

Laplace transform of elementary functions

Result: 1 Prove that $L[t^n] = \frac{\Gamma(n+1)}{s^{n+1}}$

Proof:

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

$$L[t^n] = \int_0^\infty e^{-st} t^n dt$$

$$L[t^n] = \int_0^\infty e^{-u} \left(\frac{u}{s}\right)^n \frac{du}{s}$$

$$= \int_0^\infty e^{-u} \frac{u^n}{s^{n+1}} du$$

$$= \frac{1}{s^{n+1}} \int_0^\infty e^{-u} u^n du$$

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

$$\therefore \int_0^\infty e^{-u} u^n du$$

Note: If n is an integer, then $\Gamma(n+1) = n!$

$$\therefore L[t^n] = \frac{n!}{s^{n+1}} \quad \text{if } n \text{ is an integer}$$

$$\text{If } n = 0, \text{ then } L[1] = \frac{1}{s}$$

$$\text{If } n = 1, \text{ then } L[t] = \frac{1}{s^2}$$

$$\text{Similarly } L[t^2] = \frac{2!}{s^3}$$

$$L[t^3] = \frac{3!}{s^4}$$

Result: 2 Prove that $L(e^{at}) = \frac{1}{s-a}, s > a$

Proof:

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

$$\therefore L(e^{at}) = \int_0^\infty e^{-st} e^{at} dt$$

$$= \int_0^\infty e^{-t(s-a)} f(t) dt$$

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

$$= - \left[0 - \left(\frac{1}{s-a} \right) \right]$$

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

Result: 3 Prove that $L(e^{-at}) = \frac{1}{s+a}, s > a$

Proof:

Let $st = u \dots \dots (1)$

$$t = \frac{u}{s}$$

$$dt = \frac{du}{s}$$

When $t \rightarrow 0 (1) \Rightarrow u \rightarrow 0$

$t \rightarrow \infty, (1) \Rightarrow u \rightarrow \infty$

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

$$\begin{aligned}\therefore L(e^{-at}) &= \int_0^\infty e^{-st} e^{-at} dt \\ &= \int_0^\infty e^{-t(s+a)} f(t) dt \\ &= \left[\frac{e^{-t(s+a)}}{-(s+a)} \right]_0^\infty \\ &= -\left[0 - \left(\frac{1}{s+a} \right) \right] \\ \therefore L(e^{at}) &= \frac{1}{s+a}\end{aligned}$$

Result: 4 Prove that $L[\sin at] = \frac{a}{s^2+a^2}$

Proof:

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

$$\begin{aligned}L[\sin at] &= \int_0^\infty e^{-st} \sin at dt \\ \therefore L[\sin at] &= \frac{a}{s^2+a^2}, s > |a| \quad \left[\because \int_0^\infty e^{-at} \sin bt dt = \frac{b}{a^2+b^2} \right]\end{aligned}$$

Result: 5 Prove that $L[\cos at] = \frac{s}{s^2+a^2}$

Proof:

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

$$\begin{aligned}L[\cos at] &= \int_0^\infty e^{-st} \cos at dt \\ \therefore L[\cos at] &= \frac{s}{s^2+a^2}, s > |a| \quad \left[\because \int_0^\infty e^{-at} \cos bt dt = \frac{a}{a^2+b^2} \right]\end{aligned}$$

Result: 6 Prove that $L[\sinh at] = \frac{a}{s^2-a^2}, s > |a|$

Proof:

We have $L[\sinh at] = L\left[\frac{e^{at}-e^{-at}}{2}\right]$

$$\begin{aligned}&= \frac{1}{2}[L(e^{at}) - L(e^{-at})] \\ &= \frac{1}{2}\left[\frac{1}{s-a} - \frac{1}{s+a}\right] \\ &= \frac{1}{2}\left[\frac{s+a-s+a}{s^2-a^2}\right] \\ &= \frac{1}{2}\left[\frac{2a}{s^2-a^2}\right]\end{aligned}$$

$$\therefore L[\sinh at] = \frac{a}{s^2-a^2}, s > |a|$$

Result: 7 Prove that $L[\cosh at] = \frac{s}{s^2-a^2}, s > |a|$

Proof:

$$\begin{aligned}
 \text{We have } L[\cosh at] &= L\left[\frac{e^{at} + e^{-at}}{2}\right] \\
 &= \frac{1}{2}[L(e^{at}) + L(e^{-at})] \\
 &= \frac{1}{2}\left[\frac{1}{s-a} + \frac{1}{s+a}\right] \\
 &= \frac{1}{2}\left[\frac{s+a+s-a}{s^2-a^2}\right] \\
 &= \frac{1}{2}\left[\frac{2s}{s^2-a^2}\right] \\
 \therefore L[\cosh at] &= \frac{s}{s^2-a^2}, s > |a|
 \end{aligned}$$

Example: Find $L[t^{\frac{1}{2}}]$

Solution:

$$\begin{aligned}
 \text{We have } L[t^n] &= \frac{\Gamma(n+1)}{s^{n+1}} \\
 \text{Put } n = \frac{1}{2} & \\
 \therefore L[t^{\frac{1}{2}}] &= \frac{\Gamma(\frac{1}{2}+1)}{s^{\frac{1}{2}+1}} & \because \Gamma(n+1) = n\Gamma n \\
 &= \frac{\frac{1}{2}\Gamma(\frac{1}{2})}{s^{\frac{1}{2}+1}} & \because \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi} \\
 &= \frac{\sqrt{\pi}}{2s^{\frac{3}{2}}} \\
 \therefore L[t^{\frac{1}{2}}] &= \frac{\sqrt{\pi}}{2s\sqrt{s}}
 \end{aligned}$$

Example: Find the Laplace transform of $t^{-\frac{1}{2}}$ or $\frac{1}{\sqrt{t}}$

Solution:

$$\begin{aligned}
 \text{We have } L[t^n] &= \frac{\Gamma(n+1)}{s^{n+1}} \\
 \text{Put } n = -\frac{1}{2} & \\
 \therefore L[t^{-\frac{1}{2}}] &= \frac{\Gamma(-\frac{1}{2}+1)}{s^{-\frac{1}{2}+1}} & \because \Gamma(n+1) = n\Gamma n \\
 &= \frac{\Gamma(\frac{1}{2})}{s^{\frac{1}{2}}} & \because \Gamma\left(\frac{1}{2}\right) = \sqrt{\pi} \\
 &= \frac{\sqrt{\pi}}{\sqrt{s}} \\
 \therefore L\left[\frac{1}{\sqrt{t}}\right] &= \sqrt{\frac{\pi}{s}}
 \end{aligned}$$

FORMULA

$L[f(t)] = F(s)$	$L[f(t)] = F(s)$
$L[1] = \frac{1}{s}$	$L[sinat] = \frac{a}{s^2 + a^2}$
$L[t] = \frac{1}{s^2}$	$L[cosat] = \frac{s}{s^2 + a^2}$
$L[t^n] = \frac{\Gamma(n+1)}{s^{n+1}}$ if n is not an integer	$L[coshat] = \frac{s}{s^2 - a^2}$
$L[t^n] = \frac{n!}{s^{n+1}}$ if n is an integer	$L[sinhat] = \frac{a}{s^2 - a^2}$
$L(e^{at}) = \frac{1}{s-a}$	
$L(e^{at}) = \frac{1}{s+a}$	

Problems using Linear property

Example: Find the Laplace transform for the following

i. $3t^2 + 2t + 1$	v. $\sin\sqrt{2}t$	ix. $\sin^2 t$
ii. $(t+2)^3$	vi. $\sin(at+b)$	x. $\cos^2 2t$
iii. a^t	vii. $\cos^3 2t$	xi. $\cos 5t \cos 4t$
iv. e^{2t+3}	viii. $\sin^3 t$	

Solution:

(i) Given $f(t) = 3t^2 + 2t + 1$

$$\begin{aligned}
 L[f(t)] &= L[3t^2 + 2t + 1] \\
 &= L[3t^2] + L[2t] + L[1] \\
 &= 3L[t^2] + 2L[t] + L[1] \\
 &= 3\frac{2}{s^3} + 2\frac{1}{s^2} + \frac{1}{s} \\
 \therefore L[3t^2 + 2t + 1] &= \frac{6}{s^3} + \frac{2}{s^2} + \frac{1}{s}
 \end{aligned}$$

(ii) Given $f(t) = (t+2)^3 = t^3 + 3t^2(2) + 3t2^2 + 2^3$

$$\begin{aligned}
 L[f(t)] &= L[t^3 + 3t^2(2) + 3t2^2 + 2^3] \\
 &= L[t^3] + L[6t^2] + L[12t] + L[8] \\
 &= L[t^3] + 6L[t^2] + 12L[t] + 8L[1]
 \end{aligned}$$

$$= \frac{6}{s^4} + \frac{12}{s^3} + \frac{12}{s^2} + \frac{12}{s}$$

(iii) Given $f(t) = a^t$

$$L[f(t)] = L[a^t] = L[e^{t \log a}]$$

$$L[a^t] = \frac{1}{s - \log a}$$

(iv) Given $f(t) = e^{2t+3}$

$$L[f(t)] = L[e^{2t+3}] = L[e^{2t} \cdot e^3]$$

$$= e^3 L[e^{2t}]$$

$$= e^3 \left[\frac{1}{s-2} \right]$$

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

$$(v) L[\sin \sqrt{2}t] = \frac{\sqrt{2}}{s^2+2}$$

(vi) Given $f(t) = \sin(at+b) = \sin at \cos b + \cos at \sin b$

$$L[f(t)] = L[\sin(at+b)]$$

$$= L[\sin at \cos b + \cos at \sin b]$$

$$= \cos b L[\sin at] + \sin b L[\cos at]$$

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

(vii) Given $f(t) = \cos^3 2t = \frac{1}{4}[3\cos 2t + \cos 6t]$

$$L[f(t)] = \frac{1}{4} L[3\cos 2t + \cos 6t]$$

$$= \frac{1}{4} [3L(\cos 2t) + L(\cos 6t)]$$

$$= \frac{1}{4} \left[3 \frac{s}{s^2+4} + \frac{s}{s^2+36} \right]$$

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

(viii) Given $f(t) = \sin^3 t = \frac{1}{4}[3\sin t - \sin 3t]$

$$L[f(t)] = \frac{1}{4} L[3\sin t - \sin 3t]$$

$$= \frac{1}{4} [3L(\sin t) - L(\sin 3t)]$$

$$= \frac{1}{4} \left[3 \frac{1}{s^2+1} - \frac{3}{s^2+9} \right]$$

$$L[\sin^3 t] = \frac{3}{4} \left[\frac{1}{s^2+1} - \frac{1}{s^2+9} \right]$$

(ix) Given $f(t) = \sin^2 t = \frac{1-\cos 2t}{2}$

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

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

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

$$L[\cos^2 2t] = \frac{1}{2} \left[\frac{1}{s} - \frac{s}{s^2 + 4} \right]$$

(x) Given $f(t) = \cos^2 2t = \frac{1+\cos 4t}{2}$

$$L[f(t)] = L\left[\frac{1+\cos 4t}{2}\right]$$

$$= \frac{1}{2} [L(1) + L(\cos 4t)]$$

$$= \frac{1}{2} \left[\frac{1}{s} + \frac{s}{s^2 + 16} \right]$$

$$L[\cos^2 2t] = \frac{1}{2} \left[\frac{1}{s} + \frac{s}{s^2 + 16} \right]$$

(xi) Given $f(t) = \cos 5t \cos 4t$

$$L[f(t)] = L[\cos 5t \cos 4t]$$

$$= \frac{1}{2} [L(\cos 9t) + L(\cos t)]$$

$$= \frac{1}{2} \left[\frac{s}{s^2 + 81} + \frac{s}{s^2 + 1} \right]$$

