

Find $\mathcal{L}\{ \int_0^t e^{-ax} dx \}$ for a) $g(t) = \int_0^t e^{-ax} dx$

b) $g(t) = \int_0^t y dy$

c) Check answers by integrating first and then computing $\mathcal{L}\{ \int_0^t \dots \}$.

ans: a) $\frac{1}{s(s+a)}$ b) $\frac{1}{s^3}$

sol'n: a) Use operational transform $\mathcal{L}\{ \int_0^t f(x) dx \} = \frac{F(s)}{s}$
 where $F(s) = \mathcal{L}\{ f(t) \}$.

Here, $f(t) = e^{-at}$ $\mathcal{L}\{ e^{-at} \} = \frac{1}{s+a}$

$\therefore \mathcal{L}\{ \int_0^t e^{-ax} dx \} = \frac{\frac{1}{s+a}}{s} = \frac{1}{s(s+a)}$

b) Use same approach as in (a).

Here $f(t) = t$ $\mathcal{L}\{ t \} = \frac{1}{s^2}$

$\therefore \mathcal{L}\{ \int_0^t y dy \} = \frac{\frac{1}{s^2}}{s} = \frac{1}{s^3}$

Note: $t = \int_0^t u(x) dx$ for $t > 0$ (see Note 1 at end of sol'n)

$\therefore \mathcal{L}\{ t \} = \frac{\mathcal{L}\{ u(t) \}}{s} = \frac{1}{s^2}$

$u(t) = \int_0^t \delta(x) dx$ for $t > 0$

$\therefore \mathcal{L}\{ u(t) \} = \frac{\mathcal{L}\{ \delta(t) \}}{s} = \frac{1}{s}$

and $\mathcal{L}\{ \delta(t) \} = 1$ is starting point

↑
 successive
 $\int_0^t dt \frac{1}{s}$
 add $\frac{1}{s}$
 each
 time

$$c) \int_0^t e^{-ax} dx = \left. \frac{e^{-ax}}{-a} \right|_0^t = \frac{e^{-at}}{-a} - \frac{e^0}{-a} = \frac{1}{a} (1 - e^{-at})$$

$$\begin{aligned} \mathcal{L} \left\{ \frac{1}{a} (1 - e^{-at}) \right\} &= \frac{1}{a} \mathcal{L} \{1\} - \frac{1}{a} \mathcal{L} \{e^{-at}\} \\ &= \frac{1}{a} \mathcal{L} \{u(t)\} - \frac{1}{a} \frac{1}{s+a} \\ &= \frac{1}{a} \left(\frac{1}{s} - \frac{1}{s+a} \right) = \frac{1}{a} \frac{s+a-s}{s(s+a)} \\ &= \frac{1}{s(s+a)} \quad \checkmark \end{aligned}$$

$$\int_0^t x dx = \left. \frac{x^2}{2} \right|_0^t = \frac{t^2}{2} - 0 = \frac{t^2}{2}$$

Note: $\mathcal{L} \left\{ t^n \right\} = \frac{n!}{s^{n+1}}$ (not in books' tables)

$$\therefore \mathcal{L} \left\{ \frac{t^2}{2} \right\} = \frac{1}{2} \frac{2!}{s^{2+1}} = \frac{1}{s^3} \quad \checkmark$$

Note 1: Actually, $t u(t) = \int_0^t u(x) dx$ is a better

definition. $\mathcal{L} \{t u(t)\} = \mathcal{L} \{t\}$, however.

The exact definition we use ^{here} only makes a difference if we want to take derivatives.