Laplace Transform Fact Sheet

General and Important Facts:

	General Result	Examples
Definition:	$\mathcal{L}{f(t)}(s) = \int_0^\infty e^{-st} f(t) dt$	
Linearity:	$\mathcal{L}\{c_1y_1(t) + c_2y_2(t)\} = c_1\mathcal{L}\{y_1(t)\} + c_2\mathcal{L}\{y_2(t)\}$	$\mathcal{L}\{3e^{2t} - 5t^2\} = 3\mathcal{L}\{e^{2t}\} - 5\mathcal{L}\{t^2\}$
Linearity:	$\mathcal{L}^{-1}\{c_1F(s) + c_2G(s)\} = c_1\mathcal{L}^{-1}\{F(s)\} + c_2\mathcal{L}^{-1}\{G(s)\}$	$\mathcal{L}^{-1}\left\{\frac{2}{s+1} - \frac{4}{s}\right\} = 2\mathcal{L}^{-1}\left\{\frac{1}{s+1}\right\} - 4\mathcal{L}^{-1}\left\{\frac{1}{s}\right\}$
1st Deriv.:	$\mathcal{L}\{y'\} = s\mathcal{L}\{y\} - f(0)$	
2nd Deriv.:	$\mathcal{L}\{y''\} = s^2 \mathcal{L}\{y\} - sf(0) - f'(0)$	
Exponentials:	$\mathcal{L}\lbrace e^{ct}f(t)\rbrace(s) = \mathcal{L}\lbrace f(t)\rbrace(s-c)$	$\mathcal{L}\lbrace e^{5t}\sin(2t)\rbrace(s) = \mathcal{L}\lbrace \sin(2t)\rbrace(s-5)$
Unit step:	$u_c(t) = \begin{cases} 0, & t < c; \\ 1, & t \ge c. \end{cases}$	$u_2(t) = \begin{cases} 0, & t < 2; \\ 1, & t \ge 2. \end{cases}$

Elementary Laplace Transform Table: Here n is a positive integer.

$f(t) = \mathcal{L}^{-1}\{F(s)\}$	$F(s) = \mathcal{L}\{f(t)\}$	Examples/Notes:	
1	$\frac{1}{s}$	$\mathcal{L}\{6\} = 6\mathcal{L}\{1\} = \frac{6}{s}$	$\mathcal{L}^{-1}\{\frac{7}{s}\}(t) = 7$
e^{at}	$\frac{1}{s-a}$	$\mathcal{L}\{4e^{5t}\} = \frac{4}{s-5}$	$\mathcal{L}^{-1}\{\frac{9}{s+3}\}(t) = 9e^{-3t}$
$\cos(bt)$	$\frac{s}{s^2+b^2}$	$\mathcal{L}\left\{7\cos\left(\frac{1}{2}t\right)\right\} = \frac{7s}{s^2 + 1/4}$	$\mathcal{L}^{-1}\{\frac{5s}{s^2+4}\}(t) = 5\cos(2t)$
$\sin(bt)$	$ \frac{b}{s^2 + b^2} $ $ s - a $	$\mathcal{L}\{5\sin(3t)\} = \frac{15}{s^2+9}$	$\mathcal{L}^{-1}\left\{\frac{7}{s^2+4}\right\}(t) = \frac{7}{2}\sin(2t)$
$e^{at}\cos(bt)$	$\frac{s-a}{(s-a)^2+b^2}$	$\mathcal{L}\{6e^{2t}\cos(t)\} = \frac{6(s-2)}{(s-2)^2+1}$	$\mathcal{L}^{-1}\left\{\frac{5(s+1)}{(s+1)^2+9}\right\}(t) = 5e^{-t}\cos(3t)$
$e^{at}\sin(bt)$	$\frac{b}{(s-a)^2 + b^2}$	$\mathcal{L}{2e^t \sin(5t)} = \frac{10}{(s-1)^2 + 25}$	$\mathcal{L}^{-1}\left\{\frac{11}{(s+2)^2+16}\right\}(t) = \frac{11}{4}e^{-2t}\sin(4t)$
t^n	$\frac{n!}{s^{n+1}}$	$\mathcal{L}\{t\} = \frac{1}{s^2} , \ \mathcal{L}\{t^3\} = \frac{3!}{s^4}$	$\mathcal{L}^{-1}\left\{\frac{7}{s^4}\right\}(t) = \frac{7}{3!}t^3 = \frac{7}{6}t^3$
$t^n e^{at}$	$\frac{n!}{(s-a)^{n+1}}$	$\mathcal{L}{7t^2e^{8t}} = \frac{7\cdot 2}{(s-8)^2} = \frac{14}{(s-8)^2}$	$\mathcal{L}^{-1}\left\{\frac{5}{(s+4)^3}\right\}(t) = \frac{5}{2}t^2e^{-4t}$
$u_c(t)$	$\frac{(s-a)^{n+1}}{\frac{e^{-cs}}{s}}$	$\mathcal{L}\{9u_2(t)\} = \frac{9e^{-2s}}{s}$	$\mathcal{L}^{-1}\{5\frac{e^{-3s}}{s}\} = 5u_3(t)$
$u_c(t)f(t-c)$	$e^{-cs}F(s)$	$\mathcal{L}{u_3(t)e^{2(t-3)}} = e^{-3s}\mathcal{L}{e^{2t}} = \frac{e^{-3s}}{s-2}$	$\mathcal{L}^{-1}\left\{\frac{e^{-11s}}{s-6}\right\}(t) = u_{11}(t)e^{6(t-11)}$
$(e^{bt} + e^{-bt})/2 = \cosh(bt)$	$\frac{s}{s^2-b^2}$	$\mathcal{L}\{\cosh(2t)\} = \frac{s}{s^2 - 4}$	
$(e^{bt} - e^{-bt})/2 = \sinh(bt)$	$\frac{b}{s^2-b^2}$	$\mathcal{L}\{\sinh(3t)\} = \frac{3}{s^2 - 9}$	
$\delta_c(t)$	e^{-cs}	$\delta_c(t)$ is the unit impulse function at c	

Terminology/Convolution:

For all below consider the forced system: $my'' + \gamma y' + ky = f(t)$ with y(0) = 0 and y'(0) = 0.

Name	Definition	Comments
Transfer Function:	$G(s) = \frac{1}{ms^2 + \gamma s + ks}$	
Impulse Response:	$g(t) = \mathcal{L}^{-1}\{G(s)\}$	also the solution to $my'' + \gamma y' + ky = \delta_0(t)$
Input:	$F(s) = \mathcal{L}\{f(t)\}$	f(t) is the forcing function.
Output:	$Y(s) = G(s)F(s) = \mathcal{L}\{y(t)\}\$	the LaPlace Transform of the solution.
Convolution:	$y(t) = \int_0^t g(t-s)f(s) ds$	a 'shortcut' to compute $\mathcal{L}^{-1}\{G(s)F(s)\}$

Laplace Transform Method:

To solve ay'' + by' + cy = g(t), where g(t) can be any forcing function (we even discuss how it can have discontinuities).

1. Take the Laplace transform of both sides.

Since the transform is linear, we get $a\mathcal{L}\{y''\} + b\mathcal{L}\{y'\} + c\mathcal{L}\{y\} = \mathcal{L}\{g(t)\}$.

2. Use the rules for the 1st and 2nd derivative and solve for $\mathcal{L}\{y\}$.

Since
$$\mathcal{L}\{y'\} = s\mathcal{L}\{y\} - f(0)$$
 and $\mathcal{L}\{y''\} = s^2\mathcal{L}\{y\} - sf(0) - f'(0)$, we get $(as^2 + bs + c)\mathcal{L}\{y\} - (as + b)f(0) - af'(0) = \mathcal{L}\{g(t)\}$.
Also replace $\mathcal{L}\{g(t)\}$ by its Laplace transform. Now solve for $\mathcal{L}\{y\}$.

3. Partial Fractions:

Break up the expression you found into partial fractions.

4. Look in the table for the inverse Laplace transform:

Look up the answers in the table.

Examples: Try these on your own before you look at the solutions (solutions on the next page).

- 1. Solve y'' + 3y' 4y = 0 with y(0) = 0 and y'(0) = 6, using the Laplace transform.
- 2. Solve y'' + 2y + y = 0 with y(0) = 3 and y'(0) = 1, using the Laplace transform.
- 3. Solve $y'' y = e^{2t}$ with y(0) = 0 and y'(0) = 1, using the Laplace transform.
- 4. Solve $y'' + y = u_5(t)$ with y(0) = 0 and y'(0) = 3, using the Laplace transform.

Solutions to examples:

- 1. Solve y'' + 3y' 4y = 0 with y(0) = 0 and y'(0) = 6, using the Laplace transform.
 - (a) Laplace Transform: $\mathcal{L}\{y''\} + 3\mathcal{L}\{y'\} 4\mathcal{L}\{y\} = \mathcal{L}\{0\}.$
 - (b) Use Rules and Solve: $s^2 \mathcal{L}\{y\} sy(0) y'(0) + 3s\mathcal{L}\{y\} 3y(0) 4\mathcal{L}\{y\} = 0$, which becomes: $(s^2 + 3s 4)\mathcal{L}\{y\} 6 = 0$. Solving for $\mathcal{L}\{y\}$ gives: $\mathcal{L}\{y\} = \frac{6}{s^2 + 3s 4}$.
 - (c) Partial Fractions: $\frac{6}{s^2+3s-4} = \frac{6}{(s+4)(s-1)} = \frac{A}{s+4} + \frac{B}{s-1}$ and you find $A = -\frac{6}{5}$, $B = \frac{6}{5}$.
 - (d) Inverse Laplace transform: The solution is: $y(t) = \mathcal{L}^{-1}\left\{\frac{-6/5}{s+4} + \frac{6/5}{s-1}\right\} = -\frac{6}{5}e^{-4t} + \frac{6}{5}e^{t}$.
- 2. Solve y'' + 2y + y = 0 with y(0) = 3 and y'(0) = 1, using the Laplace transform.
 - (a) Laplace Transform: $\mathcal{L}\{y''\} + 2\mathcal{L}\{y'\} + \mathcal{L}\{y\} = \mathcal{L}\{0\}.$
 - (b) Use Rules and Solve: $s^2 \mathcal{L}\{y\} sy(0) y'(0) + 2s\mathcal{L}\{y\} 2y(0) + \mathcal{L}\{y\} = 0$, which becomes: $(s^2 + 2s + 1)\mathcal{L}\{y\} (7 + 3s) = 0$. Solving for $\mathcal{L}\{y\}$ gives: $\mathcal{L}\{y\} = \frac{3s+7}{s^2+2s+1}$.
 - (c) Partial Fractions: $\frac{3s+7}{s^2+2s+1} = \frac{3s+7}{(s+1)^2} = \frac{A}{s+1} + \frac{B}{(s+1)^2}$ and you find A = 3, B = -4.
 - (d) Inverse Laplace transform: The solution is: $y(t) = \mathcal{L}^{-1}\left\{\frac{3}{s+1} + \frac{-4}{(s+1)^2}\right\} = 3e^{-t} 4te^{-t}$.
- 3. Solve $y'' y = e^{2t}$ with y(0) = 0 and y'(0) = 1, using the Laplace transform.
 - (a) Laplace Transform: $\mathcal{L}\{y''\} \mathcal{L}\{y\} = \mathcal{L}\{e^{2t}\}.$
 - (b) Use Rules and Solve: $s^2 \mathcal{L}\{y\} sy(0) y'(0) \mathcal{L}\{y\} = \frac{1}{s-2}$, which becomes: $(s^2 1)\mathcal{L}\{y\} 1 = \frac{1}{s-2}$. Solving for $\mathcal{L}\{y\}$ gives: $\mathcal{L}\{y\} = \frac{1}{(s-2)(s^2-1)} + \frac{1}{s^2-1}$.
 - (c) Partial Fractions: $\frac{1}{(s-2)(s^2-1)} = \frac{1}{(s-2)(s-1)(s+1)} = \frac{A}{s-2} + \frac{B}{s-1} + \frac{C}{s+1}$ and you find $A = \frac{1}{3}$, $B = -\frac{1}{2}$, $C = \frac{1}{6}$. And $\frac{1}{s^2-1} = \frac{1}{(s-1)(s+1)} = \frac{A}{s-1} + \frac{B}{s+1}$ and you find $A = \frac{1}{2}$ and $B = -\frac{1}{2}$.
 - (d) Inverse Laplace transform: The solution is: $y(t) = \mathcal{L}^{-1}\left\{\frac{1/3}{s-2} \frac{1/2}{s-1} + \frac{1/6}{s+1} + \frac{1/2}{s-1} \frac{1/2}{s+1}\right\} = \frac{1}{3}e^{2t} + \frac{1}{6}e^{-t} \frac{1}{2}e^{-t}$. Thus, $y(t) = \frac{1}{3}e^{2t} \frac{1}{3}e^{-t}$.
- 4. Solve $y'' + y = u_5(t)$ with y(0) = 0 and y'(0) = 3, using the Laplace transform.
 - (a) Laplace Transform: $\mathcal{L}\{y''\} + \mathcal{L}\{y\} = \mathcal{L}\{u_5(t)\}.$
 - (b) Use Rules and Solve: $s^2 \mathcal{L}\{y\} sy(0) y'(0) + \mathcal{L}\{y\} = \frac{e^{-5s}}{s}$, which becomes: $(s^2 + 1)\mathcal{L}\{y\} 3 = \frac{e^{-5s}}{s}$. Solving for $\mathcal{L}\{y\}$ gives: $\mathcal{L}\{y\} = \frac{e^{-5s}}{s(s^2+1)} + \frac{3}{s^2+1}$.
 - (c) Partial Fractions: $\frac{1}{s(s^2+1)} = \frac{A}{s} + \frac{Bs+C}{s^2+1}$ and you find A = 1, B = -1, and C = 0.
 - (d) Inverse Laplace transform: The solution is: $y(t) = \mathcal{L}^{-1} \{ e^{-5s} \left(\frac{1}{s} \frac{s}{s^2 + 1} \right) + 3 \frac{1}{s^2 + 1} \}$, which is the same as $u_5(t)\mathcal{L}^{-1} \{ \frac{1}{s} \frac{s}{s^2 + 1} \} (t 5) + 3\mathcal{L}^{-1} \{ \frac{1}{s^2 + 1} \} (t)$, and we get $y(t) = u_5(t)(1 \cos(t 5)) + 3\sin(t)$.