

Physics
English
L-T
vectors.

Laplace Transform

Time domain to frequency domain.

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

function: mapping of $\hat{\text{set of no}}$ on another set of no

transform: mapping of a function on another function.

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

Ex.1. $f(t) = 1$

$$\mathcal{L}\{1\} = \int_0^{\infty} e^{-st} dt$$

$$= \lim_{A \rightarrow \infty} \int_0^A e^{-st} dt \quad (\text{Integrate w.r.t } t)$$

$$= \lim_{A \rightarrow \infty} \left[\frac{1}{s} e^{-st} \right]_0^A$$

$$= \lim_{A \rightarrow \infty} \left[-\frac{1}{s} e^{-sA} - \left(-\frac{1}{s} \right) \right]$$

Assuming $s > 0$

$$\text{As } A \rightarrow \infty, \frac{-sA}{e} \rightarrow 0$$

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

$$\int e^{3x} dx = \frac{1}{3} e^{3x} + C \leftarrow$$

(Integrate w.r.t s)

$$e^{-\infty} = \frac{1}{e^{\infty}} = \frac{1}{\infty} = 0$$

$$\Rightarrow \mathcal{L}\{1\} = \frac{1}{s}$$

EX 2. $\mathcal{L}\{e^{at}\} = \int_0^{\infty} e^{-st} e^{at} dt$

$$= \int_0^{\infty} e^{at-st} dt$$

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

$$= \frac{1}{a-s} \int_0^{\infty} e^{(a-s)t} dt$$

$$= \frac{1}{a-s} \left[e^{(a-s)t} \right]_0^{\infty} = \frac{1}{a-s} \left[\right]$$

Assume, $(a-s) > 0$, $\int_0^{\infty} e^{(a-s)t}$ will diverge $\Rightarrow$ No limit.

$$(a-s) < 0$$

$$a < s$$

$$\lim_{t \rightarrow \infty} \frac{y}{x}$$

As $t \rightarrow \infty$, $e^{(a-s)t} \rightarrow 0$

$$\Rightarrow \frac{1}{a-s} \left[0 - e^0 \right]$$

$$= \frac{1}{a-s} \times -1$$

$$= -\frac{1}{a-s} = \frac{1}{s-a}$$

$$\Rightarrow \mathcal{L}\{e^{at}\} = \frac{1}{s-a}$$

Ex 3. $\mathcal{L}\{\sin at\} = \int_0^{\infty} e^{-st} \sin(at) dt$

wrt t $\left[\begin{array}{l} u' = e^{-st} \quad v' = a \cos(at) \\ u = -\frac{1}{s} e^{-st} \quad v = \sin(at) \end{array} \right.$

Applying integration by parts,

$$\int_0^{\infty} e^{-st} \sin(at) dt = -\frac{1}{s} \sin(at) \Big|_0^{\infty} - \int_0^{\infty} -\frac{a}{s} \cos(at) e^{-st} dt$$

put $y = \int_0^{\infty} e^{-st} \sin(at) dt$

$$\begin{aligned} y &= -\frac{1}{s} \sin(at) e^{-st} - \int_0^{\infty} -\frac{a}{s} \cos(at) e^{-st} dt \\ &= -\frac{e^{-st}}{s} \sin(at) + \frac{a}{s} \int_0^{\infty} \cos(at) e^{-st} dt \end{aligned}$$

Consider $\int_0^{\infty} \cos(at) e^{-st} dt$.

$$\left. \begin{array}{ll} u' = \cos(at) & v' = -s e^{-st} \\ u = \sin(at) & v = e^{-st} \end{array} \right\} \begin{array}{ll} u' = e^{-st} & v' = -a \sin(at) \\ u = -\frac{1}{s} e^{-st} & v = \cos(at) \end{array}$$

$$\begin{aligned} \frac{1}{D} = \frac{e^{-st}}{a} \sin(at) - \int \frac{1}{D} &= -\frac{e^{-st}}{s} \cos(at) - \int \frac{1}{s} e^{-st} a \sin(at) \\ &= -\frac{e^{-st}}{s} \cos(at) - \frac{a}{s} \int_0^{\infty} e^{-st} \sin(at) dt \end{aligned}$$

$$y + \frac{a}{s} y = -\frac{1}{s} \sin(at) e^{-st}$$

$$y = -\frac{e^{-st}}{s} \sin(at) + \frac{a}{s} \left[-\frac{e^{-st}}{s} \cos(at) - \frac{a}{s} y \right]$$

$$y = -\frac{e^{-st}}{s} \sin(at) - \frac{e^{-st} a}{s^2} \cos(at) - \frac{a^2}{s^2} y$$

$$\begin{aligned}
 y + \frac{a^2}{s^2} y &= -\frac{e^{-st}}{s} \sin(at) - \frac{e^{-st}}{s^2} \cos(at) \\
 &= \left[e^{-st} \left(-\frac{1}{s} \sin(at) - \frac{1}{s^2} \cos(at) \right) \right]_0^\infty \\
 &= \left[0 - (1) \right] \\
 &= \left[-e^{-st} \left(\frac{a}{s} \sin(at) + \frac{a}{s^2} \cos(at) \right) \right]_0^\infty \\
 &\quad \left[e^0 = 1 \quad -e^0 = -1 \right]
 \end{aligned}$$

As $t \rightarrow \infty$, $-e^{-st} \rightarrow 0$

$$\begin{aligned}
 &= \left[0 - 1 \left(0 + \frac{a}{s^2} \right) \right] \\
 &= 0 + \frac{a}{s^2} \\
 &= \frac{1}{s^2}
 \end{aligned}$$

$$\begin{aligned}
 &\frac{y}{1} + \frac{a^2 y}{s^2} \times s^2 \\
 &\frac{s^2 y + a^2 y}{s^2} = \frac{s^2 + a^2}{s^2} y
 \end{aligned}$$

$$y + \frac{a^2}{s^2} y = \frac{a}{s^2}$$

$$\begin{aligned}
 &\left(\frac{s^2 + a^2}{s^2} \right) y = \frac{a}{s^2} \times \frac{s^2}{s^2 + a^2} = \frac{a}{s^2 + a^2} \\
 &\times \frac{s^2}{s^2 + a^2}
 \end{aligned}$$

$$\Rightarrow \mathcal{L}\{\sin at\} = \frac{a}{s^2 + a^2}$$

EX4. Prove $\mathcal{L}\{\cos(at)\} = \frac{s}{s^2+a^2}$

u'v $\mathcal{L}\{\cos(at)\} = \int_0^\infty e^{-st} \cos(at) dt$

Put $y = \int_0^\infty e^{-st} \cos(at) dt$

$U = -\frac{1}{s} e^{-st}$ $V = \cos(at)$
 $U' = e^{-st}$ $V' = -a \sin(at)$

$$y = -\frac{1}{s} e^{-st} \cos(at) - \int_0^\infty \frac{a}{s} e^{-st} \sin(at) dt$$

$$= -\frac{1}{s} e^{-st} \cos(at) - \frac{a}{s} \int_0^\infty e^{-st} \sin(at) dt$$

Consider : $\int_0^\infty e^{-st} \sin(at) dt$

From (Ex.3)

$$\int_0^\infty e^{-st} \sin(at) dt = -\frac{1}{s} e^{-st} \sin(at) - \int_0^\infty -\frac{a}{s} \cos(at) e^{-st} dt$$

$$= -\frac{1}{s} e^{-st} \sin(at) + \frac{a}{s} \int_0^\infty \cos(at) e^{-st} dt$$

$$y = -\frac{1}{s} e^{-st} \cos(at) - \frac{a}{s} \left(-\frac{1}{s} e^{-st} \sin(at) + \frac{a}{s} y \right)$$

$$= -\frac{1}{s} e^{-st} \cos(at) + \frac{a}{s^2} e^{-st} \sin(at) - \frac{a^2}{s^2} y$$

$$y + \frac{a^2}{s^2} y = \left[e^{-st} \left(-\frac{1}{s} \cos(at) + \frac{a}{s^2} e^{-st} \sin(at) \right) \right]_0^\infty$$

$$\frac{s^2 + a^2}{s^2} y = \left[e^{-st} \left(-\frac{1}{s} \cos(at) + \frac{a}{s^2} e^{-st} \sin(at) \right) \right]_0^{\infty}$$

$$\lim_{A \rightarrow \infty} \left[e^{-st} \left(-\frac{1}{s} \cos(at) + \frac{a}{s^2} e^{-st} \sin(at) \right) \right]_0^A$$

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

$$= \left[0 + \frac{1}{s} \right]$$

$$= \frac{1}{s}$$

$$\frac{s^2 + a^2}{s^2} y = \frac{1}{s}$$

$$\times \frac{s^2}{s^2 + a^2}$$

$$y = \frac{1}{s} \times \frac{s^2}{s^2 + a^2}$$

$$= \frac{s}{s^2 + a^2} \leftarrow$$

$$\mathcal{L}\{c_1 f(t) + c_2 g(t)\} \neq$$

$$= \int_0^{\infty} e^{-st} (c_1 f(t) + c_2 g(t)) dt$$

$$= \int_0^{\infty} (c_1 e^{-st} f(t) + c_2 e^{-st} g(t)) dt$$

$$= c_1 \int_0^{\infty} e^{-st} f(t) dt + c_2 \int_0^{\infty} e^{-st} g(t) dt$$

$$= c_1 \mathcal{L}\{f(t)\} + c_2 \mathcal{L}\{g(t)\} \leftarrow$$

$\therefore$ Laplace transform is a linear operator

$$u'v \quad \mathcal{L}\{f'(t)\} = \int_0^{\infty} e^{-st} f'(t) dt$$

Applying integration by parts,

$$\int u v' = uv - \int u' v$$

$$u = e^{-st} \quad v = f(t)$$

$$u' = -se^{-st} \quad v' = f'(t)$$

$$\int_0^{\infty} e^{-st} f'(t) dt = \left[e^{-st} f(t) \right]_0^{\infty} - \int_0^{\infty} (-se^{-st}) f(t) dt$$

$$\cancel{\mathcal{L}\{f'(t)\}} = \cancel{\mathcal{L}\{f(t)\}} \times$$

$$\int_0^{\infty} e^{-st} f'(t) dt = \left[e^{-st} f(t) \right]_0^{\infty} + s \int_0^{\infty} e^{-st} f(t) dt$$

$$\int_0^{\infty} e^{-st} f'(t) dt = \left[e^{-st} f(t) \right]_0^{\infty} + s \int_0^{\infty} e^{-st} f(t) dt$$

Consider: $\left[e^{-st} f(t) \right]_0^{\infty}$

$$\lim_{A \rightarrow \infty} \left[e^{-st} f(t) \right]_0^A$$

$\downarrow \nearrow$ $\frac{1}{e^{sA} \infty}$
 $e^{-sA} = 0$ $\frac{1}{e^{\infty}} = 0$
 $f(\infty) = \infty$

Assuming $f(t)$ diverges slower than (e^{-st} converges to 0.)

$$\Rightarrow \left[0 - (1 \cdot f(0)) \right]$$

$$= -f(0)$$

$$\Rightarrow \int_0^{\infty} e^{-st} f'(t) dt = -f(0) + s \mathcal{L}\{f(t)\}$$

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

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

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

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

Find $\mathcal{L}\{f'''(t)\}$

Find

$$\mathcal{L}\{\cos t\}$$

$$f(x) = \sin x$$

$$f'(x) = \cos(x)$$

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

$$\text{Show that } \mathcal{L}\{\cos at\} = \frac{s}{s^2 + a^2}$$

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

$$f'(t) = \cos at$$

$$f(t) = \frac{1}{a} \sin at$$

$$\mathcal{L}\{\sin(at)\} = \frac{a}{a^2 + s^2}$$

$$\therefore \mathcal{L}\{\cos(at)\} = s \mathcal{L}\left\{\frac{1}{a} \sin(at)\right\} - \overbrace{\frac{1}{a} \sin a(0)}^0$$

$$= \frac{s}{a} \mathcal{L}\{\sin(at)\}$$

$$= \frac{s}{a} \times \frac{a}{a^2 + s^2}$$

$$= \frac{s}{a^2 + s^2} \leftarrow$$

$$\mathcal{L}\{1\} = \frac{1}{s} \quad \mathcal{L}\{f'(t)\} = s\mathcal{L}\{f(t)\} - f(0)$$

$$s\mathcal{L}\{f(t)\} = \mathcal{L}\{f'(t)\} + f(0)$$

$$\mathcal{L}\{f(t)\} = \frac{1}{s} (\mathcal{L}\{f'(t)\} + f(0))$$

Find $\mathcal{L}\{t\}$ ($f(t) = t$) Diff. of $t = 1$.

$$\mathcal{L}\{t\} = \frac{1}{s} (\mathcal{L}\{f'(t)\} + 0)$$

$f'(t) = 1$
Diff. of $t = 1$

$$= \frac{1}{s} \left(\frac{1}{s} \right)$$

$$= \frac{1}{s^2} \leftarrow$$

Find $\mathcal{L}\{2t^2\}$

$$\mathcal{L}\{2t^2\} = \frac{1}{s} (\mathcal{L}(2t) + (0)^2)$$

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

$= 2$

$$= \frac{1}{s} \left(2 \times \frac{1}{s^2} \right)$$

$$= \frac{2}{s^3} \leftarrow$$

$$\mathcal{L}\{t^3\} = \frac{1}{s} \left(\mathcal{L}\{3t^2\} + \overbrace{(2 \times 0^2)}^0 \right)$$

$$\mathcal{L}(t^3) = \frac{1}{s} (3\mathcal{L}\{t^2\})$$

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

$$= \frac{6}{s^4}$$

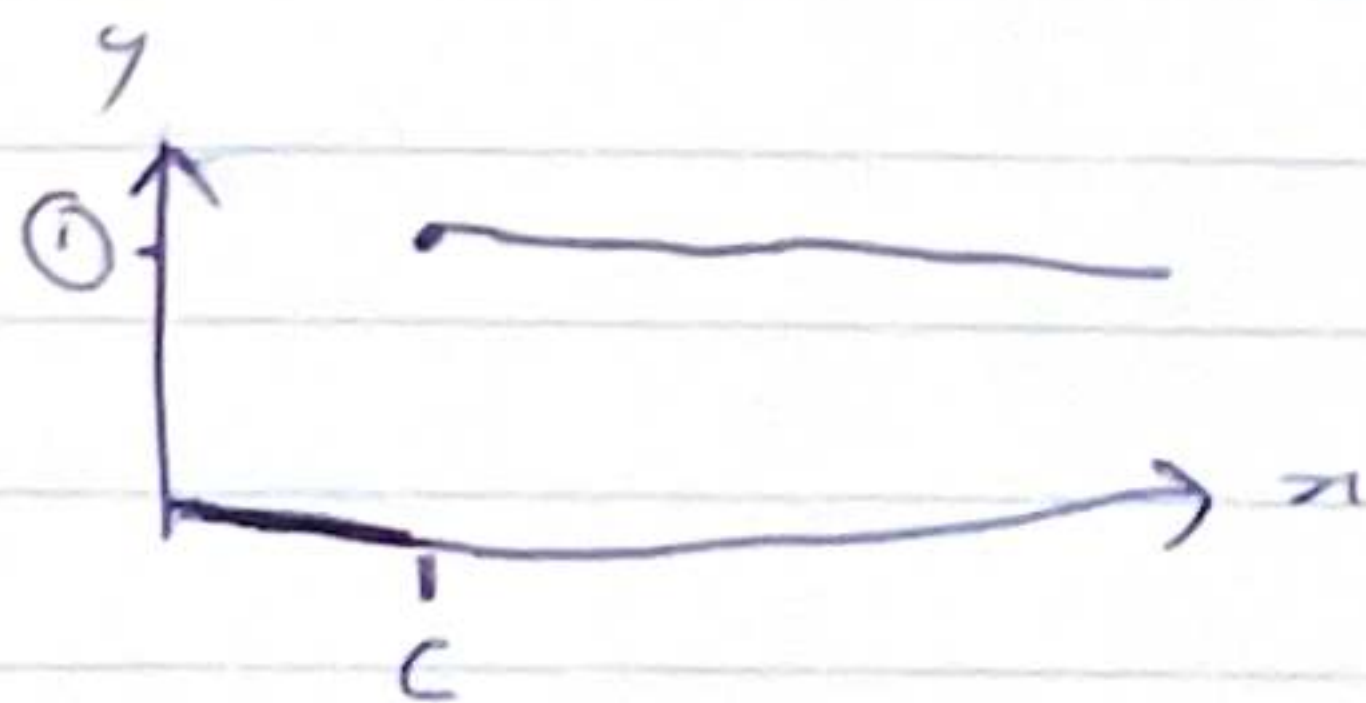
$$\therefore \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}} \leftarrow$$

$$\frac{d^2y}{dx^2} + 5\frac{dy}{dx} + 6y = 0$$

$$y'' + 5y' + 6y = 0$$

Unit Step function $\leftarrow$

$$U_c(t) = \begin{cases} 0 & t < c \\ 1 & t \geq c \end{cases}$$



$f(t)$

Shifting of factor

$$\begin{bmatrix} \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \\ \cdot \end{bmatrix}$$

$$g(x) = f(x - \text{hor. shift}) + \text{vert. shift}$$

$$g(x) = (f(x + 2) + 5)$$

$$y'' + 5y' + 6y = 0 \quad \begin{matrix} y(0) = 2 \\ y'(0) = 3 \end{matrix}$$

$$\begin{aligned} \mathcal{L}\{y''\} &= s\mathcal{L}\{y'\} - y'(0) \\ &= s(s\mathcal{L}\{y\} - y(0)) - y'(0) \\ &= s^2\mathcal{L}\{y\} - sy(0) - y'(0) \end{aligned}$$

$$\cancel{s\mathcal{L}\{y'\} - y'(0)}$$

$$\mathcal{L}\{y''\} + s\mathcal{L}\{y'\} + 6\mathcal{L}\{y\} = 0$$

$$s^2\mathcal{L}\{y\} - sy(0) - y'(0) + 5(s\mathcal{L}\{y\} - y(0)) + 6\mathcal{L}\{y\} = 0$$

$$s^2\mathcal{L}\{y\} - \overset{2}{s}y(0) - \overset{3}{y'(0)} + 5s\mathcal{L}\{y\} - 5\overset{2}{y(0)} + 6\mathcal{L}\{y\} = 0$$

$$s^2\mathcal{L}\{y\} - 2s - 3 + 5s\mathcal{L}\{y\} - 10 + 6\mathcal{L}\{y\} = 0$$

$$s^2\mathcal{L}\{y\} + 5s\mathcal{L}\{y\} + 6\mathcal{L}\{y\} - 2s - 13 = 0$$

$$\mathcal{L}\{y\}(s^2 + 5s + 6) - 2s - 13 = 0$$

$$\mathcal{L}\{y\}(s^2 + 5s + 6) = 2s + 13$$

$$\mathcal{L}\{y\} = \frac{2s + 13}{(s^2 + 5s + 6)} \quad y = \mathcal{L}^{-1}\left\{\frac{2s + 13}{s^2 + 5s + 6}\right\}$$

Consider: $s^2 + 5s + 6$

$$(s+2)(s+3)$$

$$\mathcal{L}\{y\} = \frac{2s + 13}{(s+2)(s+3)}$$

Split into partial fractions

$$\frac{2s + 13}{(s+2)(s+3)} = \frac{A}{(s+2)} + \frac{B}{(s+3)}$$

$$2s + 13 = A(s+3) + B(s+2)$$

put $s = -2$

$$-4 + 13 = +A$$

$$A = +9$$

Put $s = -3$

$$-6 + 13 = -B$$

$$7 = -B$$

$$B = -7$$

$$\mathcal{L}\{e^{at}\} = \frac{1}{s-a}$$

$$-a = 2$$

$$a = -2$$

$$\Rightarrow \mathcal{L}\{y\} = \frac{9}{s+2} - \frac{7}{(s+3)}$$

$$= 9\left(\frac{1}{s+2}\right) - 7\left(\frac{1}{s+3}\right)$$

$$= 9(e^{-2t}) - 7(4e^{-3t})$$

$$\mathcal{L}^{-1}(9e^{-2t} - 7e^{-3t}) =$$

$$\therefore y = 9e^{-2t} - 7e^{-3t} \leftarrow$$

Laplace transform of a non-homogeneous equation.

$$y'' + y = \sin 2t \quad \text{Eg } y(0) = 2$$

$$y'(0) = 1$$

$$\mathcal{L}\{\sin at\}$$

$$= \frac{a}{s^2 + a^2}$$

$$= \mathcal{L}\{y''\} + \mathcal{L}\{y\} = \mathcal{L}\{\sin 2t\}$$

$$s^2 \mathcal{L}\{y\} - s y(0) - y'(0) + \mathcal{L}\{y\} = \mathcal{L}\{\sin 2t\} = \frac{2}{4 + s^2}$$

$$\mathcal{L}\{\sin at\} =$$

$$\text{Let } \mathcal{L}\{y\} = Y(s)$$

g²

$$\mathcal{L}\{y\}(s^2 + 1) - 2s - 1 = \frac{2}{4 + s^2}$$

$$Y(s)(s^2 + 1)$$

$$(s^2 + 1)Y(s) = \frac{2}{s^2 + 4} + 2s + 1$$

$$Y(s) = \frac{2}{(s^2 + 4)(s^2 + 1)} + \frac{2s}{(s^2 + 1)} + \frac{1}{(s^2 + 1)}$$

Consider

$$\frac{2}{(s^2+4)(s^2+1)} = \frac{As+B}{(s^2+4)} + \frac{Cs+D}{s^2+1}$$

$$2 = (As+B)(s^2+1) + (Cs+D)(s^2+4)$$

$$2 = As^3 + As + Bs^2 + B + Cs^3 + 4Cs + Ds^2 + 4D$$

$$= (A+C)s^3 + (B+D)s^2 + (A+4C)s + B+4D$$

$$A+C = 0 \quad \dots A = -C$$

$$B+D = 0 \quad \dots B = -D$$

$$A+4C = 0$$

$$B+4D = 2$$

$$-C + 4C = 0$$

$$3C = 0$$

$$C = 0$$

$$A = 0$$

$$B =$$

$$-D + 4D = 2$$

$$3D = 2$$

$$D = 2/3$$

$$B = -2/3$$

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

$$Y(s)$$

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

$$+ \frac{1}{s^2+1}$$

$$Y(s) = -\frac{2}{3}$$

$$= -\frac{1}{3} \sin 2t + \frac{2}{3} \sin t + 2 \cos t + \sin t$$

$$\frac{5}{3} \sin t - \frac{1}{3} \sin 2t + 2 \cos t \leftarrow$$

~~$$\int \frac{1}{2(y+1)} + \frac{1}{2(y-1)} dy = \int \frac{1}{x} dx$$~~

~~$$\frac{1}{2} \ln|y+1| + \frac{1}{2} \ln|y-1| = \ln|x| + C$$~~

$$\int \frac{1}{2(1+y)} + \frac{1}{2(1-y)} dy = \int \frac{1}{x} dx$$

$$\frac{d^2 y}{dx^2} + \frac{dy}{dx} = 0$$

Let $y = e^{mx}$ be a solution

$$\frac{dy}{dx} = m e^{mx}$$

$$\frac{d^2 y}{dx^2} = m^2 e^{mx}$$

m is a constant

$$m^2 e^{mx} + m e^{mx} = 0$$

$$e^{mx} (m^2 + m) = 0$$

$$e^{mx} [m(m+1)] = 0$$

$$m = 0 \quad m = -1$$

$$y = A e^{0x} + B e^{-x} = A + B e^{-x}$$

$$y = (e^{0x}, e^{-x}) = (1, e^{-x})$$

$$\frac{d^2 y}{dx^2} - 3 \frac{dy}{dx} - 10y = 0$$

$$y = e^{mx}$$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2 y}{dx^2} = m^2 e^{mx}$$

$$m^2 e^{mx} - 3(me^{mx}) - 10(e^{mx}) = 0$$

$$m^2 e^{mx} - 3me^{mx} - 10e^{mx}$$

$$e^{mx}(m^2 - 3m - 10) = 0$$

↓

$$(m-5)(m+2) = 0$$

$$m = 5$$

$$m = -2$$

Auxiliary Equations

$$y = (e^{5x}, e^{-2x})$$

$$y = Ae^{5x} + Be^{-2x}$$

$$\frac{d^3y}{dx^3} - 6\frac{d^2y}{dx^2} + 11\frac{dy}{dx} - 6y = 0$$

$$y = e^{mx}$$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2y}{dx^2} = m^2e^{mx}$$

$$\frac{d^3y}{dx^3} = m^3e^{mx}$$

$$m^3e^{mx} - 6m^2e^{mx} + 11me^{mx} - 6e^{mx} = 0$$

$$e^{mx}(m^3 - 6m^2 + 11m - 6) = 0$$

↓ Auxiliary Equation

$$m^3 - 6m^2 + 11m - 6 = 0$$

$$\underline{m = 1, 3, 2}$$

Soln =

$m = 1$ is a root

$$m^2 - 5m + 6$$

$$(m-1) \overline{m^3 - 6m^2 + 11m - 6}$$

$$m^3 - m^2$$

$$0 \quad -5m^2 + 11m - 6$$

$$-5m^2 + 5m$$

$$m^2 - 5m + 6 = 0$$

$$-2, -3$$

$$0 \quad 6m - 6$$

$$6m - 6$$

$$m^2 - 2m - 3m + 6 = 0$$

$$m(m-2) - 3(m-2) = 0 \quad m^2 - 5m + 6 = 0$$

$$(m-2)(m-3) = 0 \quad m^2 - 5m + 6 = 0$$

$$m = 2, m = 3 \quad m(m+1) - 6(m$$

$$\frac{d^3 y}{dx^3} - 6 \frac{d^2 y}{dx^2} + 11 \frac{dy}{dx} - 6y = 0$$

y'''

$$y''' - 6y'' + 11y' - 6y = 0$$

$$\mathcal{L}[y'''] = s \mathcal{L}[y''] - y''(0)$$

$$= s(s \mathcal{L}[y'] - y'(0)) - y''(0)$$

$$= s(s(s \mathcal{L}[y] - y(0)) - y'(0)) - y''(0)$$

$$= s^3 \mathcal{L}[y]$$

$$\mathcal{L}\{f'(t)\} = s \mathcal{L}\{f(t)\} - f(0) \quad \text{--- (1)}$$

$$\mathcal{L}\{f''(t)\} = s \underbrace{\mathcal{L}\{f'(t)\}}_{\text{(1)}} - f'(0)$$

$$= s[s \mathcal{L}\{f(t)\} - f(0)]$$

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

$$\begin{aligned}
 \underline{\mathcal{L}\{f'''(t)\}} &= S[\mathcal{L}\{f''(t)\}] - f''(0) \\
 &= S[S^2\mathcal{L}\{f(t)\} - Sf(0) - f'(0)] - f''(0) \\
 &= \underline{S^3\mathcal{L}\{f(t)\} - S^2f(0) - Sf'(0) - f''(0)}
 \end{aligned}$$

Laplace Transform is a linear operator.

Let $y = f(t)$

$$\mathcal{L}\{y'''\} - 6\mathcal{L}\{y''\} + 11\mathcal{L}\{y'\} - 6\mathcal{L}\{y\} = 0$$

$$S^3\mathcal{L}\{y\} - S^2y(0) - Sy'(0) - y''(0) - 6[S^2\mathcal{L}\{y\} - Sy(0) - y'(0)]$$

$$+ 11[S\mathcal{L}\{y\} - y(0)] - 6[\mathcal{L}\{y\}] = 0$$

$$\begin{aligned}
 S^3\mathcal{L}[y] - S^2y(0) - Sy'(0) - y''(0) - 6S^2\mathcal{L}[y] + 6Sy(0) + 6y'(0) + 11S\mathcal{L}[y] - 11y(0) \\
 - 6\mathcal{L}[y] = 0
 \end{aligned}$$

$$S^3\mathcal{L}[y] - 6S^2\mathcal{L}[y] + 11S\mathcal{L}[y] - 6\mathcal{L}[y] - y''(0) + (6-S)y'(0) + (-S^2+6S-11)y(0)$$

$$S^3\mathcal{L}[y] - 6S^2\mathcal{L}[y] + 11S\mathcal{L}[y] - 6\mathcal{L}[y] = y''(0) - (6-S)y'(0) - (-S^2+6S-11)y(0) = 0$$

$$\mathcal{L}(y)[S^3 - 6S^2 + 11S - 6] = \underbrace{y''(0)}_{\downarrow} + \underbrace{(S-6)y'(0)}_{\downarrow} + \underbrace{(S^2-6S+11)y(0)}_{\downarrow}$$

$$y''(0) =$$

$$y'(0) =$$

$$y(0) =$$

K

L

M

Assumption

$$\mathcal{L}\{y\} = \frac{y''(0) + (s-6)y'(0) + (s^2-6s+11)y(0)}{s^3 - 6s^2 + 11s - 6}$$

factorise and
partial fractions

$$= \frac{y''(0) + (s-6)y'(0) + (s^2-6s+11)y(0)}{(s-1)(s-2)(s-3)}$$

Apply Inverse Laplace transform.

$$\frac{A}{s-1} + \frac{B}{s-2} + \frac{C}{s-3} = \frac{K + (s-6)L + (s^2-6s+11)M}{(s-1)(s-2)(s-3)} = \text{Constant}$$

$$A(s-2)(s-3) + B(s-1)(s-3) + C(s-1)(s-2) \quad \times \text{ (no need for general solution)}$$

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

$$= A \left(\frac{1}{s-1} \right) + B \left(\frac{1}{s-2} \right) + C \left(\frac{1}{s-3} \right)$$

Apply Inverse Laplace transform.

$$\text{from: } \mathcal{L}[e^{at}] = \frac{1}{s-a} \quad \begin{matrix} a=1 \\ a=2 \\ a=3 \end{matrix}$$

$$\Rightarrow Ae^{+t} + Be^{+2t} + Ce^{+3t}$$

put $t=x$

$$\Rightarrow Ae^{+x} + Be^{+2x} + Ce^{+3x}$$

$$\frac{d^3 y}{dx^3} - \frac{d^2 y}{dx^2} + \frac{dy}{dx} - y = 0$$

$$y = e^{mx}$$

$$\frac{dy}{dx} = me^{mx}$$

$$\frac{d^2 y}{dx^2} = m^2 e^{mx}$$

$$\frac{d^3 y}{dx^3} = m^3 e^{mx}$$

$$e^{i\pi} + 1 = 0$$

$$\cos \pi + i \sin \pi$$

$$= -1 + 0 + 1 = 0$$

$$m^3 e^{mx} - m^2 e^{mx} + m e^{mx} - e^{mx} = 0$$

$$e^{mx} (m^3 - m^2 + m - 1) = 0$$

Auxiliary equation.

conjugate

$$\{1, i, -i\} \text{ Solutions} \rightarrow (m-1)(m-i)(m+i)$$

Auxiliary equation has imaginary solutions.

$$y = (e^x, e^{ix}, e^{-ix})$$

$$e^{i\varphi} = \cos \varphi + i \sin \varphi$$

$$e^{i\pi} + 1 = 0$$

$$Ae^x + B(\cos x + i \sin x) + C(\cos(-x) + i \sin(-x))$$

$$Ae^x + B(\cos x + i \sin x) + C(\cos x - i \sin x)$$

$$Ae^x + B \cos x + Bi \sin x + C \cos x - Ci \sin x$$

$$Ae^x + (B+C) \cos x + (Bi - Ci) \sin x$$

↓
D

↓
E

$$Ae^x + D \cos x + E \sin x$$

$$e^{ix} = \cos x + i \sin x$$

$$e^{-ix} = \cos x - i \sin x$$