

Section 15: Shift Theorems

Suppose we wish to evaluate $\mathcal{L}^{-1} \left\{ \frac{2}{(s-1)^3} \right\}$. Does it help to know that $\mathcal{L} \{ t^2 \} = \frac{2}{s^3}$?

By definition $\mathcal{L} \{ e^t t^2 \} = \int_0^\infty e^{-st} e^t t^2 dt$

$$= \int_0^\infty e^{-(s-1)t} t^2 dt$$

$$= \frac{e^{-st}}{e^{-st+t}}$$

$$= \int_0^\infty e^{-pt} t^2 dt \quad \text{if } p=s-1$$

$$= \frac{-(-s+1)t}{e^{-(-s+1)t}}$$

$$= F(p) \quad \text{if } F(s) = \mathcal{L} \{ t^2 \}$$

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

If $f(t) = t^2$, then $F(s) = \mathcal{L}\{t^2\} = \frac{2}{s^3}$, and

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

In general, if $F(s) = \mathcal{L}\{f(t)\}$, then

$$\begin{aligned} F(s-a) &= \int_0^\infty e^{-(s-a)t} f(t) dt = \int_0^\infty e^{-st} [e^{at} f(t)] dt \\ &= \mathcal{L}\{e^{at} f(t)\} \end{aligned}$$

Theorem (translation in s)

Suppose $\mathcal{L}\{f(t)\} = F(s)$. Then for any real number a

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

In other words, if $F(s)$ has an inverse Laplace transform, then

$$\mathcal{L}^{-1}\{F(s - a)\} = e^{at}\mathcal{L}^{-1}\{F(s)\}.$$

Example

Evaluate

$$(a) \mathcal{L}\{t^6 e^{3t}\} = \frac{6!}{(s-3)^7}$$

$$a) \mathcal{L}\{t^6\} = \frac{6!}{s^7} = F(s)$$
$$a=3$$

$$(b) \mathcal{L}\{e^{-t} \cos(t)\} = \frac{s - (-1)}{(s - (-1))^2 + 1}$$
$$= \frac{s+1}{(s+1)^2 + 1}$$

$$b) \mathcal{L}\{\cos t\} = \frac{s}{s^2 + 1} = F(s)$$
$$a = -1$$

$$(c) \mathcal{L}\{e^{-t} \sin(t)\}$$
$$= \frac{1}{(s+1)^2 + 1}$$

$$c) \mathcal{L}\{\sin t\} = \frac{1}{s^2 + 1} = F(s)$$
$$a = -1$$

Inverse Laplace Transforms (completing the square)

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

Can we do a partial fraction decomp?

No, $s^2 + 2s + 2$ is irreducible. $b^2 - 4ac = 2^2 - 4 \cdot 1 \cdot 2 = -4 < 0$

We complete the square.

$$s^2 + 2s + 2 = s^2 + 2s + 1 - 1 + 2 = (s+1)^2 + 1$$

$$\frac{s}{s^2 + 2s + 2} = \frac{s}{(s+1)^2 + 1} \quad \begin{matrix} \leftarrow \text{ need } \\ s+1 \end{matrix} \quad \begin{matrix} \text{here} \\ \times 0 \end{matrix}$$

I want this to be
 $F(s+1)$ for some $F(s)$

Use $s = s+1 - 1$

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

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

If $s-a=s+1$ then $a=-1$

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

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

$$= e^{-t} \cos t - e^{-t} \sin t$$

Inverse Laplace Transforms (repeat linear factors)

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

This requires partial fraction decomp.

$$\frac{1+3s-s^2}{s(s-1)^2} = \frac{A}{s} + \frac{B}{s-1} + \frac{C}{(s-1)^2} \quad \text{Clear fractions}$$

$$1+3s-s^2 = A(s-1)^2 + Bs(s-1) + Cs$$

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

$$\begin{matrix} -s^2 & + 3s & + 1 \\ \underline{s^2} & \underline{3s} & \underline{1} \end{matrix} = (\underline{A+B})s^2 + (\underline{-2A-B+C})s + \underline{A}$$

$$A+B = -1$$

$$-2A - B + C = 3$$

$$A = 1$$

$$B = -1 - A = -2$$

$$C = 3 + 2A + B = 3 + 2 - 2 = 3$$

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

Looks like $\frac{3}{s^2}$ with s replaced by $s-1$

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

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

$$= 1 - 2e^t + 3e^t t$$