

Laplace Transform

(is an operator)*

* Let $f(t)$ be a function of $t \geq 0$, then Laplace of $f(t)$ is

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

$$= \phi(s) = \bar{f}(s)$$

$t = \text{time (time domain)}$
 $s = \text{frequency (freq. domain)}$

Q. Find Laplace transform of $f(t) = \begin{cases} \cos(t) & \text{for } 0 < t < \pi \\ \sin(t) & \text{for } t > \pi \end{cases}$

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

$$= \int_0^{\pi} e^{-st} \cos(t) dt + \int_{\pi}^{\infty} e^{-st} \sin(t) dt$$

we know,

$$\int e^{ax} \sin(bx) dx = \frac{e^{ax}}{a^2 + b^2} (a \sin(bx) - b \cos(bx))$$

$$\int e^{ax} \cos(bx) dx = \frac{e^{ax}}{a^2 + b^2} (a \cos(bx) + b \sin(bx))$$

$$\therefore L[f(t)] = \left[\frac{e^{-st}}{s^2 + 1} (-s \cos(t) + \sin(t)) \right]_0^{\pi} + \left[\frac{e^{-st}}{s^2 + 1} (-s \sin(t) - \cos(t)) \right]_{\pi}^{\infty}$$

$$= \left[\frac{e^{-\pi s}}{s^2 + 1} (-s(-1) + 0) - \frac{1}{s^2 + 1} (-s + 1) \right] + \left[0 - \frac{e^{-\pi s}}{s^2 + 1} (0 - (-1)) \right]$$

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

[Even if not defined at interval endpoints, integration works (Riemann).]

Laplace for standard functions

$$\begin{aligned} L[e^{at}] &= \int_0^{\infty} e^{-st} \cdot e^{at} dt \\ &= \int_0^{\infty} e^{-(s-a)t} dt \end{aligned}$$

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

$$= \frac{1}{s-a} \quad (\text{for } s > a)$$

Parallely,

$$\rightarrow L[e^{-at}] = \frac{1}{s+a} \quad (\text{for } s > -a)$$

Linearity Property:

$$L[a \cdot f(t) + b \cdot g(t)] = a \cdot L[f(t)] + b \cdot L[g(t)]$$

$$\rightarrow L[\cos(at)] = ?$$

$$L[\sin(at)] = ?$$

$$\therefore \text{We have } e^{iat} = \cos(at) + i \sin(at)$$

$$\therefore L[e^{iat}] = L[\cos(at) + i \sin(at)]$$

$$\therefore \frac{1}{s-ia} = L[\cos(at)] + i L[\sin(at)]$$

$$\therefore \frac{s+ia}{s^2+a^2} = L[\cos(at)] + i L[\sin(at)] \quad (\text{Comparing real and imaginary parts})$$

$$L[\cos(at)] = \frac{s}{s^2+a^2}$$

$$L[\sin(at)] = \frac{a}{s^2+a^2}$$

$$\rightarrow L[\cosh(at)] = ?$$

$$L[\sinh(at)] = ?$$

$$\therefore L[\cosh(at)] = L\left[\frac{e^{at} + e^{-at}}{2}\right]$$

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

$$= \frac{1}{2} \left(\frac{(1)^{n/2}}{(s-a)^{n/2+1}} + \frac{(1)^{n/2}}{(s+a)^{n/2+1}} \right) \quad \text{Ans}$$

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

Parallely, Similarly,

$$L[\sinh(at)] = \frac{2a}{s^2 - a^2} = \frac{1}{s-a} - \frac{1}{s+a}$$

$$\rightarrow L[t^n] = \int_0^\infty \frac{t^n}{s^{n+1}} e^{-st} dt$$

$$\text{Let } st = u, \therefore t = \frac{u}{s}, dt = \frac{du}{s}$$

$$\therefore L[t^n] = \int_0^\infty \frac{e^{-u} u^n}{s^{n+1}} \frac{du}{s} = \frac{1}{s^{n+1}} \int_0^\infty e^{-u} u^n du$$

(Gamma)

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

$$\rightarrow L[1] = \frac{1}{s}$$

$$\rightarrow L[k] = \frac{k}{s}$$

Q. Find $L[t^2 - e^{-2t} + \cosh^2(3t) + \sin(3t)]$

Ans. $= L[t^2] - L[e^{-2t}] + L[\cosh^2(3t)] + L[\sin(3t)]$

$$= \frac{2}{s^3} - \frac{1}{s+2} + \frac{3}{s^2+9} + L\left[\frac{1+\cosh(6t)}{2}\right]$$

$$= \frac{2}{s^3} - \frac{1}{s+2} + \frac{3}{s^2+9} + \frac{1}{2} [L(1) + L(\cosh(6t))]$$

$$= \frac{2}{s^3} - \frac{1}{s+2} + \frac{3}{s^2+9} + \frac{1}{2s} + \frac{2s}{2s^2-72}$$

Q. Find $L[\sin^5(t)]$

Ans. Let $z = \cos(t) + i\sin(t) \quad \therefore \frac{1}{z} = \cos(t) - i\sin(t)$

$$(z - \frac{1}{z}) = 2i\sin(t) \quad \therefore (z - \frac{1}{z})^5 = 2^5 \cdot i \cdot \sin^5(t)$$

$$\therefore z^5 - 5z^4(\frac{1}{z}) + 10z^3(\frac{1}{z^2}) - 10z^2(\frac{1}{z^3}) + 5z(\frac{1}{z^4}) - \frac{1}{z^5} = 2^5 \cdot i \cdot \sin^5(t)$$

$$z = \left(\frac{z^5 - 1}{z^5}\right) - 5\left(\frac{z^3 - \frac{1}{z}}{z^3}\right) + 10\left(\frac{z - \frac{1}{z}}{z}\right)$$

$$\therefore 2i\sin(5t) - 10i\sin(3t) + 20i\sin(t) = 2^5 \cdot i \cdot \sin^5(t)$$

$$\therefore \sin^5(t) = \frac{1}{2^4} [\sin(5t) - 5\sin(3t) + 10\sin(t)]$$

$$\therefore L[\sin^5(t)] = \frac{1}{2^4} \left[\frac{5}{s^2+25} - \frac{5 \cdot 3}{s^2+9} + \frac{10 \cdot 1}{s^2+1} \right]$$

$$L[\sin^5(t)] = \frac{1}{2^4} \left[\frac{5}{s^2+25} - \frac{15}{s^2+9} + \frac{10}{s^2+1} \right] = \frac{120}{(s^2+1)(s^2+9)(s^2+25)} \quad \text{(find out!)} //$$

Q. $x = \cos(t) \cdot \cos(2t) \cdot \cos(3t)$. Find $L[x]$ using double angle formula.

Ans.

$$= \frac{1}{2} [\cos(3t) + \cos(t)] \cdot \cos(3t) \quad (2\phi = [(\phi) + 1] \text{ rule}$$

$$= \frac{1}{2} [\cos(3t) \cdot \cos(3t) + \cos(t) \cdot \cos(3t)]$$

$$= \frac{1}{2} \left[\frac{(1 + \cos(6t))}{2} + \frac{1}{2} (\cos(4t) + \cos(2t)) \right] \quad \text{Trigonometric Identities}$$

$$= \frac{1}{4} [1 + \cos(6t) + \cos(4t) + \cos(2t)] \quad \text{binomial}$$

$$\therefore L[\cos(t) \cdot \cos(2t) \cdot \cos(3t)] = \frac{1}{4} \left[\frac{1}{s} + \frac{s}{s^2+36} + \frac{s}{s^2+16} + \frac{s}{s^2+4} \right]$$

Q. Find $L\left[\frac{\cos(\sqrt{t})}{\sqrt{t}}\right]$.

Ans. $\cos x = 1 - \frac{x^2}{2!} + \frac{x^4}{4!} - \frac{x^6}{6!} + \dots$

$$\therefore \frac{\cos(\sqrt{t})}{\sqrt{t}} = t^{-1/2} - \frac{t^{1/2}}{2!} + \frac{t^{3/2}}{4!} - \frac{t^{5/2}}{6!} + \dots$$

$$\therefore L\left[\frac{\cos(\sqrt{t})}{\sqrt{t}}\right] = \frac{\sqrt{1/2}}{s^{1/2}} - \frac{1}{2!} \frac{\sqrt{3/2}}{s^{3/2}} + \frac{1}{4!} \frac{\sqrt{5/2}}{s^{5/2}} - \frac{1}{6!} \frac{\sqrt{7/2}}{s^{7/2}} + \dots$$

$$= \frac{\sqrt{\pi}}{\sqrt{s}} \left[1 - \left(\frac{1}{4s}\right) + \frac{3}{96} \cdot \frac{1}{s^2} - \frac{15}{8 \times 6 \times 5!} \cdot \frac{1}{s^3} + \dots \right]$$

$$= \frac{\sqrt{\pi}}{\sqrt{s}} \left[1 - \left(\frac{1}{4s}\right) + \frac{1}{2!} \left(\frac{1}{4s}\right)^2 - \frac{1}{3!} \left(\frac{1}{4s}\right)^3 + \frac{1}{4!} \left(\frac{1}{4s}\right)^4 - \dots \right]$$

$$\text{Let } 1/4s = x$$

$$\therefore L\left[\frac{\cos(\sqrt{t})}{\sqrt{t}}\right] = \frac{\sqrt{\pi}}{\sqrt{s}} \left(1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \frac{x^4}{4!} - \dots \right)$$

$$L\left[\frac{\cos(\sqrt{t})}{\sqrt{t}}\right] = \frac{\sqrt{\pi}}{\sqrt{s}} \cdot e^{-x}$$

$$\therefore L\left[\frac{\cos(\sqrt{t})}{\sqrt{t}}\right] = \frac{\sqrt{\pi}}{\sqrt{s}} \cdot e^{-1/4s}$$

- Change of scale property $\rightarrow$

If $L[f(t)] = \phi(s)$,

then $L[f(at)] = \frac{1}{a} \phi(s/a)$

Example: If $L[\operatorname{erf}(\sqrt{t})] = \frac{1}{\sqrt{s+1}}$,

Find $L[\operatorname{erf}(2\sqrt{t})]$

Solution: $2L[\operatorname{erf}(2\sqrt{t})] = L[\operatorname{erf}(\sqrt{4t})]$

Let $f(t) = \operatorname{erf}(\sqrt{t})$

$\therefore f(4t) = \operatorname{erf}(\sqrt{4t})$

$\therefore L[\operatorname{erf}(\sqrt{4t})] = \frac{1}{4} \cdot \phi(s/4)$

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

$\therefore L[\operatorname{erf}(\sqrt{4t})] = \frac{2}{\sqrt{s+4}}$

$\therefore 2L[\operatorname{erf}(2\sqrt{t})] = \frac{2}{\sqrt{s+4}}$

$\therefore L[\operatorname{erf}(2\sqrt{t})] = \frac{1}{\sqrt{s+4}}$

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$\therefore L[\operatorname{erf}(2\sqrt{t})] = \frac{1}{\sqrt{s+4}}$

- $\rightarrow$ phagocytosis process.

$$(2) \phi = \left[\begin{pmatrix} 1 & 1 \\ 0 & 1 \end{pmatrix} \right] \cdot 1 \quad 4 \times 1$$

then $L[e^{at} \cdot f(t)] = \phi(s-a)$ $\Rightarrow$ $\phi(s-a) = (s+1)e$ brio

also, $L[e^{-at} \cdot f(t)] = \phi(s+a)$

(2) $\phi^{20}g = [(\dagger)e]_{-1}$ next

Example: Prove that $\mathcal{L}[\sinh(t/2) \cdot \sin(\sqrt{3}t/2)] = \frac{\sqrt{3}}{2} \left[\frac{s}{s^4 + s^2 + 1} \right]$

Solution:

$$\text{LHS} = \sinh(t/2) \cdot \sin(\sqrt{3}t/2)$$

$$= \left(\underline{e^{t/2} - e^{-t/2}} \right) \cdot \sin(\sqrt{3}t/2) = [(+)t] - 7\pi$$

$$[(2) \cdot 2^0] \cdot 2^1 = [(+7) \cdot 2^1] \cdot 2^1 \text{ rest}$$

$$= \frac{1}{2} \left[e^{t/2} \sin(\sqrt{3}t/2) - e^{-t/2} \sin(\sqrt{3}t/2) \right]$$

Let $\sin(\sqrt{3}t/2) = f(t)$. $\therefore = [(-1)^{n-1} f] : 1 \leq n$

$$\therefore \mathcal{L}[\sinh(t/2) \cdot \sin(\sqrt{3}t/2)] = \frac{1}{2} (\mathcal{L}[e^{t/2} \cdot f(t)] - \mathcal{L}[\bar{e}^{t/2} \cdot f(t)])$$

$$(2)^n \cdot 6 = (2)^6 \cdot 5 \cdot 6 = [(-2)^6 \cdot 3] \cdot 2 : 8 = 72$$

$$= \frac{1}{2} (\phi(s - \gamma_2) - \phi(s + \gamma_2))$$

$$= \frac{1}{2} \left[\frac{\sqrt{3}/2}{(s-1/2)^2 + 3/4} - \frac{\sqrt{3}/2}{(s+1/2)^2 + 3/4} \right]$$

$$= \frac{\sqrt{3}}{4} \left[\frac{2s}{(s^2+1)^2 - s^2} \right]$$

$$= \frac{\sqrt{3}}{2} \left[\frac{s}{s^4 + s^2 + 1} \right]$$

Hence Proved.

• Second Shifting Property $\rightarrow$

If $L[f(t)] = \phi(s)$

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

then $L[g(t)] = e^{-as} \phi(s)$

• Effect of Multiplication by t $\rightarrow$

If $L[f(t)] = \phi(s)$

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

If;

$n=1 : L[t^1 \cdot f(t)] = -\frac{d}{ds} \phi(s) = -\phi'(s)$

$n=2 : L[t^2 \cdot f(t)] = \frac{d^2}{ds^2} \phi(s) = \phi''(s)$

Q. Find $L[t \cdot e^{3t} \cdot \sin(4t)]$ $\varepsilon=2$ to $[+200 \cdot \varepsilon] \downarrow$ bnf $\cdot \phi$

Ans. $L[e^{3t} \cdot (t \cdot \sin(4t))] \xrightarrow{200} \downarrow \varepsilon b = [200 \cdot \varepsilon] \downarrow \therefore \text{bnf}$
 $= L[e^{3t} \cdot f(t)] = \phi(s-3)$

$$\therefore \phi(s) = L[f(t)] \xrightarrow{(2)} \varepsilon b =$$

$$\left[2s \cdot (-1) L[t \cdot \sin(4t)] - (2-3) \cdot \varepsilon (1+2) \right] \dots =$$

$$= -\frac{d}{ds} (L[\sin(4t)])$$

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

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

$$\left[(s^2+16)^2 \cdot \varepsilon \cdot 2s - 8s \cdot \varepsilon 01 \right] \dots = (s) \phi$$

$$\therefore \phi(s-3) = \frac{8(s-3)}{(s-3)^2+16} //$$

$$1s = (s) \phi$$

Q. Find $L[e^{3t} \cdot t \cdot \sqrt{1+\sin t}]$

Ans. $\therefore L[e^{3t} \cdot f(t)] = \phi(s-3)$

$\therefore \phi(s) = L[f(t)] = L[t \cdot \sqrt{1+\sin t}]$ bnf to bnf $\cdot$

$$= -\frac{d}{ds} (L[\sqrt{1+\sin t}])$$

$$= -\frac{d}{ds} \left(L\left[\sin\left(\frac{t}{2}\right) + \cos\left(\frac{t}{2}\right)\right] \right)$$

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

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

(complete!!)

Q. Find $L[t^3 \cdot \cos t]$ at $s=3$

Ans. $\therefore L[t^3 \cdot \cos t] = -\frac{d^3}{ds^3} (L[\cos t])$

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

$$= -\left[\frac{(s^2+1)^3 \cdot (6s^2-6) - (2s^3-6s) \cdot 3 \cdot (s^2+1) \cdot 2s}{(s^2+1)^6} \right]$$

$$= \phi(s)$$

$\therefore$ At $s=3$,

$$\phi(3) = -\left[\frac{10^3 \cdot 48 - (36 \cdot 3 \cdot 10 \cdot 2 \cdot 3)}{10^6} \right]$$

$$\phi(3) = \frac{21}{1250}$$

• Effect of Division by t $\rightarrow$

If $L[f(t)] = \phi(s)$,

then $L\left[\frac{f(t)}{t}\right] = \int_s^\infty \phi(s) \cdot ds$

also, $L\left[\frac{f(t)}{t^2}\right] = \int_s^\infty \int_s^\infty (\phi(s) \cdot ds) \cdot ds$

Q. Find $L \left[\frac{e^{-2t} \cdot \sin(2t) \cdot \cosh(t)}{t} \right]$

Ans. Let $f(t) = e^{-2t} \cdot \sin(2t) \cdot \cosh(t)$
 $= e^{-2t} \cdot \left(\frac{e^t + e^{-t}}{2} \right) \cdot \sin(2t)$
 $= \frac{1}{2} (e^{-t} + e^{-3t}) \cdot \sin(2t)$

$\therefore L[f(t)] = \frac{1}{2} (L[e^{-t} \sin(2t)] + L[e^{-3t} \sin(2t)])$

~~$= \frac{1}{2} (\phi(s+1) + \phi(s+3))$~~ ★
Using first-shifting property and $L[\sin(2t)]$

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

$= \phi(s)$

$\therefore L \left[\frac{f(t)}{t} \right] = \int_s^\infty \phi(s) \cdot ds$

$= \int_s^\infty \left[\frac{1}{(s+1)^2 + 4} + \frac{1}{(s+3)^2 + 4} \right] ds$

$\therefore L \left[\frac{f(t)}{t} \right] = \left[\frac{1}{2} \tan^{-1} \left(\frac{s+1}{2} \right) + \frac{1}{2} \tan^{-1} \left(\frac{s+3}{2} \right) \right]_s^\infty$

$= \frac{1}{2} \left[\left(\frac{\pi}{2} + \frac{\pi}{2} \right) - \left(\tan^{-1} \left(\frac{s+1}{2} \right) + \tan^{-1} \left(\frac{s+3}{2} \right) \right) \right]$

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

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

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

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

Q. Find $L\left[\frac{\sin^2 t}{t}\right]$

Hence prove that $\int_0^{\infty} \frac{e^{-t} \sin^2 t}{t} \cdot dt = \frac{1}{4} \log_e(5)$

Ans. Let $f(t) = \sin^2(t)$

$$= \frac{1}{2} (1 - \cos(2t))$$

$$\therefore L[f(t)] = \frac{1}{2} (L[1] - L[\cos(2t)])$$

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

$$= \phi(s)$$

$$\therefore L\left[\frac{f(t)}{t}\right] = \int_s^{\infty} \phi(s) \cdot ds$$

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

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

(since cannot directly put ∞)

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

$$\therefore L\left[\frac{f(t)}{t}\right] = \frac{1}{4} \left(0 - \log\left(\frac{1}{1 + 4/s^2}\right) \right) = \frac{1}{4} \log\left(\frac{s^2 + 4}{s^2}\right) = L\left[\frac{\sin^2 t}{t}\right]$$

By first definition, $L\left[\frac{\sin^2 t}{t}\right] = \int_0^{\infty} \frac{e^{-st} \sin^2(t)}{t} \cdot dt$

Putting $s=1$
 $\int_0^{\infty} \frac{e^{-t} \sin^2(t)}{t} \cdot dt$ (original question)

$$\therefore \text{Putting } s=1, \frac{1}{4} \log\left(\frac{1+4}{1}\right) = \frac{1}{4} \log_e(5)$$

Hence Proved.

Q. Evaluate $\int_0^{\infty} \frac{\cos(6t) - \cos(4t)}{t} \cdot dt$

Ans. Finding $L\left[\frac{\cos(6t) - \cos(4t)}{t}\right]$

$$\text{Let } f(t) = \cos(6t) - \cos(4t)$$

$$\therefore L[f(t)] = L[\cos(6t)] - L[\cos(4t)]$$

$$= \frac{s}{s^2+36} - \frac{s}{s^2+16} = \phi(s)$$

$$\therefore L\left[\frac{f(t)}{t}\right] = \int_0^{\infty} \phi(s) \cdot ds$$

$$= \int_0^{\infty} \frac{s}{s^2+36} \cdot ds - \int_0^{\infty} \frac{s}{s^2+16} \cdot ds$$

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

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

$$= \frac{1}{2} \left[\log\left(1 + \frac{20}{s^2+16}\right) \right]_s^{\infty}$$

$$= \frac{1}{2} \left[0 + \log\left(\frac{s^2+16}{s^2+36}\right) \right]$$

$$\therefore L\left[\frac{\cos(6t) - \cos(4t)}{t}\right] = \frac{1}{2} \log\left(\frac{s^2+16}{s^2+36}\right)$$

↓

By first definition, $\rightarrow \int_0^{\infty} e^{-st} \cdot f(t) \cdot dt$

for $\int_0^{\infty} f(t) \cdot dt$, put $s=0$

$$\therefore \frac{1}{2} \log\left(\frac{0^2+16}{0^2+36}\right) = \log\left(\frac{4}{9}\right) = \log\left(\frac{2}{3}\right)$$

- Laplace of derivative property $\rightarrow$

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

$$n=1, L[f'(t)] = s \cdot L[f(t)] - f(0)$$

$$n=2, L[f''(t)] = s^2 \cdot L[f(t)] - s \cdot f(0) - f'(0)$$

$$n=3, L[f'''(t)] = s^3 \cdot L[f(t)] - s^2 \cdot f(0) - s \cdot f'(0) - f''(0)$$

Q. Using Laplace transform of $\cos(at)$, find Laplace transform of $\sin(at)$. [Derivative Property]

Ans. We know that $L[\cos(at)] = \frac{s}{s^2 + a^2}$

but $-a \sin(at) = \frac{d}{dt}(\cos(at))$

$\therefore -\frac{1}{a} L\left[\frac{d}{dt}(\cos(at))\right] = L[\sin(at)]$

$\therefore L[\sin(at)] = -\frac{1}{a} \left(s \cdot L[f(t)] - f(0) \right)$

$\therefore$ When $f(t) = \cos(at)$

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

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

$\therefore L[\sin(at)] = \frac{a}{s^2 + a^2}$

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

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

$\frac{1}{1 + 2\sqrt{2}} = \frac{1}{2} \cdot \frac{1}{1 + 2\sqrt{2}}$

$\frac{1}{1 + 2\sqrt{2}} = \frac{1}{2} \cdot \frac{1}{1 + 2\sqrt{2}}$

• Laplace of integral property $\rightarrow$ (integral of function) $\rightarrow$ (function) / s

If $L[f(t)] = \phi(s)$,

then $L\left[\int_0^t f(u) \cdot du\right] = \frac{\phi(s)}{s}$

Q. Find Laplace transform of following functions:

(i) $\text{erfc}(\sqrt{t})$

(ii) $\int_0^\infty \cos(u) \cdot u \cdot du$

(iii) $\cosh(t) \cdot \int_0^t e^u \cosh(u) \cdot du$

(iv) $\int_0^t u \cdot e^{-3u} \cdot \cos^2(2u) \cdot du$

① $\text{erfc}(\sqrt{t}) = 1 - \text{erf}(\sqrt{t})$ (is a property)*

$\therefore L[\text{erfc}(\sqrt{t})] = L(1) - L[\text{erf}(\sqrt{t})]$

Now,

$\text{erf}(\sqrt{t}) = \frac{2}{\sqrt{\pi}} \int_0^{\sqrt{t}} e^{-u^2} \cdot du$ [definition of erf (error function)]

Let $u^2 = v \therefore 2u du = dv \quad du = \frac{dv}{2\sqrt{v}}$

$\therefore \text{erf}(\sqrt{t}) = \frac{2}{\sqrt{\pi}} \int_0^t e^{-v} \cdot \sqrt{v}^{-1/2} dv$

$\therefore L[\text{erf}(\sqrt{t})] = \frac{1}{\sqrt{\pi}} L\left[\int_0^t e^{-v} \cdot \sqrt{v}^{-1/2} dv\right]$

$= \frac{1}{\sqrt{\pi}} \cdot \frac{\phi(s)}{s}$ [where $\phi(s) = L[e^{-v} \cdot \sqrt{v}^{-1/2}]$

$\therefore L[e^{-v} \cdot \sqrt{v}^{-1/2}] = \frac{\sqrt{\pi}}{(s+1)^{1/2}}$

$\therefore L[\text{erf}(\sqrt{t})] = \frac{1}{\sqrt{\pi}} \cdot \frac{\sqrt{\pi}}{\sqrt{s+1}} \cdot \frac{1}{s} = \frac{1}{s\sqrt{s+1}}$

$\therefore L[\text{erfc}(\sqrt{t})] = \frac{1}{s} - \frac{1}{s\sqrt{s+1}} = \frac{\sqrt{s+1} - 1}{s\sqrt{s+1}}$

$$② \int_t^{\infty} \frac{\cos(u)}{u} \cdot du$$

$$\text{let } f(t) = \int_t^{\infty} \frac{\cos u}{u} \cdot du$$

$$\therefore \text{Put } u=vt, \quad du=t \cdot dv$$

$$\therefore f(t) = \int_{v=1}^{\infty} \frac{\cos(vt)}{vt} \cdot t \cdot dv$$

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

$$= \int_{t=0}^{\infty} e^{-st} \left[\int_{v=1}^{\infty} \frac{\cos(vt)}{v} dv \right] dt$$

$$= \int_{v=1}^{\infty} \frac{dv}{v} \left[\int_{t=0}^{\infty} e^{-st} \cdot \cos(vt) \cdot dt \right]$$

$$= \int_1^{\infty} \frac{dv}{v} \cdot L[\cos(vt)]$$

$$= \int_1^{\infty} \frac{dv}{v} \cdot \frac{s}{v^2 + s^2}$$

$$= s \int_1^{\infty} \frac{1}{v(v^2 + s^2)} dv$$

$$= \frac{1}{s} \int_1^{\infty} \left(\frac{1}{v} - \frac{v}{v^2 + s^2} \right) dv$$

$$= \frac{1}{s} \left[\log(v) - \frac{1}{2} \log(v^2 + s^2) \right]_1^{\infty}$$

$$= \frac{1}{2s} \left[\log\left(\frac{v^2}{v^2 + s^2}\right) \right]_1^{\infty}$$

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

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

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

$$\textcircled{3} \cosh(t) \cdot \int_0^t e^u \cdot \cosh(u) \cdot du$$

$$\rightarrow = L \left[\underbrace{\left(\frac{e^t + e^{-t}}{2} \right) \cdot \int_0^t e^u \cdot \cosh(u) du}_{f(t)} \right]$$

$$= \frac{1}{2} L [e^t f(t) + e^{-t} f(t)]$$

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

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

$$\text{where, } \phi(s) = L[f(t)] = L \left[\int_0^t e^u \cdot \cosh(u) du \right]$$

$$\text{Let } L[e^u \cdot \cosh(u)] = \phi(s) = \frac{1}{s} \left[\frac{s-1}{(s-1)^2-1} \right]$$

$$\therefore \phi(s) = \frac{1}{s} \left[\frac{s-1}{(s-1)^2-1} \right]$$

To find $L[e^u \cosh(u)]$	$\therefore L[e^u \cosh(u)] = \frac{s-1}{(s-1)^2-1}$
$L[\cosh(u)] = \frac{s}{s^2-1}$	

$$\therefore \text{original Laplace} = \frac{1}{2} \left[\frac{s-2}{(s-2)^2-1} \cdot \frac{1}{(s-1)} + \frac{s}{s^2-1} \cdot \frac{1}{(s+1)} \right]$$

(4) $\int_0^t u \cdot e^{-3u} \cdot \cos^2(2u) du$

(2) $\phi = [f(s)]^{-1} \cdot f(s) \cdot \pi$

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

(2) ϕ to inverse Laplace transform of $f(s)$ then $f(s)$ is called inverse Laplace transform of $f(s)$

$[f(s)]^{-1} = f(t)$

Formulas for Laplace transform

$1 = \left[\frac{1}{s} \right]^{-1} \therefore \frac{1}{s} = [1]^{-1} \leftarrow$

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

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

$\frac{2}{s^2 + 4} = \left[\frac{2}{s^2 + 4} \right]^{-1} \therefore \frac{2}{s^2 + 4} = [\cos(2t)]^{-1} \leftarrow$

$\frac{0}{s^2 + 4} = \left[\frac{0}{s^2 + 4} \right]^{-1} \therefore \frac{0}{s^2 + 4} = [0]^{-1}$

$\frac{2}{s^2 - 4} = \left[\frac{2}{s^2 - 4} \right]^{-1} \therefore \frac{2}{s^2 - 4} = [\cosh(2t)]^{-1} \leftarrow$

$\frac{0}{s^2 - 4} = \left[\frac{0}{s^2 - 4} \right]^{-1} \therefore \frac{0}{s^2 - 4} = [0]^{-1}$