

Inverse Transforms and Derivatives

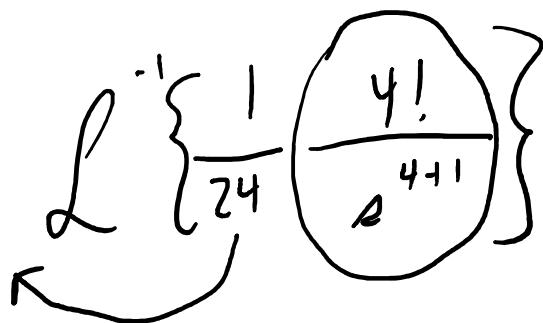
$$\mathcal{L}^{-1}\left\{\frac{1}{s}\right\} = 1 \quad \mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\} = t \quad \mathcal{L}^{-1}\left\{\frac{1}{s+3}\right\} = e^{-3t}$$

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

See p. 282 for some inverse transforms

$$\text{Ex. Find } \mathcal{L}^{-1} \left\{ \frac{1}{s^5} \right\} = \frac{1}{24} \mathcal{L}^{-1} \left\{ \frac{4!}{s^{4+1}} \right\}$$

$$= \frac{1}{24} t^4$$



THEOREM 7.2.1 Some Inverse Transforms

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

(b) $t^n = \mathcal{L}^{-1} \left\{ \frac{n!}{s^{n+1}} \right\}, \quad n = 1, 2, 3, \dots$

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

(d) $\sin kt = \mathcal{L}^{-1} \left\{ \frac{k}{s^2 + k^2} \right\}$

(e) $\cos kt = \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + k^2} \right\}$

(f) $\sinh kt = \mathcal{L}^{-1} \left\{ \frac{k}{s^2 - k^2} \right\}$

(g) $\cosh kt = \mathcal{L}^{-1} \left\{ \frac{s}{s^2 - k^2} \right\}$

$$\text{Ex. Find } \mathcal{L}^{-1} \left\{ \frac{1}{s^2 + 7} \right\} = \frac{1}{\sqrt{7}} \mathcal{L}^{-1} \left\{ \frac{\sqrt{7}}{s^2 + (\sqrt{7})^2} \right\}$$

$$= \frac{1}{\sqrt{7}} \sin(\sqrt{7} t)$$

$$\frac{1}{3s^2 + 12}$$

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Ex. Find $\mathcal{L}^{-1}\left\{\frac{-2s+6}{s^2+4}\right\}$

$$\begin{aligned} &= \mathcal{L}^{-1}\left\{\frac{-2s}{s^2+4} + \frac{6}{s^2+4}\right\} \\ &= -2\mathcal{L}^{-1}\left\{\frac{s}{s^2+4}\right\} + 3\mathcal{L}^{-1}\left\{\frac{2}{s^2+4}\right\} \\ &= -2\cos 2t + 3\sin 2t \end{aligned}$$

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$$\text{Ex. Find } \mathcal{L}^{-1} \left\{ \frac{s^2 + 6s + 9}{(s-1)(s-2)(s+4)} \right\} = \mathcal{L}^{-1} \left\{ \frac{-16/s}{s-1} + \frac{25/6}{s-2} + \frac{1/30}{s+4} \right\}$$

$$\frac{s^2 + 6s + 9}{(s-1)(s-2)(s+4)} = \frac{A}{s-1} + \frac{B}{s-2} + \frac{C}{s+4}$$

$$s^2 + 6s + 9 = A(s-2)(s+4) + B(s-1)(s+4) + C(s-1)(s-2)$$

$$s=1 : 1 + 6 + 9 = A(-1)(5) \rightarrow A = -\frac{16}{5}$$

$$s=2 : 4 + 12 + 9 = B(1)(6) \rightarrow B = \frac{25}{6}$$

$$s=-4 : 16 - 24 + 9 = C(-5)(-6) \rightarrow C = \frac{1}{30}$$

$$= -\frac{16}{5} \mathcal{L}^{-1} \left\{ \frac{1}{s-1} \right\} + \frac{25}{6} \mathcal{L}^{-1} \left\{ \frac{1}{s-2} \right\} + \frac{1}{30} \mathcal{L}^{-1} \left\{ \frac{1}{s+4} \right\}$$

$$= -\frac{16}{5} e^t + \frac{25}{6} e^{2t} + \frac{1}{30} e^{-4t}$$

$$\text{Ex. Find } \mathcal{L}\{f'(t)\} = \int_0^\infty e^{-st} f'(t) dt$$

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

$$\begin{aligned} u &= e^{-st} & dv &= f'(t) dt \\ du &= -se^{-st} dt & v &= f(t) \end{aligned}$$

$$= e^{-st} f(t) \Big|_0^\infty - \int_0^\infty -s e^{-st} f(t) dt$$

$$= \cancel{\frac{f(\infty)}{e^{-s\infty}}} - \frac{f(0)}{e^{s \cdot 0}} + s \overbrace{\int_0^\infty e^{-st} f(t) dt}^{\text{F}(s)}$$

$$\boxed{\mathcal{L}\{f'(t)\} = s F(s) - f(0)}$$

$$\text{Ex. Find } \mathcal{L}\{f''(t)\} = \int_0^\infty e^{-st} f''(t) dt$$

$u = e^{-st}$	$dv = f''(t) dt$
$du = -se^{-st} dt$	$v = f'(t)$

$$\begin{aligned}
 &= e^{-st} f'(t) \Big|_0^\infty - \int_0^\infty -se^{-st} f'(t) dt \\
 &= \cancel{\frac{f'(\infty)}{e^{s \cdot \infty}}} - \frac{f'(0)}{e^{s \cdot 0}} + s \underbrace{\int_0^\infty e^{-st} f'(t) dt}_{\mathcal{L}\{f'\}}
 \end{aligned}$$

$$= s \left[s F(s) - f(0) \right] - f'(0)$$

$$\mathcal{L}\{f''(t)\} = s^2 F(s) - sf(0) - f'(0)$$

In general,

$$\mathcal{L}\left\{f^{(n)}(t)\right\} = s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - f^{(n-1)}(0)$$

→ We can use this to solve an IVP

Ex. Solve $\begin{cases} y' + 3y = 13\sin 2t \\ y(0) = 6 \end{cases}$

$$\begin{array}{c} y = f(t) \\ \hline \mathcal{L}\{y\} = F(s) \end{array}$$

$$\mathcal{L}\{y'\} + 3\mathcal{L}\{y\} = 13\mathcal{L}\{\sin 2t\}$$

$$sF(s) - f(0) + 3F(s) = 13 \frac{s^2}{s^2 + 4}$$

$$sF(s) - 6 + 3F(s) = \frac{26}{s^2 + 4}$$

$$sF(s) + 3F(s) = \frac{26}{s^2 + 4} + \frac{6(s^2 + 4)}{s^2 + 4}$$

$$F(s)(s+3) = \frac{6s^2 + 50}{s^2 + 4}$$

$$F(s) = \frac{6s^2 + 50}{(s^2 + 4)(s+3)}$$

$$y = \mathcal{L}^{-1}\left\{\frac{6s^2 + 50}{(s^2 + 4)(s+3)}\right\}$$

$$y = \mathcal{L}^{-1}\left\{\frac{-2s + 6}{s^2 + 4} + \frac{8}{s+3}\right\}$$

$$\begin{aligned} \frac{6s^2 + 50}{(s^2 + 4)(s+3)} &= \frac{As + B}{s^2 + 4} + \frac{C}{s+3} \\ 6s^2 + 50 &= (As + B)(s+3) + C(s^2 + 4) \\ s = -3 \rightarrow 6 \cdot 9 + 50 &= C(13) \rightarrow C = \frac{104}{13} = 8 \\ s = 0 \rightarrow 50 &= 3B + 4C \rightarrow 50 = 3B + 32 \\ 3B &= 18 \\ B &= 6 \\ s = 1 \rightarrow 56 &= (A+6)(4) + 8(5) \\ 56 &= 4A + 24 + 40 \\ 4A &= -8 \rightarrow A = -2 \end{aligned}$$

$$-2\cos 2t + 3\sin 2t + 8e^{-3t}$$

Ex. Solve $\{y'' - 3y' + 2y = e^{-4t}\}, y(0) = 1, y'(0) = 5.$

$$\mathcal{L}\{y''\} - 3\mathcal{L}\{y'\} + 2\mathcal{L}\{y\} = \mathcal{L}\{e^{-4t}\}$$

$$[s^2 F(s) - s f(0) - f'(0)] - 3[s F(s) - f(0)] + 2 F(s) = \frac{1}{s+4}$$

$$[s^2 F(s) - s - 5] - 3[s F(s) - 1] + 2 F(s) = \frac{1}{s+4}$$

$$s^2 F(s) - s - 5 - 3s F(s) + 3 + 2 F(s) = \frac{1}{s+4}$$

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

$$F(s)(s^2 - 3s + 2) = \frac{s^2 + 6s + 9}{s+4}$$

$$F(s) = \frac{s^2 + 6s + 9}{(s+4)(s-1)(s-2)}$$

$$y = \mathcal{L}^{-1}\left\{\frac{s^2 + 6s + 9}{(s-1)(s-2)(s+4)}\right\} = \frac{-16}{5}e^t + \frac{25}{6}e^{2t} + \frac{1}{30}e^{-4t}$$

We had other methods to solve both of these problems, but note that the initial values and non-homogeneous parts are built in...

→ No worrying about cases, solving for constants, y_c and y_p , or variation of parameters.