

# Differential Equations:

1st order:

1 Separable: can be written as

$$f(x) dx = g(y) dy.$$

2 Using integrating factor: written as:

$$\dot{y} + p(x)y = f(x) \quad (\text{linear})$$

then using integrating factor:  $e^{\int p(x) dx}$

then multiply by this factor  
then simplify and integrate.

3 Bernoulli Equation: written as

$$\dot{y} + p(x)y = f(x)y^n \quad (\text{non linear})$$

- take  $u = y^{1-n}$

$$\dot{u} = \underline{(1-n)y^{-n} \dot{y}}$$

~~multiply equation by this~~

- then see what is  $u$  and what is  $\dot{u}$

- its linear! continue using [2] method.

$$\dot{u} + (1-n)p(x)u = (1-n)f(x)$$

#### 4# [4] Homogeneous

$$\dot{y} = g\left(\frac{y}{x}\right) \quad \text{أشكاله}$$

- we use  $u = \frac{y}{x} \rightarrow y = xu$   
 $\dot{y} = x\dot{u} + u$

- then substitute these with all of  $y, \dot{y}$
- its separable! continue with method [1].

#### [5] Exact.

$$M(x, y) dx + N(x, y) dy = 0.$$

in exact DE:  $\frac{dM}{dy} = \frac{dN}{dx}$

1 - we consider  $\frac{du}{dx} = M, \frac{du}{dy} = N$

2 - we integrate  $M$  or  $N$  to get  $u$  alone,  
if  $M$  is integrated, we add  $f(y)$  as a constant  
(with respect to  $x$ )

3 - we derivate the  $M$  integrated with respect to  $x$  and  
with respect to  $y$  to obtain  $f'(y)$

4 - we equal this  $\uparrow$  to  $\frac{du}{dy} = N$  and nothing  
with respect to  $x$  should remain.

5 - Now we have  $f'(y)$ , integrate it and  $\int$ ,  
and equal everything to  $(C)$  because  $u(x, y) = C$ .

## Integrating Factor

$$M(x, y) dx + N(x, y) dy = 0$$

however  $\frac{dM}{dy} \neq \frac{dN}{dx}$ .

- Find integrating factor as

$$\frac{\frac{dM}{dy} - \frac{dN}{dx}}{N} = R(x) \quad \text{so } \mu(x) = e^{\int R(x) dx}$$

$$\frac{\frac{dM}{dy} - \frac{dN}{dx}}{-M} = R(y) \quad \text{so } \mu(y) = e^{\int R(y) dy}$$

- multiply the whole D.E by  $\mu(x)$  or  $\mu(y)$
- it's exact! continue using the before method.

2nd order:

$$\ddot{y} + p(x)\dot{y} + q(x)y = 0 \leftarrow \text{makes this DE homogeneous}$$

$f$  and  $g$  are:

linearly independent if:  $\frac{f}{g} = \text{answer with respect to } x$ .

linearly dependent if:  $\frac{f}{g} = \text{constant}$ .

Wronskian:

$$W(f, g) = \begin{vmatrix} f & g \\ f' & g' \end{vmatrix} = f'g - g'f$$

$$W(y_1, y_2)(x) = c e^{-\int p(x) dx}$$

as  $\{y_1, y_2\}$  are solutions of the 2nd order eqn,

also,  $\{y_1, y_2\}$  are linearly independent if

$$W(y_1, y_2) \neq 0.$$

General solution of  $y$ :  $y = c_1 y_1 + c_2 y_2$

$y_1, y_2$  are linearly independent.

1] Missing y or x.

Missing y :  $F(x, \dot{y}, \ddot{y}) = 0$ .

Let  $u = \dot{y}$ ,  $\dot{u} = \ddot{y} \rightarrow F(x, u, \dot{u}) = 0$ .

Solve as First order, then ~~if~~  $\dot{y}$  in  $u$  after finding solution, then solve as First order again.

Missing x :  $F(y, \dot{y}, \ddot{y}) = 0$

Let  $u = \dot{y}$ ,  $\dot{u} = \ddot{y} \rightarrow F(y, u, \dot{u}) = 0$

Here,  $\dot{u} = u \frac{du}{dy}$ , and solve as mentioned before.

2] Reduction of Order.

$y'' + p(x)y' + q(x)y = 0$ . ← لازم کورجید

Given  $y_1$  a solution of this equ.

$$y_2 = y_1 \int \frac{e^{-\int p(x) dx}}{y_1^2} dx.$$

### 3] Homogeneous Linear ODEs with constants

$$\ddot{y} + a\dot{y} + by = 0$$

consider :-  $\ddot{y} = r^2$ ,  $\dot{y} = ar$ ,  $y = b$ .

so :  $r^2 + ar + b = 0$  (auxiliary equation)

→ Distinct real roots  $(r-c)(r-d) = 0$   
or  $r = c, d$

$y_1 = e^{cx}$ ,  $y_2 = e^{dx}$  (set of solutions)

$y = c_1 e^{cx} + c_2 e^{dx}$  (general solution)

→ Real double roots  $(r-c)(r-c) = 0$   
 $r = c, c$

$y_1 = e^{cx}$ ,  $y_2 = x e^{cx}$

$y = c_1 e^{cx} + c_2 \cdot x e^{cx}$

→ Complex numbers  $r = \lambda \pm \mu i$

$y_1 = e^{(\lambda + \mu i)x}$ ,  $y_2 = e^{(\lambda - \mu i)x}$

$y_1 = e^{\lambda x} \cos \mu x$ ,  $y_2 = e^{\lambda x} \sin \mu x$

$y = c_1 e^{\lambda x} \cos \mu x + c_2 e^{\lambda x} \sin \mu x$

#### 4] Euler-Cauchy Equation

$$x^2 \ddot{y} + ax \dot{y} + by = 0, \quad x > 0.$$

consider:  $x^2 \ddot{y} = r(r-1)$ ,  $x \dot{y} = r$ ,  $y = \text{nothing}$ .

$$\text{so: } r(r-1) + ar + b = 0$$

→ Different Real roots  $r_1 \neq r_2$

$$y_1 = x^{r_1}, \quad y_2 = x^{r_2}.$$

$$y = c_1 x^{r_1} + c_2 x^{r_2}$$

→ Equal Roots  $r_1 = r_2 = r$

$$y_1 = x^r, \quad y_2 = x^r \ln x.$$

$$y = c_1 x^r + c_2 x^r \ln x.$$

→ Complex Roots  $\lambda \pm \mu i$

$$y_1 = x^\lambda \cos(\mu \ln x), \quad y_2 = x^\lambda \sin(\mu \ln x).$$

$$y = c_1 (x^\lambda \cos(\mu \ln x)) + c_2 (x^\lambda \sin(\mu \ln x))$$

## 5 Nonhomogeneous undetermined coefficients.

$$\underline{a} \ddot{y} + \underline{b} \dot{y} + \underline{c} y = \underline{r(x)} \rightarrow \text{makes this nonhomogen.}$$

$r(x)$  could be: polynomial,  $e^{ax}$ ,  $\sin ax$ ,  $\cos ax \dots$

$$\text{General Solution: } y = y_h + y_p$$

$$a \ddot{y} + b \dot{y} + c y = 0$$

solve with [3]

$$y_p(x) = \begin{cases} Ax^2 + Bx + C & \text{or} \\ Ax + B & \text{or} \\ A & \text{if polynomial } \underline{r(x)} \\ Ae^{kx} & \text{if exponen } \underline{r(x)} \\ A \sin x + B \cos x & \text{if trigo } \underline{r(x)} \end{cases}$$

this should rely on  $r(x)$

if any of these have the same look of  $y_1, y_2$  of  $y_h$ , then multiply by  $x$ .

then find  $\dot{y}, \ddot{y}$  and substitute in the main equ., then using  $\underline{r(x)}$  find  $A, B, C$ .

if  $r(x) = \cos^2 x$  or  $r(x) = \sin x \cos x$  try getting rid of having something you can't deal with like  $\frac{1}{2}(1 + \cos 2x)$  or  $\frac{\sin 2x}{2}$



## [6] Variation of Parameters

$$\ddot{y} + p(x)\dot{y} + q(x)y = r(x)$$

$$\text{General Solution: } y = y_h + y_p$$

$$y_h(x) = C_1 y_1 + C_2 y_2$$

you could use [3] or [4]

$$y_p(x) = -y_1 \int \frac{y_2 r(x) dx}{W(y_1, y_2)} + y_2 \int \frac{y_1 r(x) dx}{W(y_1, y_2)}$$

$$W(y_1, y_2) = y_1 \dot{y}_2 - y_2 \dot{y}_1$$

Higher order:

① Homogeneous

$$y^{(n)} + a y^{(n-1)} + \dots + b y'' + c y' + d y = 0.$$

(homogeneous linear with constants)

consider:  $y^{(n)} = r^n$ ,  $y^{(n-1)} = r^{n-1}$ , ...,  $y' = r$ ,  $y = r$

and solve as before rules.

$$x^n y^{(n)} + \dots + a x^2 y'' + b x y' + c y = 0.$$

(Euler Cauchy equation).

consider:  $x^3 y''' = r(r-1)(r-2)$ ,  $x^2 y'' = r(r-1)$ ,  $x y' = r$

and solve as before rules.

notes \*:

$$\textcircled{*} r^3 - 2r^2 - 6r + 6 = (r-1)(\dots)$$

$$\begin{array}{r|rrrr} 1 & -2 & -6 & 6 \\ \hline 1 & -1 & -6 & 0 \end{array} \rightarrow (r-1)(r^2 - r - 6)$$
$$(r-1)(r-3)(r+2)$$

$\textcircled{*}$  take each answer as an individual unique one even if it is repeated, and even if it has a power.

2] Undetermined coefficient.

$$y^{(n)} + \dots + a\ddot{y} + b\dot{y} + cy = f(x)$$

General solution:  $y = y_h + y_p$

Solve as we did in second order.

3] Variation of parameters

$$\ddot{y} + P_2(x)\dot{y} + P_1(x)y + P_0(x)y = r(x)$$

General solution:  $y = y_h + y_p$

we solve as we did before, however:

$$y_p^{(k)} = y_1 \int \frac{w_1}{w} r + y_2 \int \frac{w_2}{w} r + y_3 \int \frac{w_3}{w} r$$

$$w = w(y_1, y_2, y_3) = \begin{vmatrix} y_1 & y_2 & y_3 \\ y_1' & y_2' & y_3' \\ y_1'' & y_2'' & y_3'' \end{vmatrix}$$

$$w_1 = \begin{vmatrix} 0 & y_2 & y_3 \\ 0 & y_2' & y_3' \\ 1 & y_2'' & y_3'' \end{vmatrix}$$

$$w_3 = \begin{vmatrix} y_1 & y_2 & 0 \\ y_1' & y_2' & 0 \\ y_1'' & y_2'' & 1 \end{vmatrix}$$

$$w_2 = \begin{vmatrix} y_1 & 0 & y_3 \\ y_1' & 0 & y_3' \\ y_1'' & -1 & y_3'' \end{vmatrix}$$

# | System of ODEs:

□ Homogeneous Linear System with Constant Coefficients

$$\begin{aligned} \dot{y}_1 &= ay_1 + by_2 \\ \dot{y}_2 &= cy_1 + dy_2 \end{aligned} \quad \text{or} \quad \dot{y} = \begin{bmatrix} a & b \\ c & d \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix}$$

$$\dot{y} = Ay$$

$$\textcircled{1} [A - \lambda I] = \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix}$$

$\downarrow$   
 $\begin{bmatrix} 1 & 0 \\ 0 & 1 \end{bmatrix}$

$$\textcircled{2} |A - \lambda I| = 0 \Rightarrow \begin{vmatrix} a-\lambda & b \\ c & d-\lambda \end{vmatrix} = 0$$

$$(a-\lambda)(d-\lambda) - bc = 0.$$

$$\textcircled{3} [A - \lambda I] \vec{y} = 0$$

at  $\lambda_1$  or  $\lambda_2$

$$\begin{bmatrix} a-\lambda_1 & b \\ c & d-\lambda_1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} 0 \\ 0 \end{bmatrix}$$

$$\underline{k} \underline{y}_2 = \underline{J} \underline{y}_1 \quad \text{so} \quad \begin{cases} (1) \\ \text{or} \\ (2) \end{cases} = \begin{bmatrix} k \\ J \end{bmatrix}$$

$$\textcircled{4} \text{ General Solution: } \int_{(1)} e^{\lambda_1 t} C_1 + \int_{(2)} e^{\lambda_2 t} C_2$$

\* Note: if  $A = \begin{bmatrix} a & b \\ c & d \end{bmatrix}$  and  $|A| \neq 0$   
 then  $A^{-1} = \frac{1}{|A|} \begin{bmatrix} d & -b \\ -c & a \end{bmatrix}$  as  $|A| = ad - bc$

② Homogeneous Systems as Complex or Equal eigen values.

Complex:

①  $[A - \lambda I]$

②  $|A - \lambda I| = 0$  and  $\lambda = \text{complex} = M + iU$

③ at  $\lambda_1$ ,  $\begin{bmatrix} a - \lambda_1 & b \\ c & d - \lambda_1 \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = 0$

$Ky_2 = \bar{J}i y_1$ ,  $\omega = \begin{bmatrix} K \\ \bar{J}i \end{bmatrix}$

④  $y_{(1)} = e^{(M+iU)t} \begin{bmatrix} K \\ \bar{J}i \end{bmatrix}$

$y_{(1)} = e^{Mt} \cdot e^{iUt} \begin{bmatrix} K \\ \bar{J}i \end{bmatrix}$

$\cos t + i \sin t$

$y_{(1)} = e^{Mt} \begin{bmatrix} (\cos t + i \sin t) K \\ (\cos t + i \sin t) \bar{J}i \end{bmatrix}$

$$y_{(1)}(t) = e^{\lambda t} \left( \begin{bmatrix} \cos t \\ -\sin t \end{bmatrix} + i \begin{bmatrix} \sin t \\ \cos t \end{bmatrix} \right)$$

$$y(t) = e^{\lambda t} \begin{bmatrix} \cos t \\ -\sin t \end{bmatrix} + i e^{\lambda t} \begin{bmatrix} \sin t \\ \cos t \end{bmatrix}$$

General solution:  $c_1 e^{\lambda t} \begin{bmatrix} \cos t \\ -\sin t \end{bmatrix} + c_2 e^{\lambda t} \begin{bmatrix} \sin t \\ \cos t \end{bmatrix}$

Equal:

①  $[A - \lambda I]$

②  $|A - \lambda I| = 0$  and  $\lambda_1 = \lambda_2$

③ at  $\lambda \rightsquigarrow \begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = 0$

$$k y_2 = j y_1 \quad \xi = \begin{bmatrix} k \\ j \end{bmatrix}$$

④  $y_{(1)} = \xi e^{\lambda t}$  ✓

$$y_{(2)} = \xi t e^{\lambda t} + \eta e^{\lambda t}$$

So:  $[A - \lambda I] \eta = \xi$

$$\begin{bmatrix} a-\lambda & b \\ c & d-\lambda \end{bmatrix} \begin{bmatrix} y_1 \\ y_2 \end{bmatrix} = \begin{bmatrix} k \\ j \end{bmatrix}$$



$$L y_2 = P y_1 \quad w = \begin{bmatrix} L \\ P \end{bmatrix}$$

$$\textcircled{5} \text{ General Solution: } C_1 e^{t + \begin{bmatrix} K \\ J \end{bmatrix}} + C_2 \left( \begin{bmatrix} K \\ J \end{bmatrix} t + \begin{bmatrix} L \\ P \end{bmatrix} \right) e^{t + \begin{bmatrix} K \\ J \end{bmatrix}}$$

③ Nonhomogeneous Systems.

1 ... Undetermined Coefficients.

$$y' = Ay + F(t)$$

① First we find  $y_h(t)$  of  $y' = Ay$  alone using methods from before.

② To find  $y_p(t)$  we assume  $y_p(t)$  relatively to  $F(t)$

$$\text{so: } F(t) = \begin{bmatrix} \text{num} \\ \text{num} \end{bmatrix} \quad y_p = \begin{bmatrix} a_1 \\ a_2 \end{bmatrix}$$

$$F(t) = \begin{bmatrix} \text{num} \\ \text{num} \end{bmatrix} e^t \quad y_p = \begin{bmatrix} a_1 \\ a_2 \end{bmatrix} e^t \quad \text{if the same as one of } y_h \text{ solutions then:}$$

$$y_p = \left( \begin{bmatrix} a_1 t + b_1 \\ a_2 t + b_2 \end{bmatrix} \right) e^t$$

③ We substitute  $y_p$  instead of  $y$  in  $y' = Ay + F(t)$  and solve (if there are too many unknowns or equaling to zero, too hard we use next method)

## 2 --- Variation of Parameters

$$\dot{y} = Ay + F(t)$$

① Find  $y_h$  using  $\dot{y} = Ay$ .

$$\textcircled{2} y(p) = \underbrace{\phi(t)} \int \underbrace{\phi^{-1}(t)} \underbrace{F(t)} dt.$$

Full  $y_h$  solution  
so:

inverse as  
said before.

$$F(t) \text{ as } \begin{bmatrix} R \\ M \end{bmatrix}$$

$$y_h = c_1 \begin{bmatrix} A \\ B \end{bmatrix} e^t + c_2 \begin{bmatrix} C \\ D \end{bmatrix} e^{2t}$$

$$\phi^{-1} F = \begin{bmatrix} Ae^t & ce^{2t} \\ Be^t & De^{2t} \end{bmatrix} \begin{bmatrix} R \\ M \end{bmatrix} = \begin{bmatrix} L \\ P \end{bmatrix}$$

$$\underbrace{\begin{bmatrix} Ae^t & ce^{2t} \\ Be^t & De^{2t} \end{bmatrix}}_{\phi(t)} \begin{bmatrix} c_1 \\ c_2 \end{bmatrix}$$

$$\textcircled{3} y = y_h + y(p)$$



# Series.

Analytic: A function is analytic if at  $x_0$  its Taylor series exists

Analytic functions: ① polynomial ②  $e^x, \cos x, \sin x$   
③ Rational functions (except zero denominator)

• A point is called an ordinary point  $x_0$  if in

$$A(x)''y + B(x)'y + C(x)y = 0$$

$\frac{B(x)}{A(x)}$  and  $\frac{C(x)}{A(x)}$  are analytic at  $x_0$ .

If  $x_0$  is an ordinary point in:

$$A(x)''y + B(x)'y + C(x)y = 0$$

Then the D.E has two solutions in the form

$$y = \sum_{n=0}^{\infty} a_n (x-x_0)^n.$$

• If  $\sum_{n=0}^{\infty} a_n x^n = \sum_{n=0}^{\infty} b_n x^n$  then  $a_n = b_n$

If  $\sum_{n=0}^{\infty} a_n x^n = 0$  then  $a_n = 0$ .

# 1 Finding a power series solution.

① We make sure that we can use  $y = \sum_{n=0}^{\infty} a_n (x-x_0)^n$  by making sure  $x_0$  is ordinary.

② We use  $y = \sum_{n=0}^{\infty} a_n (x-x_0)^n$   
 $y' = \sum_{n=1}^{\infty} n a_n (x-x_0)^{n-1}$   
 $y'' = \sum_{n=2}^{\infty} n(n-1) a_n (x-x_0)^{n-2}$

③ Substitute in the original equ.

④ Anything "out" of the substitution try to get it inside by making it the same as inside the series.

⑤ We try making the inside powers equal by adding and subtracting from it while taking  $\sum_{n=a}^{\infty}$  into consideration. all n

⑥ We try to make all  $\sum_{n=a}^{\infty} + \sum_{n=b}^{\infty} + \sum_{n=c}^{\infty}$  equal by zero the  $\sum_{n=0}^{\infty}$  inside and making it as variable until you get to the highest  $n$  of them (without  $x$ 's)

⑦ All is equal to zero  $\uparrow$  so variables equal zero and series equal zero, and we take a issue from variables.

⑧ When equaling series to zero you will have

For example:  $(n+2)(n+1)a_{n+2} - a_{n+1} - 2a_n = 0, \quad n \geq 1$   
 $\downarrow$   
 n of step 6

Recurrence Relation

highest  
 $a_{n+2} = \frac{a_{n+1} + 2a_n}{(n+2)(n+1)} \quad n \geq 1$

⑨ start with  $n=1$   $a_3 = \frac{a_0 + 2a_1}{6} =$  From above  
 $n=2$   $a_4 = \frac{a_1 + 2a_2}{(4)(3)} =$  From above  
 until you use  $a_3$  or  $a_4$

⑩ Solution:  $y = \sum a_n (x-2)^n$   
 $\sum_{n=0}^{\infty} a_n (x-2)^n + a_1 (x-2)^1 + a_2 (x-2)^2 \dots$   
 $a_0 (1 + (x-2)^2 + \frac{(x-2)^3}{6} \dots) + a_1 (x-2) + \frac{(x-2)^3}{3} \dots$

• If  $A(x)y'' + B(x)y' + C(x)y = 0$

$\frac{B(x)}{A(x)}$  or  $\frac{C(x)}{A(x)}$  are not ordinary or have not ordinary points like zero denominator, they are called singular points.

They can be  $\rightarrow$  regular

irregular  $\leftarrow$  if  $\lim_{x \rightarrow x_0} \frac{B(x)}{A(x)}(x-x_0) = p_0 < \infty$

else of  $\rightarrow$  if  $\lim_{x \rightarrow x_0} \frac{C(x)}{A(x)}(x-x_0)^2 = q_0 < \infty$

with indicial ~~equation~~ equation:

$$r(r-1) + p_0 r + q_0 = 0.$$

• In case of regular singular, let  $x_0 = 0$  be one, and indicial equation solutions are  $r_1, r_2$  then:

□  $r_1 > r_2$ ,  $r_1 - r_2$  is a decimal

$$y_1 = \sum_{n=0}^{\infty} a_n x^{n+r_1}$$

$$y_2 = \sum_{n=0}^{\infty} b_n x^{n+r_2}$$

2)  $r_1 > r_2$  ,  $r_1 - r_2$  is a nonzero integer

$$y_1 = \sum_{n=0}^{\infty} a_n x^{n+r_1}$$

$$y_2 = C y_1 \ln x + \sum_{n=0}^{\infty} b_n x^{n+r_2} \quad a_0 \neq 0.$$

3)  $r_1 = r_2$  ,  $r_1 - r_2 = 0$ .

$$y_1 = \sum_{n=0}^{\infty} a_n x^{n+r}$$

$$y_2 = y_1 \ln x + \sum_{n=1}^{\infty} b_n x^{n+r}$$

\* The steps in which you solve the series is exactly as before

Just be careful when you have  $\tilde{y} = \sum_{n=1}^{\infty} n(n+1) a_n x^{n+1}$

Frobenius:

$$y = \sum_{n=0}^{\infty} a_n (x-x_0)^{n+r} \quad \text{if } x_0 \text{ was not } 0 \text{ (or even if it was!)} \quad \leftarrow$$

where  $r$  is to be determined.

$$y = \sum_{n=0}^{\infty} a_n x^{n+r}$$

## Laplace Transform-

\* Originally, the Laplace of a function is:

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

$$\lim_{p \rightarrow \infty} \int_0^p f(t) e^{-st} dt$$

$$* \mathcal{L}\{a f(t) + b g(t)\} = a \mathcal{L}\{f(t)\} + b \mathcal{L}\{g(t)\}$$

$$* \mathcal{L}^{-1}\{F(s)\} = f(t)$$

$$* \mathcal{L}^{-1}\{a F(s) + b G(s)\} = a \mathcal{L}^{-1}\{F(s)\} + b \mathcal{L}^{-1}\{G(s)\}$$

Basically:

$f(t)$

$F(s)$

1

$\frac{1}{s}$

$e^{at}$

$\frac{1}{s-a}$

$t^n$

$\frac{n!}{s^{n+1}}$

$\sin(at)$

$\frac{a}{s^2+a^2}$

$\cos(at)$

$\frac{s}{s^2+a^2}$

$\sinh(at)$

$\frac{a}{s^2-a^2}$

$\cosh(at)$

$\frac{s}{s^2-a^2}$

Finding L

Finding  $L^{-1}$

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

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

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

$$L^{-1}\{e^{-as} F(s)\} = u(t-a) L^{-1}\{F(s)\} \\ = u(t-a) f(t-a)$$

note.

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

$$L\{y'(t)\} = s Y(s) - y(0)$$

$$L\{y''(t)\} = s^2 Y(s) - s y(0) - y'(0)$$

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

$$L\{\delta(t-a)\} = e^{-as}$$

$$L\{g(t) \delta(t-a)\} = e^{-as} g(a)$$

$$L\{t f(t)\} = -F'(s) = -\frac{d}{ds}(F(s))$$

$$L^{-1}\{F'(s)\} = -t f(t)$$

$$L\left\{\frac{f(t)}{t}\right\} = \int_s^{\infty} F(u) du$$

$$L\left\{\int_0^+ f(u) du\right\} = \frac{F(s)}{s}$$

$$L^{-1}\left\{\frac{F(s)}{s}\right\} = \int_0^+ f(u) du$$

after which we use  $L^{-1}$  on  $Y(s)$  leaving it alone for solving D.E.

note: you may use:

$$\sin(\pi + t) = -\sin t$$

$$\sin(\pi - t) = \sin t$$

$$\cos(\pi + t) = -\cos t$$

$$\sin\left(\frac{\pi}{2} + t\right) = \cos t$$

$$\cos\left(\frac{\pi}{2} + t\right) = -\sin t$$

$$\cos\left(\frac{\pi}{2} - t\right) = \sin t$$

$$\textcircled{1} \text{ If } f(t) = \begin{cases} f_1(t) & 0 \leq t < a \\ f_2(t) & a \leq t < b \\ f_3(t) & t \geq b \end{cases}$$

$$\text{then } f(t) = f_1(t) (u(t) - u(t-a)) + f_2(t) (u(t-a) - u(t-b)) + f_3(t) (u(t-b))$$

② There are ways to solve such as:

$$L^{-1} \left\{ \frac{1}{s(s+1)} \right\} \Rightarrow \frac{1}{s(s+1)} = \frac{A}{s} + \frac{B}{s+1} = \frac{A(s+1) + Bs}{s(s+1)}$$

$$1 = A(s+1) + Bs$$

$$\text{when } s=0 \quad A=1$$

$$\text{when } s=-1 \quad B=-1$$

$$\text{So: } \frac{1}{s(s+1)} = \frac{1}{s} - \frac{1}{s+1}$$

CS Scanned with CamScanner and you can take  $L^{-1}$  for both.



Also, when there is a function you are not familiar with in  $L^{-1}$  such as  $\ln$ ,  $\cot$  and so on, you can find  $L^{-1}$  for its derivation so  $L^{-1}\{F(s)\}$  and then it should be  $-t P(t)$  so divide by  $(-t)$  in the end.

③ Dirac Delta Function:

$$\int_{-\infty}^{\infty} \delta(t-a) g(t) dt = g(a).$$