

More Laplace transforms ...

eg. $\mathcal{L}\{te^{-t}\} = \frac{1}{(s+1)^2}$ ← (integr. by parts or by shifting theorems)

eg. $\mathcal{L}^{-1}\left\{\frac{e^{-ax}}{(s+1)^2}\right\}$
 = $f(t-a)H(t-a)$ (2nd shifting thm.)
 with $f(t) = te^{-t}$
 = $(t-a)e^{t-a}H(t-a)$

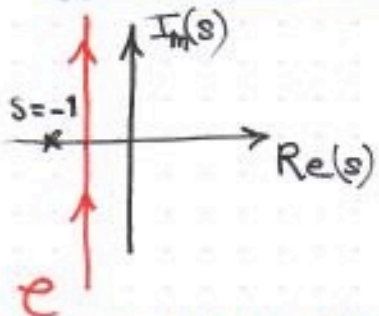
$f(x)$	$\bar{f}(s)$
t^n	$n!/s^{n+1}$
e^{at}	$1/(s-a)$
$e^{at}f(t)$	$\bar{f}(s-a)$
$f(t-a)H(t-a)$	$e^{-as}\bar{f}(s)$

← what we have in PDE problem with $a \leftrightarrow x$

PDE sol $u(x,t) = e^{2x-t} (t-x)H(t-x)$

By substituting into PDE, IC & BC we can demonstrate this works.

Formal Definition of Inverse Laplace Transform (behold the beast)



eg. $\frac{1}{(s+1)^2} e^{st}$
 ↑
 singular for $s = -1$.

$$\mathcal{L}^{-1}\{\bar{f}(s)\} = \int_{\mathcal{C}} e^{st} \bar{f}(s) \frac{ds}{2\pi i} \equiv f(t)$$

\mathcal{C} is a path on the complex s -plane that proceeds from $\text{Im}(s) \rightarrow -\infty$ to $\text{Im}(s) \rightarrow +\infty$ & lies to the right of any singularities in the integrand.

must lie to the right of $s = -1$, but the precise position is not important (Cauchy's Theorem)

Inverse Laplace transforms can therefore be computed by suitably adding additional curves to the Bromwich contour to complete a closed loop, and then using Cauchy's Theorem (residue calculus).

Additional Notes: $\bar{f}(s)$ only makes sense for certain ranges of s

eg. $\mathcal{L}\{e^{at}\} = \left[\frac{-e^{-(s-a)t}}{(s-a)} \right]_0^{\infty}$

which only exists for $\text{Re}(s) > a$. (always requires that $\text{Re}(s)$ is larger than something for any f)

This is why the Bromwich contour must lie to the right of the singularities.