

Today's Topic : More Laplace Transforms
Dr. E. Jacobs

The Laplace transform of $f(t)$:

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

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

$$\mathcal{L} (f') = s\mathcal{L} (f) - f(0)$$

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

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

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

Start with a differential equation:

$$a_2y'' + a_1y' + a_0y = f(t)$$

Take the Laplace transform of both sides:

$$\mathcal{L}(a_2y'' + a_1y' + a_0y) = \mathcal{L}(f(t))$$

↓

We get an equation that's easier to solve

$$\mathcal{L}\left(e^{\lambda t}\right)=\frac{1}{s-\lambda}$$

$$\mathcal{L}\left(e^{i\omega t}\right)=\frac{1}{s-i\omega}$$

$$\mathcal{L}\left(e^{-i\omega t}\right)=\frac{1}{s+i\omega}$$

$$e^{i\omega t} = \cos \omega t + i \sin \omega t$$

$$e^{-i\omega t} = \cos \omega t - i \sin \omega t$$

Add:

$$e^{i\omega t} + e^{-i\omega t} = 2 \cos \omega t$$

$$\mathcal{L}(e^{i\omega t}) + \mathcal{L}(e^{-i\omega t}) = \mathcal{L}(2 \cos \omega t)$$

$$\frac{1}{s - i\omega} + \frac{1}{s + i\omega} = 2\mathcal{L}(\cos \omega t)$$

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

$$e^{i\omega t} = \cos \omega t + i \sin \omega t$$

$$e^{-i\omega t} = \cos \omega t - i \sin \omega t$$

Subtract:

$$e^{i\omega t} - e^{-i\omega t} = 2i \sin \omega t$$

$$\mathcal{L} (e^{i\omega t}) - \mathcal{L} (e^{-i\omega t}) = \mathcal{L} (2i \sin \omega t)$$

$$\frac{1}{s - i\omega} - \frac{1}{s + i\omega} = 2i\mathcal{L} (\sin \omega t)$$

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

$$\mathcal{L}\left(e^{\lambda t}\right)=\frac{1}{s-\lambda}$$

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

$$\mathcal{L}\left(\cos \omega t\right)=\frac{s}{s^2+\omega^2}$$

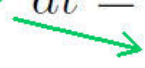
$$\mathcal{L}\left(\sin \omega t\right)=\frac{\omega}{s^2+\omega^2}$$

$$\mathcal{L}\left(t^n e^{\lambda t}\right)=\int_0^{\infty} t^n e^{\lambda t} e^{-s t} d t=\int_0^{\infty} t^n e^{-(s-\lambda) t} d t$$

$$\mathcal{L}(t^n) = \int_0^\infty t^n e^{-\boxed{s}t} dt = \frac{n!}{\boxed{s}^{n+1}}$$


$$\mathcal{L}(t^n e^{\lambda t}) = \int_0^\infty t^n e^{-\boxed{(s-\lambda)}t} dt = \frac{n!}{\boxed{(s-\lambda)}^{n+1}}$$


$$\begin{aligned}
 \mathcal{L} \left(e^{\lambda t} \sin \omega t \right) &= \int_0^{\infty} e^{\lambda t} \sin \omega t \cdot e^{-st} dt \\
 &= \int_0^{\infty} \sin \omega t \cdot e^{-(s-\lambda)t} dt
 \end{aligned}$$

$$\mathcal{L}(\sin \omega t) = \int_0^{\infty} \sin \omega t \cdot e^{-\boxed{s}t} dt = \frac{\omega}{\boxed{s}^2 + \omega^2}$$


$$\mathcal{L}(e^{\lambda t} \sin \omega t) = \int_0^{\infty} \sin \omega t \cdot e^{-\boxed{(s-\lambda)}t} dt = \frac{\omega}{\boxed{(s-\lambda)}^2 + \omega^2}$$


$$\mathcal{L} \left(e^{\lambda t} \right) = \frac{1}{s - \lambda}$$

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

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

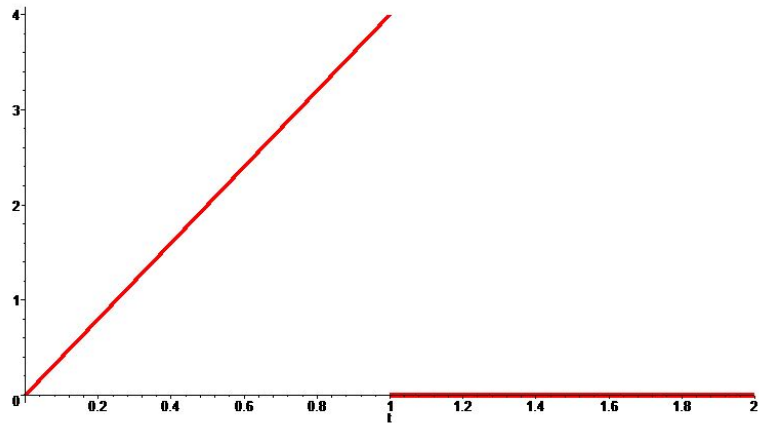
$$\mathcal{L} \left(\sin \omega t \right) = \frac{\omega}{s^2 + \omega^2}$$

$$\mathcal{L} \left(\sin \omega t \cdot e^{\lambda t} \right) = \frac{\omega}{(s - \lambda)^2 + \omega^2}$$

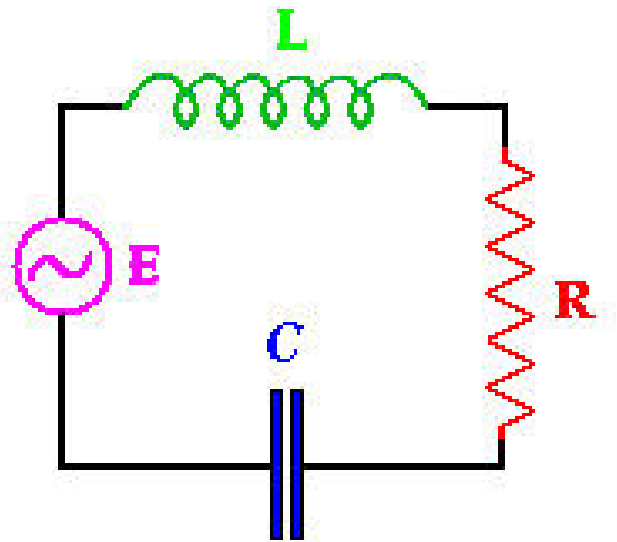
$$\mathcal{L} \left(\cos \omega t \right) = \frac{s}{s^2 + \omega^2}$$

$$\mathcal{L} \left(\cos \omega t \cdot e^{\lambda t} \right) = \frac{s - \lambda}{(s - \lambda)^2 + \omega^2}$$

$$f(t) = \begin{cases} t & \text{for } 0 \leq t \leq 1 \\ 0 & \text{for } t > 1 \end{cases}$$



$$L \frac{d^2 Q}{dt^2} + R \frac{dQ}{dt} + \frac{1}{C} Q = \mathcal{E}(t)$$



$$f(t) = \begin{cases} t & \text{for } 0 \leq t \leq 1 \\ 0 & \text{for } t > 1 \end{cases}$$

$$\begin{aligned} \mathcal{L}(f(t)) &= \int_0^1 f(t)e^{-st} dt + \int_1^\infty f(t)e^{-st} dt \\ &= \int_0^1 te^{-st} dt + \int_1^\infty 0 \cdot e^{-st} dt \\ &= \frac{1}{s^2} - \frac{1}{s}e^{-s} - \frac{1}{s^2}e^{-s} \end{aligned}$$