

give the laplace transform of the solution to

The Laplace Transform of the Solution

The Laplace transform is a powerful integral transform used extensively in engineering, physics, and mathematics, particularly for solving linear ordinary differential equations (ODEs). This article explores the concept of the Laplace transform and provides a structured approach to finding the Laplace transform of the solution to various differential equations.

Understanding the Laplace Transform

The Laplace transform of a function $f(t)$, defined for $t \geq 0$, is given by the integral:

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

where s is a complex number. The Laplace transform transforms a function from the time domain into the complex frequency domain, facilitating the analysis and solution of differential equations.

Key Properties of the Laplace Transform

The Laplace transform has several important properties that make it useful for solving ODEs:

- **Linearity:** If $f(t)$ and $g(t)$ are functions and a and b are constants, then:

$$\mathcal{L}\{af(t) + bg(t)\} = aF(s) + bG(s)$$

- **Time Shifting:** If $f(t)$ is shifted by a :

$$\mathcal{L}\{f(t-a)u(t-a)\} = e^{-as}F(s)$$

where $u(t)$ is the unit step function.

- **Frequency Shifting:** The transform of $(e^{at}f(t))$ is given by:

$$\mathcal{L}\{e^{at}f(t)\} = F(s - a)$$

- **Initial and Final Value Theorems:** These theorems allow us to compute the initial and final values of a function from its Laplace transform.

Applying the Laplace Transform to Differential Equations

The Laplace transform is particularly useful for solving linear ordinary differential equations with constant coefficients. The general procedure involves:

1. Taking the Laplace transform of both sides of the differential equation.
2. Using the properties of the Laplace transform to simplify the equation.
3. Solving for the Laplace transform of the unknown function.
4. Applying the inverse Laplace transform to find the solution in the time domain.

Example: Solving a First-Order Linear ODE

Consider the first-order linear differential equation:

$$\frac{dy(t)}{dt} + ay(t) = b$$

where (a) and (b) are constants. To find the Laplace transform of the solution, we proceed as follows:

1. Taking the Laplace Transform: Apply the Laplace transform to both sides:

$$\mathcal{L}\left\{\frac{dy(t)}{dt}\right\} + a\mathcal{L}\{y(t)\} = \mathcal{L}\{b\}$$

Using the property of the Laplace transform for derivatives, we have:

$$sY(s) - y(0) + aY(s) = \frac{b}{s}$$

where $Y(s) = \mathcal{L}\{y(t)\}$.

2. Rearranging the Equation: Rearrange to isolate $Y(s)$:

$$Y(s)(s + a) = \frac{b}{s} + y(0)$$

3. Solving for $Y(s)$:

$$Y(s) = \frac{b/s + y(0)}{s + a}$$

4. Applying the Inverse Laplace Transform: To find $y(t)$, we apply the inverse Laplace transform:

$$y(t) = \mathcal{L}^{-1}\{Y(s)\}$$

Using the linearity of the inverse transform and the known transforms:

$$y(t) = \mathcal{L}^{-1}\left\{\frac{b/s}{s + a}\right\} + \mathcal{L}^{-1}\left\{\frac{y(0)}{s + a}\right\}$$

The final result will involve the convolution of exponentials and constants.

Example: Solving a Second-Order Linear ODE

Now, let's consider a second-order linear differential equation:

$$\frac{d^2y(t)}{dt^2} + 2\zeta\omega_n \frac{dy(t)}{dt} + \omega_n^2 y(t) = 0$$

where ζ is the damping ratio and ω_n is the natural frequency.

1. Taking the Laplace Transform:

$$\mathcal{L}\left\{\frac{d^2y(t)}{dt^2}\right\} + 2\zeta\omega_n \mathcal{L}\left\{\frac{dy(t)}{dt}\right\} + \omega_n^2 \mathcal{L}\{y(t)\} = 0$$

Using the properties of the Laplace transform:

$$s^2Y(s) - sy(0) - y'(0) + 2\zeta\omega_n(sY(s) - y(0)) + \omega_n^2Y(s) = 0$$

2. Rearranging the Terms:

$$\mathcal{L}\{y(t)\}$$

$$Y(s)(s^2 + 2\zeta\omega_n s + \omega_n^2) = sy(0) + y'(0) + 2\zeta\omega_n y(0)$$

3. Solving for $Y(s)$:

$$Y(s) = \frac{sy(0) + y'(0) + 2\zeta\omega_n y(0)}{s^2 + 2\zeta\omega_n s + \omega_n^2}$$

4. Applying the Inverse Laplace Transform: Finally, we apply the inverse transform to find $y(t)$, which will involve recognizing the denominator as a characteristic equation of the system.

Conclusion

In conclusion, the Laplace transform is an invaluable tool for solving ordinary differential equations, providing a systematic approach to transition from the time domain to the frequency domain. This article has illustrated the process of finding the Laplace transform of the solution to both first-order and second-order linear ODEs, demonstrating the utility of this method in various applications. By understanding the steps and properties involved, practitioners can effectively tackle complex differential equations in physics, engineering, and beyond.

Frequently Asked Questions

What is the Laplace transform of the solution to the ordinary differential equation $y'' + 3y' + 2y = 0$?

The Laplace transform of the solution is $L\{y(t)\} = Y(s) = (s^2 + 3s + 2) / s^2$.

How do you find the Laplace transform of the solution to the initial value problem $y' + 4y = 3$, $y(0) = 1$?

To find the Laplace transform, take $L\{y'\} + 4L\{y\} = L\{3\}$. This gives $(sY(s) - 1) + 4Y(s) = 3/s$, leading to $Y(s) = (3/s + 1) / (s + 4)$.

What is the Laplace transform of the solution to the non-homogeneous equation $y'' + 5y' + 6y = e^{-t}$?

The Laplace transform results in $Y(s) = (1 / (s + 1)) (1 / (s^2 + 5s + 6))$.

How is the Laplace transform of the solution to $y'' + y =$

sin(t) determined?

Using the transform, we have $L\{y''\} + L\{y\} = L\{\sin(t)\}$, leading to $Y(s) = (s / (s^2 + 1)) / (s^2 + 1) = s / ((s^2 + 1)^2)$.

What is the Laplace transform of the solution to the equation $y' = -2y + 3$ with initial value $y(0) = 0$?

Applying the Laplace transform gives $sY(s) - 0 = -2Y(s) + 3/s$, which simplifies to $Y(s) = 3 / (s + 2)$.

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