

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

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

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

$$= 0 - \frac{1}{(a-s)} = \frac{1}{s-a}$$

$$2.) \mathcal{L}\{\sin(kt)\} = \int_0^{\infty} e^{-st} \sin(kt) dt$$

$$u = \sin(kt) \quad v = -\frac{1}{s} e^{-st}$$

$$du = k \cos(kt) dt \quad dv = e^{-st} dt$$

$$= \lim_{b \rightarrow \infty} \left[\left(-\frac{1}{s} e^{-st} \sin(kt) - \int -\frac{k}{s} \cos(kt) e^{-st} dt \right) \Big|_0^b \right]$$

$$= \left[0 + \frac{1}{s} e^0 \sin(k \cdot 0) + \frac{k}{s} \int_0^{\infty} \cos(kt) e^{-st} dt \right]$$

$$= \frac{k}{s} (\mathcal{L}\{\cos(kt)\})$$

$$\mathcal{L}\{\cos(kt)\} = \int_0^{\infty} e^{-st} \cos(kt) dt$$

$$u = \cos(kt)$$

$$v = \frac{1}{s} e^{-st}$$

$$du = -k \sin(kt) dt$$

$$dv = e^{-st} dt$$

$$= \lim_{b \rightarrow \infty} \left[\left(-\frac{1}{s} e^{-st} \cos(kt) - \int \frac{k}{s} e^{-st} \sin(kt) dt \right) \Big|_0^b \right]$$

$$= \left[0 + \frac{1}{s} - \frac{k}{s} \int_0^{\infty} e^{-st} \sin(kt) dt \right]$$

$$= \frac{1}{s} - \frac{k}{s} \mathcal{L}\{\sin(kt)\}$$

Let $A = \mathcal{L}\{\sin(kt)\}$, $B = \mathcal{L}\{\cos(kt)\}$. Then

$$A = \frac{k}{s} B$$

$$B = \frac{1}{s} - \frac{k}{s} A \Rightarrow B = \frac{1}{s} - \frac{k}{s} \left(\frac{k}{s} B \right)$$

$$B = \frac{1}{s} - \frac{k^2}{s^2} B$$

$$B \left(1 + \frac{k^2}{s^2} \right) = \frac{1}{s} \Rightarrow B = \frac{1}{s} \left(\frac{1}{1 + \frac{k^2}{s^2}} \right) = \frac{s}{s^2 + k^2}$$

$$A = \frac{k}{s^2 + k^2}$$

$$\text{So } \mathcal{L}\{\sin(kt)\} = \frac{k}{s^2 + k^2}$$

$$\text{and } \mathcal{L}\{\cos(kt)\} = \frac{s}{s^2 + k^2}$$

$$3.) \mathcal{L}\{1\} = \int_0^\infty e^{-st} dt$$

$$= \lim_{b \rightarrow \infty} \left(-\frac{1}{s} e^{-st} \right) \Big|_0^b$$

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

$$\mathcal{L}\{t\} = \int_0^\infty e^{-st}(t) dt \quad u = t \quad v = -\frac{1}{s} e^{-st}$$

$$du = dt \quad dv = e^{-st} dt$$

$$= \lim_{b \rightarrow \infty} \left(t e^{-st} - \int -\frac{1}{s} (e^{-st}) dt \right) \Big|_0^b$$

$$= [0 - 0] + \frac{1}{s} \mathcal{L}\{1\} = \frac{1}{s} \left(\frac{1}{s}\right) = \frac{1}{s^2}$$

$$\mathcal{L}\{t^n\} = \int_0^\infty e^{-st}(t^n) dt \quad u = t^n \quad v = -\frac{1}{s} e^{-st}$$

$$du = n t^{n-1} dt \quad dv = e^{-st} dt$$

$$= \lim_{b \rightarrow \infty} \left(-\frac{1}{s} e^{-st}(t^n) - \int -\frac{1}{s} (e^{-st})(n t^{n-1}) dt \right) \Big|_0^b$$

$$= [0 - 0] + \frac{n}{s} \mathcal{L}\{t^{n-1}\} = \frac{n}{s} \mathcal{L}\{t^{n-1}\}$$

Recapping the formula yields: $\mathcal{L}\{t^n\} = \frac{n}{s} (\frac{n-1}{s} \mathcal{L}\{t^{n-2}\})$

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

$$= \frac{n!}{s^n} \left(\frac{1}{s}\right) = \frac{n!}{s^{n+1}}$$

$$\text{So } \mathcal{L}\{1\} = \frac{1}{s}$$

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

$$\text{and } \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$$

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

$$\stackrel{(n=3)}{\mathcal{L}\{t^3\}} = \frac{6}{s^4}$$

$$4.) \mathcal{L}^{-1}\left\{\frac{s+1}{s^2+2}\right\}$$

$$\begin{aligned}\mathcal{L}^{-1}\left\{\frac{s+1}{s^2+2}\right\} &= \mathcal{L}^{-1}\left\{\frac{s}{s^2+2} + \frac{1}{s^2+2}\right\} \\ &= \mathcal{L}^{-1}\left\{\frac{s}{s^2+2}\right\} + \mathcal{L}^{-1}\left\{\frac{1}{s^2+2}\right\} \\ &= \cos(\sqrt{2}t) + \frac{1}{\sqrt{2}}\mathcal{L}^{-1}\left\{\frac{1}{s^2+2}\right\} \\ &= \cos(\sqrt{2}t) + \frac{1}{\sqrt{2}}\sin(\sqrt{2}t)\end{aligned}$$

$$5.) \mathcal{L}^{-1}\left\{\frac{1}{s^2+s-20}\right\}$$

$$\text{Note: } \frac{1}{s^2+s-20} = \frac{1}{(s+5)(s-4)} = \frac{A}{s+5} + \frac{B}{s-4}$$

$$\Rightarrow 1 = A(s-4) + B(s+5)$$

$$@ s=4: \quad @ s=-5$$

$$1 = B(9) \quad 1 = A(-9)$$

$$B = \frac{1}{9} \quad A = -\frac{1}{9}$$

$$\text{So } \frac{1}{s^2+s-20} = -\frac{1}{9}\left(\frac{1}{s+5}\right) + \frac{1}{9}\left(\frac{1}{s-4}\right)$$

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2+s-20}\right\} = \mathcal{L}^{-1}\left\{-\frac{1}{9}\left(\frac{1}{s+5}\right) + \frac{1}{9}\left(\frac{1}{s-4}\right)\right\}$$

$$= -\frac{1}{9}\mathcal{L}^{-1}\left\{\frac{1}{s+5}\right\} + \frac{1}{9}\mathcal{L}^{-1}\left\{\frac{1}{s-4}\right\}$$

$$= -\frac{1}{9}e^{-5t} + \frac{1}{9}e^{4t}$$

$$6.) \mathcal{L}^{-1} \left\{ \frac{2s-4}{(s^2+s)(s^2+1)} \right\}$$

$$\text{Note: } \frac{2s-4}{s(s+1)(s^2+1)} = \frac{A}{s} + \frac{B}{s+1} + \frac{Cs+D}{s^2+1}$$

$$\Rightarrow 2s-4 = A(s+1)(s^2+1) + B(s)(s^2+1) + (Cs+D)(s+1)(s)$$

$$2s-4 = A(s^3+s^2+s+1) + B(s^3+s) + (Cs^3+Cs^2+Ds^2+Ds)$$

$$(s^3 \text{ terms}): 0 = A + B + C \quad 0 = -4 + B + C \Rightarrow 4 - C = B$$

$$(s^2 \text{ terms}): 0 = A + C + D \quad \Rightarrow \begin{cases} 0 = -4 + C + D \\ 2 = -4 + B + D \end{cases}$$

$$(s \text{ terms}): 2 = A + B + D$$

$$(\text{const. terms}): -4 = A$$

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$$4 = C + D$$

$$2 = -C + D$$

$$\frac{2}{6} = \frac{-C + D}{2D} \Rightarrow D = 3, C = 1, B = 3$$

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

$$= -\frac{4}{s} + \frac{3}{s+1} + \frac{s}{s^2+1} + \frac{3}{s^2+1},$$

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

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

$$= -4(1) + 3(e^{-t}) + \cos(t) + 3\sin(t)$$

$$= -4 + 3e^{-t} + \cos(t) + 3\sin(t).$$

$$7.) \frac{dy}{dt} - y = 1, \quad y(0) = 0$$

$$y' - y = 1 \quad \text{: Take Laplace transform of both sides}$$

$$\mathcal{L}\{y'\} - \mathcal{L}\{y\} = \mathcal{L}\{1\}$$

$$[sY(s) - y(0)] - [Y(s)] = \frac{1}{s}$$

$$sY(s) - y(s) = \frac{1}{s}$$

$$Y(s)(s-1) = \frac{1}{s}$$

$$Y(s) = \frac{1}{s(s-1)}$$

$$\text{Using partial fractions: } \frac{1}{s(s-1)} = \frac{A}{s} + \frac{B}{s-1}$$

$$1 = A(s-1) + B(s)$$

$$@ s=1$$

$$@ s=0$$

$$1 = B$$

$$1 = -A \Rightarrow A = -1.$$

$$Y(s) = -\frac{1}{s} + \frac{1}{s-1}$$

$$\mathcal{L}^{-1}\{Y(s)\} = \mathcal{L}^{-1}\left(-\frac{1}{s} + \frac{1}{s-1}\right)$$

$$y(t) = -\mathcal{L}^{-1}\left(\frac{1}{s}\right) + \mathcal{L}^{-1}\left(\frac{1}{s-1}\right)$$

$$y(t) = -1 + e^t.$$