

3) Let $f(t) = e^{at}$, $t \geq 0$

$$\mathcal{L}\{e^{at}\} = F(s) = \int_0^{\infty} e^{-st} e^{at} dt = \lim_{A \rightarrow \infty} \int_0^A e^{-(s-a)t} dt =$$

$$\lim_{A \rightarrow \infty} \left. \frac{-e^{-(s-a)t}}{s-a} \right|_0^A = \lim_{A \rightarrow \infty} \left[\frac{1}{s-a} - \frac{e^{-(s-a)A}}{s-a} \right] = \frac{1}{s-a}, \text{ for all } s > a.$$

4) Let $f(t) = \sin at$, $t \geq 0$

$$\mathcal{L}\{\sin at\} = F(s) = \int_0^{\infty} e^{-st} \sin at dt = \lim_{A \rightarrow \infty} \int_0^A e^{-st} \sin at dt =$$

$$\lim_{A \rightarrow \infty} \left[-\frac{e^{-st} \cos at}{a} \Big|_0^A - \frac{s}{a} \int_0^A e^{-st} \cos at dt \right] = \frac{1}{a} - \frac{s}{a} \int_0^{\infty} e^{-st} \cos at dt =$$

$$\frac{1}{a} - \lim_{A \rightarrow \infty} \left[-\frac{e^{-st} \sin at}{a} \Big|_0^A + \frac{s^2}{a^2} \int_0^A e^{-st} \sin at dt \right] = \frac{1}{a} - \frac{s^2}{a^2} F(s)$$

then,

$$F(s) = \frac{1}{a} - \frac{s^2}{a^2} F(s), \quad F(s) \left(\frac{a^2 + s^2}{a^2} \right) = \frac{1}{a}, \quad F(s) = \frac{a}{s^2 + a^2}, \quad s \geq 0$$

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Wai-Kai Chen



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