

SBG STUDY

classmate

Date

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UNIT → 1

Laplace Transformation

Integral Transform

Let $K(s, t)$ be a function of two variable s , and t where s is a parameter (may be real or complex) independent of t . The function $f(s)$ defined by the integral

$$f(s) = \int_{-\infty}^{\infty} K(s, t) F(t) dt$$

It is called integral transform of the function $F(t)$ and denoted by $T\{F(t)\}$

where $K(s, t)$ is a kernel of transformation.

Laplace Transformation

Let $F(t)$ be a given function defined for all $t \geq 0$ and if the kernel $K(s, t)$ is defined

$$\text{as } K(s, t) = \begin{cases} 0 & t < 0 \\ e^{-st} & t \geq 0 \end{cases}$$

$$f(s) = \int_{-\infty}^{\infty} K(s, t) F(t) dt$$

$$= \int_{-\infty}^0 K(s, t) F(t) dt + \int_0^{\infty} K(s, t) F(t) dt$$

$$f(s) = \int_0^{\infty} K(s, t) F(t) dt$$

The $f(s)$ defined by the integral is called Laplace transformation of $f(t)$, denoted by

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

Laplace transformation of some function.

1. Find out the Laplace transformation of 1

$$L\{1\} = \int_0^{\infty} e^{-st} \cdot 1 dt$$

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

$$= \left[\frac{e^{-st}}{-s} \right]_0^{\infty} = -\frac{1}{s} [e^{-\infty} - e^{-0}]$$

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

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

2. Find out the Laplace transformation e^{at}

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

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

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

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

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

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

3 Find out Laplace transformation of $\sin at$

$$L\{\sin at\} = \int_0^{\infty} e^{-st} \sin at \, dt = I$$

$$= \int_0^{\infty} e^{-st} \frac{\cos at - a}{a} \, dt = \frac{1}{a} \int_0^{\infty} e^{-st} \cos at \, dt - \frac{1}{a} \int_0^{\infty} e^{-st} \, dt$$

$$= \frac{1}{a} \left[\frac{e^{-st} \cos at}{-s} \right]_0^{\infty} - \frac{1}{a} \left[\frac{e^{-st} \sin at}{-s} \right]_0^{\infty} - \frac{1}{a} \left[\frac{e^{-st}}{-s} \right]_0^{\infty}$$

$$2I = \frac{1}{a}$$

OR

$$L\{\sin at\} = L\left\{ \frac{e^{iat} - e^{-iat}}{2i} \right\}$$

$$= \frac{1}{2i} [L\{e^{iat}\} - L\{e^{-iat}\}]$$

$$= \frac{1}{2i} [L\{e^{iat}\} - L\{e^{-iat}\}]$$

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

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

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

$$L\{\sin at\} = \frac{a}{s^2 + a^2} \quad \text{Ans}$$

4. Find out the Laplace transformation of $\cos at$.

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

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

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

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

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

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

5. Find out Laplace transformation of $\sin at$.

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

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

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

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

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

6. Find out laplace transformation of $\cosh at$.

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

$$= \frac{1}{2} [L\{e^{at}\} + L\{e^{-at}\}]$$

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

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

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

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

7. Find out the laplace transformation of

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

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

$$L\{f(t)\} = \int_1^3 e^{-st} \cdot f(t) dt$$

$$= \int_1^2 e^{-st} (t-1) dt + \int_2^3 e^{-st} (3-t) dt$$

$$= \int_1^2 e^{-st} t - \int_1^2 e^{-st} + 3 \int_2^3 e^{-st} - \int_2^3 e^{-st} t$$

$$\cancel{t} - \cancel{st} = 0$$

$$\cancel{st}$$

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

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

$$= \frac{1}{s^2} [e^{-s} - 2e^{-2s} + e^{-3s}]$$

8. Find out the Laplace transformation of function

$$f(t) = \begin{cases} t^2 & 0 < t < 2 \\ t-1 & 2 < t < 3 \\ 7 & t > 3 \end{cases}$$

$$\begin{aligned} L\{f(t)\} &= \int_0^2 e^{-st} t^2 dt + \int_2^3 e^{-st} (t-1) dt + \int_3^\infty e^{-st} 7 dt \\ &= \left[\frac{t^2 e^{-st}}{(-s)} - 2t \frac{e^{-st}}{(-s)^2} + 2 \frac{e^{-st}}{(-s)^3} \right]_0^2 + \left[\frac{(t-1)e^{-st}}{(-s)} - \frac{e^{-st}}{(-s)^2} \right]_2^3 + \left[\frac{7e^{-st}}{(-s)} \right]_3^\infty \\ &= \left[\frac{4e^{-2s}}{-s} - \frac{4e^{-2s}}{s^2} + \frac{2e^{-2s}}{-s^3} + 2e \right] + \left[\frac{2e^{-3s}}{-s} - \frac{e^{-3s}}{s^2} + \frac{e^{-2s}}{s} + \frac{e^{-2s}}{s^2} \right] + 7 \left[0 - e^{-3s} \right] \end{aligned}$$

$$= \left[\frac{-4e^{-2s}}{s} - \frac{4e^{-2s}}{s^2} + \frac{2e^{-2s}}{s^3} + 2 + \frac{2e^{-3s}}{s} - \frac{e^{-3s}}{s^2} + \frac{e^{-2s}}{s} + \frac{e^{-2s}}{s^2} - 7e^{-3s} \right]$$

$$= \frac{-4e^{-2s}}{s} - \frac{4e^{-2s}}{s^2} + \frac{2e^{-2s}}{s^3} + 2 + \frac{2e^{-3s}}{s} - \frac{e^{-3s}}{s^2} + \frac{e^{-2s}}{s} + \frac{e^{-2s}}{s^2} - 7e^{-3s}$$

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

9. Find out laplace transformation of $L\{2\sin 2t \cos t\}$

$$\begin{aligned} L\{\sin 3t + \sin t\} &= L\{\sin 3t\} + L\{\sin t\} \\ &= \frac{3}{s^2+9} + \frac{1}{s^2+1} \text{ Ans} \end{aligned}$$

10. Find out laplace transformation of $L\{4\sin^3 t\}$

$$\begin{aligned} L\{4\sin^3 t\} &= L\{3\sin t - \sin 3t\} \\ &= L\{3\sin t\} - L\{\sin 3t\} \\ &= \frac{3 \times 1}{s^2+1} - \frac{3}{s^2+9} \\ &= 3 \left[\frac{1}{s^2+1} - \frac{1}{s^2+9} \right] \end{aligned}$$

★ First Shifting Property

If laplace transformation,

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

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

Ex → $L\{e^{3t} \cdot t^2\}$

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

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

Ex →

$$L\{e^{2t} \cdot \cos 3t\}$$

$$L\{\cos 3t\} = \frac{s}{s^2+9} = f(s)$$

$$L\{e^{2t} \cdot \cos 3t\} = \frac{s-2}{(s-2)^2+9} = f(s-2)$$

3.

$$L\{e^{-t} \sin 4t\}$$

$$L\{\sin 4t\} = \frac{4}{s^2 + 16}$$

$$L\{e^{-t} \sin 4t\} = \frac{4}{(s+1)^2 + 16}$$

4.

$$L\{e^{-t} \cos^2 t\}$$

$$= \frac{1}{2} L\{e^{-t} \cos 2t\} + \frac{1}{2} L\{e^{-t}\}$$

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

5.

$$L\{t^2 e^{-4t}\}$$

$$L\{e^{-4t} t^2\} = \frac{2!}{s^3} = f(s)$$

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

6.

$$L\{e^{-t} \cos 2t \cos t\}$$

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

$$= \frac{1}{2} L\{e^{-t} \cos 3t\} + \frac{1}{2} L\{e^{-t} \cos t\}$$

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

Second shifting properties

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

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

$$\text{Then } L\{G(t)\} = e^{-as} \cdot f(s)$$

1. Find out the Laplace transformation of $f(t)$:

$$f(t) = \begin{cases} \sin(t - \pi/3) & t > \pi/3 \\ 0 & t < \pi/3 \end{cases}$$

$$= e^{-\pi/3 s} L\{\sin t\}$$

$$= e^{-s\pi/3} \cdot \frac{1}{s^2 + 1}$$

Multiply by t^n

If $F(t)$ is a function of class A and if $L\{F(t)\} = f(s)$

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

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

1. Find out the Laplace transformation of $f(t) :=$

$$L\{t \cdot e^{-t} \sin 2t\}$$

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

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

$$L\{t e^{-t} \sin 2t\} = (-1)^1 \frac{d}{ds} \frac{1}{(s+1)^2 + 4}$$

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

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

3

$$L\{t^2 e^t \sin 4t\}$$

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

$$L\{e^t \sin 4t\} = \frac{4}{(s-1)^2 + 16} = f(s-1)$$

$$L\{t^2 e^t \sin 4t\} = 4 \frac{d^2}{ds^2} \frac{1}{(s-1)^2 + 16}$$

$$= 4 \frac{d}{ds} \frac{-2(s-1)}{((s-1)^2 + 16)^2}$$

$$= -8 \frac{d}{ds} \frac{(s-1)}{((s-1)^2 + 16)^2}$$

$$= -8 \times \frac{[(s-1)^2 + 16]^2 - (s-1) 2(s-1)^2 + 16}{((s-1)^2 + 16)^4}$$

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

$$= -8 \frac{1 - 4(s-1)^2}{((s-1)^2 + 16)^3}$$

$$= -8(1 - 4s^2)$$

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

$$= -8 \frac{[13 - 3s^2 + 6s]}{(s^2 - 2s + 17)^3}$$

$$4. \quad L\{te^{-t} \cosh t\}$$

$$L\{\cosh t\} = \frac{s}{s^2-1}$$

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

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

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

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

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

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

Division by t^n

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

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

1 Find out Laplace transformation of:

$$L\left\{\frac{e^{-at} - e^{-bt}}{t}\right\}$$

$$= L\left\{\frac{e^{-at}}{t}\right\} - L\left\{\frac{e^{-bt}}{t}\right\}$$

$$= L\{e^{-at}\} - L\{e^{-bt}\}$$

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

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

$$\begin{aligned}
 &= \left[\log(s+a) - \log(s+b) \right]_s^\infty \\
 &= \left[\log \frac{s+a}{s+b} \right]_s^\infty \\
 &= \left[\log \left(\frac{1 + \frac{a}{s}}{1 + \frac{b}{s}} \right) \right]_s^\infty \\
 &= \log 1 - \log \frac{(s+a)}{(s+b)} \\
 &= -\log \frac{(s+a)}{(s+b)} \\
 &= \log \frac{(s+b)}{(s+a)}
 \end{aligned}$$

2 Find out Laplace transformation of:

$$L \left\{ \frac{\cos at - \cos bt}{t} \right\}$$

$$\begin{aligned}
 &= L \{ \cos at - \cos bt \} \\
 &= L \{ \cos at \} - L \{ \cos bt \} \\
 &= \frac{s}{s^2 + a^2} - \frac{s}{s^2 + b^2} = f(s)
 \end{aligned}$$

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

$$\text{let } s^2 + a^2 = u$$

$$\int 2s ds = du$$

$$s ds = \frac{1}{2} du$$

$$\frac{1}{2} \left[\log(x) - \log(y) \right]_{s=a^2}^{s=\infty}$$

$$\frac{1}{2} \left[\log \frac{u}{v} \right]$$

$$\frac{1}{2} \left[\log \frac{s^2 + a^2}{s^2 + b^2} \right]_s^\infty$$

$$\frac{1}{2} \log \left[\frac{1 + \frac{a^2}{s^2}}{1 + \frac{b^2}{s^2}} \right]_s^\infty$$

$$\int \log x dx = x \log x - x + C$$

$$= x (\log x - 1) + C$$

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

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

3.

$$\mathcal{L} \left\{ \frac{1 - \cos t}{t^2} \right\}$$

$$= \mathcal{L} \left\{ \frac{1}{t^2} \right\} - \mathcal{L} \left\{ \frac{\cos t}{t^2} \right\}$$

$$= \mathcal{L} \{ t \} = \mathcal{L} \{ 1 - \cos t \}$$

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

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

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

$$= \left[\log \frac{s}{\sqrt{s^2+1}} \right]_0^{\infty}$$

$$= \left[\log \frac{1}{\sqrt{1+\frac{1}{s^2}}} \right]_0^{\infty}$$

$$= \log 1 - \log \frac{s}{\sqrt{s^2+1}}$$

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

$$\int_0^{\infty} f(s) ds = \int_0^{\infty} \log \frac{\sqrt{s^2+1}}{s} \cdot 1$$

$$= \frac{1}{2} \log \frac{s^2+1}{s^2} \cdot s - \frac{1}{2} \int_0^{\infty} \frac{2s \cdot s^2 - (s^2+1)s}{s^4} ds = \left[\frac{\sqrt{s^2+1}}{s} (\log \sqrt{s^2+1} - 1) \right]_0^{\infty}$$

$$\left[\frac{1}{2} \log \left(\frac{s^2+1}{s^2} \right) \cdot s - \frac{1}{2} \int_0^{\infty} \frac{2s \cdot s^2 - (s^2+1)s}{s^4} ds \right] = \left[\frac{\sqrt{1+\frac{1}{s^2}}}{s} (\log \sqrt{1+\frac{1}{s^2}} - 1) \right]_0^{\infty}$$

$$\frac{s \log s^2}{2 \sqrt{s^2+1}} + \cot^{-1} s = -1 - \frac{\sqrt{s^2+1}}{s} [\log \frac{\sqrt{s^2+1}}{s} - 1] \Delta$$

2. $L\left\{ \frac{e^{at} - \cos bt}{t} \right\}$

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

$$\begin{aligned} \int_0^\infty f(s) ds &= \int_0^\infty \left(\frac{1}{s-a} - \frac{s}{s^2+b^2} \right) ds \\ &= \left[\log(s-a) - \frac{1}{2} \log(s^2+b^2) \right]_0^\infty \\ &= \left[\log \frac{s-a}{\sqrt{s^2+b^2}} \right]_0^\infty \\ &= \left[\log \frac{s(1-\frac{a}{s})}{s\sqrt{1+\frac{b^2}{s^2}}} \right]_0^\infty \\ &= \log 1 - \log \frac{s-a}{\sqrt{s^2+b^2}} \\ &= \log \frac{\sqrt{s^2+b^2}}{s-a} \end{aligned}$$

3. $L\left\{ \frac{e^{2t} \cdot \cos 4t}{t} \right\}$

$$L\{e^{2t} \cdot \cos 4t\} = \frac{s}{s^2+16} = f(s)$$

$$= L\{f(s)\} = \frac{s-2}{(s-2)^2+16}$$

$$= \int_0^\infty \frac{s-2}{(s-2)^2+16} ds$$

$$= \frac{1}{2} \left[\log((s-2)^2+16) \right]_0^\infty$$

$$= \frac{1}{2} \left[\right]$$

• Laplace transform of derivative of $f(t)$

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

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

Laplace transform of Integral

If $f(t)$ is piece wise continuous function and satisfy $|F(t)| = Me^{at}$, $t \geq 0$

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

1. $\int_0^t \frac{e^{at} - e^{bt}}{t} dt$

$$= \frac{1}{s} f(s) = \frac{\log\left(\frac{s+b}{s+a}\right)}{(s)}$$

2. $F(t) = \int_0^t \frac{\sin t}{t} dt$

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

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

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

★ 3.

$$\int_0^{t/2} \frac{1-e^{-2x}}{x} dx$$

let $t = 2x$
 $\uparrow$
 $dt = 2dx$

$$= \int_0^{t/2} \frac{1-e^{-2x}}{x} \times \frac{1}{2} dx$$

=

★ 3. $L \left\{ \int_0^{x/2} \frac{1-e^{-2u}}{u} du \right\}$

$$2u = u$$

$$2 du = du$$

$$L \left\{ \int_0^{x/2} \frac{1-e^{-u}}{\frac{u}{2}} \times \frac{1}{2} du \right\}$$

$$L \left\{ 1-e^{-u} \right\} = \frac{1}{s} - \frac{1}{s+1} = f(s)$$

$$L \left\{ \frac{1-e^{-u}}{u} \right\} = \int_0^\infty f(s) ds = \left[\log \frac{s}{s+1} \right]_0^\infty$$

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

$$= \frac{1}{s} \log(s+1)$$

4. Show that:-

$$L \left\{ \frac{\cos \sqrt{t}}{\sqrt{t}} \right\} = \sqrt{\frac{\pi}{s}} e^{-\frac{1}{4s}}$$

~~$$L \left\{ \frac{\cos \sqrt{t}}{\sqrt{t}} \right\}$$~~

$$L \left\{ \frac{\cos^2 \sqrt{t}}{\sqrt{t}} \right\}$$

~~$$L \left\{ \frac{\cos^2 \sqrt{t}}{\sqrt{t}} \right\}$$~~

~~$$\left\{ \frac{1+\cos 2\sqrt{t}}{2} \right\} = \frac{1}{2} L \left\{ 1 \right\} + \frac{1}{2} L \left\{ \cos 2\sqrt{t} \right\}$$~~

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

$$= \int_0^\infty e^{-st} \left(\frac{\cos \sqrt{t}}{\sqrt{t}} \right) dt$$

$$= \int_0^\infty e^{-st} \frac{e^{i\sqrt{t}} + e^{-i\sqrt{t}}}{2\sqrt{t}} dt$$

$$\text{Let } \sqrt{t} = v$$

$$\frac{1}{2\sqrt{t}} dt = dv$$

$$\begin{aligned}
 &= \int_0^{\infty} e^{-sv^2} (e^{iv} + e^{-iv}) dv \\
 &= e^{-\frac{1}{4s}} \int_0^{\infty} e^{-s(v-\frac{i}{2s})^2} + e^{-s(v+\frac{i}{2s})^2} dv \\
 &\text{Let } x = \sqrt{s}(v-\frac{i}{2s}) \text{ and } y = \sqrt{s}(v+\frac{i}{2s}) \\
 &= \frac{e^{-\frac{1}{4s}}}{\sqrt{s}} \int_0^{\infty} e^{-x^2} dx + \int_0^{\infty} e^{-y^2} dy \\
 &= \frac{e^{-\frac{1}{4s}}}{\sqrt{s}} \left(\frac{\sqrt{\pi}}{2} + \frac{\sqrt{\pi}}{2} \right) = \frac{\sqrt{\pi}}{\sqrt{s}} e^{-\frac{1}{4s}}
 \end{aligned}$$

5. Evaluate:- $\int_0^{\infty} e^{-t} \frac{\sin \sqrt{3}t}{t} dt$

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

$$= \int_0^{\infty} e^{-t} \frac{\sin \sqrt{3}t}{t} dt = f(1)$$

$$= \int_0^{\infty} \frac{\sqrt{3}}{s^2+3} ds$$

$$= \frac{\sqrt{3}}{\sqrt{3}} \left[\tan^{-1} \frac{s}{\sqrt{3}} \right]_0^{\infty}$$

$$\frac{\cot^{-1} s}{\sqrt{3}} = f_1(s)$$

$$\int_0^{\infty} e^{-t} \frac{\sin t}{t} dt = f_1(1)$$

$$= \frac{\cot^{-1} 1}{\sqrt{3}} = \frac{\pi}{3}$$

6. Evaluate:- $\int_0^{\infty} \frac{e^{-2t} - e^{-4t}}{t} dt$

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

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

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

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

$$\int_0^{\infty} e^{-2t} f(t) dt = \log \left(\frac{s+2}{s} \right) = \log 2$$

7. Prove that $\int_0^{\infty} e^{-t} \frac{\sin^2 t}{t} dt$

$$s=1.$$

$$L\{\sin^2 t\} = \frac{1}{2} L\{1 + \cos 2t\}$$

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

$$= \frac{1}{2} \int_0^{\infty} \frac{1}{s} - \frac{s}{s^2+4}$$

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

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

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

$$\int_0^{\infty} e^{-t} \frac{\sin^2 t}{t} dt = \frac{1}{4} \log 5$$

8. $\int_0^{\infty} \frac{\cos 6t - \cos 4t}{t} dt$

$$\int_0^{\infty} e^{st} F(t) dt$$

$$s=0;$$

$$L\{\cos 6t - \cos 4t\}$$

$$= \int_0^{\infty} \left(\frac{s}{s^2+36} - \frac{s}{s^2+16} \right) ds$$

$$= \frac{1}{2} \left[\log (s^2+36) - \log (s^2+16) \right]_s^{\infty}$$

$$= \frac{1}{2} \log \left[\frac{s^2+36}{s^2+16} \right]_s^{\infty}$$

$$= \frac{1}{2} \log \left[\frac{s^2+16}{s^2+36} \right]$$

$$= \frac{1}{2} \log \left(\frac{4}{9} \right) = \log \frac{2}{3}$$

Q. Unit Step function (Heaviside unit step function)

The unit step function $U(t-a)$ is defined as

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

Or in particular case,

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

Product $\Rightarrow F(t) U(t-a) = \begin{cases} 0 & ; t < a \\ F(t) & ; t \geq a \end{cases}$

Q. Find out the Laplace transformation of unit step function

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

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

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

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

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

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

Q. Second shifting property in unit step function

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

or

$$= e^{-as} f(s)$$

Q. $L\{(t-2)^2 U(t-2)\} =$

$$= e^{-2s} L\{t^2\}$$

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

$$\begin{aligned}
 Q \quad & \mathcal{L}\{e^{(t-2)} u(t-2)\} \\
 &= e^{-2s} \mathcal{L}\{e^t\} \\
 &= e^{-2s} \left(\frac{1}{s-1} \right)
 \end{aligned}$$

Q. Express the following function in term of unit step function and find out Laplace transform.

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

$$F(t) = 0\{u(t-0)-u(t-1)\} + t-1\{u(t-1)-u(t-2)\} + 1\{u(t-2)\}$$

$$\begin{aligned}
 f(t) &= t-1\{u(t-1)\} - (t-1)\{u(t-2)\} + u(t-2) \\
 &= t-1\{u(t-1)\} - u(t-2)\{t-1-1\} \\
 &= t-1\{u(t-1)\} - (t-2)u(t-2)
 \end{aligned}$$

$$\begin{aligned}
 \mathcal{L}\{F(t)\} &= \mathcal{L}\{(t-1)u(t-1)\} - \mathcal{L}\{(t-2)u(t-2)\} \\
 &= e^{-s} \mathcal{L}\{t\} - e^{-2s} \mathcal{L}\{t\} \\
 &= \frac{e^{-s} - e^{-2s}}{s^2} \quad \text{Ans}
 \end{aligned}$$

$$Q \quad f(x) = \begin{cases} (t-1) & 1 < t < 2 \\ (3-t) & 2 < t < 3 \end{cases}$$

$$F(t) = t-1\{u(t-1)-u(t-2)\} + (3-t)\{u(t-2)-u(t-3)\}$$

$$= (t-1)u(t-1) - (t-1)u(t-2) + (3-t)u(t-2) - (3-t)u(t-3)$$

$$= (t-1)u(t-1) - u(t-2)\{t-1-3+t\} + (t-3)u(t-3)$$

$$= (t-1)u(t-1) - u(t-2)2(t-2) + (t-3)u(t-3)$$

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

Periodic Function

A function $f(t)$ is said to be periodic if

$$F(t) = F(t+T) = F(t+2T) = \dots$$

where T is positive constant and is called period of $F(t)$.

Find out the Laplace transformation of $f(t)$ where $f(t)$ is periodic function.

Let $F(t)$ is a periodic function

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

Q Draw graph of following periodic function and find out the Laplace transformation:-

$$F(t) = \begin{cases} t & \text{for } 0 < t < a \\ 2a-t & \text{for } a < t < 2a \end{cases}$$

$F(t)$ is a periodic function.

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

$$= \frac{1}{1-e^{-2as}} \int_0^{2a} F(t) dt$$

$$= \frac{1}{1-e^{-2as}} \left[\int_0^a e^{-st} t dt + \int_a^{2a} e^{-st} (2a-t) dt \right]$$

$$= \frac{1}{1-e^{-2as}} \left[\left[t \left(\frac{e^{-st}}{-s} \right) - \frac{e^{-st}}{(-s)^2} \right]_0^a + \left[(2a-t) \left(\frac{e^{-st}}{-s} \right) + \frac{e^{-st}}{(-s)^2} \right]_a^{2a} \right]$$

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

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

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

Q. Find $L\{\text{square wave function}\}$ of period defined as,

$$F(t) = \begin{cases} 1 & 0 < t < a/2 \\ -1 & a/2 < t < a \end{cases}$$

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

Inverse Laplace Transform

If $L\{F(t)\} = f(s)$ then $F(t)$ is known as inverse laplace transform and denoted by
 $F(t) = L^{-1}\{f(s)\}$

$$L^{-1}\{1\} = 1$$

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

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

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

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

Ex $\rightarrow L^{-1} \left\{ \frac{1}{s^2+36} \right\} = \frac{1}{6} \sin 6t$

$$L^{-1} \left\{ \frac{1}{s^5} \right\} = \frac{t^4}{4!}$$

$$L^{-1} \left\{ \frac{2s-1}{s^2+4} \right\} = 2 \cos 2t - \frac{1}{2} \sin 2t$$

Q. $L^{-1} \left\{ \frac{4s+15}{16s^2+25} \right\}$

$$= \frac{4s}{16s^2+25} + \frac{15}{16} \left\{ \frac{1}{s^2+(\frac{5}{4})^2} \right\}$$

$$= \frac{1}{4} \cos \frac{5t}{4} + \frac{15}{16} \times \frac{4}{5} \sin \frac{5t}{4}$$

$$\frac{1}{4} \cos \frac{5t}{4} + \frac{3}{4} \sin \frac{5t}{4}$$

1st shifting property

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

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

Ex $\rightarrow L^{-1} \left\{ \frac{1}{(s-2)^5} \right\} = e^{2t} L^{-1} \left\{ \frac{1}{s^5} \right\} = e^{2t} \frac{t^4}{4!}$

$$L^{-1} \left\{ \frac{s-4}{(s-4)^2+25} \right\} = e^{4t} L^{-1} \left\{ \frac{s}{s^2+25} \right\} = e^{4t} \cos 5t$$

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

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

Q. $L^{-1} \left\{ \frac{1}{s^2+s+1} \right\} = L^{-1} \left\{ \frac{1}{s^2+(\frac{1}{\sqrt{2}})^2+(\frac{\sqrt{3}}{2})^2} \right\} = \frac{e^{-\frac{1}{2}t}}{\sqrt{3/2}} \sin \frac{\sqrt{3}t}{2}$

$$\begin{aligned}
 Q. \quad \mathcal{L}^{-1} \left\{ \frac{1}{s(s+1)} \right\} &= \mathcal{L}^{-1} \left\{ \frac{1}{s} - \frac{1}{s+1} \right\} \\
 &= \mathcal{L}^{-1} \left\{ \frac{1}{s} \right\} - \mathcal{L}^{-1} \left\{ \frac{1}{s+1} \right\} \\
 &= 1 - e^{-t} \quad \text{Ans}
 \end{aligned}$$

$$Q. \quad \mathcal{L}^{-1} \left[\frac{5s+3}{(s-1)(s^2+2s+5)} \right] = \frac{A}{s-1} + \frac{Bs+C}{s^2+2s+5}$$

$$5s+3 = A(s^2+2s+5) + Bs(s-1) + C(s-1)$$

$$5s+3 = A(s^2+2s+5) + B(s^2-s) + C(s-1)$$

$$5s+3 = (A+B)s^2 + (2A-B+C)s + 5A-C$$

$$A+B=0 \quad 2A-B+C=5 \quad 5A-C=3$$

$$B=-1 \quad 2A+A+5A-3=5 \quad C=2$$

$$8A=8$$

$$A=1$$

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

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

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

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

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

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

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

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

$$= e^{2t} \cos 2t + e^{2t} \sin 2t$$

Inverse Laplace transform of derivatives

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

$$2. \quad L^{-1} \left\{ \frac{d^n F(s)}{ds^n} \right\} = (-1)^n t^n \cdot F(t)$$

Multiplication power of s

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

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

Division by power of s

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

$$L^{-1} \left\{ \frac{1}{s} F(s) \right\} = \int_0^t F(x) dx = F_1(t)$$

$$L^{-1} \left\{ \frac{1}{s^2} F(s) \right\} = \int_0^t F_1(x) dx = F_2(t)$$

$$L^{-1} \left\{ \frac{1}{s^3} F(s) \right\} = \int_0^t F_2(x) dx = F_3(t)$$

$$Q. \quad L^{-1} \left\{ \frac{s^2}{s^2+1} \right\} = L^{-1} \left\{ s - \frac{s}{s^2+1} \right\}$$

$$\therefore L^{-1} \left\{ \frac{s}{s^2+1} \right\} = \cos t = F_1(t)$$

$$\therefore L^{-1} \left\{ \frac{s^2}{s^2+1} \right\} = \frac{d}{dt} \cos t = -\sin t$$

$$\# \quad L^{-1} \{F^n(s)\} = (-1)^n t^n F(t)$$

$$Q. \quad L^{-1} \left\{ \log \frac{(s+a)}{(s+b)} \right\}$$

$$F(s) = \log \frac{(s+a)}{(s+b)} = \log(s+a) - \log(s+b)$$

$$F(s) = \log(s) \text{ differentiate w.r. to } s$$

$$F'(s) = \frac{1}{s+a} - \frac{1}{s+b}$$

Taking L^{-1} both sides,

$$L^{-1} \{ F'(s) \} = L^{-1} \left\{ \frac{1}{s+a} - \frac{1}{s+b} \right\}$$

$$L^{-1} \{ F'(s) \} = L^{-1} \left\{ \frac{1}{s+a} \right\} - L^{-1} \left\{ \frac{1}{s+b} \right\}$$

$$(-1)^1 t^1 F(t) = e^{-at} - e^{-bt}$$

$$F(t) = \frac{-(e^{-at} - e^{-bt})}{t}$$

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

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

differentiate w.r.t s .

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

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

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

Taking L^{-1} both sides,

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

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

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

$$(-1)^1 t^1 F(t) = -e^{-3t} \sin 2t$$

$$F(t) = \frac{e^{-3t} \sin 2t}{t}$$

Convolution Theorem

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

$$\mathcal{L}^{-1}\{g(s)\} = G(t)$$

$$\mathcal{L}^{-1}\{f(s) \cdot g(s)\} = \int_0^t F(x) G(t-x) dx$$

Q. Using convolution theorem find $\mathcal{L}^{-1}\left\{\frac{s^2}{(s^2+1)(s^2+4)}\right\}$

$$\mathcal{L}^{-1}\left\{\frac{s^2}{(s^2+1)(s^2+4)}\right\} = \int_0^t \cos 2x \cos(t-x) dx$$

$$= \frac{1}{2} \int_0^t 2 \cos 2x \cos(t-x) dx$$

$$= \frac{1}{2} \int_0^t \cos\left(\frac{2x+t-x}{2}\right) + \cos\left(\frac{2x-t+x}{2}\right) dx$$

$$= \frac{1}{2} \int_0^t \cos\left(\frac{x+t}{2}\right) + \cos\left(\frac{3x-t}{2}\right) dx$$

$$= \frac{1}{2} \left[\frac{2}{1} \sin\left(\frac{x+t}{2}\right) + \frac{2}{3} \sin\left(\frac{3x-t}{2}\right) \right]_0^t$$

$$= \left[\sin\left(\frac{x+t}{2}\right) + \frac{1}{3} \sin\left(\frac{3x-t}{2}\right) \right]_0^t$$

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

$$= \frac{1}{2} \left[\frac{4}{3} \sin 2t - \frac{2}{3} \sin \frac{t}{2} \right]$$

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

Q2. $L^{-1} \left\{ \frac{s}{(s^2+4)^2} \right\}$

$$L^{-1} \left\{ \frac{s}{s^2+4} \cdot \frac{1}{s^2+4} \right\} = \frac{1}{2} \int_0^t \cos 2x \sin (2t-2x) dx$$

$$= \frac{1}{4} \int_0^t 2 \sin(x) \cos 2x \sin(t-x) dx$$

$$= \frac{1}{4} \int_0^t \sin(2x-t) - \sin(4x-2t) dx$$

$$= \frac{1}{4} \sin 2t \left(\frac{t}{2} \right) - \frac{1}{4} \left[\frac{\cos(4x-2t)}{4} \right]_0^t$$

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

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

Q3. Using convolution theorem,

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

$$L^{-1} \left\{ \frac{1}{s^3} \cdot \frac{1}{s^2+1} \right\} = \int_0^t \frac{x^2}{2} \cdot \sin(t-x) dx$$

$$= \frac{1}{2} \int_0^t x^2 \sin(t-x) dx$$

$$= \frac{1}{2} \left[-x^2 \cos(t-x) + 2x \sin(t-x) + 2 \cos t \right]_0^t$$

$$= \frac{1}{2} \left[-t^2 + 0 + 2t - 2 \cos t \right]$$

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

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

$$\begin{aligned}
 \mathcal{L}^{-1} \left\{ \frac{1}{s^3} \cdot \frac{1}{s^2+1} \right\} &= \int_0^t \frac{x^2}{2} \cdot \sin(t-x) dx \\
 &= \frac{1}{2} \int_0^t x^2 \sin(t-x) dx \\
 &= \frac{1}{2} \left[x^2 \left(\frac{\cos(t-x)}{-1} \right) - 2x \left\{ -\frac{\sin(t-x)}{(-1)^2} \right\} + 2 \frac{\cos(t-x)}{(-1)^3} \right]_0^t \\
 &= \frac{1}{2} \left[x^2 \cos(t-x) + 2x \sin(t-x) - 2 \cos(t-x) \right]_0^t \\
 &= \frac{1}{2} [t^2 - 2 + 2 \cos t] \\
 &= \frac{t^2}{2} + \cos t - 1 \quad \text{Ans}
 \end{aligned}$$

Q4. Show that

$$1 \times 1 \times 1 \times \dots \times 1 \text{ (n times)} = \frac{t^{n-1}}{(n-1)!} \text{ where } n=1, 2, 3, \dots$$

When $n=2$,

$$1 \times 1 \Rightarrow \int_0^t 1 \cdot 1 dt = t$$

When $n=3$,

$$1 \times \underline{1 \times 1} = 1 \times t = \int_0^t 1 \cdot t = \frac{t^2}{2!}$$

When $n=4$,

$$1 \times \underline{1 \times 1 \times 1} = 1 \times \frac{t^2}{2} = \int_0^t 1 \cdot \frac{t^2}{2} = \frac{t^3}{3!}$$

When $n=5$

$$1 \times \underline{1 \times 1 \times 1 \times 1} = 1 \times \frac{t^3}{3!} = \frac{1}{3!} \int_0^t t^3 = \frac{1}{3!} \times \frac{t^4}{4} = \frac{t^4}{4!} = \frac{t^{n-1}}{(n-1)!}$$

When $n=n$,

$$1 \times 1 \times 1 \times \dots \times 1 \text{ (n times)} = \frac{t^{n-1}}{(n-1)!} \text{ proved}$$

Application to differential equationMethods for solution

First of all take laplace transform on both side of given problem and then use the formula of Laplace transform of derivative.

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

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

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

- Q. Using Laplace transform, find the value of initial value problem.

$$y'' + 4y' + 4y = 64 \sin 2t$$

$$\text{where } y(0) = 0, y'(0) = 1$$

Taking Laplace both side

$$L\{y'' + 4y' + 4y\} = 64 L\{\sin 2t\}$$

$$L\{y''\} + 4L\{y'\} + 4L\{y\} = 64 L\{\sin 2t\}$$

$$s^2 \bar{y} - s y(0) - y'(0) - 4s \bar{y} - 4y(0) + 4\bar{y} = 64 \cdot \frac{2}{s^2 + 2^2}$$

$$s^2 \bar{y} - 1 - 4s \bar{y} + 4\bar{y} = 64 \cdot \frac{2}{s^2 + 4}$$

$$\bar{y} (s^2 - 4s + 4) = \frac{64 \cdot 2}{s^2 + 4} + 1$$

$$\bar{y} = \frac{(s-2)^2}{s^2 + 4} = \frac{64 \cdot 2}{s^2 + 4} + 1$$

$$\bar{y} = \frac{1}{(s-2)^2} + \frac{128}{(s^2 + 4)(s-2)^2}$$

$$y = L^{-1} \left\{ \frac{1}{(s-2)^2} \right\} + 128 L^{-1} \left\{ \frac{1}{(s^2 + 4)(s-2)^2} \right\}$$

$$\frac{128}{(s-2)^2(s^2 + 4)} = \frac{A}{(s-2)} + \frac{B}{(s-2)^2} + \frac{Cs + D}{(s^2 + 4)}$$

$$= \frac{-8}{s-2} + \frac{16}{(s-2)^2} + \frac{8s + 0}{s^2 + 4}$$

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

$$y = L^{-1} \left\{ \frac{17}{(s-2)^2} - \frac{8}{s-2} + \frac{8s}{s^2+4} \right\}$$

$$y = 17 L^{-1} \left\{ \frac{1}{(s-2)^2} \right\} - 8 L^{-1} \left\{ \frac{1}{s-2} \right\} + 8 L^{-1} \left\{ \frac{s^2}{s^2+4} \right\}$$

$$= 17 e^{2t} t - 8 e^{2t} + 8 \cos 2t$$

Q Solve the differential equation:-

$$\frac{d^3 y}{dt^3} + 2 \frac{d^2 y}{dt^2} - \frac{dy}{dt} - 2y = 0$$

$$L \{ y''' \} + 2 L \{ y'' \} - L \{ y' \} - 2y = 0$$

$$s^3 \bar{y} - s^2 - s - 2 + 2s^2 \bar{y} - 2s - 2 - s \bar{y} + 1 - 2\bar{y} = 0$$

$$\bar{y} (s^3 + 2s^2 - s - 2) - (s^2 + 4s - 3) = 0$$

$$\bar{y} = \frac{s^2 + 4s + 5}{s^3 + 2s^2 - s - 2}$$

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

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

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

$$A = \frac{5}{3}$$

$$B = -1$$

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

$$y = \frac{5}{3} L^{-1} \left\{ \frac{1}{s-1} \right\} - 1 L^{-1} \left\{ \frac{1}{s+1} \right\} + \frac{1}{3} L^{-1} \left\{ \frac{1}{s+2} \right\}$$

$$= \frac{5}{3} e^t - e^{-t} + \frac{1}{3} e^{-2t} \quad \text{Ans}$$

Q. Solve :-

$$y'' + y = t \cos 2t$$

Given that $y(0) = 0$, $y'(0) = 0$

$$L\{y'' + y\} = L\{t \cos 2t\}$$

$$= (-1) \frac{d}{ds} \sin 2t$$

$$L\{y''\} + L\{y\} = 2 \sin 2t - \frac{d}{ds} \frac{1}{s^2 + 4} = \frac{2s}{s^2 + 4} - \frac{-2s}{(s^2 + 4)^2} = \frac{2s(s^2 + 4) + 2s}{(s^2 + 4)^2}$$

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

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

$$\bar{y} = \frac{2s}{s^2 + 4}$$

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

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

$$L\{y'' + y\} = L\{t \cos 2t\}$$

$$s^2 \bar{y} - s y(0) - y'(0) + \bar{y} = \frac{d}{ds} \left(\frac{1}{s^2 + 4} \right)$$

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

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

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

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