

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

Let $F(s) = \mathcal{L}(f(t))$ and $g(s, t) = e^{-st} f(t)$

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Take the limit as $h \rightarrow 0$

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Since $F(s) = \mathcal{L}(f(t))$ and $g(s, t) = e^{-st} f(t)$ then

$$\begin{aligned}\frac{d}{ds}(\mathcal{L}(f(t))) &= \int_0^\infty \frac{\partial}{\partial s} (e^{-st} f(t)) dt \\ &= \int_0^\infty -te^{-st} f(t) dt\end{aligned}$$

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Example: Let $f(t) = \sin \omega t$. $\mathcal{L}(f(t)) = \frac{\omega}{s^2 + \omega^2}$

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$$my'' + ky = 0$$

$$y = a \cos \sqrt{\frac{k}{m}} t + b \sin \sqrt{\frac{k}{m}} t$$

If we let $\omega = \sqrt{\frac{k}{m}}$ then $y = a \cos \omega t + b \sin \omega t$

$$my'' + ky = \cos \gamma t$$

$$y'' + \frac{k}{m}y = \frac{1}{m} \cos \gamma t$$

Let $\omega = \sqrt{\frac{k}{m}}$ and $\gamma = \omega$

$$y'' + \omega^2 y = \frac{1}{m} \cos \omega t$$

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General initial conditions: $y(0) = A$ and $y'(0) = B$

$$\mathcal{L}(y'') + \omega^2 \mathcal{L}(y) = \frac{1}{m} \mathcal{L}(\cos \omega t)$$

$$s^2 \mathcal{L}(y) - sA - B + \omega^2 \mathcal{L}(y) = \frac{1}{m} \cdot \frac{s}{s^2 + \omega^2}$$

Solve for $\mathcal{L}(y)$

$$\mathcal{L}(y) = \frac{As}{s^2+\omega^2} + \frac{B}{s^2+\omega^2} + \frac{1}{m}\cdot\frac{s}{\left(s^2+\omega^2\right)^2}$$

$$\mathcal{L}(y)=A\cdot\frac{s}{s^2+\omega^2}+\frac{B}{\omega}\cdot\frac{\omega}{s^2+\omega^2}+\frac{1}{2m\omega}\cdot\frac{2\omega s}{\left(s^2+\omega^2\right)^2}$$

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$$y=A\cos\omega t+\frac{B}{\omega}\sin\omega t+\frac{1}{2m\omega}t\sin\omega t$$

$$y_p = \frac{1}{2m\omega} t \sin \omega t$$

