Math 3331 Differential Equations 5.3 The Inverse Laplace Transform

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5.3 The Inverse Laplace Transform

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Basic Definition

- Uniqueness Theorem
- *L*-Transform Pairs
- Definition of the Inverse Laplace Transform
- Table of Inverse *L*-Transform
- Worked out Examples from Exercises:

• 2, 4, 6, 7, 9, 11, 14, 15, 17

- Partial Fractions
 - Inverse *L*-Transform of Rational Functions
 - Simple Root: (m = 1)
 - Multiple Root: (m > 1)
 - Examples



Uniqueness Theorem

Thm.: If f(t) and g(t) are piecewise continuous on $0 \le t < \infty$ and $\mathcal{L}(f)(s) = \mathcal{L}(g)(s)$ for s > a, then f(t) = g(t) for all t in $0 \le t < \infty$ at which f(t) is continuous.



\mathcal{L} -Transform Pairs

$$F(s) = \mathcal{L}(f)(s) = \mathcal{L}{f(t)}(s), \quad s > a$$

L-transform pairs:

- f(t) determines F(s) uniquely in s > a
- F(s) determines f(t) uniquely in 0 ≤ t < ∞ except at discontinuity points.



Definition of the Inverse Laplace Transform

Def.: Given F(s) and f(t) s.t. $F(s) = \mathcal{L}(f)(s)$, then f(t) is called the inverse Laplace (\mathcal{L}) transform of F(s), and is denoted by $f(t) = \mathcal{L}^{-1}(F)(t) = \mathcal{L}^{-1}{F(s)}(t)$

$$F = \mathcal{L}(f) \quad \Leftrightarrow \quad f = \mathcal{L}^{-1}(F)$$



Table of Inverse \mathcal{L} -Transform

$$F = \mathcal{L}(f) \quad \Leftrightarrow \quad f = \mathcal{L}^{-1}(F)$$

$$\begin{array}{c|c|c} F(s) & \mathcal{L}^{-1}\{F(s)\}(t) \\ \hline \frac{1}{s-c} & e^{ct} \\ \hline \frac{1}{(s-c)^k} & \frac{t^{k-1}}{(k-1)!}e^{ct} \\ \frac{1}{(s-\alpha)^2+\beta^2} & \frac{e^{\alpha t}\sin\beta t}{\beta} \\ \frac{s-\alpha}{(s-\alpha)^2+\beta^2} & e^{\alpha t}\cos\beta t \end{array}$$



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2. Compute the inverse Laplace transform of $Y(s) = \frac{1}{3-5s}$.

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2. Adjust as follows.

$$Y(s) = \frac{2}{3-5s} = -\frac{2}{5} \cdot \frac{1}{s-3/5}$$

Thus, by linearity,

$$y(t) = \mathcal{L}^{-1} \left\{ -\frac{2}{5} \cdot \frac{1}{s - 3/5} \right\}$$
$$= -\frac{2}{5} \mathcal{L}^{-1} \left\{ \frac{1}{s - 3/5} \right\}$$
$$= -\frac{2}{5} e^{(3/5)t}$$



- 4. Compute the inverse Laplace transform of $Y(s) = \frac{5s}{s^2+9}$
 - 4. Adjust as follows.

$$Y(s) = \frac{5s}{s^2 + 9} = 5 \cdot \frac{s}{s^2 + 9}$$

Thus, by linearity,

$$y(t) = \mathcal{L}^{-1} \left\{ 5 \cdot \frac{s}{s^2 + 9} \right\}$$
$$= 5 \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + 9} \right\}$$
$$= 5 \cos 3t$$



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6. Compute the inverse Laplace transform of $Y(s) = \frac{2}{3s^4}$

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6. Adjust as follows.

$$Y(s) = \frac{2}{3s^4} = \frac{1}{9} \cdot \frac{3!}{s^4}$$

Thus, by linearity,

$$y(t) = \mathcal{L}^{-1} \left\{ \frac{1}{9} \cdot \frac{3!}{s^4} \right\}$$
$$= \frac{1}{9} \mathcal{L}^{-1} \left\{ \frac{3!}{s^4} \right\}$$
$$= \frac{1}{9} t^3$$

7. Compute the inverse Laplace transform of $Y(s) = \frac{3s+2}{s^2+25}$

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7. Adjust as follows:

$$Y(s) = \frac{3s+2}{s^2+25} = \frac{3s}{s^2+25} + \frac{2}{s^2+25} = 3 \cdot \frac{s}{s^2+25} + \frac{2}{5} \cdot \frac{5}{s^2+25}.$$

Thus,

$$y(t) = \mathcal{L}^{-1} \left\{ 3 \cdot \frac{s}{s^2 + 25} + \frac{2}{5} \cdot \frac{5}{s^2 + 25} \right\}$$
$$= 3 \mathcal{L}^{-1} \left\{ \frac{s}{s^2 + 25} \right\} + \frac{2}{5} \mathcal{L}^{-1} \left\{ \frac{5}{s^2 + 25} \right\}$$
$$= 3 \cos 5t + \frac{2}{5} \sin 5t.$$



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9. Compute the inverse Laplace transform of $Y(s) = \frac{1}{3-4s} + \frac{3-2s}{s^2+49}$

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9. Adjust as follows:

$$Y(s) = \frac{1}{3-4s} + \frac{3-2s}{s^2+49}$$

= $\frac{1}{-4} \cdot \frac{1}{s-3/4} + \frac{3}{s^2+49} - \frac{2s}{s^2+49}$
= $-\frac{1}{4} \cdot \frac{1}{s-3/4} + \frac{3}{7} \cdot \frac{7}{s^2+49}$
 $-2 \cdot \frac{s}{s^2+49}.$

Thus,

$$y(t) = \mathcal{L}^{-1} \left\{ -\frac{1}{4} \cdot \frac{1}{s-3/4} + \frac{3}{7} \cdot \frac{7}{s^2+49} - 2 \cdot \frac{s}{s^2+49} \right\}$$
$$= -\frac{1}{4} \mathcal{L}^{-1} \left\{ \frac{1}{s-3/4} \right\} + \frac{3}{7} \mathcal{L}^{-1} \left\{ \frac{7}{s^2+49} - 2 \mathcal{L}^{-1} \left\{ \frac{s}{s^2+49} \right\} \right\}$$
$$= -\frac{1}{4} e^{(3/4)t} + \frac{3}{7} \sin 7t - 2 \cos 7t.$$

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11. Compute the inverse Laplace transform of $Y(s) = \frac{5}{(s+2)^3}$

11. Note the transform pair:

$$t^2 \iff \frac{2}{s^3}$$

By Proposition 2.12,

$$e^{-2t}t^2 \iff \frac{2}{(s+2)^3}.$$

Thus,

$$y(t) = \mathcal{L}^{-1} \left\{ \frac{5}{(s+2)^3} \right\}$$
$$= \mathcal{L}^{-1} \left\{ \frac{5}{2} \cdot \frac{2}{(s+2)^3} \right\}$$
$$= \frac{5}{2} \mathcal{L}^{-1} \left\{ \frac{2}{(s+2)^3} \right\}$$
$$= \frac{5}{2} e^{-2t} t^2.$$

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14. Compute the inverse Laplace transform of $Y(s) = \frac{4(s-1)}{(s-1)^2+4}$

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14. Note the transform pair.

$$\cos 2t \leftrightarrow \frac{s}{s^2 + 4}$$

By Proposition 2.12,

$$e^t \cos 2t \leftrightarrow \frac{s-1}{(s-1)^2+4}$$

Hence,

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

= $4 \mathcal{L}^{-1} \left\{ \frac{s-1}{(s-1)^2 + 4} \right\}$
= $4e^t \cos 2t$.



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15. Compute the inverse Laplace transform of $Y(s) = \frac{2s-3}{(s-1)^2+5}$

5.3

15. Note the transform pairs:

 $\cos\sqrt{5}t \iff \frac{s}{s^2 + 5}$ $\sin\sqrt{5}t \iff \frac{\sqrt{5}}{s^2 + 5}$

By Proposition 2.12,

$$e^{t} \cos \sqrt{5}t \iff \frac{s-1}{(s-1)^{2}+5}$$
$$e^{t} \sin \sqrt{5}t \iff \frac{\sqrt{5}}{(s-1)^{2}+5}.$$

Thus,

$$y(t) = \mathcal{L}^{-1} \left\{ \frac{2s-3}{(s-1)^2+5} \right\}$$

= $\mathcal{L}^{-1} \left\{ \frac{2s-2}{(s-1)^2+5} - \frac{1}{(s-1)^2+5} \right\}$
= $\mathcal{L}^{-1} \left\{ 2 \cdot \frac{s-1}{(s-1)^2+5} - \frac{1}{\sqrt{5}} \cdot \frac{\sqrt{5}}{(s-1)^2+5} \right\}$
= $2 \mathcal{L}^{-1} \left\{ \frac{s-1}{(s-1)^2+5} \right\}$
= $2 \mathcal{L}^{-1} \left\{ \frac{\sqrt{5}}{(s-1)^2+5} \right\}$
= $2e^t \cos \sqrt{5}t - \frac{1}{\sqrt{5}}e^t \sin \sqrt{5}t$
= $e^t (2 \cos \sqrt{5}t - \frac{\sqrt{5}}{5} \sin \sqrt{5}t).$

- 17. Compute the inverse Laplace transform of $Y(s) = \frac{3s+2}{s^2+4s+29}$
- 17. Complete the square.

$$Y(s) = \frac{3s+2}{s^2+4s+29} = \frac{3s+2}{(s+2)^2+25}$$

Note the transform pairs.

$$\cos 5t \iff \frac{s}{s^2 + 25}$$
$$\sin 5t \iff \frac{5}{s^2 + 25}$$

By Proposition 2.12,

$$e^{-2t}\cos 5t \iff \frac{s+2}{(s+2)^2+25}$$
$$e^{-2t}\sin 5t \iff \frac{5}{(s+2)^2+25}.$$

$$\begin{split} y(t) &= \mathcal{L}^{-1} \left\{ \frac{3s+2}{(s+2)^2+25} \right\} \\ &= \mathcal{L}^{-1} \left\{ \frac{3s+6}{(s+2)^2+25} - \frac{4}{(s+2)^2+25} \right\} \\ &= \mathcal{L}^{-1} \left\{ 3 \cdot \frac{s+2}{(s+2)^2+25} - \frac{4}{5} \cdot \frac{5}{(s+2)^2+25} \right\} \\ &= 3 \mathcal{L}^{-1} \left\{ \frac{s+2}{(s+2)^2+25} \right\} \\ &= 3 \mathcal{L}^{-1} \left\{ \frac{5}{(s+2)^2+25} \right\} \\ &= 3e^{-2t} \cos 5t - \frac{4}{5}e^{-2t} \sin 5t \\ &= e^{-2t} (3 \cos 5t - \frac{4}{5} \sin 5t). \end{split}$$

Inverse \mathcal{L} -Transform of Rational Functions

Inverse \mathcal{L} -Transform of Rational Functions

Form: $F(s) = \frac{P(s)}{Q(s)}$

- P(s), Q(s): polynomials
- degree of P < degree of Q

Assume Q(s) has k distinct roots

Partial Fraction Decomposition (PFD):

$$F(s) = \sum_{\{\lambda\}} F_{\lambda}(s)$$

 $F_\lambda(s)$: contribution from root λ

Linearity \Rightarrow

$$\mathcal{L}^{-1}(F)(t) = \sum_{\{\lambda\}} \mathcal{L}^{-1}(F_{\lambda})(t)$$

Let *m* be the multiplicity of λ . Set $Q_{\lambda}(s) = Q(s)/(s-\lambda)^m \Rightarrow Q_{\lambda}(\lambda) \neq 0$



Simple Root: (m = 1)

Simple Root: (m = 1)

$$F_{\lambda}(s) = \frac{A}{s-\lambda}, \quad A = \frac{P(\lambda)}{Q_{\lambda}(\lambda)}$$
$$\Rightarrow \mathcal{L}^{-1}(F_{\lambda})(t) = Ae^{\lambda t}$$

Complex Case: Assume $\lambda = \alpha + i\beta$, $\overline{\lambda} = \alpha - i\beta$ are a complex conjugate pair of simple roots

$$\Rightarrow F_{\lambda}(s) + F_{\overline{\lambda}}(s) = \frac{A}{s-\lambda} + \frac{\overline{A}}{s-\overline{\lambda}}$$
$$\Rightarrow \mathcal{L}^{-1}(F_{\lambda} + F_{\overline{\lambda}})(t) = Ae^{\lambda t} + \overline{A}e^{\overline{\lambda} t}$$
$$= 2\operatorname{Re}(Ae^{\lambda t})$$

Real version: let A = a + ib $\Rightarrow F_{\lambda}(s) + F_{\overline{\lambda}}(s) = \frac{2a(s-\alpha) - 2b\beta}{(s-\alpha)^2 + \beta^2}$ $\Rightarrow \mathcal{L}^{-1}(F_{\lambda} + F_{\overline{\lambda}})(t) = 2e^{\alpha t}(a\cos\beta t - b\sin\beta t)$

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Multiple Root: (m > 1)

Multiple Root: (m > 1)

$$F_{\lambda}(s) = \frac{A_m}{s-\lambda} + \frac{A_{m-1}}{(s-\lambda)^2} + \cdots + \frac{A_2}{(s-\lambda)^{m-1}} + \frac{A_1}{(s-\lambda)^m}$$

$$\Rightarrow \mathcal{L}^{-1}(F_{\lambda})(s) = e^{\lambda t} [A_m + A_{m-1}t + \cdots + A_1 t^{m-1}/(m-1)!]$$

For multiple complex pairs $\lambda, \overline{\lambda}$: $\mathcal{L}^{-1}(F_{\lambda} + F_{\overline{\lambda}})(t) =$ $2\Big[\operatorname{Re}(A_{m}e^{\lambda t}) + t\operatorname{Re}(A_{m-1}e^{\lambda t}) + \cdots$ $+ \frac{t^{m-2}\operatorname{Re}(A_{2}te^{\lambda t})}{(m-2)!} + \frac{t^{m-1}\operatorname{Re}(A_{1}te^{\lambda t})}{(m-1)!}\Big]$ Coefficients: $A_{j} = \frac{1}{(j-1)!} \left[\frac{d^{j-1}}{ds^{j-1}} \left(\frac{P(s)}{Q_{\lambda}(s)} \right) \right]_{s=\lambda}$

For m = 2:

$$A_1 = \frac{P(\lambda)}{Q_{\lambda}(\lambda)}, \quad A_2 = \left[\frac{d}{ds} \left(\frac{P(s)}{Q_{\lambda}(s)}\right)\right]_{s=\lambda}$$



Ex. 1:
$$F(s) = \frac{s+9}{s^2-2s-3} = \frac{s+9}{(s+1)(s-3)}$$

Roots: $\lambda_1 = -1, \ \lambda_2 = 3 \rightarrow$
 $F(s) = F_{-1}(s) + F_3(s)$
 $F_{-1}(s) = \frac{A}{s+1}, \ F_3(s) = \frac{B}{s-3}$
 $Q_{-1}(s) = \frac{(s+1)(s-3)}{s+1} = s-3$

$$\Rightarrow A = \frac{s+9}{s-3}\Big|_{s=-1} = -2$$

$$Q_3(s) = \frac{(s+1)(s-3)}{s-3} = s+1$$

$$\Rightarrow B = \frac{s+9}{s+1}\Big|_{s=3} = 3$$

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

$$\Rightarrow \mathcal{L}^{-1}(t) = -2e^{-t} + 3e^{3t}$$

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Example 1(cont.)

Other methods for finding A, B: (see text, Sec. 5.3, Example 3.6) $\frac{s+9}{(s+1)(s-3)} = \frac{A}{s+1} + \frac{B}{s-3}$ $\Rightarrow s+9 = A(s-3) + B(s+1) \quad (2)$

Substitution method:

Substitute two values for s in (2):

$$s = 3 \Rightarrow 12 = 4B \Rightarrow B = 3$$

 $s = -1 \Rightarrow 8 = -4A \Rightarrow A = -2$

Coefficient method: Rewrite (2) as

$$s + 9 = (A + B)s + (-3A + B)$$

Equate coefficients of powers of s:

$$\Rightarrow \left\{ \begin{array}{l} 1 = A + B \\ 9 = -3A + B \end{array} \right\}$$
$$\Rightarrow \left\{ \begin{array}{l} A = -2 \\ B = 3 \end{array} \right\}$$

Ex. 2: $Y(s) = \frac{s-2}{s^2-2s-3} = \frac{s-2}{(s+1)(s-3)}$ $= \frac{A}{s+1} + \frac{B}{s-3}$ $A = \frac{s-2}{s-3}\Big|_{s=-1} = \frac{3}{4}$ $B = \frac{s-2}{s+1}\Big|_{s=3} = \frac{1}{4}$ $\Rightarrow Y(s) = \frac{1}{4} \left(\frac{3}{s+1} + \frac{1}{s-3} \right)$ $\Rightarrow \mathcal{L}^{-1}(Y)(t) = \frac{1}{4}(3e^{-t} + e^{3t})$

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Ex. 3: $F(s) = \frac{1}{s^2 + 4s + 13} = \frac{1}{(s+2)^2 + 9}$ This is of the form $\frac{1}{(s-\alpha)^2+\beta^2}$ ($\alpha = -2, \ \beta = 3$) with inverse transform (see table) $(1/\beta)e^{\alpha t}\sin\beta t$ $\Rightarrow \mathcal{L}^{-1}(F)(t) = (1/3)e^{-2t}\sin 3t$ See text, Sec. 5.3, Example 3.6, for coefficient and substitution methods.



$$\begin{split} \mathbf{Ex.} \ \mathbf{4:} \ F(s) &= \frac{2s^2 + s + 13}{(s-1)[(s+1)^2 + 4]} \\ (\text{see text, Sec. 5.3, Example 3.9}) \\ (s+1)^2 + 4 &= (s+1+2i)(s+1-2i) \\ \Rightarrow \text{ roots of } Q(s): \\ \lambda_1 &= 1, \ \lambda_2 &= -1 + 2i, \ \lambda_3 &= \overline{\lambda_2} \\ F_{\lambda_1}(s) &= \frac{A}{s-1}, \ A &= \frac{2s^2 + s + 13}{(s+1)^2 + 4} \Big|_{s=1} = 2 \\ \Rightarrow \ \mathcal{L}^{-1}(F_{\lambda_1})(t) &= 2e^t \\ \text{Work on } \lambda_2: \ F_{\lambda_2}(s) &= \frac{B}{s+1-2i} \end{split}$$

$$B = \frac{2s^2 + s + 13}{(s-1)(s+1+2i)}\Big|_{s=-1+2i}$$

= $\frac{2(1-4i-4) + (-1+2i) + 13}{(-2+2i)4i}$
= $\frac{6-6i}{-8-8i} = -\frac{3}{4}\frac{1-i}{1+i} = \frac{3i}{4}$
 $\Rightarrow F_{\lambda_2}(s) + F_{\overline{\lambda_2}}(s) = \frac{3}{4}(\frac{i}{s+1-2i} - \frac{i}{s+1+2i})$
 $= \frac{-3}{(s+1)^2+4}$
 $\Rightarrow \mathcal{L}^{-1}(F_{\lambda_2} + F_{\overline{\lambda_2}})(t) = -\frac{3}{2}e^{-t}\sin 2t$
 $\Rightarrow \mathcal{L}^{-1}(F)(t) = 2e^t - (3/2)e^{-t}\sin 2t$

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Ex. 5:
$$Y(s) = \frac{s^2+s+4}{(s^2+1)(s^2+4)}$$

 $s^2 + 1 = (s-i)(s+i)$
 $s^2 + 4 = (s-2i)(s+2i)$ \Rightarrow roots:
 $\lambda_1 = i, \lambda_2 = -i\lambda_3 = 2i, \lambda_4 = -2i$
 $Y_{\lambda_1}(s) = \frac{A}{s-i}$
 $A = \frac{s^2+s+4}{(s+i)(s^2+4)}\Big|_{s=i}$
 $= \frac{3+i}{6i} = \frac{1}{6}(1-3i)$

$$\Rightarrow \mathcal{L}^{-1}(Y_{\lambda_1} + Y_{\overline{\lambda_1}})(t) = 2\operatorname{Re}(Ae^{it})$$
$$= \frac{1}{3}(\cos t + 3\sin t)$$
$$Y_{\lambda_3}(s) = \frac{B}{s - 2i}$$
$$A = \frac{s^2 + s + 4}{(s^2 + 1)(s + 2i)}\Big|_{s = 2i}$$
$$= \frac{2i}{(-3)4i} = -\frac{1}{6}$$

$$\Rightarrow \mathcal{L}^{-1}(Y_{\lambda_3} + Y_{\overline{\lambda}_3})(t) = 2\operatorname{Re}(Be^{2it})$$
$$= -\frac{1}{3}\cos 2t$$
$$\mathcal{L}^{-1}(Y)(t) = (1/3)(\cos t + 3\sin t - \cos 2t)$$

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Ex. 6: $Y(s) = \frac{1}{(s+1)(s-1)^2}$ Roots: $\lambda_1 = -1$, $\lambda_2 = 1$ (*m* = 2) $Y_{-1}(s) = \frac{A}{s+1}, \ A = \frac{1}{(s-1)^2}\Big|_{s=-1} = \frac{1}{4}$ $Y_1(s) = \frac{B_1}{(s-1)^2} + \frac{B_2}{s-1}$ $B_1 = \frac{1}{s+1}\Big|_{s=1} = \frac{1}{2}$ $B_2 = \left(\frac{d}{ds}\frac{1}{s+1}\right)\Big|_{s=1} = -\frac{1}{4}$ $Y(s) = \frac{1}{4} \frac{1}{s+1} - \frac{1}{4} \frac{1}{s-1} + \frac{1}{2} \frac{1}{(s-1)^2}$

 $\mathcal{L}^{-1}(Y)(t) = \frac{1}{4}(e^{-t} - e^t + 2te^t)$



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Ex. 7:
$$Y(s) = \frac{s}{(s^2+2s+2)(s^2+4)}$$

$$\begin{split} Q(s) &= [(s+1)^2 + 1](s^2 + 4): \text{ factorize } (s+1)^2 + 1 = (s+1-i)(s+1+i), \\ s^2 + 4 &= (s-2i)(s+2i) \Rightarrow \text{ roots } \lambda_1 = -1+i, \lambda_2 = \overline{\lambda}_1, \lambda_3 = 2i, \lambda_4 = \overline{\lambda}_3 \\ Y_{\lambda_1}(s) &= \frac{A}{s+1-i}, \quad A = \frac{s}{(s+1+i)(s^2+4)} \Big|_{s=-1+i} = \frac{-1+i}{2i((1-i)^2+4)} \\ &= \frac{-1+i}{2i(4-2i)} = \frac{1}{4} \frac{-1+i}{1+2i} = \frac{1}{4} \frac{1}{5} (-1+i)(1-2i) = \frac{1}{20} (1+3i) \\ \Rightarrow \mathcal{L}^{-1}(Y_{\lambda_1} + Y_{\overline{\lambda_1}})(t) = 2e^{-t} \operatorname{Re}(\frac{1}{20}(1+3i)e^{it}) = \frac{1}{10}e^{-t}(\cos t - 3\sin t) \\ Y_{\lambda_3}(s) &= \frac{B}{s-2i}, \quad B = \frac{s}{(s^2+2s+2)(s+2i)} \Big|_{s=2i} = \frac{2i}{(-2+4i)4i} \\ &= -\frac{1}{4} \frac{1}{1-2i} = -\frac{1}{20} (1+2i) \\ \Rightarrow \mathcal{L}^{-1}(Y_{\lambda_3} + Y_{\overline{\lambda_3}})(t) = 2\operatorname{Re}(-\frac{1}{20}(1+2i)e^{2it}) = -\frac{1}{10}(\cos 2t - 2\sin 2t) \\ &\Rightarrow \mathcal{L}^{-1}(Y)(t) = \frac{1}{10}(e^{-t}\cos t - 3e^{-t}\sin t - \cos 2t + 2\sin 2t) \end{split}$$

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