

USING THE LAPLACE TRANSFORM TO SOLVE DE'S

- 1. Transform the equation using the Laplace transforms. Note that this results in an equation that can be solved *algebraically*.
- 2. Solve the transformed equation.
- 3. Use the inverse Laplace transform to find the solution to the original equation.

EXAMPLES

1.
$$\frac{dy}{dt} + 2y = t, y(0) = -1$$

2. $y'' - 4y' + 4y = t^3, y(0) = 1, y'(0) = 0$
3. $y' + y = f(t)$, where $f(t) = \begin{cases} 1 & 0 \le t \le 1 \\ -1 & t \ge 0 \end{cases}, y(0) = 0$

VOLTERRA INTEGRAL EQUATION

The Convolution Theorem can be used to solve equations in which an unknown function appears under an integral sign. An example is the <u>Volterra integral equation</u>

$$f(t) = g(t) + \int_0^t f(\tau)h(t-\tau)d\tau$$

where g(t) and h(t) are known.

EXAMPLE

Solve for *f* using the Laplace transform.

$$f(t) = 2t - \int_0^t f(\tau) \sin(t-\tau) d\tau$$