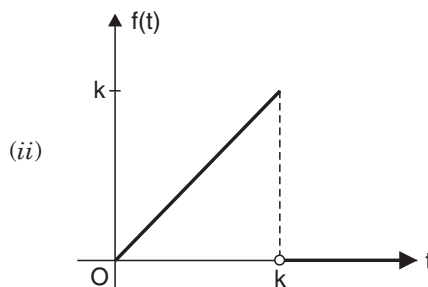
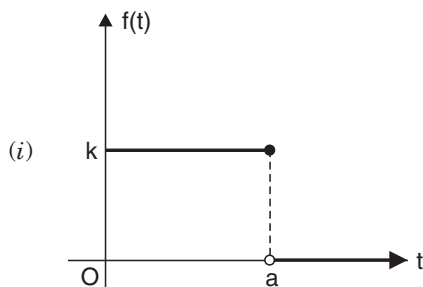


8. Find the Laplace transform of the functions whose graphs are given :



9. Show that :

$$(i) \int_0^{\infty} e^{-x^2} dx = \frac{\sqrt{\pi}}{2}$$

$$(ii) \int_0^{\infty} \sin x^2 dx = \frac{1}{2} \sqrt{\frac{\pi}{2}}.$$

Answers

1. (i) $\frac{3\sqrt{\pi}}{4s^{5/2}}, s > 0$

(ii) $\frac{10 \Gamma(2/3)}{9s^{8/3}}, s > 0$

(iii) $\frac{5040}{s^8}, s > 0$

(iv) $\frac{1}{s-3}, s > 3$

(v) $\frac{1}{s+10}, s > -10$

(vi) $\frac{s}{s^2-25}, s > 5$

(vii) $\frac{s}{s^2-49}, s > 7$

(viii) $\frac{4}{s^2+16}, s > 0$

(ix) $\frac{s}{s^2+36}, s > 0$

2. $\frac{1}{s^2}, s > 0$

3. $\frac{3s+4}{s^2}, s > 0$

4. $\frac{s}{s^2-a^2}, s > |a|$

5. $\frac{s}{s^2+a^2}, s > 0$

6. (i) $\frac{2}{s}(2-e^{-3s}), s > 0$ (ii) $\frac{1}{s^2} + \frac{e^{-2s}}{s} - \frac{e^{-2s}}{s^2}, s > 0$

7. $\frac{1}{s^2} [1 - se^{-s/2} - e^{-s}], s > 0$ 8. (i) $\frac{k}{s}(1 - e^{-as}), s > 0$

(ii) $\frac{1}{s^2}(1 - e^{-ks}) - \frac{k}{s}e^{-ks}, s > 0.$

1.4. LINEARITY OF THE LAPLACE TRANSFORM

Theorem. If $f(t)$ and $g(t)$ be any functions of t for $t \geq 0$ whose Laplace transforms exists and a and b be any constants, then

$$L\{af(t) + bg(t)\} = aL\{f(t)\} + bL\{g(t)\}.$$

Proof. We have $L\{f(t)\} = \int_0^{\infty} e^{-st} f(t) dt$ and $L\{g(t)\} = \int_0^{\infty} e^{-st} g(t) dt.$

$$\text{Now } L\{af(t) + bg(t)\} = \int_0^{\infty} e^{-st} [af(t) + bg(t)] dt$$

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

$$= aL\{f(t)\} + bL\{g(t)\}$$

$$\therefore L\{af(t) + bg(t)\} = aL\{f(t)\} + bL\{g(t)\}.$$

ILLUSTRATIVE EXAMPLES

Example 1. Find Laplace transform of the function $\cosh at$, $t \geq 0$ using linearity property.

Sol. We have $L(\cosh at) = L\left(\frac{e^{at} + e^{-at}}{2}\right)$

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

$$= \frac{1}{2} \cdot \frac{1}{s-a} + \frac{1}{2} \cdot \frac{1}{s-(-a)}, s > a, s > -a$$

$$= \frac{s}{s^2 - a^2}, s > |a| \quad \left(\because L(e^{at}) = \frac{1}{s-a}, s > a \right)$$

$\therefore L(\cosh at) = \frac{s}{s^2 - a^2}, s > |a|.$

Example 2. Find the Laplace transform of the following functions of t , $t \geq 0$:

- (i) $6t + 9$ (ii) $2t^2 - t + 5$ (iii) $\sin^2 t$
 (iv) $\sin 2t \sin 3t$ (v) $\cos^3 t$ (vi) $e^{4t} + e^{2t} + t^3 + \sin^2 t.$

Sol. (i) $L(6t + 9) = 6L(t) + L(9)$ (By linearity)

$$= 6\left(\frac{1!}{s^{1+1}}\right) + \frac{1}{s}, s > 0$$

$$= \frac{6 + 9s}{s^2}, s > 0$$

(ii) $L(2t^2 - t + 5) = 2L(t^2) - L(t) + L(5)$

$$= 2 \cdot \left(\frac{2!}{s^3}\right) - \frac{1!}{s^2} + \frac{5}{s}, s > 0$$

$$= \frac{4 - s + 5s^2}{s^3}, s > 0.$$

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

$$= \frac{1}{2}L(1) - \frac{1}{2}L(\cos 2t) = \frac{1}{2}\left(\frac{1}{s}\right) - \frac{1}{2}\left(\frac{s}{s^2 + 4}\right), s > 0$$

$$= \frac{2}{s(s^2 + 4)}, s > 0.$$

(iv) $L(\sin 2t \sin 3t) = L\left(\frac{1}{2}(2 \sin 2t \sin 3t)\right)$

$$= L\left(\frac{1}{2}\cos t - \frac{1}{2}\cos 5t\right) = \frac{1}{2}L(\cos t) - \frac{1}{2}L(\cos 5t)$$

$$\begin{aligned}
&= \frac{1}{2} \cdot \left(\frac{s}{s^2 + 1^2} \right) - \frac{1}{2} \cdot \left(\frac{s}{s^2 + 5^2} \right) \quad s > |1|, s > |5| \\
&= \frac{12s}{(s^2 + 1)(s^2 + 25)}, \quad s > 5.
\end{aligned}$$

(v) We have $\cos 3\theta = 4 \cos^3 \theta - 3 \cos \theta$.

$$\Rightarrow \quad \cos^3 \theta = \frac{1}{4} \cos 3\theta + \frac{3}{4} \cos \theta$$

$$\therefore \quad \cos^3 t = \frac{1}{4} \cos 3t + \frac{3}{4} \cos t.$$

$$\therefore \quad L(\cos^3 t) = \frac{1}{4} L(\cos 3t) + \frac{3}{4} L(\cos t) \quad (\text{By linearity})$$

$$= \frac{1}{4} \left(\frac{s}{s^2 + 3^2} \right) + \frac{3}{4} \left(\frac{s}{s^2 + 1^2} \right), \quad s > 0$$

$$= \frac{s}{4} \left[\frac{1}{s^2 + 9} + \frac{3}{s^2 + 1} \right], \quad s > 0$$

$$= \frac{(s^2 + 7)s}{(s^2 + 9)(s^2 + 1)}, \quad s > 0.$$

(vi) $L(e^{4t} + e^{2t} + t^3 + \sin^2 t)$

$$= L(e^{4t}) + L(e^{2t}) + L(t^3) + L\left(\frac{1 - \cos 2t}{2}\right) \quad (\text{By linearity})$$

$$= L(e^{4t}) + L(e^{2t}) + L(t^3) + \frac{1}{2} L(1) - \frac{1}{2} L(\cos 2t)$$

$$= \frac{1}{s-4} + \frac{1}{s-2} + \frac{3!}{s^{3+1}} + \frac{1}{2} \left(\frac{1}{s} \right) - \frac{1}{2} \left(\frac{s}{s^2 + 2^2} \right), \quad s > 4, s > 2, s > 0$$

$$= \frac{1}{s-4} + \frac{1}{s-2} + \frac{6}{s^4} + \frac{1}{2s} - \frac{s}{2(s^2 + 4)}, \quad s > 4.$$

Example 3. Find the Laplace transform of the function $\sin(\omega t + \delta)$, $t \geq 0$.

Sol. $L(\sin(\omega t + \delta)) = L(\sin \omega t \cos \delta + \cos \omega t \sin \delta)$

$$= \cos \delta L(\sin \omega t) + \sin \delta L(\cos \omega t) \quad (\text{By linearity})$$

$$= \cos \delta \left(\frac{\omega}{s^2 + \omega^2} \right) + \sin \delta \left(\frac{s}{s^2 + \omega^2} \right), \quad s > 0$$

$$= \frac{1}{s^2 + \omega^2} [\omega \cos \delta + s \sin \delta], \quad s > 0.$$

WORKING STEPS FOR SOLVING PROBLEMS

- Step I.** Simplify the given functions and write it as a linear combination of functions with known Laplace transforms.
- Step II.** Apply linearity theorem.
- Step III.** Simplify the terms as far as possible.

TEST YOUR KNOWLEDGE

- Find the Laplace transform of the following functions of t , $t \geq 0$:
 - $5t + 9$
 - $t^2 + 8t - 15$
 - $t^3 + 4$
 - $t^{10} + t^4 + 2$.
- Find the Laplace transform of the following functions of t , $t \geq 0$:
 - $e^{5t} + t^2$
 - $e^{-4t} + e^{2t}$
 - $e^{3t} + t^3$
 - $e^{-5t} + t^2 + 6t$.
- Find the Laplace transform of the following functions of t , $t \geq 0$:
 - $\sinh 4t + \cosh 4t$
 - $t - \sinh 2t$
 - $\sin \pi t + e^{6t}$
 - $\cos (at + b)$.
- Find the Laplace transform of the following functions of t , $t \geq 0$:
 - $\sin^2 2t$
 - $\sin^2 3t$
 - $\cos^2 4t$
 - $7 \cos^2 t$.
- Find the Laplace transform of the following functions of t , $t \geq 0$:
 - $\sin^3 t$
 - $\sin^3 2t$
 - $\cos^3 2t + t^2$
 - $\cos^3 4t + t$.
- Find the Laplace transform of the following functions of t , $t \geq 0$:
 - $\sin 3t \cos 2t$
 - $\cos 5t \sin 2t$
 - $\cos 4t \cos t$
 - $\sin 3t \sin 7t$.
- Find the Laplace transform of the following functions of t :
 - $(\sin t - \cos t)^2, t \geq 0$
 - $1 + \sqrt{t} + \frac{3}{\sqrt{t}}, t > 0$
 - $\sin at \sin bt, t \geq 0$
 - $\cosh at - \cos at, t \geq 0$.

Answers

- $\frac{5}{s^2} + \frac{9}{s}, s > 0$
 - $\frac{2}{s^3} + \frac{8}{s^2} - \frac{15}{s}, s > 0$
 - $\frac{6}{s^4} + \frac{4}{s}, s > 0$
 - $\frac{10!}{s^{11}} + \frac{24}{s^5} + \frac{2}{s}, s > 0$
- $\frac{1}{s-5} + \frac{2}{s^3}, s > 5$
 - $\frac{2(s+1)}{(s+4)(s-2)}, s > 2$
 - $\frac{1}{s-3} + \frac{6}{s^4}, s > 3$
 - $\frac{1}{s+5} + \frac{2}{s^3} + \frac{6}{s^2}, s > 0$

$$3. (i) \frac{1}{s-4}, s > 4$$

$$(iii) \frac{\pi}{s^2 + \pi^2} + \frac{1}{s-6}, s > 6$$

$$4. (i) \frac{8}{s(s^2 + 16)}, s > 0$$

$$(iii) \frac{s^2 + 32}{s(s^2 + 64)}, s > 0$$

$$5. (i) \frac{6}{(s^2 + 1)(s^2 + 9)}, s > 0$$

$$(iii) \frac{s(s^2 + 28)}{(s^2 + 4)(s^2 + 36)} + \frac{2}{s^3}, s > 0$$

$$6. (i) \frac{3s^2 + 15}{(s^2 + 1)(s^2 + 25)}, s > 0$$

$$(iii) \frac{s(s^2 + 17)}{(s^2 + 9)(s^2 + 25)}, s > 0$$

$$7. (i) \frac{s^2 - 2s + 4}{s(s^2 + 4)}, s > 0$$

$$(iii) \frac{2abs}{(s^2 + (a-b)^2)(s^2 + (a+b)^2)}, s > 0$$

$$(ii) \frac{4 + s^2}{s^2(4 - s^2)}, s > 2$$

$$(iv) \frac{s \cos b - a \sin b}{s^2 + a^2}, s > 0$$

$$(ii) \frac{18}{s(s^2 + 36)}, s > 0$$

$$(iv) \frac{7(s^2 + 2)}{s(s^2 + 4)}, s > 0$$

$$(ii) \frac{48}{(s^2 + 4)(s^2 + 36)}, s > 0$$

$$(iv) \frac{s(s^2 + 112)}{(s^2 + 16)(s^2 + 144)} + \frac{1}{s^2}, s > 0$$

$$(ii) \frac{2s^2 - 42}{(s^2 + 9)(s^2 + 49)}, s > 0$$

$$(iv) \frac{42s}{(s^2 + 16)(s^2 + 100)}, s > 0$$

$$(ii) \frac{1}{s} + \frac{\sqrt{\pi}}{2s^{3/2}} + \frac{3\sqrt{\pi}}{s^{1/2}}, s > 0$$

$$(iv) \frac{2a^2s}{s^4 - a^4}, s > |a|.$$

1.5. SHIFTING THEOREMS

There are two shifting theorems. In the first theorem the variable s of the function $L(f(t))$ is replaced by $s - a$ and in the second theorem the variable t of the function $f(t)$ is replaced by $t - a$.

1.6. FIRST SHIFTING THEOREM

If $f(t)$ be a function of t for $t \geq 0$ whose Laplace transform $F(s)$ exists for $s > k$ then for any constant 'a' the function $e^{at} f(t)$ has the Laplace transform $F(s - a)$ for $s > k + a$.

Proof. We have $F(s) = L(f) = \int_0^\infty e^{-st} f(t) dt, s > k$.

Replacing s by $s - a$, we get $F(s - a) = \int_0^\infty e^{-(s-a)t} f(t) dt, s - a > k$.

$$\Rightarrow F(s - a) = \int_0^\infty e^{-st} (e^{at} f(t)) dt, s > k + a$$

$\therefore$ Laplace transform of the function $e^{at} f(t)$ is $F(s - a)$ for $s > k + a$.

Remark. The result of above theorem can be easily remembered as follows :

If $L(f(t)) = F(s), s > k$ then for any $a, L(e^{at} f(t)) = F(s - a), s > k + a$.

Theorem. Using first shifting theorem. Show that for $t \geq 0$:

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

$$2. L(e^{at} t^b) = \frac{\Gamma(b+1)}{(s-a)^{b+1}}, \quad b > -1, \quad s > a$$

$$3. L(e^{at} t^n) = \frac{n!}{(s-a)^{n+1}}, \quad n = 0, 1, 2, \dots, \quad s > a$$

$$4. L(e^{at} \sinh bt) = \frac{b}{(s-a)^2 - b^2}, \quad s > |b| + a$$

$$5. L(e^{at} \cosh bt) = \frac{s-a}{(s-a)^2 - b^2}, \quad s > |b| + a$$

$$6. L(e^{at} \sin bt) = \frac{b}{(s-a)^2 + b^2}, \quad s > a$$

$$7. L(e^{at} \cos bt) = \frac{s-a}{(s-a)^2 + b^2}, \quad s > a.$$

Proof. 1. We have $L(1) = \frac{1}{s}, \quad s > 0.$

$\therefore$ By first shifting theorem,

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

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

$$2. \text{ We have } L(t^b) = \frac{\Gamma(b+1)}{s^{b+1}}, \quad b > -1, \quad s > 0.$$

$\therefore$ By first shifting theorem,

$$L(e^{at} t^b) = \frac{\Gamma(b+1)}{(s-a)^{b+1}}, \quad b > -1, \quad s > a.$$

$$3. \text{ We have } L(t^n) = \frac{n!}{s^{n+1}}, \quad n = 0, 1, 2, \dots; \quad s > 0.$$

$\therefore$ By first shifting theorem,

$$L(e^{at} t^n) = \frac{n!}{(s-a)^{n+1}}, \quad n = 0, 1, 2, \dots; \quad s > a.$$

$$4. \text{ We have } L(\sinh bt) = \frac{b}{s^2 - b^2}, \quad s > |b|.$$

$\therefore$ By first shifting theorem,

$$L(e^{at} \sinh bt) = \frac{b}{(s-a)^2 - b^2}, \quad s > |b| + a.$$

5. We have $L(\cosh bt) = \frac{s}{s^2 - b^2}$, $s > |b|$.

$\therefore$ By first shifting theorem,

$$L(e^{at} \cosh bt) = \frac{s - a}{(s - a)^2 - b^2}, \quad s > |b| + a.$$

6. We have $L(\sin bt) = \frac{b}{s^2 + b^2}$, $s > 0$.

$\therefore$ By first shifting theorem,

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

7. We have $L(\cos bt) = \frac{s}{s^2 + b^2}$, $s > 0$.

$\therefore$ By first shifting theorem,

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

ILLUSTRATIVE EXAMPLES

Example 1. Find the Laplace transform of the following functions :

(i) $t^3 e^{-3t}$, $t \geq 0$

(ii) $e^{-3t} (2 \cos 5t - 3 \sin 5t)$, $t \geq 0$

(iii) $e^{4t} \sin 2t \cos t$, $t \geq 0$

(iv) $\sinh t \cos t$, $t \geq 0$

(v) $e^{-t} (3 \sinh 2t - 5 \cosh 2t)$.

Sol. (i) We have $L(t^3) = \frac{3!}{s^{3+1}} = \frac{6}{s^4}$, $s > 0$.

$\therefore$ By first shifting theorem,

$$L(t^3 e^{-3t}) = \frac{6}{(s - (-3))^4}, \quad s > 0 + (-3) = \frac{6}{(s + 3)^4}, \quad s > -3.$$

(ii) We have $L(2 \cos 5t - 3 \sin 5t)$

$$= 2L(\cos 5t) - 3L(\sin 5t)$$

(By linearity)

$$= 2 \left(\frac{s}{s^2 + 5^2} \right) - 3 \left(\frac{5}{s^2 + 5^2} \right), \quad s > 0 = \frac{2s - 15}{s^2 + 25}, \quad s > 0.$$

$\therefore$ By first shifting theorem,

$$L(e^{-3t} (2 \cos 5t - 3 \sin 5t))$$

$$= \frac{2(s - (-3)) - 15}{(s - (-3))^2 + 25}, \quad s > 0 + (-3) = \frac{2s - 9}{s^2 + 6s + 34}, \quad s > -3.$$

(iii) $L(\sin 2t \cos t) = L\left(\frac{1}{2}(\sin 3t + \sin t)\right)$

$$\begin{aligned}
&= \frac{1}{2} L(\sin 3t) + \frac{1}{2} L(\sin t) = \frac{1}{2} \left(\frac{3}{s^2 + 3^2} \right) + \frac{1}{2} \left(\frac{1}{s^2 + 1^2} \right), s > 0 \\
&= \frac{1}{2} \left[\frac{3}{s^2 + 9} + \frac{1}{s^2 + 1} \right], s > 0.
\end{aligned}$$

∴ By **first shifting theorem**,

$$\begin{aligned}
L(e^{4t} \sin 2t \cos t) &= \frac{1}{2} \left[\frac{3}{(s-4)^2 + 9} + \frac{1}{(s-4)^2 + 1} \right], s > 0 + 4 \\
&= \frac{1}{2} \left[\frac{3}{s^2 - 8s + 25} + \frac{1}{s^2 - 8s + 17} \right], s > 4.
\end{aligned}$$

$$(iv) \sinh t \cos t = \frac{e^t - e^{-t}}{2} \cos t = e^t \left(\frac{\cos t}{2} \right) - e^{-t} \left(\frac{\cos t}{2} \right). \quad \left[\because \sinh at = \frac{e^{at} - e^{-at}}{2} \right]$$

$$\text{Now } L\left(\frac{\cos t}{2}\right) = \frac{1}{2} L(\cos t) = \frac{1}{2} \left(\frac{s}{s^2 + 1^2} \right) = \frac{s}{2(s^2 + 1)}, s > 0.$$

$$\begin{aligned}
\therefore L(\sinh t \cos t) &= L\left(e^t \cdot \frac{\cos t}{2} - e^{-t} \cdot \frac{\cos t}{2}\right) \\
&= L\left(e^t \cdot \frac{\cos t}{2}\right) - L\left(e^{-t} \cdot \frac{\cos t}{2}\right) \quad (\text{By linearity}) \\
&= \frac{s-1}{2((s-1)^2 + 1)} - \frac{s-(-1)}{2((s-(-1))^2 + 1)}, s > 0+1, s > 0+(-1) \\
&= \frac{s-1}{2(s^2 - 2s + 2)} - \frac{s+1}{2(s^2 + 2s + 2)}, s > 1 \\
&= \frac{s^2 - 2}{s^4 + 4}, s > 1.
\end{aligned}$$

(v) We have $L(3 \sinh 2t - 5 \cosh 2t)$

$$\begin{aligned}
&= 3L(\sinh 2t) - 5L(\cosh 2t) = 3 \cdot \frac{2}{s^2 - 4} - 5 \cdot \frac{s}{s^2 - 4}, s > |2| \\
&= \frac{6 - 5s}{s^2 - 4}, s > 2.
\end{aligned}$$

By **first shifting theorem**,

$$L(e^{-t} (3 \sinh 2t - 5 \cosh 2t)) = \frac{6 - 5(s+1)}{(s+1)^2 - 4}, s > 2 + (-1) = \frac{1 - 5s}{s^2 + 2s - 3}, s > 1.$$

Example 2. If the Laplace transform of the function $f(t)$ of t for $t \geq 0$ is $F(s)$, then show that

$$L[(\sinh at) f(t)] = \frac{1}{2} [F(s-a) - F(s+a)].$$

Hence evaluate $L(\sinh 2t \sin 3t)$.