

Recall

Outline: solving differential equations using Laplace Transform

STEP 1: Start with a differential equation.

STEP 2: Take the Laplace Transform of both sides.

(this replaces the differential equation with a much simpler algebraic equation)

STEP 3: Solve this equation

STEP 4: Simplify the result*

*requires partial fraction

decomposition

STEP 5: Take the inverse Laplace Transform of the result.

STEP 6: This gives the solution to the original differential Equation.

Find the Inverse Laplace Transform

1. $\frac{5}{(s-4)^2+25}, s>4$

$$= \frac{5}{(s-4)^2+5^2} = \mathcal{L}^{-1}\left\{\frac{5}{(s-4)^2+5^2}\right\} = e^{4t} \sin 5t$$

$a=4 \quad b=5$

→

2. $\frac{1}{s-1} + \frac{4}{s+4}, s>1$

$$= \mathcal{L}^{-1}\left\{\frac{1}{s-1}\right\} + \mathcal{L}^{-1}\left\{\frac{4}{s+4}\right\} =$$

$$= e^t + \mathcal{L}^{-1}\left\{\frac{4}{s-(-4)}\right\}$$

$$= e^t + 4 \cdot e^{-4t}$$

$$\frac{s+4 \neq s-4}{p \pm s \text{ in } s = s}$$

~~9~~

$$s+4 = s - (-4)$$

3. $\frac{5}{s^2-8s+41}, s>4$

claim:

$$\frac{5}{s^2-8s+41} = \frac{5}{(s-4)^2+25}$$

Is it true?

$$\begin{aligned} &\downarrow \\ &= \frac{5}{(s-4)(s-4) + 25} \\ &= \frac{5}{s^2-4s-4s+16 + 25} \end{aligned}$$

$$= \frac{5}{s^2 - 8s + 41}$$

$$\mathcal{L}^{-1} \left\{ \frac{5}{s^2 - 8s + 41} \right\} = e^{4t} \sin 5t$$

completing the square:

$$s^2 - 8s + 41$$

$$s^2 - 8s + \frac{16}{*?} - \frac{16}{*?} + 41 = (s-4)(s-4) + 25$$

$$\left(\frac{-8}{2}\right)^2 = 16$$

$$= (s-4)^2 + 25$$

Perfect squares:

$$(s+3)^2 = (s+3)(s+3) = s^2 + 6s + 9$$

$$(s-5)^2 = (s-5)(s-5) = s^2 - 10s + 25$$

$$(s+2)^2 = (s+2)(s+2) = s^2 + 4s + 4$$

$$(s-6)^2 = s^2 - 12s + 36$$

$$(s+7)^2 = (s+7)(s+7) = s^2 + 14s + \textcircled{49}$$

divide by 2 = 7

$$s^2 + ks + \left(\frac{k}{2}\right)^2$$

4. $\frac{5s}{s^2 + 3s - 4}, s > 1$

claim:

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

Is this true?

$$= \frac{1}{(s-1)} \cdot \frac{(s+4)}{(s+4)} + \frac{4}{(s+4)} \cdot \frac{(s-1)}{(s-1)}$$

function	Laplace transform
1	$\frac{1}{s}, s > 0$
e^{at}	$\frac{1}{s-a}, s > a$
$t^n, n = \text{positive integer}$	$\frac{n!}{s^{n+1}}, s > 0$
$\sin at$	$\frac{a}{s^2 + a^2}, s > 0$
$\cos at$	$\frac{s}{s^2 + a^2}, s > 0$
$t \sin at$	$\frac{2as}{(s^2 + a^2)^2}, s > 0$
$t \cos at$	$\frac{s^2 - a^2}{(s^2 + a^2)^2}, s > 0$
$e^{at} \sin bt$	$\frac{b}{(s-a)^2 + b^2}, s > a$
$e^{at} \cos bt$	$\frac{s-a}{(s-a)^2 + b^2}, s > a$
$t^n e^{at}, n = \text{positive integer}$	$\frac{n!}{(s-a)^{n+1}}, s > a$
$af(t) + bg(t)$	$aF(s) + bG(s)$
$f'(t)$	$sF(s) - f(0)$
$f''(t)$	$s^2F(s) - sf(0) - f'(0)$

$$= \frac{s+4}{s^2-s+4s-4} + \frac{4s-4}{s^2+4s-s-4}$$

$$= \frac{s+4+4s-4}{s^2+3s-4}$$

$$= \frac{5s}{s^2+3s-4}$$

$$\mathcal{L}^{-1}\left\{\frac{5s}{s^2+3s-4}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{s-1} + \frac{4}{s+4}\right\} = \boxed{e^t + 4e^{4t}}$$

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

$$\frac{5s}{(s+4)(s-1)} = \frac{A}{s+4} + \frac{B}{s-1}$$

solve for A, B

Multiply both sides by the denominator on the left

$$\cancel{(s+4)(s-1)} \cdot \frac{5s}{\cancel{(s+4)(s-1)}} = \left(\frac{A}{s+4} + \frac{B}{s-1} \right) \cancel{(s+4)(s-1)}$$

$$5s = A(s-1) + B(s+4)$$

$$5s = As - A + Bs + 4B$$

group according to powers of s :

$$5s = \underbrace{As + Bs} - \underbrace{A + 4B}$$

$$5s = (A+B)s - A + 4B$$

$$5 = A+B$$

$$0 = -A + 4B$$

add: $5 = 5B$

$$\boxed{B = 1}$$

sub

$$5 = A + 1$$

$$\boxed{A = 4}$$

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