

## CHAPTER 2 PRELIMINARIES

In this chapter, we give some definitions, notations and basic concepts which will be used in later chapters.

### 2.1 Euler Equation

Consider the differential equation of the form

$$a_0(x)y^{(n)} + a_1(x)y^{(n-1)} + \dots + a_n(x)y(x) = b(x) \quad (2.1.1)$$

where  $a_i(x)$ ,  $i = 0, 1, 2, \dots, n$  and  $b(x)$  are defined in some interval  $I$ . The coefficients  $a_i(x)$  are continuous in an interval  $I$  and  $a_0(x) \neq 0$  for any  $x$ . Equation of this form are called *linear* differential equations.

If  $b(x) = 0$  in  $I$ , then

$$a_0(x)y^{(n)} + a_1(x)y^{(n-1)} + \dots + a_n(x)y(x) = 0 \quad (2.1.2)$$

and (2.1.2) is said to be a *homogeneous equation*.

In (2.1.2), let  $a_i(x) = a_i x^{n-i}$ , ( $0 \leq i \leq n$ ), where the  $a_i$  are constants. Then (2.1.2) becomes

$$a_0 x^n y^{(n)} + a_1 x^{n-1} y^{(n-1)} + \dots + a_n y(x) = 0 \quad (2.1.3)$$

which is known as the  $n$ -order Euler equation. We assume that the interval  $I$  does not contain the point  $x = 0$ .

#### Example 2.1.1

1.  $m_0 t^2 y''(t) + m_1 t y' + m_2 y(t) = 0$  is the general form of the second order Euler equation.

2.  $m_0 t^3 y''' + m_1 t^2 y''(t) + m_2 t y' + m_3 y(t) = 0$  is the general form of the third order Euler equation.

3.  $m_0 t^4 y^{(4)} + m_1 t^3 y'''(t) + m_2 t^2 y'' + m_3 t y' + m_4 y(t) = 0$  is the general form of the fourth order Euler equation.

## 2.2 Distribution

### Fundamental spaces of test functions

For  $p = 0, 1, 2, \dots$  and a compact set  $K \subset R$ , we use the following standard notation:

$C^p \equiv C^p(R)$  : The space of all complex-valued functions on  $R$  with continuous derivatives at least up to order  $p$ .

$C_0^p \equiv C_0^p(R)$  : The subspace of  $C^p$  comprising all functions with compact support.

$C_K^p \equiv C_K^p(R)$  : The subspace of  $C_0^p$  comprising all functions with compact support contained in the same fixed compact  $K$ .

For  $p = \infty$ , we define

$C^\infty \equiv C^\infty(R)$  : The space of all complex-valued functions on  $R$  which have continuous derivatives of all order.

$C_0^\infty \equiv C_0^\infty(R)$  : The subspace of  $C^\infty$  comprising all infinitely differentiable functions with compact support.

$C_K^\infty \equiv C_K^\infty(R)$  : The subspace of  $C_0^\infty$  comprising all infinitely differentiable functions with compact support contained in the same fixed compact  $K$ .

**Definition 2.2.1** The space of testing function, which is denoted by  $\mathcal{D}$  consists of all complex-valued function  $\varphi(t)$  with continuous derivatives of all orders and with bounded support, which means that function vanishes outside of some bounded region.

Function  $\varphi(t)$  is called the testing function. The testing functions can be added and multiplied by real numbers to yield new testing functions, so that  $\mathcal{D}$  is a linear space.

**Definition 2.2.2** A functional on linear (vector) space is a mapping  $\mu : \mathcal{D} \rightarrow C$ , where  $C$  is the set of complex numbers. For all  $\varphi \in \mathcal{D}$ , the value of  $\mu$  acting on  $\varphi$  is denoted by

$$\mu(\varphi) \text{ or } \langle \mu, \varphi \rangle \in C$$

We are particularly interested in functionals which are

1) linearity :  $\mu$  is said to be a linear functional on  $\mathcal{D}$  if and only if given any two testing function  $\varphi_1, \varphi_2$  in  $\mathcal{D}$  and any scalar  $\alpha_1, \alpha_2$  in  $\mathbb{C}$  , we have

$$\langle \mu, \alpha_1 \varphi_1 + \alpha_2 \varphi_2 \rangle = \alpha_1 \langle \mu, \varphi_1 \rangle + \alpha_2 \langle \mu, \varphi_2 \rangle$$

2) continuity:  $\mu$  is said to be continuous functional on  $\mathcal{D}$  if and only if whenever a sequence  $(\varphi_n)_{n \in \mathbb{N}}$  converges to zero in  $\mathcal{D}$  (in the agreed sense ) the corresponding sequence of complex numbers  $(\langle \mu, \varphi_n \rangle)_{n \in \mathbb{N}}$  converges to zero in the usual sense.

A continuous linear functional on a linear space  $\mathcal{D}$  is a distribution . And the space of all such distribution is denoted by  $\mathcal{D}'$ .

Then, the functions belonging to  $\mathcal{D}$  will generally be called testing function, while the functionals belonging to  $\mathcal{D}'$  will be called generalized functions or distribution.

### Example 2.2.1

- (1) The locally integrable function  $f$  is a distribution , that is, generated by the locally integrable function  $f$  . Then we define  $\langle \mu_f, \varphi \rangle = \int_K f(t)\varphi(t)dt$ , where  $K$  is a support of  $\varphi$  and  $\varphi \in \mathcal{D}$ .
- (2) The Dirac delta functional is a distribution defined by  $\langle \delta, \varphi \rangle = \varphi(0)$  for  $\varphi \in \mathcal{D}$  and the support of  $\delta$  is  $\{0\}$  .

**Definition 2.2.3** Let  $\mu(t)$  be a locally integrable function (i.e., a function that is integrable in the Lebesgue sense over every finite interval) corresponding to  $\mu(t)$  , we can define a distribution  $\mu$  through the convergent integral

$$\langle \mu, \varphi \rangle = \langle \mu(t), \varphi(t) \rangle = \int_{-\infty}^{\infty} \mu(t)\varphi(t)dt \quad (2.2.1)$$

,where  $\mu \in \mathcal{D}'$ .

**Definition 2.2.4** A distribution  $\mu$  that is generated by a locally integrable function is called a *regular distribution* . A distribution that is not generated by a locally integrable function is called a *singular distribution*.

An example of a distribution that is a singular distribution is the so-called Delta function or Dirac delta function that denoted by  $\delta$  , and is defined by the equation

$$\langle \delta, \varphi \rangle = \varphi(0) \quad (2.2.2)$$

Clearly , (2.2.2) is a continuous linear functional on  $\mathcal{D}$  . However, this distribution cannot be obtained from a locally integrable function through the use of (2.2.1). Indeed, if there were such a function  $\delta(t)$  , then we would have

$$\varphi(0) = \int_{-\infty}^{\infty} \delta(t)\varphi(t)dt$$

for all  $\varphi(t) \in \mathcal{D}$ .

If

$$\varphi(t) = \begin{cases} \exp\left(\frac{-a^2}{a^2 - t^2}\right) & ; -a < t < a \\ 0 & ; \text{otherwise} \end{cases}$$

,we have

$$\varphi(0) = \frac{1}{e} = \int_{-a}^a \delta(t)\exp\left(\frac{-a^2}{a^2 - t^2}\right)dt \quad (2.2.3)$$

If  $\delta(t)$  were a locally integrable function, the right-hand side of (2.2.3) converges to zero as  $a \rightarrow 0$  . This would be contradiction. Hence ,  $\delta$  is not a regular distribution. It is singular distribution .

**Definition 2.2.5** The sequence of distribution  $\{\mu_k\}_{k=1}^{\infty}$  is said to converge in  $\mathcal{D}'$  if , for every  $\varphi$  in  $\mathcal{D}$  , the sequence of number  $\{\langle \mu_k, \varphi \rangle\}_{k=1}^{\infty}$  converge in the ordinary sense of the convergence of numbers. The limit of  $\{\langle \mu_k, \varphi \rangle\}_{k=1}^{\infty}$  which we shall denote by  $\langle \mu, \varphi \rangle$  defines a functional  $\mu$  acting on the space  $\mathcal{D}$ . In this case we shall also say that  $\mu$  is the limit in  $\mathcal{D}'$  of  $\{\mu_k\}_{k=1}^{\infty}$  and we write  $\lim_{k \rightarrow \infty} \mu_k = \mu$

**Theorem 2.2.1** If a sequence of distributions  $\{\mu_k\}_{k=1}^{\infty}$  converges in  $\mathcal{D}'$  to the functional  $\mu$  , then  $\mu$  is also a distribution .In other words , the space  $\mathcal{D}'$  is closed under convergence .

**Proof :** See [8] page 37.

**Definition 2.2.6** (The Differentiation of Distributions)

Let  $\mu$  be any distribution, then its derivatives is the distribution  $\mu'$  defined by

$$\langle \mu'(t), \varphi(t) \rangle = \langle \mu, -\varphi'(t) \rangle$$

for all  $\varphi \in \mathcal{D}$ , where  $\varphi'$  denotes the ordinary classical derivative of the function  $\varphi$

In general, the  $k$ th-order of derivatives of a distribution  $\mu$  is denoted by  $\mu^{(k)}$  and defined by

$$\langle \mu^{(k)}, \varphi \rangle = \langle \mu, (-1)^k \varphi^{(k)} \rangle \quad \text{for } \varphi \in \mathcal{D}.$$

**Example 2.2.2**

(1) The first derivative of the Dirac delta functional ( $\delta^{(1)}$ ) defined by

$$\begin{aligned} \langle \delta^{(1)}, \varphi \rangle &= \langle \delta, (-1)\varphi' \rangle \\ &= (-1) \langle \delta, \varphi' \rangle \\ &= -\varphi'(0) \end{aligned}$$

for  $\varphi \in \mathcal{D}$ .

(2) The  $k$ th-order of derivatives of the Dirac delta functional is denoted by  $\delta^{(k)}$  and defined by

$$\begin{aligned} \langle \delta^{(k)}, \varphi \rangle &= \langle \delta, (-1)^{(k)} \varphi^{(k)} \rangle \\ &= (-1)^{(k)} \varphi^{(k)}(0) \end{aligned}$$

for  $\varphi \in \mathcal{D}$

(3)  $H(t)$  is called the Heaviside function that defined by

$$H(t) = \begin{cases} 1 & \text{for } t > 0 \\ 0 & \text{for } t < 0 \end{cases}$$

The first derivative of the Heaviside function denoted by  $H'(t)$  and defined by

$$\begin{aligned}
 \langle H'(t), \varphi \rangle &= \langle H(t), -\varphi' \rangle \\
 &= - \int_{-\infty}^{\infty} H(t)\varphi'(t)dt \\
 &= - \int_0^{\infty} \varphi'(t)dt \\
 &= -(\varphi(t))_0^{\infty} \\
 &= -\varphi(\infty) + \varphi(0) \\
 &= \varphi(0) \\
 &= \langle \delta, \varphi \rangle .
 \end{aligned}$$

Thus  $H' = \delta$  .

**Definition 2.2.7** (The Multiplication of a Distribution by Infinitely Differentiable Function)

Let  $\alpha(t)$  be the infinitely differentiable function and define the product of  $\alpha(t)$  with any distribution  $\mu$  in  $\mathcal{D}'$  by

$$\langle \alpha\mu, \varphi \rangle = \langle \mu, \alpha\varphi \rangle \text{ for all } \varphi \in \mathcal{D}.$$

**Example 2.2.3**

$$\begin{aligned}
 (1) \langle \alpha(t)\delta, \varphi(t) \rangle &= \langle \delta, \alpha(t)\varphi(t) \rangle \text{ by definition 2.2.7} \\
 &= \alpha(0)\varphi(0) \\
 &= \mu(0) \langle \delta, \varphi(t) \rangle \\
 &= \langle \alpha(0)\delta, \varphi(t) \rangle
 \end{aligned}$$

Thus  $\alpha(t)\delta = \alpha(0)\delta$  for all  $\varphi \in \mathcal{D}$

$$\begin{aligned}
 (2) \langle t\delta, \varphi(t) \rangle &= \langle \delta, t\varphi(t) \rangle \\
 &= 0\varphi(0) \\
 &= 0 \\
 &= \langle 0, \varphi(t) \rangle
 \end{aligned}$$

Thus  $t\delta = 0$

$$\begin{aligned}
(3) \quad \langle t\delta^{(1)}, \varphi(t) \rangle &= \langle \delta^{(1)}, t\varphi(t) \rangle \\
&= \langle \delta, (-1)(t\varphi(t))^{(1)} \rangle \\
&= \langle \delta, -\varphi \rangle - \langle \delta, t\varphi^{(1)}(t) \rangle \\
&= -\varphi(0) \\
&= \langle -\delta, \varphi \rangle
\end{aligned}$$

$$\text{Thus } t\delta^{(1)} = -\delta$$

(4) In general,  $t\delta^{(m)} = -m\delta^{(m-1)}$ ,  $m = 1, 2, 3, \dots$

$$\begin{aligned}
\langle t\delta^{(m)}(t), \varphi(t) \rangle &= \langle \delta^{(m)}(t), t\varphi(t) \rangle \\
&= \langle \delta(t), (-1)^m (t\varphi(t))^{(m)} \rangle \\
&= (-1)^m \langle \delta(t), m\varphi^{(m-1)}(t) \rangle \\
&= (-1)^m m \langle \delta(t), \varphi^{(m-1)}(t) \rangle \\
&= (-1)^m m \langle (-1)^{(m-1)} \delta^{(m-1)}(t), \varphi(t) \rangle \\
&= \langle -m\delta^{(m-1)}(t), \varphi(t) \rangle
\end{aligned}$$

$$\text{Thus } t\delta^{(m)}(t) = -m\delta^{(m-1)}(t)$$

**Definition 2.2.8** (The space  $\mathcal{S}$  of testing functions of rapid descent)

Let  $\mathcal{S}$  is the collection of all complex valued functions  $\varphi$  on  $R$  which are infinitely differentiable and  $\varphi(t)$  in  $\mathcal{S}$  satisfies the infinite set of inequalities

$$|t^m \varphi^{(k)}(t)| \leq C_{mk}, \quad -\infty < t < \infty$$

where  $m$  and  $k$  run through all nonnegative integers. Here the  $C_{mk}$  are constants (with respect to  $t$ ) which depend upon  $m$  and  $k$ .

*Note* :  $\mathcal{D} \subset \mathcal{S}$ .

**Definition 2.2.9** (Convergence in  $\mathcal{S}$ )

A sequence of functions  $\{\varphi_k(t)\}_{k=1}^{\infty}$  is said to converges in  $\mathcal{S}$  if every function  $\varphi_k(t)$  is in  $\mathcal{S}$  and if, for each nonnegative  $m$  and  $k$ , the sequence  $\{t^m \varphi_k(t)\}_{k=1}^{\infty}$  converge uniformly in  $R$ .

**Theorem 2.2.2** The space  $\mathcal{D}$  is dense in the space  $\mathcal{S}$  in the sense that for each  $\varphi$  in  $\mathcal{S}$  there exists a sequence  $\{\varphi_k(t)\}_{k=1}^{\infty}$  with every  $\varphi_k(t)$  in  $\mathcal{D}$  which converges in  $\mathcal{S}$  to  $\varphi(t)$ .

**Proof :** See [8] page 101 .

**Definition 2.2.10** (The space  $\mathcal{S}'$  of distribution of slow growth)

A distribution  $\mu$  is said to be of slow growth if it is a continuous linear functional on the space  $\mathcal{S}$  of testing functions of rapid descent (such distributions are also called tempered distributions). That is, a distribution  $\mu$  of slow growth is a rule that assigns a number  $\langle \mu, \varphi \rangle$  to each  $\varphi$  in  $\mathcal{S}$  in such a way that the following conditions are fulfilled.

**Linearity :** If  $\varphi_1$  and  $\varphi_2$  are in  $\mathcal{S}$  and if any numbers  $\alpha$  and  $\beta$ , then

$$\langle \mu, \alpha\varphi_1 + \beta\varphi_2 \rangle = \alpha \langle \mu, \varphi_1 \rangle + \beta \langle \mu, \varphi_2 \rangle$$

**Continuity :** If  $\{\varphi_k\}_{k=1}^{\infty}$  is any sequence that converges in  $\mathcal{S}$  to zero, then

$$\lim_{k \rightarrow \infty} \langle \mu, \varphi_k \rangle = 0$$

The space of all distributions of slow growth is denoted by  $\mathcal{S}'$ .  $\mathcal{S}'$  is also called the dual space of  $\mathcal{S}$ .

**Note :**  $\mathcal{S}'$  is a proper subspace of  $\mathcal{D}'$ .

### 2.3 Laplace transform of distribution

**Definition 2.3.1** Let  $f(t)$  be a locally integrable function that satisfies the following condition.

1.  $f(t) = 0$  for  $-\infty < t < T$  where  $T$  is a real constant.
2. There exists a real number  $c$  such that  $f(t)e^{-ct}$  is absolutely integrable over  $-\infty < x < \infty$ . Then the Laplace transform of  $f(t)$  is defined by

$$F(s) = \mathcal{L}\{f(t)\} = \int_T^{\infty} f(t)e^{-st} dt \quad (2.3.1)$$

where  $s$  is a complex variable. It can be shown that  $F(s)$  is an analytic function



for the half-plane  $Re(s) > \sigma_a$ , where  $\sigma_a$  is an abscissa of absolute convergence for  $\mathcal{L}\{f(t)\}$ . Now (2.3.1) can be replaced by the notation

$$F(s) = \mathcal{L}\{f(t)\} = \langle f(t), e^{-st} \rangle \quad (2.3.2)$$

Suppose  $f(t)$  is a distribution, that is,  $f \in \mathcal{D}'$ . We try to define the Laplace transform of right-side distributions.

Suppose  $f(t)$  is a distribution whose support is bounded on the left and there exists a real number  $c$  for which  $e^{-ct}f(t)$  is in the space  $\mathcal{S}'$  of a tempered distributions. Define

$$F(s) = \mathcal{L}\{f(t)\} = \langle e^{-st}f(t), X(t)e^{-(s-c)t} \rangle \quad (2.3.3)$$

where  $X(t)$  is any infinitely differentiable function which bounded support on the left and equals to 1 over the neighborhood of support of  $f(t)$ .

For  $Re(s) > c$ ,  $X(t)e^{-(s-c)t}$  is a testing function in the space  $\mathcal{S}$  of a testing function of rapid descent. Equation (2.3.3) can be deduced to the definition

$$F(s) = \mathcal{L}\{f(t)\} = \langle f(t), e^{-st} \rangle \quad (2.3.4)$$

Then equation (2.3.4) possesses a sense, that is, the same notation as (2.3.2).

Now,  $F(s)$  is a function of  $s$  defined over the right-side half-plane  $Re(s) > c$ , and Zemanian [8] has proved that  $F(s)$  is an analytic function in the region of convergence  $Re(s) > \sigma_1$ , where  $\sigma_1$  is the abscissa of convergence for which  $e^{-ct}f(t) \in \mathcal{S}'$ .

Consider

$$\begin{aligned} \mathcal{L}\{c_1f_1(t) + c_2f_2(t)\} &= \int_T^\infty e^{-st}\{c_1f_1(t) + c_2f_2(t)\}dt \\ &= \int_T^\infty e^{-st}c_1f_1(t)dt + \int_T^\infty e^{-st}c_2f_2(t)dt \\ &= c_1 \int_T^\infty e^{-st}f_1(t)dt + c_2 \int_T^\infty e^{-st}f_2(t)dt \\ &= c_1\mathcal{L}\{f_1(t)\} + c_2\mathcal{L}\{f_2(t)\}. \end{aligned}$$

Hence

$$\mathcal{L}\{c_1f_1(t) + c_2f_2(t)\} = c_1\mathcal{L}\{f_1(t)\} + c_2\mathcal{L}\{f_2(t)\}. \quad (2.3.5)$$

**Theorem 2.3.1** Let  $f(t)$  be a continuous function that satisfies condition of definition 2.3.1 and let  $\sigma_a$  be the abscissa of absolute convergence for  $\mathcal{L}\{f(t)\} = F(s)$ . Then,  $F(s)$  is an analytic function for  $\text{Re}(s) > \sigma_a$  and

$$F^{(k)}(s) = \int_T^\infty (-t)^k f(t) e^{-st} dt ; \text{Re}(s) > \sigma_a \quad (2.3.6)$$

**Proof :** See [8] page 215 .

**Example 2.3.1**

$$1. \mathcal{L}\left\{\frac{t^k H(t)}{k!}\right\} = \frac{1}{s^{k+1}} , \quad \text{Re}(s) > 0, k = 0, 1, 2, \dots , \text{ where}$$

$$H(t) = \begin{cases} 1 & \text{for } t \in [0, \infty) \\ 0 & \text{for } t \in (-\infty, 0) \end{cases}$$

is a Heaviside function

**Proof :** By definition 2.3.1 , we obtain

$$\begin{aligned} \mathcal{L}\left\{\frac{t^k H(t)}{k!}\right\} &= \int_0^\infty \frac{e^{-st} t^k}{k!} dt \\ &= \frac{1}{k!} \int_0^\infty e^{-st} t^k dt \end{aligned}$$

Let  $x = st$  , then  $dx = s dt$  . So

$$\begin{aligned} \mathcal{L}\left\{\frac{t^k H(t)}{k!}\right\} &= \frac{1}{sk!} \int_0^\infty \left(\frac{x}{s}\right)^k e^{-x} dx \\ &= \frac{1}{k!s^{k+1}} \int_0^\infty e^{-x} x^k dx \\ &= \frac{1}{k!s^{k+1}} \Gamma(k+1) ; \text{Re}(s) > 0. \end{aligned}$$

Since  $\Gamma(k+1) = k!$  ,

$$\begin{aligned} \mathcal{L}\left\{\frac{t^k H(t)}{k!}\right\} &= \frac{k!}{k!s^{k+1}} \\ &= \frac{1}{s^{k+1}} ; \text{Re}(s) > 0 \end{aligned}$$

**Theorem 2.3.2** Suppose that  $f$  is continuous and that  $f'$  is piecewise continuous on any interval  $0 \leq t \leq A$ . Suppose further that there exist constant  $K, a$ , and  $M$  such that  $|f(t)| \leq Ke^{at}$  for  $t \leq M$ . Then  $\mathcal{L}\{f'(t)\}$  exists for  $s > a$ , and moreover

$$\mathcal{L}\{f'(t)\} = s\mathcal{L}\{f(t)\} - f(0) \quad (2.3.7)$$

**Proof :** See [1] page 296.

**Theorem 2.3.3** Suppose that the function  $f, f', \dots, f^{(n-1)}$  are continuous, and that  $f^{(n)}$  is piecewise continuous on any interval  $0 \leq t \leq A$ . Suppose further that there exist constant  $k, a$  and  $M$  such that

$$|f(t)| \leq ke^{at}, |f'(t)| \leq ke^{at}, \dots, |f^{(n-1)}(t)| \leq ke^{at} \text{ for } t \geq M.$$

Then  $\mathcal{L}\{f^{(n)}(t)\}$  exists for  $s > a$  and is given by

$$\mathcal{L}\{f^{(n)}(t)\} = s^n \mathcal{L}\{f(t)\} - s^{n-1} f(0) - \dots - s f^{(n-2)}(0) - f^{(n-1)}(0) \quad (2.3.8)$$

**Proof :** By mathematical induction,

we let  $P(n) = \mathcal{L}\{f^{(n)}(t)\} = s^n \mathcal{L}\{f(t)\} - s^{n-1} f(0) - \dots - s f^{(n-2)}(0) - f^{(n-1)}(0)$  for  $n = 1$  and by theorem 2.3.2, we can see that  $P(1)$  is true.

Suppose  $P(k)$  is true. Next we want to show that  $P(k+1)$  is also true.

Consider

$$\begin{aligned} \mathcal{L}\{f^{(k+1)}(t)\} &= \mathcal{L}\left\{\frac{d}{dt} f^{(k)}(t)\right\} \\ &= s\mathcal{L}\{f^{(k)}(t)\} - f^{(k)}(0) \text{ by theorem 2.3.2} \\ &= s[s^k \mathcal{L}\{f(t)\} - s^{k-1} f(0) - \dots - s f^{(k-2)}(0) - f^{(k-1)}(0)] - f^{(k)}(0) \\ &= s^{k+1} \mathcal{L}\{f(t)\} - s^k f(0) - \dots - s^2 f^{(k-2)}(0) - s f^{(k-1)}(0) - f^{(k)}(0) \end{aligned}$$

Hence  $P(k+1)$  is true.

Then we obtain

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

**Corollary 2.3.1** Suppose that the function  $f, f', \dots, f^{(n-1)}$  are continuous, and that  $f^{(n)}$  is piecewise continuous on any interval  $0 \leq t \leq A$ . Suppose further that there exist constant  $k, a$  and  $M$  such that

$$|f(t)| \leq ke^{at}, |f'(t)| \leq ke^{at}, \dots, |f^{(n-1)}(t)| \leq ke^{at} \text{ for } t \geq M.$$

Then  $\mathcal{L}\{f^{(n)}(t)\}$  exists for  $s > a$  and  $f(0) = f'(0) = \dots = f^{(n-1)}(0) = 0$  and is given by

$$\mathcal{L}\{f^{(n)}(t)\} = s^n \mathcal{L}\{f(t)\} \quad (2.3.9)$$

**Example 2.3.2** The following formulas are the consequences of definition 2.3.1

1.  $\mathcal{L}\{\delta\} = 1$  for  $-\infty < \text{Re}(s) < \infty$  and  $\delta$  is the Dirac delta functional whose support concentrated on a single point.
2.  $\mathcal{L}\{\delta^{(k)}\} = s^k, -\infty < \text{Re}(s) < \infty, k$  is a positive integer.
3.  $\mathcal{L}\{t^k f(t)\} = (-1)^k F^{(k)}, \text{Re}(s) > \sigma_1$ , where  $f(t)$  is a distribution in the space  $\mathcal{D}'_R$  of distribution whose supports are bounded on the left.
4.  $\mathcal{L}\{f^{(k)}(t)\} = s^k F(s), \text{Re}(s) > \sigma_1$ , where  $f(t) \in \mathcal{D}'_R$ .
5.  $\mathcal{L}\left\{\frac{t^k e^{\alpha t}}{k!} H(t)\right\} = \frac{1}{(s - \alpha)^{k+1}}, \text{Re}(s) > \text{Re}(\alpha)$  and  $H(t)$  is the Heaviside function.

**Definition 2.3.2** (The inverse Laplace transform)

Let  $f(t)$  be a locally integrable function that satisfies the conditions of definition 2.3.1, the inverse Laplace transform of  $F(s)$ , denote by  $\mathcal{L}^{-1}\{F(s)\}$  and defined by

$$f(t) = \mathcal{L}^{-1}\{F(s)\} = \frac{1}{2\pi i} \lim_{y \rightarrow \infty} \int_{c-iy}^{c+iy} F(s) e^{st} ds \quad (2.3.10)$$

where  $\text{Re}(s) \geq c > \sigma_a$

**Example 2.3.3**

$$1. \mathcal{L}^{-1}\left\{\frac{1}{s^{k+1}}\right\} = \frac{H(t)t^k}{k!} \quad ; \quad \operatorname{Re}(s) > 0$$

$$2. \mathcal{L}^{-1}\{s^k\} = \delta^{(k)} \quad -\infty < \operatorname{Re}(s) < \infty$$

**Lemma 2.3.1** Assume that over the half-plane  $\operatorname{Re}(s) \geq a$ ,  $F(s)$  is analytic and satisfies the inequality

$$|F(s)| \leq \frac{c}{|s|^2} \quad (2.3.11)$$

where  $c$  is a constant .

If the integral  $\mathcal{L}^{-1}\{F(s)\}$  is taken over some vertical line in the half-plane  $\operatorname{Re}(s) \geq a$ ,  $\mathcal{L}^{-1}\{F(s)\} = f(t)$  exists and is a continuous function for all  $t$  and  $f(t) = 0$  for  $t < 0$  .

**Proof :** See [8] page 217.

**Lemma 2.3.2** Let  $F(s)$  be a function that is analytic over a half-plane  $\operatorname{Re}(s) \geq a$  and is bounded according to  $|F(s)| \leq P(|s|)$ ,  $\operatorname{Re}(s) \geq c$  where  $P(|s|)$  is some polynomial in  $|s|$  . Then ,  $F(s)$  is the Laplace Transform of a distribution  $f(t)$  whose support is bounded on the left at  $t = 0$  .

**Proof :** See [8] page 236 .