiply & divide by 2

$$f(t) = \frac{e^{-3t}}{2} L^{-1} \left[\frac{2}{s^2+6s+13} \right] = \frac{e^{-3t}}{2} [\sin 2t]$$

$$f'(t) = \frac{d}{dt} (af(t)) = \frac{d}{dt} \left[\frac{e^{-3t}}{2} \sin 2t \right]$$

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

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

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

2. Find $L^{-1} \left[\frac{s^2}{(s-2)^3} \right]$

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

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

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

$$f(t) = \frac{e^{2t}}{2} t^2$$

$$f'(t) = \frac{d}{dt} [F(t)] = \frac{1}{2} [e^{2t} t^2]$$

$$= \frac{1}{2} [e^{2t} (2t) + t^2 e^{2t} (2)]$$

$$f'(t) = \frac{1}{2} (2) [e^{2t} t + e^{2t} t^2]$$

$$f'(t) = [e^{2t} t + e^{2t} t^2]$$

$$f''(t) = \frac{d}{dt} [f'(t)]$$

$$= e^{2t} (1) + t e^{2t} (2) + e^{2t} (2t) + t^2 e^{2t} (2)$$

$$= e^{2t} + 2t e^{2t} + 2t e^{2t} + 2t^2 e^{2t}$$

$$f''(t) = e^{2t} + 4t e^{2t} + 2e^{2t} t^2$$