

8.3 Solution of IVPs

Theorem

Suppose that f , f' are continuous on $[0, \infty)$ and of exponential order s_0 and f' or f'' are piecewise continuous on $[0, \infty)$. Then f , f' and f'' have Laplace transforms for $s > s_0$ and

$$\mathcal{L}(f') = s\mathcal{L}(f) - f(0)$$

and

$$\mathcal{L}(f'') = s^2\mathcal{L}(f) - sf(0) - f'(0).$$

In general, $\mathcal{L}\{f^{(n)}(t)\}$ for $n \geq 1$ is given by

$$\mathcal{L}\{f^{(n)}(t)\} = s^n \mathcal{L}\{f(t)\} - s^{n-1}f(0) - \dots - sf^{(n-2)}(0) - f^{(n-1)}(0).$$

- In order to solve IVPs with constants, we can use Laplace Transforms. Here are steps:
- ① Use the Laplace Transform to transform an IVP for an unknown function f in the t -domain into **a simpler problem for F (or a nicer function F)** in the s -domain. The Theorem in the previous page will be applied.
- ② Solve this algebraic problem to find F .
- ③ Invert F to obtain f .

Examples

Use the Laplace transforms to solve the following IVPs:

- ① $y'' + y = 0, \quad y(0) = y'(0) = 1$
- ② $y'' - y' - 6y = 0, \quad y(0) = 1, \quad y'(0) = -1$
- ③ $y'' - 2y' + 2y = 0, \quad y(0) = 0, \quad y'(0) = 1$
- ④ $y'' - 4y' + 4y = 0, \quad y(0) = y'(0) = 1$
- ⑤ $y'' + y = t, \quad y(0) = y'(0) = 1$