

Laplace Transform

has also Inverse Laplace Transform

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

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

but

this is not unique

$$\mathcal{L}^{-1}\{F(s)\} = \int_{a-\infty i}^{a+\infty i} e^{st} F(s) ds$$

$F \in \mathbb{R}$

$s \in \text{Complex}$

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

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

$$\mathcal{L}\{g(t)\} = G(s) \iff \mathcal{L}^{-1}\{G(s)\} = g(t)$$

①

$$\mathcal{L}\{af(t) + bg(t)\} = a\mathcal{F}(s) + b\mathcal{G}(s)$$

$a, b \in \mathbb{R}$

$$\begin{aligned} \mathcal{L}\{5-2t\} &= 5\mathcal{L}\{1\} - 2\mathcal{L}\{t\} \\ &= \frac{5}{s} - \frac{2 \cdot 1!}{s^2} = \frac{5}{s} - \frac{2}{s^2} \end{aligned}$$

$$\mathcal{L}^{-1} \left\{ \frac{8}{s^3} + \frac{\sqrt{2}}{s^5} \right\} = 8 \mathcal{L}^{-1} \left\{ \frac{1}{s^3} \right\} + \sqrt{2} \mathcal{L}^{-1} \left\{ \frac{1}{s^5} \right\}$$

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



$$\begin{aligned} &= \frac{8}{2!} \mathcal{L}^{-1} \left\{ \frac{2!}{s^3} \right\} + \frac{\sqrt{2}}{4!} \mathcal{L}^{-1} \left\{ \frac{4!}{s^5} \right\} \\ \mathcal{L}^{-1} \left\{ \frac{8}{s^3} + \frac{\sqrt{2}}{s^5} \right\} &= 4t^2 + \frac{\sqrt{2}}{24} t^4 \end{aligned}$$

(2)

$$\mathcal{L}\{f(at)\} = \frac{1}{a} \cdot F\left(\frac{s}{a}\right) \quad a \in \mathbb{R}$$

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

$$\mathcal{L}\{\sin(3t)\} = \frac{1}{3} \cdot \left(\frac{1}{\left(\frac{s}{3}\right)^2 + 1} \right)$$

$$= \frac{1}{3} \cdot \left(\frac{1}{\frac{s^2}{9} + 1} \right)$$

$$= \frac{1}{3} \left(\frac{1}{\frac{s^2 + 9}{9}} \right)$$

$$= \frac{1}{3} \left(\frac{9}{s^2 + 9} \right)$$

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

$$\mathcal{L}\{\sin(bt)\} = \frac{b}{s^2 + b^2}$$

(3)

$$\mathcal{L} \left\{ f'(t) \right\} = sF(s) - f(0)$$

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

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

$$\mathcal{L} \left\{ f'''(t) \right\} = s^3 F(s) - s^2 f(0) - s f'(0) - f''(0)$$

ODE (1) $\frac{d^2y}{dt^2} - 3 \frac{dy}{dt} + 2y = 0$ $y(0) = 4$
 $y'(0) = -5$

$$\mathcal{L} \left\{ \frac{d^2y}{dt^2} - 3 \frac{dy}{dt} + 2y \right\} = \mathcal{L} \{ 0 \}$$

$y(t)$ $\mathcal{L} \left\{ \frac{dy}{dt} \right\} - 3 \mathcal{L} \left\{ \frac{dy}{dt} \right\} + 2 \mathcal{L} \{ y \} = (0) \mathcal{L} \{ 1 \}$

$$\left[s^2 Y(s) - s(4) - (-5) \right] - 3 \left[s Y(s) - (4) \right] + 2 Y(s) = 0$$

$$(s^2 - 3s + 2)Y(s) + (-4s + 17) = 0$$

$$(s^2 - 3s + 2)Y(s) = +4s - 17$$

PSLT

$$Y(s) = \frac{4s - 17}{s^2 - 3s + 2}$$

$$\mathcal{L}^{-1} \left\{ Y(s) \right\} = \mathcal{L}^{-1} \left\{ \frac{4s - 17}{s^2 - 3s + 2} \right\}$$

$$y(t) = \mathcal{L}^{-1} \left\{ \frac{13}{s-1} \right\} + \mathcal{L}^{-1} \left\{ \frac{-9}{s-2} \right\}$$

$$y(t) = 13 \mathcal{L}^{-1} \left\{ \frac{1}{s-1} \right\} - 9 \mathcal{L}^{-1} \left\{ \frac{1}{s-2} \right\}$$

$$y(t) = 13e^t - 9e^{2t}$$

Particular
solution

$$\frac{P(t)}{S(t)} = \frac{A}{R(t)} + \frac{B}{Q(t)} + \frac{C}{N(t)} + \dots$$

order P < order S

$$\frac{4s-17}{s^2-3s+2} = \frac{A}{(s-1)} + \frac{B}{(s-2)}$$

$$(s-1)(s-2)$$

$$4s-17 = A(s-2) + B(s-1)$$

if $s=2$

$$4(2)-17 = A(0) + B(1)$$

$$\boxed{B = -9}$$

if $s=1$

$$4(1)-17 = A(-1) + B(0)$$

$$\boxed{A = 13}$$

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