18.03SC Practice Problems 28

Inverse Laplace transform

Rules for the Laplace transform

Definition:
$$\mathcal{L}[f(t)] = F(s) = \int_{0-}^{\infty} f(t)e^{-st} dt$$
 for $\operatorname{Re}(s) \gg 0$.

Linearity:
$$\mathcal{L}[af(t) + bg(t)] = aF(s) + bG(s)$$
.

$$\mathcal{L}^{-1}$$
: $F(s)$ essentially determines $f(t)$ for $t > 0$.

s-shift rule:
$$\mathcal{L}[e^{rt}f(t)] = F(s-r).$$

s-derivative rule:
$$\mathcal{L}[tf(t)] = -F'(s)$$
.

t-derivative rule:
$$\mathcal{L}[f'(t)] = sF(s) - f(0^-)$$
.

Formulas for the Laplace transform

$$\mathcal{L}[1] = \frac{1}{s}$$
, $\mathcal{L}[\delta(t-a)] = e^{-as}$

$$\mathcal{L}[e^{rt}] = \frac{1}{s-r}, \quad \mathcal{L}[t^n] = \frac{n!}{s^{n+1}}$$

$$\mathcal{L}[\cos(\omega t)] = \frac{s}{s^2 + \omega^2}, \quad \mathcal{L}[\sin(\omega t)] = \frac{\omega}{s^2 + \omega^2}$$

1. Find the inverse Laplace transform for each of the following.

$$\frac{2s+1}{s^2+9}$$
 , $\frac{s^2+2}{s^3-s}$, $\frac{2}{s^2(s-1)}$.

MIT OpenCourseWare http://ocw.mit.edu

18.03SC Differential Equations Fall 2011

For information about citing these materials or our Terms of Use, visit: http://ocw.mit.edu/terms.