



# ANJUMAN-I-ISLAM'S KALSEKAR TECHNICAL CAMPUS NEW PANVEL

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SCHOOL OF ENGINEERING & TECHNOLOGY  
SCHOOL OF PHARMACY  
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## Laplace Transform Rhuta Mahajan, Asst. Professor

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# Use of Laplace Transforms

- Find solution to differential equation using algebra
- Relationship to Fourier Transform allows easy way to characterize systems
- Useful with multiple processes in systems Analysis

# What we study

- Obtain Laplace transform of  $f(t)$  using standard results & properties
- Obtain Inverse Laplace transforms of  $f(s)$  using  
i) properties ii) convolution Theorem iii) partial fractions
- To solve Differential equations using Laplace Transforms

# We Define Laplace Transform as

- 't' is real and 's' is complex.

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

- The answer if this integral exists is Laplace transform and is denoted by  $f(s)$
- $F(t)$  is inverse Laplace transform of  $f(s)$ .

# Some Standard formulae

- These results can be obtained by direct integration

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

$$L\{e^{at}\} = \int_0^{\infty} e^{-st} e^{at} dt = 1/s-a$$

$$L\{\sin at\} = \int_0^{\infty} e^{-st} \sin at dt = \frac{a}{s^2+a^2}$$

$$L\{\cos at\} = \int_0^{\infty} e^{-st} \cos at dt = \frac{s}{s^2+a^2}$$

$$L\{t^n\} = \int_0^{\infty} e^{-st} t^n dt = \frac{\Gamma n+1}{s^{n+1}}$$

# Properties of Laplace Transforms

- Linearity property :  $L[ A f(t) + B g(t) ] = A f(s) + B g(s)$
- Multiplication by 't' property :  $L[t F(t)] = - d/ds f(s)$
- Division by 't' property:  $L[ F(t)/t ] = \int_s^{\infty} f(s) ds$
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# Properties of Laplace Transforms

- Shifting Property :  $L[ e^{at} F(t) ] = f(s-a)$
- Change of scale property:  $L[F(at) ] = 1/a f(s/a)$
- $L[ d/dt (F(t)) ] = s f(s) - F(0)$
- $L[ \int_0^t F(t) dt ] = f(s)/s$

# Some Examples

- How to apply properties to obtain L.T.

$$L[e^{at} \cos 3t] = \frac{s-a}{(s-a)^2+3^2}$$

$$L[\frac{d}{dt} \sin t] = s \left\{ \frac{1}{s^2+1} \right\} - \sin 0$$

$$L\left[\int_0^t e^{3t} \cos t dt\right] = \frac{1}{s} \left( \frac{(s-3)}{(s-3)^2+1} \right)$$

$$L[t \cos 2t] = -\frac{d}{ds} \left\{ \frac{s}{s^2+4} \right\} = \frac{s^2-4}{(s^2+4)^2}$$

$$L\left[\frac{\sin t}{t}\right] = \int_s^\infty \frac{1}{s^2+1} ds = \frac{\pi}{2} - \tan^{-1}s$$



# Inverse Laplace Transform

- Using convolution Theorem-

$$\mathcal{L}^{-1} [ f(s)*g(s) ] = \int_0^t F(u)G(t-u)du$$

$$\mathcal{L}^{-1} \left[ \frac{1}{s^2+1} * \frac{s}{s^2+4} \right] = \int_0^t \cos 2u \sin(t-u)du$$

# Inverse Laplace Transforms

- Using Partial fractions
- Put the function into partial fractions and use properties to write inverse Laplace transforms.
- To solve a differential equation take Laplace transform of both sides and the equation becomes a linear equation. Find  $y(s)$  and take inverse Laplace transform to get  $y(t)$ .



THANK YOU