

LAPLACE TRANSFORM

Definition: Let  $f(t)$  be function defined for all positive values of  $t$ , then

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

Provided the integral exists; is called Laplace Transform of  $f(t)$ .

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

Sufficient Condition - For Existence of Laplace Transform

1) -  $f(t)$  should be continuous, or piecewise continuous on the sub-interval of  $(0, \infty)$

2)  $f(t)$  should be exponential order.

i.e.  $|f(t)| \leq M e^{\alpha t}$

where,  $\alpha > 0$  is known as exponential order

i.e.  $\lim_{t \rightarrow \infty} [F(t) e^{-\alpha t}] \rightarrow \text{finite}$  for  $t > d$

and  $f(t)$  is continuous then Laplace Transform of  $f(t) \int_0^{\infty} e^{-st} f(t) dt$  exist.

Note: Above Condition are sufficient not necessary.

## Important Example:

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

$$(4) \quad L\{\sin at\} = \frac{a}{s^2+a^2} \quad (s>0)$$

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

$$(5) \quad L\{\cos at\} = \frac{s}{s^2+a^2} \quad (s>0)$$

$$(3) \quad L\{t^n\} = \frac{n!}{s^{n+1}} \quad n \in \mathbb{N} \cup \{0\}$$

$$(6) \quad L\{\sinh at\} = \frac{a}{s^2+a^2} \quad (s>0)$$

$$(7) \quad L\{\cosh at\} = \frac{s}{s^2-a^2} \quad (s>0)$$

Proof of some

Sol<sup>n</sup>:

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

$$\text{or} \quad = \int_0^{\infty} e^{-st} \cdot t^n dt$$

$$\text{or} \quad = \int_0^{\infty} e^{-x} \cdot \left(\frac{x}{s}\right)^n \cdot \frac{dx}{s}$$

$$\text{or} \quad = \int_0^{\infty} \frac{e^{-x} \cdot x^n}{s^n} \cdot \frac{dx}{s}$$

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

$$\text{or} \quad = \frac{1}{s^{n+1}} \cdot \Gamma(n+1)$$

Now put

$$st = x$$

$$s dt = dx$$

$$t=0 \Rightarrow x=0$$

$$t=\infty \Rightarrow x=\infty$$

Gamma function -

$$\therefore \Gamma(n) = \int_0^{\infty} e^{-x} \cdot x^{n-1} dx$$

$$\text{and, } \Gamma(n+1) = n!$$

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

$$2). \quad L\{e^{at}\} = \int_0^{\infty} e^{-st} \cdot e^{at} dt$$

 $s > a$ 

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

$$= \int_0^{\infty} e^{-x} \frac{dx}{(s-a)}$$

$$= \frac{1}{s-a} \left[ \frac{e^{-x}}{-1} \right]_0^{\infty}$$

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

$$\boxed{L\{e^{at}\} = \frac{1}{s-a}} \quad \underline{s > a}$$

Put

$$(s-a) \cdot t = x$$

$$(s-a) dt = dx$$

$$t=0 \Rightarrow x=0$$

$$t=\infty \Rightarrow x=\infty$$

$$e^{-\infty} \rightarrow 0$$

if  $s-a > 0$ if  $s < a$ then,  $e^{-(s-a)t} \rightarrow e^{+|n|t}$ as  $t \rightarrow \infty$ ,  $e^{-(s-a)t} \rightarrow \infty$ 

then Laplace doesn't exist.

Similarly, we can find.

$$\sinh(at) = \frac{e^{at} - e^{-at}}{2}$$

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

$$\sin(at) = \frac{e^{iat} - e^{-iat}}{2i}$$

$$\cos(at) = \frac{e^{iat} + e^{-iat}}{2}$$

$$\underline{i^2 = -1}$$

change in above formulae and

use  $L\{e^{at}\} = \frac{1}{s-a}$ , we can find the Result.Do Yourself.

Exp: Find Laplace Transform of-

$$f(t) = \begin{cases} t & 1 < t < 2 \\ 4-t & 2 < t < 3 \\ 0 & \text{otherwise} \end{cases}$$

Sol: From the definition of Laplace-

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

$$\therefore F(s) = \int_0^1 e^{-st} \cdot f(t) dt + \int_1^2 e^{-st} \cdot f(t) dt + \int_2^3 e^{-st} \cdot f(t) dt + \int_3^{\infty} e^{-st} \cdot f(t) dt$$

$$\therefore F(s) = 0 + \int_1^2 e^{-st} \cdot t dt + \int_2^3 e^{-st} (4-t) dt + 0$$

$$\therefore F(s) = \int_1^2 e^{-st} \cdot t dt + \int_2^3 (4-t) \cdot e^{-st} dt$$

By Using Integral By-Part

$$\therefore F(s) = \left[ t \cdot \frac{e^{-st}}{-s} - \int \frac{e^{-st}}{-s} dt \right]_1^2 + \left[ \frac{(4-t)e^{-st}}{-s} - \int \frac{-1 \cdot e^{-st}}{-s} dt \right]_2^3$$

$$\therefore F(s) = \left[ \frac{t e^{-st}}{-s} + \frac{1}{s} \left( \frac{e^{-st}}{-s} \right) \right]_1^2 + \left[ \frac{(4-t)e^{-st}}{-s} - \frac{1}{s} \left( \frac{e^{-st}}{-s} \right) \right]_2^3$$

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

$$F(s) = \left[ \frac{te^{-st}}{-s} - \frac{e^{-st}}{s^2} \right]_1^2 + \left[ \frac{(4-t)e^{-st}}{-s} + \frac{e^{-st}}{s^2} \right]_2^3$$

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

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

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

Exercise!

$$1) \quad f(t) = \begin{cases} \cos 3t & 0 < t < 2 \\ 0 & t > 2 \end{cases}$$

$$2) \quad f(t) = \begin{cases} 4 & 0 < t < 2 \\ 2t & t > 2 \end{cases}$$

Properties of Laplace Transform.

$$(1) \quad L\{a f_1(t) \pm b f_2(t)\} = a L\{f_1(t)\} \pm b L\{f_2(t)\}$$

$$\Rightarrow \int_0^{\infty} e^{-st} [a f_1(t) \pm b f_2(t)] dt = a \int_0^{\infty} e^{-st} f_1(t) dt \pm b \int_0^{\infty} e^{-st} f_2(t) dt$$

↳ Linear Property.

(2) change of Scale Property

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

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

$$at = u$$

$$a dt = du$$

$$t=0 \Rightarrow u=0$$

$$t=\infty \Rightarrow u=\infty$$

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

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

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

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

$$\text{So, } \boxed{L\{f(at)\} = \frac{1}{a} F\left(\frac{s}{a}\right)}$$

$$\text{Exp: } L\{(6t)^4\} = ?$$

$$\text{as, } L\{t^4\} = \frac{4!}{s^5} \quad \text{then, } L\{(6t)^4\} = \frac{1}{6} \cdot \frac{4!}{\left(\frac{s}{6}\right)^5} = \frac{6^5 \cdot 4!}{6 \cdot s^5} = \frac{6^4 \cdot 4!}{s^5}$$



(3) If  $f(t)$  is defined for  $t > 0$  and,  $f(t)$  is sectionally continuous and of exponential order then  $F(s) \rightarrow 0$  as  $s \rightarrow \infty$

(4) First shifting property:-

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

$$\text{then, } L\{e^{at} f(t)\} = F(s-a)$$

$$\begin{aligned} \Rightarrow L\{e^{at} f(t)\} &= \int_0^{\infty} e^{-st} \cdot e^{at} \cdot f(t) dt \\ &= \int_0^{\infty} e^{-(s-a)t} \cdot f(t) dt \\ &= \underline{F(s-a)}. \end{aligned}$$

Exp:  $L\{e^{2t} \cdot \sin 4t\}$ .

$$\text{as, } L\{\sin 4t\} = \frac{4}{s^2 + (4)^2} = \frac{4}{s^2 + 16}$$

so, by shifting property -

$$L\{e^{2t} \sin 4t\} = \frac{4}{(s-2)^2 + 16}$$

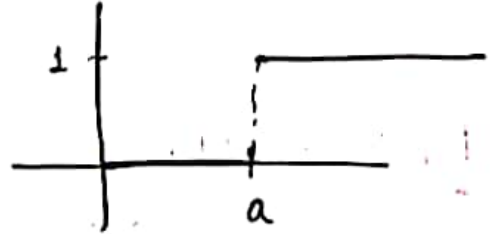
⑤

Page No. ⑧

Unit Step function (Heaviside's)

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

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



Now,

$$\boxed{L\{U(t-a)\} = \frac{e^{-as}}{s}}$$

Sol,

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

\* ⑥

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

$$\text{and } g(t) = \begin{cases} f(t-a) & t > a \\ 0 & 0 < t < a \end{cases}$$

(Second shifting property)

then,

$$\boxed{L\{g(t)\} = e^{-as} \cdot F(s)}$$



## Initial and Final Value Theorem-

(a) Initial Value Theorem:-

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

then  $\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} [sF(s)]$  Provided the limit exist

Proof: As we know that -

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

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

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

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

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

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

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

## 2) Final Value Theorem:-

(10)

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

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

provided the limit exists

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

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

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

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

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

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

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

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

Laplace Transform of Error function

(11)

Error function is defined as -

$$\operatorname{erf} \sqrt{t} = \frac{2}{\sqrt{\pi}} \int_0^{\sqrt{t}} e^{-x^2} dx.$$

then,

$$\boxed{L\{\operatorname{erf} \sqrt{t}\} = \frac{1}{s\sqrt{s+1}} = F(s)}$$

Now,

$$L\{\operatorname{erf} a\sqrt{t}\} = L\{\operatorname{erf} \sqrt{a^2 t}\} = \frac{1}{a^2} F\left(\frac{s}{a^2}\right) =$$

Ex<sup>o</sup> find  $L\{\operatorname{erf} 2\sqrt{t}\}$

$$= L\{\operatorname{erf} \sqrt{4t}\}$$

$$= \frac{1}{4} \cdot \frac{1}{\left(\frac{s}{4}\right)\sqrt{\frac{s}{4}+1}}$$

$$= \frac{1}{4} \times \frac{4 \times 2}{s\sqrt{s+4}} = \frac{2}{s\sqrt{s+4}}$$

since,

$$L\{\operatorname{erf} \sqrt{t}\} = \frac{1}{s\sqrt{s+1}} = F(s)$$

by change of scale property.

Laplace Transform of Bessel function  $J_0(x)$  and  $J_1(x)$

$$L\{J_0(t)\} = \frac{1}{\sqrt{s^2+1}}$$

$$\text{and, } L\{J_0(at)\} = \frac{1}{a} F\left(\frac{s}{a}\right)$$

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

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

$$\therefore \text{so, } L\{J_0(at)\} = \frac{1}{\sqrt{s^2+a^2}}$$

$$L\{J_1(x)\} = -L\{J_0'(x)\} = -[sL\{J_0(x)\} - J_0(0)]$$

$$\therefore L\{J_1(x)\} = -\left[\frac{s}{\sqrt{s^2+1}} - 1\right]$$

$$\therefore \boxed{L\{J_1(x)\} = 1 - \frac{s}{\sqrt{s^2+1}}}$$

$$L\{J_1(ax)\} = \left(1 - \frac{s/a}{\sqrt{\frac{s^2}{a^2}+1}}\right) \cdot \frac{1}{a}$$

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

Convolution Theorem

$$\text{If } L\{f_1(t)\} = F_1(s)$$

$$\text{and } L\{f_2(t)\} = F_2(s)$$

$$\text{then, } L\left\{\int_0^t f_1(x) \cdot f_2(t-x) \cdot dx\right\} = F_1(s) \cdot F_2(s)$$

Mostly used to find Laplace Inverse Transformation.

For, Example =

$$\text{Find Laplace of } \int_0^t e^x \sin(t-x) dx$$

Let by Convolution theorem -

$$f_1(x) = e^x$$

$$f_2(x) = \sin x$$

$$\text{then } L\left\{\int_0^t f_1(x) \cdot f_2(t-x) dx\right\} = F_1(s) \cdot F_2(s)$$

$$\therefore L\left\{\int_0^t e^x \cdot \sin(t-x) dx\right\} = L\{e^t\} \cdot L\{\sin x\}$$

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

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

# Laplace Transform of Derivatives and Integrals.

Periodic function, Impulse function.

# Laplace Transform of the derivative of  $f(t)$ .

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

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

Proof:

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

by integration by part.

$$\therefore L\{f'(t)\} = [e^{-st} \cdot f(t)]_0^{\infty} - \int_0^{\infty} (-se^{-st}) \cdot f(t) dt$$

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

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

In General form:-

$$\# L\{f^{(n)}(t)\} = s^n L\{f(t)\} - s^{n-1} f(0) - s^{n-2} f'(0) - s^{n-3} f''(0) - \dots - f^{(n-1)}(0)$$

i.e. for,  $n=3$ .

$$\boxed{L\{f'''(t)\} = s^3 L\{f(t)\} - s^2 f(0) - s f'(0) - f''(0)}$$



## Laplace Transform of Integral of $f(t)$ (15)

$$L\left[\int_0^t f(t) dt\right] = \frac{1}{s} F(s) \quad \text{where, } L\{f(t)\} = F(s)$$

Proof: let  $\phi(t) = \int_0^t f(t) dt$  and,  $\phi(0) = 0$   
 $\phi'(t) = f(t)$

Now,

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

$$\therefore L\{f(t)\} = s L\{\phi(t)\}$$

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

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

## # Laplace transform of $t^n f(t)$

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

Proof:

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

∴ Differentiating w.r. to 's'

(16)

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

$$= \int_0^{\infty} \left( \frac{\partial}{\partial s} e^{-st} \right) \cdot f(t) dt$$

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

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

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

$$\Rightarrow L \{ t \cdot f(t) \} = (-1) \frac{d}{ds} F(s)$$

Similarly -

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

$$L \{ t^3 f(t) \} = (-1)^3 \frac{d^3}{ds^3} F(s)$$

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

# Laplace Transform of $\frac{1}{t} f(t)$ .

(17)

$$L\{f(t)\} = F(s) \text{ then } L\left\{\frac{1}{t} f(t)\right\} = \int_s^{\infty} F(s) ds.$$

Proof:

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

on integrating with respect to 's'

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

$$= \int_0^{\infty} \left[ \int_s^{\infty} e^{-st} ds \right] \cdot f(t) dt$$

$$= \int_0^{\infty} \left[ \frac{e^{-st}}{-t} \right]_s^{\infty} \cdot f(t) dt$$

$$= \int_0^{\infty} \frac{-1}{t} [e^{-\infty} - e^{-st}] f(t) dt$$

$$= \int_0^{\infty} \frac{1}{t} \cdot e^{-st} \cdot f(t) dt = L\left\{\frac{1}{t} f(t)\right\}.$$

so,

$$L\left\{\frac{1}{t} f(t)\right\} = \int_s^{\infty} F(s) ds.$$

## Impulse Function!

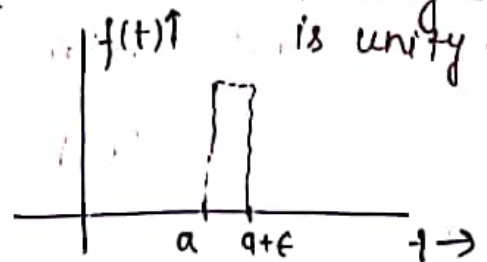
(18)

When a large force acts for a short time, then the product of the force and the time is called impulse in applied Mechanics. The unit impulse function is the limiting function -

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

as  $\epsilon \rightarrow 0$

• area of rectangle is unity.



## Laplace Transform of Unit Impulse function.

$$\int_0^{\infty} f(t) \cdot \delta(t-a) dt = \int_a^{a+\epsilon} f(t) \cdot \frac{1}{\epsilon} dt$$

$$\int_a^b f(t) dt = (b-a) \cdot f(\eta)$$

,  $a < \eta < a+\epsilon$   
(Mean Value Theorem)

$$= (a+\epsilon-a) \cdot \frac{1}{\epsilon} f(\eta) = f(\eta)$$

Now, Property-

$$\int_0^{\infty} f(t) \cdot \delta(t-a) dt = f(a)$$

as  $\epsilon \rightarrow 0$

then,  $\eta \rightarrow a$

$$\therefore L\{\delta(t-a)\} = \int_0^{\infty} e^{-st} \cdot \delta(t-a) dt = e^{-as}$$

$$f(t) = e^{-st}$$

$$\textcircled{2} \text{ Exp!} \quad L\{t^3 \delta(t-2)\}$$

$$= \int_0^{\infty} e^{-st} \cdot t^3 \cdot \delta(t-2) dt$$

$$\text{here, } f(t) = e^{-st} \cdot t^3$$

$$\text{so, } \int_0^{\infty} e^{-st} \cdot t^3 \delta(t-2) = f(2) = e^{-2s} \cdot 2^3 = 8e^{-2s}.$$

$$\text{Thus, } \boxed{L\{t^3 \delta(t-2)\} = 8e^{-2s}.$$

Property (2)

$$\boxed{\int_{-\infty}^{\infty} f(t) \cdot \delta'(t-a) dt = -f'(a).$$

The Unit Impulse Function is defined as -

$$\delta(t-a) = \begin{cases} \infty & \text{for } t = a \\ 0 & \text{for } t \neq a. \end{cases}$$

$$\text{thus, } \boxed{\int_0^{\infty} \delta(t-a) dt = 1.$$

## Laplace Transform of Periodic function:

(20)

Let  $f(t)$  be periodic function with period  $T$ ,  
then-

$$\frac{\int_0^T e^{-st} \cdot f(t) dt}{1 - e^{-sT}} = L\{f(t)\} = F(s)$$

Exp: Find Laplace Transform-

$$f(t) = 2t \quad ; \text{ Period of } t = 3,$$

Sol:

Thus,  $T = 3$ .

So,

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

or

$$L\{f(t)\} = \frac{1}{1 - e^{-3s}} \cdot \int_0^3 e^{-st} \cdot 2t dt$$

$$L\{f(t)\} = \frac{2}{1 - e^{-3s}} \left[ \frac{t e^{-st}}{-s} - \int \frac{e^{-st}}{-s} \right]_0^3$$

$$L\{f(t)\} = \frac{2}{1 - e^{-3s}} \left[ \frac{t e^{-st}}{-s} + \frac{e^{-st}}{s^2} \right]_0^3$$

$$L\{f(t)\} = \frac{2}{1 - e^{-3s}} \left[ \frac{3 \cdot e^{-3s}}{-s} + \frac{e^{-3s}}{s^2} - 0 - \frac{1}{s^2} \right]$$



# Inverse Laplace Transform

(21)

If  $F(s)$  is the Laplace Transform of a function  $f(t)$ .

then  $f(t)$  is known as Laplace inverse or Inverse

Laplace transform

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

$$\text{then, } L^{-1}\{F(s)\} = f(t)$$

Where,  $L^{-1}$  is called the inverse Laplace transform operator.

Important formulae!

$$1) L^{-1}\left\{\frac{1}{s}\right\} = 1$$

$$6) L^{-1}\left\{\frac{s}{s^2-a^2}\right\} = \cosh at$$

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

$$7) L^{-1}\left\{\frac{a}{s^2-a^2}\right\} = \sinh at$$

$$3) L^{-1}\left\{\frac{1}{s-a}\right\} = e^{at}$$

$$8) L^{-1}\{F(s-a)\} = e^{at} L^{-1}\{F(s)\} \\ = e^{at} \cdot f(t)$$

$$4) L^{-1}\left\{\frac{s}{s^2+a^2}\right\} = \cos(at)$$

$$9) L^{-1}\left\{\frac{1}{s} F(s)\right\} = \int_0^t f(t) dt$$

$$5) L^{-1}\left\{\frac{a}{s^2+a^2}\right\} = \sin(at)$$

$$10) L^{-1}\{1\} = \delta(t)$$

$$11) L^{-1}\left\{\frac{d}{ds} F(s)\right\} = -t f(t)$$

$$\underline{(12)} \quad L^{-1} \{ e^{-as} F(s) \} = f(t-a) \cdot U(t-a) \quad (\text{Second shifting property})$$

$$\underline{(13)} \quad L^{-1} \{ e^{-as} \} = \delta(t-a)$$

$$\underline{(14)} \quad L^{-1} \{ s F(s) \} = \frac{d}{dt} f(t) + f(0) \cdot \delta(t)$$

---

$$\underline{(15)} \quad L^{-1} \left\{ \frac{d}{ds} F(s) \right\} = -t f(t) \quad \underline{\text{Derivative.}}$$

$$\therefore L^{-1} \{ F(s) \} = -\frac{1}{t} L^{-1} \left\{ \frac{d}{ds} F(s) \right\}$$

---

$$\underline{(16)} \quad L^{-1} \left[ \int_s^\infty F(s) ds \right] = \frac{f(t)}{t} \quad \underline{\text{Integral.}}$$

$$\Rightarrow L^{-1} [ F(s) ] = t L^{-1} \left[ \int_s^\infty F(s) ds \right]$$

---

Inverse Laplace Transform by Convolution.

$$\text{Since } L \left\{ \int_0^t f_1(x) * f_2(t-x) dx \right\} = F_1(s) \cdot F_2(s)$$

$$\therefore L^{-1} \{ F_1(s) \cdot F_2(s) \} = \int_0^t f_1(x) \cdot f_2(t-x) dx.$$

(1) Find Laplace Inverse of -

$$F(s) = \frac{7}{s^2+4}$$

$$L^{-1}\{F(s)\} = L^{-1}\left\{\frac{7}{s^2+4}\right\}$$

$$\text{or, } f(t) = 7 L^{-1}\left\{\frac{1}{s^2+4}\right\}$$

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

$$\text{or, } L\{\sin at\} = \frac{a}{s^2+a^2}$$

$$\text{or, } f(t) = \frac{7}{2} L^{-1}\left\{\frac{2}{s^2+2^2}\right\}$$

$$\text{or, } \boxed{f(t) = \frac{7}{2} \sin(2t)}$$

(2)  $F(s) = \frac{5}{s-4} + \frac{7s}{s^2+16}$

$$L^{-1}\{F(s)\} = L^{-1}\left\{\frac{5}{s-4} + \frac{7s}{s^2+16}\right\}$$

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

$$\text{or } f(t) = 5 L^{-1}\left\{\frac{1}{s-4}\right\} + 7 L^{-1}\left\{\frac{s}{s^2+16}\right\}$$

$$\text{or } \boxed{f(t) = 5e^{4t} + 7 \cos(4t)}$$

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

(3)

Partial fraction,

$$L^{-1} \left\{ \frac{s+1}{s^2+4s-5} \right\}$$

$$\frac{s+1}{s^2+4s-5} = \frac{(s+1)}{(s^2+4s+4-9)}$$

$$= L^{-1} \left\{ \frac{(s+2)}{(s+2)^2-9} - \frac{1}{(s+2)^2-9} \right\}$$

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

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

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

By shifting property -

$$= e^{-2t} L^{-1} \left\{ \frac{s}{s^2-3^2} \right\} - e^{-2t} L^{-1} \left\{ \frac{1}{s^2-9} \right\}$$

∴

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

$$= e^{-2t} \cosh(3t) - \frac{e^{-2t}}{3} L^{-1} \left\{ \frac{3}{s^2-9} \right\}$$

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

i.e.

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

$$= e^{at} \underline{f(t)}$$

$$= e^{-2t} \cosh(3t) - \frac{e^{-2t}}{3} \sinh(3t)$$

$$= \frac{e^{-2t}}{3} [3 \cosh(3t) - \sinh(3t)]$$

and,

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

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

∴

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

$$(4) F(s) = \frac{s}{(s-4)^5}$$

$$\therefore F(s) = \frac{(s-4+4)}{(s-4)^5}$$

$$\therefore F(s) = \frac{(s-4)}{(s-4)^5} + \frac{4}{(s-4)^5}$$

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

$\therefore$  By shifting property

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

$$\text{then, } L^{-1}\{F(s-a)\} = e^{at} \cdot f(t)$$

Taking Laplace inverse -

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

$$\text{or } F(t) = e^{4t} L^{-1}\left\{\frac{1}{s^4}\right\} + 4e^{4t} L^{-1}\left\{\frac{1}{s^5}\right\}$$

$$\text{or } F(t) = e^{4t} \cdot \frac{t^3}{L^3} + 4e^{4t} \cdot \frac{t^4}{L^4}$$

$$L^{-1}\left\{\frac{1}{s^n}\right\} = \frac{t^{n-1}}{(n-1)!}$$

$$\therefore F(t) = \frac{e^{4t}}{6} [t^3 + t^4]$$

$$\boxed{\therefore F(t) = \frac{t^3 e^{4t}}{6} (t+1)}$$

$$(5) \quad F(s) = \frac{e^{-3s} - e^{-6s}}{s^8}$$

$$\text{or, } F(s) = \frac{e^{-3s}}{s^8} - \frac{e^{-6s}}{s^8}$$

Taking Laplace Inverse-

$$L^{-1}\{F(s)\} = L^{-1}\left\{\frac{e^{-3s}}{s^8}\right\} - L^{-1}\left\{\frac{e^{-6s}}{s^8}\right\}$$

$$\text{Now, } L^{-1}\left\{\frac{1}{s^8}\right\} = \frac{t^7}{7!}$$

$$\text{Thus, } L^{-1}\left\{\frac{e^{-3s}}{s^8}\right\} = \frac{(t-3)^7}{7!} U(t-3)$$

$$\text{and, } L^{-1}\left\{\frac{e^{-6s}}{s^8}\right\} = \frac{(t-6)^7}{7!} U(t-6)$$

so,

$$f(t) = L^{-1}\{F(s)\} = \frac{1}{7!} \left[ (t-3)^7 U(t-3) - (t-6)^7 U(t-6) \right]$$

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

$$L\{f(t) \cdot U(t-a)\}$$

$$= F(s-a) \cdot e^{-as}$$

So, inverse -

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

$$L^{-1}\{e^{-as} F(s)\} = f(t-a) \cdot U(t-a)$$

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

Unit step function.

and,

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



$$6) \quad F(s) = -\frac{e^{-4s}(s+7)}{s^2+25}$$

$$\text{let } f(s) = \frac{s+7}{s^2+25} = \frac{s}{s^2+25} + \frac{7}{s^2+25}$$

$$L^{-1}\{f(s)\} = L^{-1}\left\{\frac{s}{s^2+25}\right\} + \frac{7}{5} L^{-1}\left\{\frac{5}{s^2+25}\right\}$$

$$L^{-1}\{f(s)\} = \cos(5t) + \frac{7}{5} \sin(5t)$$

Now, using property

Unit step function.  
 $U(t-a) = \begin{cases} 1 & 0 < t < a \\ 0 & t > a \end{cases}$

$$\text{if } L^{-1}\{f(s)\} = f(t)$$

$$\text{then, } L^{-1}\{e^{-as}f(s)\} = f(t-a) \cdot U(t-a)$$

$$\text{Since, } L^{-1}\{f(s)\} = \cos(5t) + \frac{7}{5} \sin(5t)$$

$$\text{then, } L^{-1}\{e^{-4s}f(s)\} = \left[ \cos[5(t-4)] + \frac{7}{5} \sin[5(t-4)] \right] U(t-4)$$

Now, Given that

$$F(s) = -e^{-4s}f(s) = -\frac{e^{-4s}(s+7)}{s^2+25}$$

$$\text{so, } \boxed{L^{-1}\{F(s)\} = -\left[ \cos(5t-20) + \frac{7}{5} \sin(5t-20) \right] U(t-4)}$$

Find Laplace Inverse.

$$L^{-1} \left\{ \ln \left( \frac{s+2}{s+4} \right) \right\} = f(t)$$

$$\Rightarrow L^{-1} \left\{ \ln(s+2) - \ln(s+4) \right\} = f(t)$$

$$\Rightarrow L^{-1} \left\{ \ln(s+2) - \ln(s+4) \right\} = f(t)$$

From Differential theorem -

$$\Rightarrow \frac{-1}{t} L^{-1} \left\{ \frac{d}{ds} [\ln(s+2) - \ln(s+4)] \right\} = f(t)$$

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

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

$$\Rightarrow F(t) = \frac{-1}{t} e^{-2t} + \frac{1}{t} e^{-4t}$$

$$\Rightarrow F(t) = \frac{1}{t} [e^{-4t} - e^{-2t}]$$

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

(28)

if

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

then

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

↓

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

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

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

$$f(t) = 5 + 3t^2 + 4 \int_0^t f(u) \sin(4(t-u)) du \quad \text{--- (1)}$$

using Laplace Transform.

Since, Convolution Theorem -

$$\int_0^t f(t-u) \cdot g(u) du = F(s) \cdot G(s)$$

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

Apply Laplace in -

$$f(t) = 5 + 3t^2 + 4 \int_0^t f(u) \sin(4(t-u)) du$$

$$\therefore f(t) = 5 + 3t^2 + 4 \int_0^t f(t-u) \sin 4u \cdot du$$

$$\therefore \int_a^b f(x) dx = \int_a^b f(a+b-x) dx$$

Apply Laplace -

$$L\{f(t)\} = L\{5\} + 3L\{t^2\} + 4L\left\{\int_0^t f(t-u) \cdot \sin 4u \cdot du\right\}$$

$$\text{or } F(s) = L\{5\} + 3L\{t^2\} + 4 \cdot L\{f(t)\} * L\{\sin 4t\}$$

$$\text{or } F(s) = \frac{5}{s} + 3 \cdot \frac{2!}{s^3} + 4F(s) \cdot \frac{4}{s^2+4^2}$$

$$\text{or, } F(s) = \frac{5}{s} + \frac{6}{s^3} + \frac{16}{s^2+16} \cdot F(s)$$

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

Using  
Convolution  
Theorem

(30)

$$\text{or } F(s) \left[ 1 - \frac{16}{s^2+16} \right] = \frac{5s^2+6}{s^3}$$

$$\text{or, } F(s) \left[ \frac{s^2+16-16}{s^2+16} \right] = \frac{5s^2+6}{s^3}$$

$$\text{or, } F(s) = \frac{(5s^2+6)(s^2+16)}{s^5}$$

$$\text{or, } F(s) = \frac{(5s^4+80s^2+6s^2+96)}{s^5}$$

$$\text{or, } F(s) = \frac{5}{s} + 86 \cdot \frac{1}{s^3} + \frac{96}{s^5}$$

Taking Laplace inverse -

$$L^{-1} \{ F(s) \} = 5 L^{-1} \left\{ \frac{1}{s} \right\} + 86 L^{-1} \left\{ \frac{1}{s^3} \right\} + 96 \left\{ \frac{1}{s^5} \right\}$$

$$\text{or, } f(t) = 5 + 86 \cdot \frac{1}{2} \cdot t^2 + 96 \cdot \frac{1}{4!} t^4$$

$$\text{or, } \boxed{f(t) = 5 + 43t^2 + 4t^4}$$

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

# Application to solve Simple linear and Simultaneous differential equation.

(31)

Ordinary differential equation with constant coefficient can be easily solved by Laplace transform Method.

In this Method we use -

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

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

$$L\{y(t)\} = Y(s)$$

where,  $y(0)$   
and  $y'(0)$   
is given.

\* Same use in Simultaneous Differential equation

$$L\{y^n(t)\} = s^n Y(s) - s^{n-1} y(0) - s^{n-2} y'(0) - \dots - y^{(n-1)}(0)$$

For this, we solve some example.

1) Use the Laplace Transform to solve the following IVP

$$y' + y = \sin(t) \quad y(0) = 0$$

Sol<sup>n</sup>:

Taking Laplace -

$$\text{let } L\{y(t)\} = y(s)$$

$$L\{y'(t) + y(t)\} = L\{\sin t\}$$

$$\text{or } L\{y'(t)\} + L\{y(t)\} = L\{\sin t\}$$

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

$$\text{or } sy(s) - y(0) + y(s) = \frac{1}{s^2 + 1}$$

$$\text{or } (s+1)y(s) - 0 = \frac{1}{s^2 + 1}$$

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

Decompose by Partial Fraction.

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



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

$$\infty \quad 1 = A(s^2+1) + (Bs+C)(s+1)$$

$$\infty \quad 1 = A(s^2+1) + Bs^2 + Bs + Cs + C$$

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

$$\Rightarrow A+B=0 \Rightarrow B=-A$$

$$B+C=0 \Rightarrow B=-C$$

$$A+C=-1 \Rightarrow -B-B=-1 \Rightarrow 2B=1 \Rightarrow \boxed{B=1/2}$$

$$\text{so, } \boxed{A=-B=-1/2}, \boxed{C=-B=-1/2}$$

so,

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

$$\infty, \quad y(s) = -\frac{1}{2} \cdot \frac{1}{(s+1)} - \frac{1}{2} \frac{(s-1)}{(s^2+1)}$$

$$\infty, \quad y(s) = -\frac{1}{2} \cdot \frac{1}{(s+1)} - \frac{1}{2} \frac{s}{(s^2+1)} + \frac{1}{2} \frac{1}{(s^2+1)}$$

Now, Taking Laplace Inverse:

$$L^{-1}\{y(s)\} = -\frac{1}{2} L^{-1}\left\{\frac{1}{s+1}\right\} - \frac{1}{2} L^{-1}\left\{\frac{s}{s^2+1}\right\} + \frac{1}{2} L^{-1}\left\{\frac{1}{s^2+1}\right\} \quad (34)$$

$$\text{or, } y(t) = -\frac{1}{2} e^{-t} - \frac{1}{2} \cos t + \frac{1}{2} \sin t$$

$$\text{or, } \boxed{y(t) = \frac{1}{2} [\sin t - \cos t - e^{-t}]}$$

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

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

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

Solving using Laplace Transform -

$$(2) \quad y'' + 2y' + 4y = e^{2t} \quad y(0) = 1 \quad y'(0) = 0$$

Taking Laplace -

$$\mathcal{L}\{y'' + 2y' + 4y\} = \mathcal{L}\{e^{2t}\}$$

$$\therefore [s^2 y(s) - s y(0) - y'(0)] + 2[s y(s) - y(0)] + 4y(s) = \frac{1}{s-2}$$

$$\therefore (s^2 + 2s + 4)y(s) - s - 0 + 2(-1) = \frac{1}{s-2}$$

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

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

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

Partial fraction decomposition -

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

$$\therefore s^2 - 3 = A(s^2 + 2s + 4) + (Bs + C)(s-2)$$

$$\therefore s^2 - 3 = A(s^2 + 2s + 4) + (Bs^2 - 2Bs - (s + 2C))$$

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

$$A+B=1 \Rightarrow 4A+4B=4 \quad \text{--- (1)}$$

$$2A-2B-C=0 \Rightarrow \underline{C=2A-2B} \text{ put in}$$

$$4A+2C=-3$$

$$4A+2(2A-2B)=-3$$

$$8A-4B=-3 \quad \text{--- (2)}$$

on adding (1) & (2)

$$12A=1 \Rightarrow \boxed{A=1/12}$$

$$B=1-A=1-\frac{1}{12}=\frac{11}{12} \Rightarrow \boxed{B=11/12}$$

$$\text{or } C=2(A-B)=2\left(\frac{11}{12}-\frac{1}{12}\right)=\frac{2 \times 10}{12}=\frac{20}{12}$$

$$y(s) = \frac{1/12}{(s-2)} + \frac{\left(\frac{11}{12}s + \frac{20}{12}\right)}{(s^2+2s+4)}$$

$$y(s) = \frac{1}{12} \cdot \frac{1}{(s-2)} + \frac{1}{12} \cdot \frac{(11s+20)}{(s^2+2s+4)}$$

$$\text{or } y(s) = \frac{1}{12} \cdot \frac{1}{(s-2)} + \frac{11}{12} \cdot \frac{s}{(s^2+2s+4)} + \frac{20}{12} \cdot \frac{1}{(s^2+2s+4)}$$

$$\text{or } y(s) = \frac{1}{12} \left[ \frac{1}{(s-2)} + \frac{11s}{(s+1)^2+(\sqrt{3})^2} + \frac{20}{(s+1)^2+(\sqrt{3})^2} \right]$$

(37)

Taking Laplace inverse-

$$\begin{aligned}
L^{-1}\{y(s)\} &= \frac{1}{12} \mathcal{L}^{-1}\left\{\frac{1}{s-2}\right\} + \frac{11}{12} \mathcal{L}^{-1}\left\{\frac{s}{(s+1)^2+(\sqrt{3})^2}\right\} + \frac{20}{12} \mathcal{L}^{-1}\left\{\frac{1}{(s+1)^2+(\sqrt{3})^2}\right\} \\
&= \frac{1}{12} \mathcal{L}^{-1}\left\{\frac{1}{s-2}\right\} + \frac{11}{12} \mathcal{L}^{-1}\left\{\frac{(s+1)-1}{(s+1)^2+(\sqrt{3})^2}\right\} + \frac{20}{12} \mathcal{L}^{-1}\left\{\frac{1}{(s+1)^2+(\sqrt{3})^2}\right\} \\
&= \frac{1}{12} e^{2t} + \frac{11}{12} \mathcal{L}^{-1}\left\{\frac{(s+1)}{(s+1)^2+(\sqrt{3})^2}\right\} + \frac{(20-11)}{12} \mathcal{L}^{-1}\left\{\frac{1}{(s+1)^2+(\sqrt{3})^2}\right\}
\end{aligned}$$

$$\text{or, } y(t) = \frac{1}{12} e^{2t} + \frac{11}{12} e^{-t} \cos(\sqrt{3}t) + \frac{9}{12\sqrt{3}} e^{-t} \sin(\sqrt{3}t)$$

$$\text{or, } y(t) = \frac{1}{12} \left[ e^{2t} + 11 e^{-t} \cos(\sqrt{3}t) + 3\sqrt{3} e^{-t} \sin(\sqrt{3}t) \right]$$

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

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

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

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

(3) Use Laplace to solve-

(38)

$$\frac{dx}{dt} = -x + y$$

$$x(0) = 0, \quad y(0) = 7$$

$$\frac{dy}{dt} = 2x$$

Taking Laplace

$$L\{x'(t)\} = L\{-x(t) + y(t)\}$$

$$L\{y'(t)\} = L\{2x(t)\}$$

$$s, \quad sX(s) - x(0) = -X(s) + Y(s)$$

$$sY(s) - y(0) = 2X(s)$$

$$s, \quad sX(s) + X(s) - Y(s) = 0$$

$$sY(s) - 7 - 2X(s) = 0$$

$$\left. \begin{array}{l} s, \\ \text{or} \end{array} \right\} \begin{array}{l} (s+1)X(s) - Y(s) = 0 \\ -2X(s) + sY(s) = 7 \end{array} \rightarrow \text{multiply by } s \left\{ \begin{array}{l} \text{---} \\ \underline{\underline{(1)}} \end{array} \right.$$

we get

$$s(s+1)X(s) - sY(s) = 0$$

$$-2X(s) + sY(s) = 7$$

on adding

$$(s(s+1) - 2)X(s) = 7$$



$$X(s) = \frac{7}{s^2+s-2} = \frac{7}{s^2+2s-s-2}$$

$$\text{or } X(s) = \frac{7}{(s+2)(s-1)}$$

Now, Partial Fraction -

$$\frac{7}{(s+2)(s-1)} = \frac{A}{s+2} + \frac{B}{s-1} = \frac{A(s-1) + B(s+2)}{(s+2)(s-1)}$$

$$\text{or } 7 = (A+B)s + (2B-A)$$

$$\begin{cases} A+B = 0 \\ -A+2B = 7 \end{cases} \Rightarrow 3B = 7 \Rightarrow B = \frac{7}{3}, \quad A = -\frac{7}{3}$$

$$X(s) = \frac{-7/3}{s+2} + \frac{7/3}{s-1}$$

Taking Laplace Inverse -

$$\mathcal{L}^{-1}\{X(s)\} = -\frac{7}{3} \mathcal{L}^{-1}\left\{\frac{1}{s+2}\right\} + \frac{7}{3} \mathcal{L}^{-1}\left\{\frac{1}{s-1}\right\}$$

$$\text{or, } x(t) = -\frac{7}{3} e^{-2t} + \frac{7}{3} e^t$$

$$\text{or, } \boxed{x(t) = \frac{7}{3} [e^t - e^{-2t}]}$$

Now From (1),

$$Y(s) = (s+1)X(s) = \frac{(s+1) \cdot 7}{(s+2)(s-1)} = \frac{A}{s+2} + \frac{B}{s-1}$$

Now, Partial Fraction-

$$7s + 7 = (A+B)s + (2B-A)$$

$$\begin{cases} A+B=7 \\ -A+2B=7 \end{cases} \Rightarrow 3B=14 \Rightarrow B = \frac{14}{3}$$

$$A = 7 - B = 7 - \frac{14}{3} = \frac{21-14}{3} = \frac{7}{3}$$

$$\text{So } Y(s) = \frac{7/3}{(s+2)} + \frac{14/3}{(s-1)}$$

Taking Laplace inverse-

$$\mathcal{L}^{-1}\{Y(s)\} = \frac{7}{3} \mathcal{L}^{-1}\left\{\frac{1}{s+2}\right\} + \frac{14}{3} \mathcal{L}^{-1}\left\{\frac{1}{s-1}\right\}$$

$$y(t) = \frac{7}{3} e^{-2t} + \frac{14}{3} e^t$$

$$\because \mathcal{L}\{e^{at}\} = \frac{1}{s-a}$$

$$\therefore \boxed{y(t) = \frac{7}{3} [e^{-2t} + 2e^t]}$$

(4)

(41)

Use the Laplace- Solve Simultaneous. Eq<sup>n</sup>.

$$\frac{dx}{dt} = -y + t \quad \Rightarrow \quad x'(t) + y(t) = t$$

$$\frac{dy}{dt} = -4x \quad \Rightarrow \quad y'(t) + 4x(t) = 0$$

$$x(0) = 1, \quad y(0) = 2$$

Taking Laplace both side-

$$L\{x'(t) + y(t)\} = L\{t\}$$

$$L\{y'(t) + 4x(t)\} = 0$$

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

$$\text{Let } L\{x(t)\} = X(s)$$

$$L\{y(t)\} = Y(s)$$

$$\text{or } sX(s) - x(0) + Y(s) = \frac{1}{s^2}$$

$$sY(s) - y(0) + 4X(s) = 0$$

$$\text{or } sX(s) - 1 + Y(s) = \frac{1}{s^2}$$

$$X(s) - 2 + sY(s) = 0$$

$$\text{or } sX(s) + Y(s) = \frac{1}{s^2} + 1 = \frac{s^2 + 1}{s^2} \quad \rightarrow \times 1$$

$$X(s) + sY(s) = 2 \quad \rightarrow \text{multiply by } s$$

$$\left. \begin{array}{l} \rightarrow \times 1 \\ \rightarrow \text{multiply by } s \end{array} \right\} \text{--- Eq<sup>n</sup>(1)}$$

we get -

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

$$sX(s) + s^2Y(s) = 2s$$

On subtracting

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

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

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

Now,

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

$$\therefore 2s^3 - s^2 - 1 = As(s^2 - 1) + B(s^2 - 1) + Cs^2(s+1) + Ds^2(s-1)$$

$$\therefore 2s^3 - s^2 - 1 = A(s^3 - s) + B(s^2 - 1) + C(s^3 + s^2) + D(s^3 - s^2)$$

$$\therefore 2s^3 - s^2 - 1 = (A + C + D)s^3 + (B + C - D)s^2 - As - B$$

on comparing -

$$\begin{cases} A + C + D = 2 & \Rightarrow C + D = 2 \\ B + C - D = -1 & \Rightarrow C - D = -2 \end{cases} \Rightarrow \begin{cases} C = 0 \\ D = 2 \end{cases}$$

$$-A = 0 \Rightarrow A = 0$$

$$-B = -1 \Rightarrow B = 1$$

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

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

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

Now,

$$X(s) = 2 - s Y(s)$$

→ from eq<sup>n</sup> (1)

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

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

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

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

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

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

$$A+B+C = 1$$

$$B-C = -2$$

$$\underline{A = -1}$$

$$\left. \begin{array}{l} A+B+C = 1 \\ B-C = -2 \end{array} \right\} \Rightarrow \left. \begin{array}{l} B+C = 2 \\ B-C = -2 \end{array} \right\} \Rightarrow \begin{array}{l} B = 0 \\ C = +2 \end{array}$$

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

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

So, solution is-

$$\left. \begin{array}{l} x(t) = 2e^{-t} - 1 \\ y(t) = 2e^{-t} + t \end{array} \right\}$$

$$\boxed{x(t) = -1 + 2e^{-t}}$$