

TABLE 6.2.1 Elementary Laplace Transforms

$f(t) = \mathcal{L}^{-1}\{F(s)\}$	$F(s) = \mathcal{L}\{f(t)\}$
1. 1	$\frac{1}{s}, \quad s > 0$
2. e^{at}	$\frac{1}{s-a}, \quad s > a$
3. $t^n; \quad n = \text{positive integer}$	$\frac{n!}{s^{n+1}}, \quad s > 0$
4. $t^p, \quad p > -1$	$\frac{\Gamma(p+1)}{s^{p+1}}, \quad s > 0$
5. $\sin at$	$\frac{a}{s^2 + a^2}, \quad s > 0$
6. $\cos at$	$\frac{s}{s^2 + a^2}, \quad s > 0$
7. $\sinh at$	$\frac{a}{s^2 - a^2}, \quad s > a $
8. $\cosh at$	$\frac{s}{s^2 - a^2}, \quad s > a $
9. $e^{at} \sin bt$	$\frac{b}{(s-a)^2 + b^2}, \quad s > a$
10. $e^{at} \cos bt$	$\frac{s-a}{(s-a)^2 + b^2}, \quad s > a$
11. $t^n e^{at}, \quad n = \text{positive integer}$	$\frac{n!}{(s-a)^{n+1}}, \quad s > a$
12. $u_c(t)$	$\frac{e^{-cs}}{s}, \quad s > 0$

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$f(t) = \mathcal{L}^{-1}\{F(s)\}$	$F(s) = \mathcal{L}\{f(t)\}$
13. $u_c(t)f(t-c)$	$e^{-cs}F(s)$
14. $e^{ct}f(t)$	$F(s-c)$
15. $f(ct)$	$\frac{1}{c}F\left(\frac{s}{c}\right), \quad c > 0$
16. $\int_0^t f(t-\tau)g(\tau) d\tau$	$F(s)G(s)$
17. $\delta(t-c)$	e^{-cs}
18. $f^{(n)}(t)$	$s^n F(s) - s^{n-1}f(0) - \dots - f^{(n-1)}(0)$
19. $(-t)^n f(t)$	$F^{(n)}(s)$

Laplace Transform Theorem

$\mathcal{L}\{f^{(n)}(t)\} = s^n \mathcal{L}\{f(t)\} - s^{n-1}f(0) - sf^{(n-2)}(0) - f^{(n-1)}(0)$
 Every term, s--, and f's derive++, to where s = 0

Example: $y'' - y' - 2y = 0$
 $s^2 \mathcal{L}\{y\} - s^1 y(0) - s^0 y'(0) - [s \mathcal{L}\{y\} - y(0)] - 2 \mathcal{L}\{y\} = 0$
 Example: $y'''' - y = 0, \quad y(0) = 0, \quad y'(0) = 1, \quad y''(0) = y'''(0) = 0$
 $F = s^4 F - s^3(0) - s^2(1) - s(0) - 0 \rightarrow s^4 F - s^2 - F = 0$
 $F = s^2 / (s^4 - 1) = .5 / (s^2 + 1) + .5 / (s^2 - 1)$
 $y = \frac{1}{2} \sin t + \frac{1}{2} \sinh t$

Power Series Solutions – Assume $y = \sum A_n(x - x_0)^n$

Example: $y'' - xy = 0$

$$y = \sum a_n x^n \quad y' = \sum (n+1)a_{n+1}x^n \quad y'' = \sum (n+1)(n+2)a_{n+2}x^n$$

$$y'' - xy = \sum (n+1)(n+2)a_{n+2}x^n - x \sum a_n x^n = \sum (n+1)(n+2)a_{n+2}x^n - \sum a_n x^{n+1} =$$

$$\sum (n=0)(n+1)(n+2)a_{n+2}x^n - \sum (n=1)a_{n-1}x^n =$$

$$2a_2 + \sum (n=1)(n+1)(n+2)a_{n+2}x^n - \sum (n=1)a_{n-1}x^n = 0$$

Hence, $2a_2 = 0, (n+1)(n+2)a_{n+2} = a_{n-1}$ – recurrence relation, steps of 3

Radius of convergence

$y'' + py' + qy = 0$. If p has a r.o.c of r_1 , q has a r.o.c of r_2 , then the r.o.c of y is at least the smaller of r_1 and r_2 . See power series for r.o.c's of functions

Example: $y'' + \ln(1+2)y' + \cos y = 0$. $\ln(1+x)$ has a r.o.c of 1 (power series)

$\cos x$ has a r.o.c of infinite (power series). Y has a r.o.c of at least 1

For complex roots, graph them on real/imaginary axis, find distance using pythigori

Modeling Problems

Interest – $dS/dt = rS$ – fixed rate interest

Solution = $S_0 e^{rt}$

Water in a tank – $dQ/dt = \text{rate in} - \text{rate out}$

Salt enters at 1/4lb/gal in r gal/min. salt leaves at $r^*Q/100$. $dQ/dt = r/4 - dQ/100$

Escape Velocity = $v(dv/dx) = -(gR^2)/(R+x)^2$ – separable

$V = +/- \text{Rad}(v_0^2 - 2gR + 2gR^2/(R+x))$