

Laplace Transforms & Inverse Laplace Transforms: -

Definition:

If a function $f(t)$ is defined for all positive values of the variable t and if $\int_0^{\infty} e^{-st} f(t) dt$ exists and is equal to $F(s)$, then $F(s)$ is called the Laplace transform of $f(t)$ and is denoted by $L\{f(t)\}$. (i.e.) $L\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt$.

Properties of Laplace Transforms:

$$(i) L\{f(t) + \phi(t)\} = L\{f(t)\} + L\{\phi(t)\}$$

Proof:

we know that

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

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

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

$$L\{f(t) + \phi(t)\} = L\{f(t)\} + L\{\phi(t)\}$$

Hence Proved.

$$(ii) L\{c f(t)\} = c L\{f(t)\}, \text{ where } c \text{ is a constant.}$$

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

$$L\{c f(t)\} = c L\{f(t)\}$$

(iii) P.T $L\{f'(t)\} = sL\{f(t)\} - f(0)$

Proof: $L\{f'(t)\} = \int_0^\infty e^{-st} f'(t) dt$ — ①

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

$\int u dv = uv - \int v du$

① $\Rightarrow L\{f'(t)\} = [e^{-st} f(t)]_0^\infty - \int_0^\infty f(t) (-s e^{-st}) dt$
 $= [e^\infty f(\infty) - e^0 f(0)] + s \int_0^\infty e^{-st} f(t) dt$
 $= [0 - f(0)] + sL\{f(t)\}$

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

(iv) $L\{f''(t)\} = s^2 L\{f(t)\} - s f(0) - f'(0)$

Proof: $L\{f''(t)\} = \int_0^\infty e^{-st} f''(t) dt$
 $= \int_0^\infty e^{-st} f''(t) dt$ — ①

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

① $\Rightarrow L\{f''(t)\} = [e^{-st} f'(t)]_0^\infty - \int_0^\infty f'(t) (-s e^{-st}) dt$
 $= [e^\infty f'(\infty) - e^0 f'(0)] + s \int_0^\infty e^{-st} f'(t) dt$

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

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

$$= -f'(0) + s^2 L\{f(t)\} - s f(0)$$

$$L\{f''(t)\} = s^2 L\{f(t)\} - s f(0) - f'(0)$$

Hence Proved.

$$\begin{aligned} \because L\{f'(t)\} &= \\ s L\{f(t)\} - f(0) \end{aligned}$$

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

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

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

Proof: we know that,

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

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

Taking \lim as $s \rightarrow \infty$ on both sides

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

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

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

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

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

This is known as initial value theorem

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

Taking limit as $s \rightarrow 0$ on both sides

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

$$\lim_{s \rightarrow 0} \int_0^{\infty} e^{-st} f'(t) dt = \lim_{s \rightarrow 0} [sF(s) - f(0)]$$

$$\int_0^{\infty} e^{0t} f'(t) dt = \lim_{s \rightarrow 0} sF(s) - f(0)$$

$$\int_0^{\infty} f'(t) dt = \lim_{s \rightarrow 0} sF(s) - f(0)$$

$$[f(t)]_0^{\infty} = \lim_{s \rightarrow 0} sF(s) - f(0)$$

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

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

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

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

This is known as final value theorem

Problems: Formula 1:

1 P.T $L(e^{-at}) = \frac{1}{s+a}$ Provided $st+a > 0$

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

Sol:

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

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

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

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

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

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

$$L(e^{-at}) = \frac{1}{s+a} \text{ Provided } st+a > 0$$

Similarly $L(e^{at}) = \frac{1}{s-a}$

Ex 1: Find $L(e^{-4t})$

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

$$[\because a=4] \\ L(e^{-at}) = \frac{1}{s+a}$$

Ex 2: Find $L(e^{5t})$

$$L(e^{5t}) = \frac{1}{s-5}$$

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

Formula 2:

$$1) L(\cosh at) = \frac{s}{s^2 - a^2}$$

$$\text{Proof } L(\cosh at) = L\left[\frac{e^{at} + e^{-at}}{2}\right]$$

$$= \frac{1}{2} \left\{ L(e^{at}) + L(e^{-at}) \right\}$$

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

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

$$L(\cosh at) = \frac{s}{s^2 - a^2}$$

$$\therefore [\cosh x = \frac{e^x + e^{-x}}{2}]$$

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$$L(\sinh at) = \frac{a}{s^2 - a^2}$$

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

$$= \frac{1}{2} \left\{ L(e^{at}) - L(e^{-at}) \right\}$$

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

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

$$L(\sinh at) = \frac{a}{s^2 - a^2}$$

Formula 3:

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

Proof: $L(\cos at) = \int_0^{\infty} e^{-st} \cos at \, dt$

$$\int_0^{\infty} e^{ax} \cos bx \, dx = \frac{e^{ax}}{a^2 + b^2} [a \cos bx + b \sin bx]$$

$$= \left[\frac{e^{-st}}{(-s)^2 + a^2} [-s \cos at + a \sin at] \right]_0^{\infty}$$

Here $a = -s$
 $b = a$

$$= \left[\frac{e^{-\infty}}{s^2 + a^2} (-s \cos \infty + a \sin \infty) - \frac{e^0}{s^2 + a^2} (-s \cos 0 + a \sin 0) \right]$$

$$= 0 - \frac{1}{s^2 + a^2} (-s(1)) = \frac{s}{s^2 + a^2}$$

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

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

Proof: $L(\sin at) = \int_0^{\infty} e^{-st} \sin at \, dt$

$$\int_0^{\infty} e^{ax} \sin bx \, dx = \frac{e^{ax}}{a^2 + b^2} [a \sin bx - b \cos bx]$$

$$= \left[\frac{e^{-st}}{s^2 + a^2} (-s \sin at - a \cos at) \right]_0^{\infty}$$

$$= \left[0 - \frac{e^{-s(0)}}{s^2 + a^2} (-s \sin 0 - a \cos 0) \right]$$

$$= \frac{e^{-0}}{s^2 + a^2} (-a) = \frac{a}{s^2 + a^2}$$

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

Formula:

$$L(t^n) = \frac{\Gamma(n+1)}{s^{n+1}}$$

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

put $st = x \Rightarrow t = x/s$

$$s(1) = dx/dt$$

$$dt = dx/s$$

$$L(t^n) = \int_0^{\infty} e^{-x} \left(\frac{x}{s}\right)^n \frac{dx}{s}$$

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

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

$$L(t^n) = \frac{\Gamma(n+1)}{s^{n+1}}$$

When n is a positive integer $\Gamma(n+1) = n!$

$$L(t^n) = \frac{n!}{s^{n+1}}$$

Ex 1:

Find $L(t^2 + 2t + 3)$

$$L(t^2 + 2t + 3) = L(t^2) + 2L(t) + 3L(1)$$

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

Corollary:

$$L(1) = \frac{1}{s}$$

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

$$L(t^2) = \frac{2}{s^3}$$

P.T
 $L(t^{1/2}) = \frac{\sqrt{\pi}}{2s^{3/2}}$

we know that

$$L(t^n) = \frac{\Gamma(n+1)}{s^{n+1}}$$

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

$$= \frac{\Gamma(3/2)}{s^{3/2}} = \frac{\Gamma(1+1/2)}{s^{3/2}}$$

$$= \frac{1/2 \Gamma(1/2)}{s^{3/2}} = \frac{1/2 \sqrt{\pi}}{s^{3/2}}$$

$$L(t^{1/2}) = \frac{\sqrt{\pi}}{2s^{3/2}} \quad [\because \Gamma(1/2) = \sqrt{\pi}]$$

Similarly

$$L(t^{-1/2}) = \frac{\sqrt{\pi}}{2s^{1/2}}$$

Ex2: Find $L(\sin^2 2t)$

Sol: $\sin^2 t = \frac{1 - \cos 2t}{2}$

$$\sin^2 2t = \frac{1 - \cos 4t}{2}$$

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

$$= \frac{1}{2} L(1) - \frac{1}{2} L(\cos 4t)$$

$$\therefore L(1) = \frac{1}{s}$$

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

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

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

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

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

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

Ex3: Find $L(\sin^3 2t)$

Sol $\sin 3t = 3 \sin t - 4 \sin^3 t$

$$4 \sin^3 t = 3 \sin t - \sin 3t$$

$$\sin^3 t = \frac{3 \sin t - \sin 3t}{4}$$

$$\sin^3 2t = \frac{3 \sin 2t - \sin 6t}{4}$$

$$L(\sin^3 2t) = L\left[\frac{3 \sin 2t - \sin 6t}{4}\right]$$

$$L(\sin^3 2t) = \frac{3}{4} L(\sin 2t) - \frac{1}{4} L(\sin 6t)$$

$$= \frac{3}{4} \cdot \frac{2}{s^2+2^2} - \frac{1}{4} \cdot \frac{6}{s^2+6^2}$$

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

$$= \frac{6}{4} \frac{1}{s^2+4} - \frac{6}{4(s^2+36)}$$

$$= \frac{6}{4} \left[\frac{1}{s^2+4} - \frac{1}{s^2+36} \right]$$

$$= \frac{6}{4} \left[\frac{s^2+36 - s^2 - 4}{(s^2+4)(s^2+36)} \right]$$

$$= \frac{6}{4} \left[\frac{32}{(s^2+4)(s^2+36)} \right] = \frac{48}{(s^2+4)(s^2+36)}$$

$$L(\sin^3 2t) = \frac{48}{(s^2+4)(s^2+36)}$$

EX 4: Find $L\{f(t)\}$ where $f(t) = \begin{cases} 0, & \text{when } 0 < t \leq 2 \\ 3, & \text{when } t > 2 \end{cases}$

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

$$= \int_0^2 e^{-st} f(t) dt + \int_2^{\infty} e^{-st} f(t) dt$$

$$= \int_0^2 e^{-st} (0) dt + \int_2^{\infty} e^{-st} (3) dt = 3 \int_2^{\infty} e^{-st} dt$$

$$= 3 \left[\frac{e^{-st}}{-s} \right]_2^{\infty} = \frac{-3}{s} \left[e^{-st} \right]_2^{\infty} = \frac{-3}{s} \left[e^{\infty} - e^{-2s} \right]$$

$$L\{f(t)\} = \frac{3e^{-2s}}{s}$$

Some general Theorem:

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

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

$$\text{Put } at = y \Rightarrow t = y/a$$

$$a(1) = \frac{dy}{dt}$$

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

$$L\{f(at)\} = \int_0^{\infty} e^{-(y/a)s} f(y) \frac{dy}{a}$$

$$= \frac{1}{a} \int_0^{\infty} e^{-s y/a} f(y) dy$$

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

Hence Proved.

Result

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

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

$$2) L(\sin at) = \frac{1}{a} F\left(\frac{s}{a}\right)$$

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

$$3) L(\sinh t) = \frac{1}{s^2 - 1}$$

$$4) L(\cosh at) = \frac{s}{s^2 - 1}$$

Formula:

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$$1) L(e^{-at} \cos bt) = \frac{s+a}{(s+a)^2 + b^2}$$

$$2) L(e^{at} \sin bt) = \frac{b}{(s-a)^2 + b^2}$$

$$3) L(e^{-at} \cdot t^n) = \frac{n!}{(s+a)^{n+1}}$$

$$4) L(e^{at} t^n) = \frac{n!}{(s-a)^{n+1}}$$

P.T $L\{f(t)\} = F(s)$, then $L\{t f(t)\} = -\frac{d}{ds} F(s)$

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

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

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

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

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

$$= -L\{t f(t)\}$$

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

Corollary:

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

Sol: $L \{ f(t) \}$

Put $n=1$ we have

$$L \{ t f(t) \} = (-1)^1 \frac{d}{ds} L \{ f(t) \}$$

Put $n=2$ we have

$$L \{ t^2 f(t) \} = (-1)^2 \frac{d^2}{ds^2} L \{ f(t) \}$$

EX 1: Find $L \{ t e^{-at} \}$

We know that

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

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

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

$$= - \frac{d}{ds} \left[\frac{1}{s+a} \right]$$

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

Ex2: Find $L\{t^2 e^{-3t}\}$

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Solⁿ
$$L\{t^2 e^{-3t}\} = (-1)^2 \frac{d^2}{ds^2} L[e^{-3t}]$$

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

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

Ex3: Find $L\{t \sin at\}$

Solⁿ
$$L\{t \sin at\} = -\frac{d}{ds} L\{\sin at\}$$

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

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

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

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

$$\begin{aligned} \frac{d}{ds} (s^2+a^2)^{-1} \\ = -1 (s^2+a^2)^{-2} \cdot 2s \end{aligned}$$

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

Ex4: Find $L\{t e^t \sin t\}$

Solⁿ
$$L\{t e^t \sin t\} = -\frac{d}{ds} L\{e^t \sin t\}$$

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

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

$$\begin{aligned} \because L(e^{at} \sin bt) \\ = \frac{b}{(s-a)^2+b^2} \end{aligned}$$

Hence $a=-1$
 $b=1$

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

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

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

Result:

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

Ex: Find $L \left(\frac{1 - e^t}{t} \right)$

$$L \left(\frac{1 - e^t}{t} \right) = \int_s^\infty L(1 - e^t) dt \quad [\because F(s) = 1 - e^t]$$

$$= \int_s^\infty (L(1) - L(e^t)) ds$$

$$= \int_s^\infty \left[\frac{1}{s} - \frac{1}{s-1} \right] ds$$

$$= \int_s^\infty \frac{1}{s} ds - \int_s^\infty \frac{1}{s-1} ds$$

$$= \left[\log s - \log(s-1) \right]_s^\infty = \left[\log \frac{s}{s-1} \right]_s^\infty$$

$$= \left[\log \frac{\infty}{\infty-1} - \log \frac{s}{s-1} \right] = -\log \left(\frac{s}{s-1} \right)$$

$$= -\log s + \log(s-1)$$

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

Ex2: Find $L\left(\frac{\sin at}{t}\right)$

$$L\left(\frac{\sin at}{t}\right) = \int_s^\infty L(\sin at) ds$$

$$= \int_s^\infty \frac{a}{s^2 + a^2} ds = \frac{1}{a} \tan^{-1} \frac{s}{a}$$

$$\therefore \int \frac{1}{s^2 + a^2} = \frac{1}{a} \tan^{-1} \frac{s}{a}$$

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

$$= a \left[\frac{1}{a} \tan^{-1} \frac{s}{a} \right]_s^\infty$$

$$= \frac{a}{a} \left[\tan^{-1} \frac{\infty}{a} - \tan^{-1} \frac{s}{a} \right]$$

$$= \tan^{-1} \infty - \tan^{-1} \frac{s}{a}$$

$$= \frac{\pi}{2} - \tan^{-1} \frac{s}{a}$$

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

$$[\because \tan^{-1} x + \cot^{-1} x = \frac{\pi}{2}$$

$$\frac{\pi}{2} - \tan^{-1} x = \cot^{-1} x]$$

$$L\left(\frac{\sin at}{a}\right) = \cot^{-1} \left(\frac{s}{a} \right)$$

Evaluate $\int_0^{\infty} e^{-2t} \sin 3t \, dt$

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Sol: By definition of Laplace Transform

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

$$\int_0^{\infty} e^{-2t} \sin 3t \, dt = L(\sin 3t) = \frac{3}{s^2 + 3^2}$$

$$\begin{aligned} \because L(\sin at) \\ = \frac{a}{s^2 + a^2} \end{aligned}$$

Put $s=2$, we get

$$\int_0^{\infty} e^{-2t} \sin 3t \, dt = \frac{3}{2^2 + 9} = \frac{3}{4 + 9} = \frac{3}{13}$$

Evaluate: $\int_0^{\infty} t e^{-3t} \cos t \, dt$.

Sol: $\int_0^{\infty} e^{-3t} (t \cos t) \, dt = L\{t \cos t\}$ — (1)

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

$$\begin{aligned} \because L\{t f(t)\} \\ = -\frac{d}{ds} L\{f(t)\} \end{aligned}$$

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

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

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

$$d\left(\frac{u}{v}\right) = \frac{v u' - u v'}{v^2}$$

$$u = s \quad v = s^2 + 1$$

$$u' = 1 \quad v' = 2s$$

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

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

∴ Put $s=3$, we have

$$\int_0^{\infty} e^{-3t} t \cos t = \frac{3^2-1}{(3^2+1)^2} = \frac{9-1}{(9+1)^2} = \frac{8}{100}$$

$$= \frac{4}{50} = \frac{2}{25}$$

Evaluate: $\int_0^{\infty} \frac{e^{-t} - e^{-2t}}{t} dt$

$$\int_0^{\infty} e^{-st} \left[\frac{e^{-t} - e^{-2t}}{t} \right] dt = L \left[\frac{e^{-t} - e^{-2t}}{t} \right]$$

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

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

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

$$= \left[\log \left[\frac{s+1}{s+2} \right] \right]_s^{\infty} = \left[0 - \log \frac{s+1}{s+2} \right]$$

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

Inverse Laplace Transforms:

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Let the symbol $L^{-1}\{F(s)\}$ denote the function, whose Laplace transform is $F(s)$.

Thus if $L\{f(t)\} = F(s)$ then $f(t) = L^{-1}\{F(s)\}$.

Formula For Inverse Laplace Transforms:

$L^{-1}[F(s)]$	$f(t)$	$L^{-1}[F(s)]$	$f(t)$
1) $\frac{1}{s-a}$	e^{at}	10) $\frac{2}{(s-a)^3}$	$t^2 e^{at}$
2) $\frac{3}{s^2-a^2}$	$\cosh at$	11) $\frac{n!}{(s-a)^{n+1}}$	$t^n e^{at}$
3) $\frac{a}{s^2-a^2}$	$\sinh at$	12) $\frac{b}{(s+a)^2+b^2}$	$e^{-at} \sin bt$
4) $\frac{s}{s^2+a^2}$	$\cos at$	13) $\frac{s+a}{(s+a)^2+b^2}$	$e^{-at} \cos bt$
5) $\frac{a}{s^2+a^2}$	$\sin at$	14) $\frac{2as}{(s^2+a^2)^2}$	$t \sin at$
6) $\frac{1}{s}$	1	15) $\frac{s-a}{(s^2+a^2)^2}$	$t \cos at$
7) $\frac{1}{s^2}$	t	16) $\frac{1}{s^2+a^2}$	$\frac{\cos at}{s}$
8) $\frac{n!}{s^{n+1}}$	t^n	17) $\frac{1}{s^2+a^2}$	$\frac{\sin at}{a}$
9) $\frac{1}{(s-a)^2}$	$t e^{at}$		

Result 1:

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

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

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

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

sol

$$L^{-1}\left[\frac{1}{(s+2)^2+16}\right] = e^{-2t} L^{-1}\left[\frac{1}{s^2+16}\right] = e^{-2t} L^{-1}\left[\frac{1}{s^2+4^2}\right] \\ = e^{-2t} \cdot \frac{\sin 4t}{4} \quad [\text{use (7) formula}]$$

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

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

Ex 4: Find $L^{-1}\left[\frac{s}{s^2+2s+5}\right]$

sol

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

$\frac{2s}{2} = 1$
Divide
coefficient
of s by 2.

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

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

$$= e^{-t}$$

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

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

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

$$= e^{-t} \cos 2t - e^{-t} \frac{\sin 2t}{2}$$

$$= \frac{e^{-t}}{2} [2 \cos 2t - \sin 2t]$$

Result 2:

$$L^{-1} [F'(s)] = -t L^{-1} [F(s)]$$

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

Sol: $F'(s) = \frac{s}{(s^2+a^2)^2}$

$$F(s) = \int \frac{s}{(s^2+a^2)^2} ds = -\frac{1}{2(s^2+a^2)}$$

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

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

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EX2: Find $L^{-1} \left[\frac{s}{(s^2-1)^2} \right]$

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

$$s. \frac{(s-1)^{-2+1}}{-2+1} ds$$

$$F(s) = \int \frac{s}{(s^2-1)^2} ds$$

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

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

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

$$= t/2 \cdot \sinh t.$$

EX3: Find $L^{-1} \left[\frac{s+2}{(s^2+4s+5)^2} \right]$

Sol: $F'(s) = \frac{s+2}{(s^2+4s+5)^2}$

$$F(s) = \int \frac{s+2}{(s^2+4s+5)^2} ds$$

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

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

$$\begin{aligned}
&= \frac{t}{2} L^{-1} \left[\frac{1}{s^2 + 4s + 5} \right] \\
&= \frac{t}{2} L^{-1} \left[\frac{1}{(s+2)^2 + 5 - 4} \right] \\
&= \frac{t}{2} L^{-1} \left[\frac{1}{(s+2)^2 + 1} \right] \\
&= \frac{t}{2} \cdot e^{-2t} L^{-1} \left[\frac{1}{s^2 + 1^2} \right] \\
&= \frac{t}{2} e^{-2t} \sin t
\end{aligned}$$

Result 3'

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

Ex: Find $L^{-1} \left[\frac{s}{s^2 + k^2} \right]$

$$\begin{aligned}
\text{Sol: } L^{-1} \left[\frac{s}{s^2 + k^2} \right] &= \frac{d}{dt} L^{-1} \left[\frac{1}{s^2 + k^2} \right] \\
&= \frac{d}{dt} \left(\frac{\sin kt}{k} \right) \\
&= \frac{1}{k} \cdot \cos kt \cdot k \\
&= \cos kt
\end{aligned}$$

Here $\frac{\sin kt}{k} = 0$ when $t=0$.

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

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Sol:

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

$$= \frac{d}{dt} \left[e^{-3t} L^{-1} \left[\frac{1}{s^2+4} \right] \right]$$

$$= \frac{d}{dt} \left[e^{-3t} \cdot \frac{\sin 2t}{2} \right]$$

$$= \frac{1}{2} \frac{d}{dt} \left[e^{-3t} \cdot \sin 2t \right]$$

$$= \frac{1}{2} \left[e^{-3t} \cdot 2 \cos 2t + \sin 2t \cdot (-3)e^{-3t} \right]$$

$$= \frac{e^{-3t}}{2} \left[2 \cos 2t - 3 \sin 2t \right]$$

EX 3: $L^{-1} \left[\frac{s-3}{s^2+4s+13} \right]$

Sol:

$$L^{-1} \left[\frac{s-3}{(s^2+4s+13)} \right] = L^{-1} \left[\frac{s}{(s^2+4s+13)} \right] - 3 L^{-1} \left[\frac{1}{s^2+4s+13} \right]$$

$$= \frac{d}{dt} L^{-1} \left[\frac{1}{s^2+4s+13} \right] - 3 L^{-1} \left[\frac{1}{s^2+4s+13} \right]$$

$$= \frac{d}{dt} L^{-1} \left[\frac{1}{(s+2)^2-4+13} \right] - 3 L^{-1} \left[\frac{1}{(s+2)^2-4+13} \right]$$

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

$$= \frac{d}{dt} \left[e^{-2t} \cdot \frac{\sin 3t}{3} \right] - 3 e^{-2t} \cdot \frac{\sin 3t}{3} \quad 9=3^2$$

$$\begin{aligned}
&= \frac{1}{3} \left[e^{-2t} \cos 3t \cdot 3 + \sin 3t \cdot (-2)e^{-2t} \right] - 3 e^{-2t} \frac{\sin 3t}{3} \\
&= \frac{1}{3} \left[3 e^{-2t} \cos 3t - 2 e^{-2t} \sin 3t - 3 e^{-2t} \sin 3t \right] \\
&= \frac{1}{3} \cdot e^{-2t} \left[\cos 3t - 5 \sin 3t \right]
\end{aligned}$$

EX 4: Find $L^{-1} \left[\frac{s}{(s+2)^2} \right]$

Sol

$$\begin{aligned}
L^{-1} \left[\frac{s}{(s+2)^2} \right] &= \frac{d}{dt} L^{-1} \left[\frac{1}{(s+2)^2} \right] \\
&= \frac{d}{dt} \left\{ e^{-2t} \cdot L^{-1} \left[\frac{1}{s^2} \right] \right\} \\
&= \frac{d}{dt} (e^{-2t} t) \\
&= [e^{-2t} \cdot (1) + t(-2)e^{-2t}] \\
&= e^{-2t} (1 - 2t)
\end{aligned}$$

EX 5: Find $L^{-1} \left[\frac{s^2}{(s-1)^3} \right]$

Sol

$$\begin{aligned}
L^{-1} \left[\frac{s^2}{(s-1)^3} \right] &= \frac{d}{dt} L^{-1} \left[\frac{s}{(s-1)^3} \right] \\
&= \frac{d}{dt} \cdot \frac{d}{dt} L^{-1} \left[\frac{1}{(s-1)^3} \right] \\
&= \frac{d^2}{dt^2} L^{-1} \left[\frac{1}{(s-1)^3} \right] = \frac{d^2}{dt^2} [e^{-t} L^{-1} \left(\frac{1}{s^3} \right)] \\
&= \frac{d^2}{dt^2} [e^{-t} \cdot \frac{t^2}{2}] = \frac{1}{2} \frac{d^2}{dt^2} [e^{-t} t^2]
\end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2} \frac{d}{dt} [e^t \cdot 2t + t^2 \cdot e^t] \\
&= \frac{1}{2} \frac{d}{dt} [2te^t + t^2 e^t] \\
&= \frac{1}{2} [2(t \cdot e^t + e^t \cdot (1)) + (2t \cdot e^t + e^t \cdot t^2)] \\
&= \frac{1}{2} [2te^t + 2e^t + 2te^t + e^t \cdot t^2] \\
&= \frac{1}{2} [e^t \cdot t^2 + 4te^t + 2e^t] \\
&= \frac{1}{2} e^t [t^2 + 4t + 2]
\end{aligned}$$

Result 4:

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

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

$$\begin{aligned}
\text{So } L^{-1} \left[\frac{1}{s(s+a)} \right] &= \int_0^t \left(\frac{1}{s+a} \right) dt \\
&= \int_0^t e^{-at} dt = \left[\frac{e^{-at}}{-a} \right]_0^t \\
&= -\frac{1}{a} [e^{-at} - e^0] \\
&= \frac{1}{a} [1 - e^{-at}]
\end{aligned}$$

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

$$\begin{aligned}
\text{Sol: } L^{-1} \left[\frac{1}{s(s^2+a^2)} \right] &= \int_0^t L^{-1} \left[\frac{1}{s^2+a^2} \right] dt \\
&= \int_0^t \frac{\sin at}{a} dt \\
&= \frac{1}{a} \left[\frac{-\cos at}{a} \right]_0^t \\
&= -\frac{1}{a^2} [\cos at - \cos 0] = \frac{1}{a^2} [-\cos at + 1] \\
&= \frac{1}{a^2} (1 - \cos at)
\end{aligned}$$

Ex 3: Find $L^{-1} \left[\frac{1}{(s^2+a^2)^2} \right]$

$$\begin{aligned}
\text{Sol: } L^{-1} \left[\frac{1}{(s^2+a^2)^2} \right] &= L^{-1} \left[\frac{1}{s} \cdot \frac{s}{(s^2+a^2)^2} \right] \\
&= \int_0^t L^{-1} \left[\frac{s}{(s^2+a^2)^2} \right] dt \\
&= \int_0^t t \cdot \frac{\sin at}{2a} dt \\
&= \frac{1}{2a} \left[\int_0^t t \sin at dt \right] \quad \begin{matrix} u=t, u'=1 \\ \int u dv = \int \sin at dt \end{matrix} \\
&= \frac{1}{2a} \left[t \left(\frac{-\cos at}{a} \right) - \int_0^t \frac{-\cos at}{a} dt \right] \quad \begin{matrix} v = -\frac{\cos at}{a} \\ \int \cos at dt \end{matrix}
\end{aligned}$$

$$\begin{aligned}
&= \frac{1}{2a} \left[\left[-\frac{t \cos at}{a} - 0 \right] + \frac{1}{a} \int_0^t \cos at \, dt \right] \\
&= \frac{1}{2a} \left[-\frac{t \cos at}{a} + \frac{1}{a} \left[\frac{\sin at}{a} \right]_0^t \right] \\
&= \frac{1}{2a} \left[-\frac{t \cos at}{a} + \frac{1}{a^2} (\sin at - 0) \right] \\
&= \frac{1}{2a} \left[-\frac{t \cos at}{a} + \frac{\sin at}{a^2} \right] \\
&= \frac{1}{2a} \left(\frac{-at \cos at + \sin at}{a^2} \right) \\
&= \frac{1}{2a^3} [\sin at - at \cos at]
\end{aligned}$$

Methods of Partial Fraction:

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

Sol: Let $\frac{1}{s(s+1)(s+2)} = \frac{A}{s} + \frac{B}{s+1} + \frac{C}{s+2}$ — (1)

$$\frac{1}{s(s+1)(s+2)} = \frac{A(s+1)(s+2) + Bs(s+2) + Cs(s+1)}{s(s+1)(s+2)}$$

$$1 = A(s+1)(s+2) + Bs(s+2) + Cs(s+1) \text{ — (2)}$$

Put $S=0$ in (2)

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$$1 = A(0+1)(0+2) + B \cdot 0(0+2) + C \cdot 0(0+1)$$

$$1 = A \cdot 2$$

$$\boxed{A = \frac{1}{2}}$$

Put $S=-1$ in (2)

$$1 = A(-1+1)(-1+2) + B(-1)(-1+2) + C(-1)(-1+1)$$

$$1 = A(0) + B(-1)(1) + C(0)(-1)$$

$$1 = -B$$

$$\boxed{B = -1}$$

Put $S=-2$ in (2)

$$1 = A(-1+1)(-2+2) + B(-2)(-2+2) + C(-2)(-2+1)$$

$$1 = A(0) + B(0) + C(-2)(-1)$$

$$1 = 2C$$

$$\boxed{C = \frac{1}{2}}$$

Substituting $A = \frac{1}{2}$, $B = -1$, $C = \frac{1}{2}$ in (1)

$$\frac{1}{S(S+1)(S+2)} = \frac{1}{2S} - \frac{1}{S+1} - \frac{1}{2(S+1)}$$

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

Ex2: Find $L^{-1} \left[\frac{1}{(s+1)(s^2+2s+2)} \right]$

Sol: $\frac{1}{(s+1)(s^2+2s+2)} = \frac{A}{(s+1)} + \frac{Bs+C}{(s^2+2s+2)} \quad \text{--- (1)}$

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

$$1 = A(s^2+2s+2) + (Bs+C)(s+1) \quad \text{--- (2)}$$

Put $s = -1$ in (2)

$$1 = A((-1)^2 + 2(-1) + 2) + [B(-1) + C](-1+1)$$

$$1 = A(1 - 2 + 2) + B(0)$$

$$1 = A$$

Put $s = 0$ in (2)

$$1 = A(0+0+2) + (B0+C)(0+1)$$

$$1 = 2A + C$$

$$1 = 2(1) + C \Rightarrow C = 1 - 2 \\
 C = -1$$

Put $s = 1$

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

$$1 = A(5) + (B+C)(2)$$

$$1 = 5A + 2B + 2C$$

$$1 = 5(1) + 2B + 2(1)$$

$$1 = 3 + 2B$$

$$1 - 3 = 2B$$

$$-2 = 2B$$

$$B = -1$$

Substitute $A=1, B=-1, C=-1$ in (1)

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

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

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

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

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

$$= e^{-t} - e^{-t} \cos t$$

$$= e^{-t} (1 - \cos t)$$

Ex3) Find $L^{-1} \left[\frac{1+2s}{(s+2)^2(s-1)^2} \right]$

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

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

$$1+2s = A(s+2)(s-1)^2 + B(s-1)^2 + C(s-1)(s+2)^2 + D(s+2)^2 \quad \text{--- (2)}$$

Put $s = -2$

$$1 + 2(-2) = A(0) + B(-2-1)^2 + C(0) + D(0)$$

$$-3 = 9B$$

$$-3 = 9B$$

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

Put $s = 1$ in (2)

$$1 + 2 = A(0) + B(0) + C(0) + D(1+2)^2$$

$$3 = 9D$$

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

Put $s = 0$

$$1 = A(2)(-1)^2 + B(-1)^2 + C(-1)(2)^2 + D(2)^2$$

$$1 = 2A + B + 4C + 4D$$

$$1 = 2A - \frac{1}{3} - 4C + \frac{4}{3} = 2A - 4C + \frac{3}{3}$$

$$1 = 2A - 4C + 1$$

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$$2A - 4C = 0 \quad \text{--- (3)}$$

$$\text{put } s = 2$$

$$1 + 2(2) = A(4)(1)^4 + B(1)^4 + C(1)(4)^2 + D(4)^4$$

$$5 = 4A + B + 16C + 16D$$

$$5 = 4A + \frac{1}{3} + 16C + \frac{16}{3}$$

$$5 = 4A + 16C + \frac{15}{3}$$

$$5 = 4A + 16C + 5$$

$$4A + 16C = 0 \quad \text{--- (4)}$$

solving (3) & (4) we get $A = 0, C = 0$.

Substitute $A = 0, B = -\frac{1}{3}, C = 0, D = \frac{1}{3}$ in (1)

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

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

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

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

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

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

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$$= \frac{t}{3} [e^t - e^{-2t}]$$

10 Marks :

Ex 1: Solve the equation $\frac{d^2y}{dt^2} + 2\frac{dy}{dt} - 3y = \sin t$

Given that $y = \frac{dy}{dt} = 0$ when $t=0$. $\frac{dy}{dt} = y'$

Sol $\frac{d^2y}{dt^2} + 2\frac{dy}{dt} - 3y = \sin t$, Here $y(0)=0, y'(0)=0$

This equation can be written as

$$y'' + 2y' - 3y = \sin t$$

Applying Laplace Transform on both sides

$$L(y'' + 2y' - 3y) = L(\sin t)$$

$$L(y'') + 2L(y') - 3L(y) = L(\sin t)$$

$$s^2 L(y) - sy(0) - y'(0) + 2\{sL(y) - y(0)\} - 3L(y) = L(\sin t)$$

$$s^2 L(y) - s(0) - (0) + 2sL(y) + 2(0) - 3L(y) = \frac{1}{s^2 + 1}$$

$$s^2 L(y) + 2sL(y) - 3L(y) = \frac{1}{s^2 + 1}$$

$$L(y) [s^2 + 2s - 3] = \frac{1}{s^2 + 1}$$

Put $s = 0$

$$1 = A(3)(1) + B(-1)(1) + (0+D)(-3)$$

$$1 = 3A - B - 3D$$

$$1 = 3/8 - (-1/40) - 3D$$

$$1 = 3/8 + 1/40 - 3D$$

$$1 = \frac{15+1}{40} - 3D$$

$$1 = 16/40 - 3D$$

$$1 - 16/40 = -3D$$

$$\frac{40-16}{40} = -3D$$

$$\frac{24}{40} = -3D$$

$$\frac{24 \times 8}{-3 \times 40} = D$$

$$D = \frac{-8}{40} = -\frac{1}{5}$$

Put $s = -1$

$$1 = A(2)(2) + B(-2)(2) + [-2C + D](-2)2$$

$$1 = 4A - 4B + 4C - 4D$$

$$\div \text{ by } 4, \frac{1}{4} = A - B + C - D$$

$$\frac{1}{8} + \frac{1}{40} + \frac{1}{5} = \frac{5+1+8}{40}$$

$$L(y) [(s-1)(s+3)] = \frac{1}{s^2+1}$$

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$$L(y) = \frac{1}{(s-1)(s+3)(s^2+1)}$$

~~L(y)~~ \neq

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

$$\frac{1}{(s-1)(s+3)(s^2+1)} = \frac{A}{(s-1)} + \frac{B}{(s+3)} + \frac{Cs+D}{s^2+1} \quad \text{--- (1)}$$

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

$$1 = A(s+3)(s^2+1) + B(s-1)(s^2+1) + (Cs+D)(s-1)(s+3) \quad \text{--- (2)}$$

Put $s = 1$

$$1 = A(1+3)(1^2+1) + B(0) + [C(1)+D](0)$$

$$1 = 8A + 0B + 0C + 0D$$

$$A = \frac{1}{8}$$

Put $s = -3$

$$1 = A(0) + B(-3-1)[(-3)^2+1] + [C(-3)+D](0)$$

$$1 = B(-4)(10) + 0$$

$$1 = -40B$$

$$B = -\frac{1}{40}$$

$$\frac{1}{4} = \frac{1}{8} + \frac{1}{40} + c + \frac{1}{5}$$

(31)

$$\frac{1}{4} = \frac{5+1+8}{40} + c$$

$$\frac{1}{4} = \frac{14}{40} + c$$

$$c = \frac{1}{4} - \frac{14}{40}$$

$$c = \frac{10-14}{40} = \frac{-4}{40} = \frac{-1}{10}$$

Substitute $A = \frac{1}{8}$, $B = \frac{-1}{40}$, $C = \frac{-1}{10}$, $D = \frac{-1}{5}$ in (1)

$$\frac{1}{(s-1)(s+3)(s^2+1)} = \frac{1}{8(s-1)} - \frac{1}{40} \frac{1}{s+3} + \frac{5\left(\frac{-1}{10}\right) - \frac{1}{5}}{s^2+1}$$

$$= \frac{1}{8(s-1)} - \frac{1}{40(s+3)} - \frac{1}{10} \frac{s}{(s^2+1)} - \frac{1}{5} \frac{1}{s^2+1}$$

$$\begin{aligned} L^{-1}\left[\frac{1}{(s-1)(s+3)(s^2+1)}\right] &= \frac{1}{8} L^{-1}\left[\frac{1}{s-1}\right] - \frac{1}{40} L^{-1}\left[\frac{1}{s+3}\right] \\ &\quad - \frac{1}{10} L^{-1}\left[\frac{s}{s^2+1}\right] - \frac{1}{5} L^{-1}\left[\frac{1}{s^2+1}\right] \end{aligned}$$

$$y = \frac{1}{8} e^t - \frac{1}{40} e^{-3t} - \frac{1}{10} \cos t - \frac{1}{5} \sin t$$