

Laplace of Integration of $f(t)$

$$\mathcal{L} \int f(t) dt = \frac{F(s)}{s} + \frac{\int f(t) dt}{s} \Big|_{t=0}$$

Proof-

$$\mathcal{L} \int f(t) dt = \int_0^{\infty} \left[\int f(t) dt \right] e^{-st} dt$$

$$= \left[\left[\int f(t) dt \right] \cdot \frac{e^{-st}}{-s} \right]_0^{\infty} - \int_0^{\infty} f(t) \cdot \frac{e^{-st}}{-s} dt$$

$$F(s) = \frac{1}{s} \int f(t) \Big|_{t=0} + \frac{1}{s} \int_0^{\infty} f(t) e^{-st} dt$$

$$= \frac{\int f(t) \Big|_{t=0}}{s} + \frac{1}{s} F(s)$$

$$= \frac{F(s)}{s} + \frac{\int f(t) \Big|_{t=0}}{s}$$

This is known as real integration theorem.

→ Laplace of Unit Step

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

$$= \frac{e^{-st}}{-s} \Big|_0^{\infty}$$

$$F(s) = \frac{1}{s}$$

$$\mathcal{L} f(t) = K$$

$$\text{then } F(s) = \frac{K}{s}$$

→ Laplace of Impulse - Impulse is signal of infinite magnitude with zero duration $t \rightarrow 0$

$$\text{Also } \delta(t) = \frac{d}{dt} u(t)$$

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

$$= 1$$

$$\text{Also } \mathcal{L} \delta^n(t) = s^n$$

where $\delta^n(t) = n^{\text{th}}$ derivative of $\delta(t)$

Laplace of Cos wt

$$\cos wt = \frac{e^{j\omega t} + e^{-j\omega t}}{2}$$

$$\mathcal{L} \cos wt = \frac{1}{2} \int_0^{\infty} (e^{j\omega t} + e^{-j\omega t}) e^{-st} dt$$

$$= \frac{1}{2} \left[\int_0^{\infty} e^{j\omega t - st} dt + \int_0^{\infty} e^{-j\omega t - st} dt \right]$$

$$= \frac{1}{2} \left[\int_0^{\infty} e^{-(s-j\omega)t} dt + \int_0^{\infty} e^{-(s+j\omega)t} dt \right]$$

$$= \frac{1}{2} \left[\frac{1}{s-j\omega} + \frac{1}{s+j\omega} \right]$$

$$\frac{1}{2} \left[\frac{s+j\omega - s+j\omega}{s^2 + \omega^2} \right] = \frac{\cancel{s} - \cancel{s} + j\omega}{s^2 + \omega^2}$$

$$= \frac{1}{2} \left[\frac{s+j\omega}{(s-j\omega)(s+j\omega)} + \frac{s-j\omega}{(s+j\omega)(s-j\omega)} \right]$$

$$= \frac{1}{2} \left[\frac{s+j\omega + s-j\omega}{s^2 + \omega^2} \right] = \frac{\cancel{s} + \cancel{s}}{s^2 + \omega^2}$$

$$= \frac{s}{s^2 + \omega^2}$$

$$\mathcal{L} \sin wt = \int_0^{\infty} \frac{e^{j\omega t} - e^{-j\omega t}}{2j} e^{-st} dt$$

$$= \frac{1}{2j} \left[\int_0^{\infty} e^{j\omega t - st} dt - \int_0^{\infty} e^{-j\omega t - st} dt \right]$$

$$= \frac{1}{2j} \left[\frac{1}{s-j\omega} - \frac{1}{s+j\omega} \right]$$

$$= \frac{\cancel{2j} \omega}{\cancel{2j} (s^2 + \omega^2)}$$

→ Laplace of Hyperbolic

$$\mathcal{L} \cosh at = \int_0^{\infty} \frac{e^{at} + e^{-at}}{2} e^{-st} dt$$

$$\mathcal{L} \sinh at = \int_0^{\infty} \sinh at e^{-st} dt$$

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

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

$$= \frac{1}{2} \left[\frac{1}{s-a} - \frac{1}{s+a} \right]$$

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

$$\boxed{\mathcal{L} \sinh at = \frac{a}{s^2-a^2}}$$