

Mathematics III
Prof. P. N. Agrawal
Department of Mathematics
Indian Institute of Technology, Roorkee

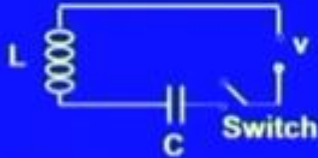
Lecture - 11
Applications of Laplace Transformation (Contd.)

Dear viewers, today we shall talk about some more Applications of the Laplace Transformation. In my last lecture, we had discussed some applications of Laplace transformation like application of Laplace transformation to the problems in dynamics, then the application of Laplace transformation to a simple electrical circuit. We shall today discuss the application of Laplace transformation to bending of beams and then the application of Laplace transformation to problems in mechanics. We shall also discuss the application of Laplace transformation to boundary values problems like, how to find the solution of a heat conduction equation and how to find the application of a wave equation by using Laplace transformation.

(Refer Slide Time: 01:27)

Example. Find the current $I(t)$ in the LC- circuit, assuming $L=1$ henry, $C=1$ farad, zero initial current and charge on the capacitor, and $v(t)=t$ when $0 < t < 1$ and zero otherwise.

Solution. The governing equation is

$$L \frac{d^2 q}{dt^2} + \frac{q}{C} = E.$$


Putting $L=1$, $C=1$ and $E = v(t)$ we have

So, let us begin with a problem on electrical circuit, let us find the current $I(t)$ in the LC circuit, here we are considering only LC circuit, resistance is not there that is resistance is not there. We are assuming L to be of 1 Henry, C to be of 1 farad and with initial current 0 and initial charge on the capacitor also 0. And we are given that $v(t)$ is equal to t , when

0 is less than t less than 1 and 0, otherwise v t means the electromotive source of voltage v t.

Now, in this case of the given problem the governing equation will be L d i by d t plus q by C equal to E, but I we know is d q by d t. So, we get L d square q by d t square plus q by C equal to E, E is the E here, will be replaced by v that is v t, so and we are given that L is equal to 1 and C also equal to 1. So, L is equal to 1 and C equal to 1, let us put and we put v E equal to v t, but v t is equal to t when 0 less than t less than 1 and 0, otherwise so we can replace v t, we can write v t in terms of unit step functions as t times u naught t minus u 1 t.

(Refer Slide Time: 02:46)

$$\frac{d^2q}{dt^2} + q = t(u_0(t) - u_1(t)).$$

On applying the Laplace transform, we obtain

$$s^2 \bar{q} - sq(0) - q'(0) + \bar{q} = L(tu_0(t)) - L(tu_1(t)).$$

Substituting $q(0) = 0$ and $q'(0) = 0$, we get

$$s^2 \bar{q} + \bar{q} = e^{-s}L(t) - e^{-s}L(t+1)$$

$$\bar{q} = \frac{1}{s^2 + 1} \left[\frac{1}{s^2} - \frac{e^{-s}}{s^2} - \frac{e^{-s}}{s} \right].$$

So if we do that we will have the differential equation like this d square q by d t square plus q equal to t times u naught t minus u 1 t. Now, let us apply Laplace transform to this equation L of d square q by d t square, we know will be given by s square q bar minus sq 0 minus q dash 0, then L of q is q bar and then we have Laplace transform of t into u naught minus Laplace transform of t into u 1 t.

Now, let us substitute q 0 equal to 0 and then I 0 that is q dash 0 equal to 0, we will have s square q bar plus q bar equal to. Now, Laplace transform of t into u naught t is equal to e to the power minus 0 s into Laplace transform of t, because we know that Laplace transform of ft into u a t is e to the power minus s into Laplace transform of f of t plus a where a is equal to 0, so we get e to the power minus 0 s into Laplace transform of t plus

0 that is t. And then, Laplace transform of t into u 1 t similarly will be e to the power minus s into Laplace transform of t plus 1 because here a is equal to 1.

And, now simplifying this we have, then q bar equal to 1 over s square plus 1 Laplace transform of t is, we know is 1 by s square minus e to the power minus s multiplied to Laplace transform of t plus Laplace transform of 1 Laplace transform of t is 1 by s square and Laplace transform of 1 is 1 by s. So, we get q bar s 1 by s square plus 1, multiplied to 1 by s square, minus e to the power minus s by s square minus e to the power minus s by s.

(Refer Slide Time: 04:48)

Taking inverse Laplace transform, we get

$$q = L^{-1}\left(\frac{1}{s^2(s^2+1)}\right) - L^{-1}\left(\frac{e^{-s}}{s^2(s^2+1)}\right) - L^{-1}\left(\frac{e^{-s}}{s(s^2+1)}\right).$$

Now $L^{-1}\left(\frac{1}{s(s^2+1)}\right) = \int_0^t \sin t \, dt = 1 - \cos t,$

hence $L^{-1}\left(\frac{1}{s^2(s^2+1)}\right) = \int_0^t (1 - \cos t) \, dt = t - \sin t.$

Now, let us take the inverse Laplace transform of this equation, left hand side will give us q and the right hand side using linearity, we will have q equal to L inverse of 1 over s square into s square plus 1 minus inverse transform of e to the power minus s over s square into s square plus 1 minus inverse transform of e to the power minus s over s into s square plus 1.

Now, we know that the inverse transform of 1 over s square plus 1 is sin t, so inverse transform of 1 over s into s square plus 1, we can write as integral over 0 to t sin t d t, because we know that Laplace transform of integral over 0 to t f t d t is f s by s, where f s is the Laplace transform of f t. So, making use of that theorem we have inverse transform of 1 over s into s square plus 1 equal to integral 0 to t sin t d t and which is equal to 1 minus cos t, now let us find the inverse transform of 1 over s square into s square plus 1.

So, again making use of that theorem, where we have set that Laplace transform of integral 0 to t f tau d tau is equal to f s over s making use of that theorem again. We now have integral of how many in inverse Laplace transform of 1 over s square into s square plus 1 as integral 0 to t and then inverse Laplace transform of 1 over s into s square plus 1, which we have found as 1 minus cos t. So, this will when we integrate this and put the limits we get the inverse Laplace transform as t minus sin t.

(Refer Slide Time: 06:37)

Thus, by second shifting theorem we have

$$L^{-1}\left(\frac{e^{-s}}{s(s^2 + 1)}\right) = [1 - \cos(t - 1)] u(t - 1)$$

and

$$L^{-1}\left(\frac{e^{-s}}{s^2(s^2 + 1)}\right) = [(t - 1) - \sin(t - 1)] u(t - 1).$$

Therefore

$$q = (t - \sin t) - [(t - 1) - \sin(t - 1)]u(t - 1) + [1 - \cos(t - 1)]u(t - 1).$$

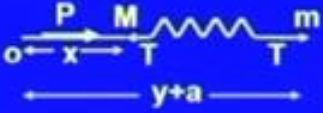
And then, let us apply second shifting theorem inverse Laplace transform of e to the power minus s over s into s square plus 1 will be equal to, then 1 minus cos t minus 1 into u t minus 1, because we know that inverse Laplace transform of e to the power minus s into f s is equal to f t minus a into u t minus a. So, here a is equal to 1 and f s is 1 over s into s square plus 1 whose inverse Laplace transform we have seen comes out to be 1 minus cos t, so by second shifting theorem we have inverse Laplace transform like this.

And then, similarly in inverse Laplace transform of e to the power minus s over s square into s square plus 1 may be written it will be equal to t minus 1 minus sin t minus 1 into u t minus 1. And therefore, we will have q equal to t minus sin t minus t minus 1 minus sin t minus 1 into u t minus 1 minus 1 minus cos t minus 1 into u t minus 1.

(Refer Slide Time: 07:46)

Example. Two masses M and m free to move in a straight line are connected by a spring of stiffness λ . At $t = 0$ when they are both at rest and the spring unstrained, a blow of impulse P is given to M in the direction towards m . Find the motion of M and m .

Solution. Let a denote the natural length of the spring and x and y the displacements of M and m at time t from their original positions at $t = 0$. Then the compression in the spring is

$$T = \lambda (x - y).$$


The diagram illustrates the setup. An origin o is marked on the left. Mass M is at a distance x to the right of o . Mass m is at a distance $y+a$ to the right of o . A spring connects M and m . An impulse P is shown as an arrow pointing right towards M . Tension forces T are shown as arrows pointing towards each other at the ends of the spring.

Now, let us discuss the application of Laplace transform to a problem in mechanics, two masses M and small m free to move in a straight line are connected by a spring of stiffness λ . At t equal to 0, when they are both at rest and the spring unstrained, a blow of impulse P is given to M in the direction towards small m . We have to find the motion of the mass capital M and the small m .

So, let us let us say that let us say this is our spring a its natural length and x and y are the displacements of the mass capital M and these small m from their original positions at time t equal to 0 that is from their from the equilibrium position. So, at time t equal to 0 the mass M is at distance x from the origin and this mass m is at the distance y plus a , where a is the natural length of the spring and y is the displacement of the mass m from its original position.

Now, then by the hoops law it follows that the compression in the spring will be given by T equal to λ times x minus y , because λ is the spring when stiffness of the spring and x minus y gives us the compression. So, this will be the compression in the spring.

(Refer Slide Time: 09:24)

The equations of motion of M and m are

$$M\ddot{x} = P\delta(t) - T, \quad m\ddot{y} = T$$

OR

$$M\ddot{x} + \lambda(x - y) = P\delta(t), \quad m\ddot{y} + \lambda(y - x) = 0.$$

Initial conditions:

At $t=0$, $x = y = \dot{x} = \dot{y} = 0$.

Taking Laplace Transformation, we get

$$(Ms^2 + \lambda)\bar{X} - \lambda\bar{Y} = P, \quad (ms^2 + \lambda)\bar{Y} - \lambda\bar{X} = 0. \quad (1)$$

The equations of motion of M and a small m, will then be given by $M \ddot{x}$ will be equal to $P \delta(t) - T$. Because the blow of impulse P is given to the cap bigger mass m to the capital the mass capital M and so m; as the equation of motion for the cap mass m capital M will be $M \ddot{x}$ equal to $p \delta(t) - T$, while for the smaller mass m it will be $m \ddot{y}$ equal to T.

And, now let us put the value of T equal to $\lambda(x - y)$ in these two equations, we will have $M \ddot{x} + \lambda(x - y) = P \delta(t)$, and $m \ddot{y} + \lambda(y - x) = 0$. The initial conditions are at $t = 0$, x is 0 y is 0 and both the masses were at rest, so \dot{x} and \dot{y} are also 0 \dot{x} is the derivative of x that is dx/dt and \dot{y} is dy/dt .

Now, let us take the Laplace transform of this equation, so Laplace transform of this will be $ms^2 \bar{x} - s \cdot 0 - \dot{x}(0) = P$ making use of the initial conditions $x(0) = 0$ $\dot{x}(0) = 0$. We will have the Laplace after taking Laplace transform of this equation we shall have $Ms^2 \bar{x} + \lambda \bar{x} - \lambda \bar{y} = P$ $ms^2 \bar{y} + \lambda \bar{y} - \lambda \bar{x} = 0$.

Now, we know that Laplace transform of $\delta(t - a)$ is equal to e^{-as} so taking $a = 0$, we get the Laplace transform of $\delta(t)$ as $e^{-0s} = 1$

that is 1. So, we have the right hand side Laplace transform of the right hand side as P and when we take the Laplace transform here, we get m times s square y bar minus s by 0 minus y dash 0, again y 0 is equal to 0 and y dash equal to 0 implies that the Laplace after taking Laplace transform of this equation 1 will have m s square plus lambda into Y bar minus lambda X bar equal to 0, where X bar denotes the Laplace transform of X and Y bar denotes the Laplace transform of Y.

(Refer Slide Time: 12:01)

Multiplying the first equation by $ms^2 + \lambda$, the second by λ and adding, we get

$$\{(Ms^2 + \lambda)(ms^2 + \lambda) - \lambda^2\} \bar{X} = (ms^2 + \lambda)P,$$

or
$$\bar{X} = \frac{(ms^2 + \lambda)P}{s^2 \{s^2 + \lambda(m^2 + M^2)\} mM}, \quad (2)$$

$$\bar{X} = \frac{P}{(M+m)} \left[\frac{1}{s^2} + \frac{mM^2}{s^2 + \lambda(m^2 + M^2)} \right]$$

Hence
$$x = \frac{P}{(M+m)} \left[t + \frac{m}{Mp} \sin pt \right].$$

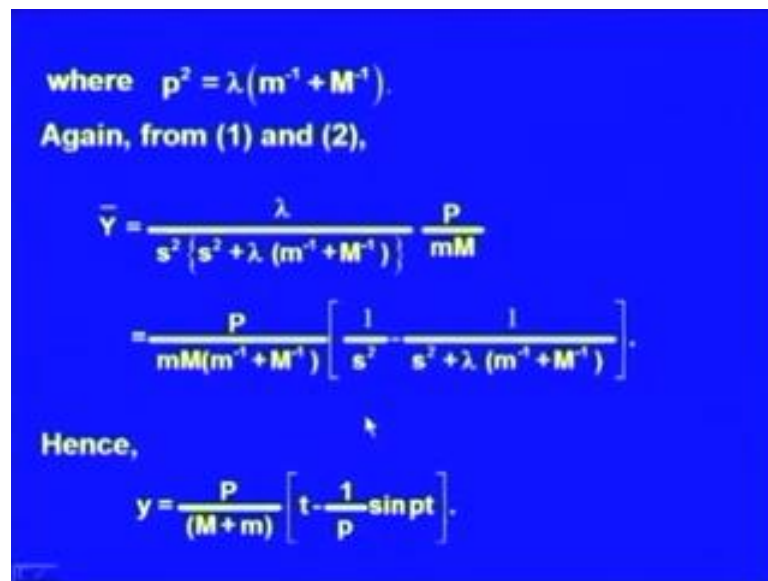
Now, we multiplication by m s square plus lambda the second by lambda and then add this by doing this, we will be eliminating 1 variable that is Y bar and we shall have this equation in X bar. So, M s square plus lambda into m s square plus lambda minus lambda square into x bar equal to m s square plus lambda into P.

We had a system of simultaneous equations in X bar and Y bar by eliminating 1 variable Y bar we got this equation in the variable X bar, which after simplification gives as X bar equal to m s square plus lambda over s square times s square plus lambda into m to the power minus 1 plus capital M to the power minus 1 into P by m M, which we call as equation number 2.

And, we can write this further as X bar equal to P over M plus m into 1 over s square plus m into M to the power minus 1 over s square plus lambda times m to the power minus 1 plus capital M to the power minus 1, that is we break it into its partial fractions. And then, we take the inverse Laplace transform of this equation. So, inverse Laplace

transform X bar gives x P over M plus m is a constant, inverse Laplace transform 1 over s square is t and then m into M inverse is a constant let us call λ into m to the power minus 1 plus capital M to the power minus 1 as p square. So, that we have inverse Laplace transform of 1 over s square plus p square, which we know is $\sin pt$ over p . So, when we take the inverse Laplace transform of this equation, we get this where we have assumed that p square is equal to m to the power minus 1 plus capital M to the power minus 1 .

(Refer Slide Time: 14:07)



where $p^2 = \lambda(m^{-1} + M^{-1})$.

Again, from (1) and (2),

$$\bar{Y} = \frac{\lambda}{s^2 \{s^2 + \lambda(m^{-1} + M^{-1})\}} \frac{P}{mM}$$

$$= \frac{P}{mM(m^{-1} + M^{-1})} \left[\frac{1}{s^2} - \frac{1}{s^2 + \lambda(m^{-1} + M^{-1})} \right]$$

Hence,

$$y = \frac{P}{(M+m)} \left[t - \frac{1}{p} \sin pt \right]$$

Now, from equations 1 and 2 we then can also find Y bar, Y bar equal to λ over s square in to s square plus λ times m to the power minus 1 plus capital M to the power minus 1 into P over m into capital M , after breaking it into partial fractions. We will have P over m into capital M into m to the power minus 1 plus capital m to the power minus 1 into 1 over s square minus 1 over s square plus λ times m to the power minus 1 plus capital M to the power minus 1 .


And, when we take the inverse Laplace transform of this equation, we get y equal to P over M plus m inverse Laplace transform of 1 over s square is t minus again here, we take p square equal to λ times m to the power minus 1 plus capital M to the power minus 1 . So, then inverse Laplace transform of this is $\sin pt$ over p .

(Refer Slide Time: 15:09)

Forced oscillations. The forced oscillations of an elastic spring whose one end is fixed and from the other end is hung a mass m are governed by the differential equation

$$m \frac{d^2y}{dt^2} + ky = F_0 \sin pt,$$

where k is the spring constant and $F_0 \sin pt$ is the driving force.



Now, let us discuss the case of an elastic spring whose one end is fixed and from the other end is hung a mass m . So, such a problem is governed by this differential equation $m \frac{d^2y}{dt^2} + ky = F_0 \sin pt$, where k is the spring constant and $F_0 \sin pt$ is the driving force, because of this force at y is the displacement in the mass m at time t .

And by Hooke's law, we know that the spring force will be ky , because k is the spring constant and y is the different displacement in the spring from the equilibrium position, so ky will be the spring force. So, resultant force will be $F_0 \sin pt$ will be acting downwards while ky force will be acting upwards, so resultant force will be $F_0 \sin pt - ky$ and that will be equal to $m \frac{d^2y}{dt^2}$.

(Refer Slide Time: 16:27)

If initially the mass is at rest in the equilibrium position, we have

$$y(0) = 0, \quad y'(0) = 0.$$

Applying the Laplace transform, we get

$$s^2 \bar{y}(s) + \omega^2 \bar{y}(s) = K \frac{p}{s^2 + p^2},$$

where $\omega = \sqrt{k/m}$ and $K = F_0/m$.

Hence

$$\bar{y}(s) = \frac{Kp}{(s^2 + \omega^2)(s^2 + p^2)}.$$

Now, we are assuming that initially the mass is at rest in the equilibrium position, so we will have $y(0)$ equal to 0 and $y'(0)$ equal to 0. And, when we take the inverse Laplace transform when we take the Laplace transform of the governing equation of motion of the mass m we have $s^2 \bar{y}(s) + \omega^2 \bar{y}(s) = K \frac{p}{s^2 + p^2}$, where we have assumed that ω is equal to square root K/m and capital K denotes F_0/m .

So, when we solve this equation for $\bar{y}(s)$ we will have $\bar{y}(s) = K \frac{p}{(s^2 + \omega^2)(s^2 + p^2)}$. Now, we will bracket into partial fractions and then take the inverse Laplace transform in order to find the displacement of the mass m at time t .

(Refer Slide Time: 17:24)

If $\omega^2 \neq p^2$, The inverse Laplace transform gives

$$y(t) = \frac{Kp}{(p^2 - \omega^2)} \left[\frac{1}{\omega} \sin \omega t - \frac{1}{p} \sin pt \right].$$

This case corresponds to no resonance.

If $\omega^2 = p^2$, the inverse Laplace transform gives

$$y(t) = \frac{K}{2\omega^2} [\sin \omega t - \omega t \cos \omega t].$$


This is the case of resonance.

So, let there are two cases one is if omega square is not equal to p square, then when we take the inverse Laplace transform after breaking into partial fractions, we get y t equal to K p over p square minus omega square into sin omega t over omega minus sin pt over p this case corresponds to no resonance. If, omega square is equal to p square, then the inverse Laplace transform will give us y t equal to K over 2 omega square into sin omega t minus omega t into cos omega t this is the case of resonance.

(Refer Slide Time: 18:16)

Two masses on three springs.

The mechanical system as shown in adjoining figure is governed by the differential equations

$$y_1'' = -k y_1 + k(y_2 - y_1)$$
$$y_2'' = -k(y_2 - y_1) - k y_2,$$


Now, let us study another problem of mechanics where we have two masses connected to three springs, we have and all the three springs have the same spring constant k the stiffness. So, here the governing equations of motion for the mass m_1 and the for mass m_2 are these two equations for the mass m_1 we have $y_1'' - k y_1 + k y_2 = 0$, where we have made use of the given value of m_1 that is $m_1 = 1$ and for the mass m_2 , which is again given to be equal to 1 we have the equation of motion as $y_2'' - k y_2 - y_1 = 0$.

Now, when the because of the mass m_1 , let us say at time t the displacement in the spring this first spring is y_1 . So, I mean, so then by the $k y_1$ force that is the spring force will act upwards and will this mass m_1 will compress this lower spring, so then the and then this there is a displacement y_2 in this mass at time t , so the net resultant displacement will be in the mass m_2 will be $y_2 - y_1$. So, for this lower spring k times $y_2 - y_1$ will act upwards for the mass m_1 , while for the mass m_2 k times $y_2 - y_1$ will act upwards and also $k y_2$ will act upwards. So, we have for the mass m_1 the resultant force will be k times $y_2 - y_1 - k y_1$, while for the mass m_2 it will be k times $y_2 - y_1 + k y_2$, which is acting upwards.

(Refer Slide Time: 20:17)

where k is the spring modulus of each of the springs, y_1 and y_2 are the displacements of the masses from their position of static equilibrium. The masses of the springs and the damping are neglected. Let the initial conditions are:

$$y_1(0) = 1, y_2(0) = 1;$$

$$y_1'(0) = \sqrt{3k}, y_2'(0) = -\sqrt{3k}$$

Taking Laplace transform of both equations, we get

$$s^2 \bar{y}_1 - s - \sqrt{3k} = -k \bar{y}_1 + k(\bar{y}_2 - \bar{y}_1)$$

and $s^2 \bar{y}_2 - s + \sqrt{3k} = -k(\bar{y}_2 - \bar{y}_1) - k \bar{y}_2$.

so we have put negative sign here, where k is the spring modulus of each of these springs y_1, y_2 are the displacements of the masses from their positions of static equilibrium, we are assuming that the masses of the springs and the damping is negligible. So, the initial

conditions here are at t equal to 0 y_1 equal to 1 and at t equal to 0 y_2 is equal to 1, at t equal to 0 $\frac{dy_1}{dt}$ is equal to $\sqrt{3k}$ and $\frac{dy_2}{dt}$ is equal to $-\sqrt{3k}$.

Let us take now, the Laplace transform of both the equations of motion for the mass m_1 and m_2 . Then, we shall have for the mass m_1 we shall have $s^2 \bar{y}_1 - s y_{10} - \dot{y}_{10} + k \bar{y}_1 - k \bar{y}_2$ in the left hand side there we had $\frac{d^2 y_1}{dt^2}$. So, when we take the Laplace transform of that we have $s^2 \bar{y}_1 - s y_{10} - \dot{y}_{10} + k \bar{y}_1 - k \bar{y}_2$ is equal to 1 then \dot{y}_{10} is equal to $\sqrt{3k}$.

So, we have the left hand side after taking the Laplace transform like this right hand side we had $k y_2 - k y_1 + k y_2 - y_1$, so when we take Laplace transform of the right hand side, we get $k \bar{y}_2 - k \bar{y}_1 + k \bar{y}_2 - \bar{y}_1$. And, when we take the Laplace transform of the second equation of motion that is the motion of the mass m_2 , we have $s^2 \bar{y}_2 - s y_{20} - \dot{y}_{20} + k \bar{y}_2 - k \bar{y}_1$, but the \dot{y}_{20} is negative $\sqrt{3k}$. So, we have $-\sqrt{3k}$ here, equal to $-\sqrt{3k}$ times Laplace transform of $y_2 - y_1$, which gives us $\bar{y}_2 - \bar{y}_1 - \sqrt{3k} \bar{y}_2 + \sqrt{3k} \bar{y}_1$ minus Laplace transform of $k y_2$ that is $k \bar{y}_2$.

(Refer Slide Time: 22:22)

Elimination yields

$$\bar{y}_1 = \frac{(s + \sqrt{3k})(s^2 + 2k) + k(s - \sqrt{3k})}{(s^2 + 2k)^2 - k^2},$$

and

$$\bar{y}_2 = \frac{(s - \sqrt{3k})(s^2 + 2k) + k(s + \sqrt{3k})}{(s^2 + 2k)^2 - k^2}.$$

Breaking into partial fractions we get

$$\bar{y}_1 = \frac{s}{s^2 + k} + \frac{\sqrt{3k}}{s^2 + 3k},$$

and

$$\bar{y}_2 = \frac{s}{s^2 + k} - \frac{\sqrt{3k}}{s^2 + 3k}.$$

And, when we eliminate the variable \bar{y}_2 here, we get \bar{y}_1 equal to $\frac{s + \sqrt{3k}}{s^2 + 2k + k} + \frac{\sqrt{3k}}{s^2 + 3k}$ into $s^2 + 2k + k$ plus k times $s - \sqrt{3k}$ over $s^2 + 2k$ whole square minus k

square and y_2 comes out to be $\frac{s - \sqrt{3k}}{s^2 + 2k + k}$ times $\frac{s + \sqrt{3k}}{s^2 + 2k - k}$. After breaking into partial fractions, we get y_1 equal to $\frac{s}{s^2 + k} + \frac{\sqrt{3k}}{s^2 + 3k}$ and y_2 becomes $\frac{s}{s^2 + k} - \frac{\sqrt{3k}}{s^2 + 3k}$.

(Refer Slide Time: 23:16)

Hence, taking inverse Laplace transform the solution is obtained as

$$y_1(t) = \cos \sqrt{k} t + \sin \sqrt{3k} t,$$
$$y_2(t) = \cos \sqrt{k} t - \sin \sqrt{3k} t.$$

Now, let us take inverse Laplace transform of these two equations, they will give us the displacements of the masses m_1 and m_2 at a time t . So, y_1 comes out to be $\cos \sqrt{k} t + \sin \sqrt{3k} t$ and y_2 comes out to be $\cos \sqrt{k} t - \sin \sqrt{3k} t$.

(Refer Slide Time: 23:40)

Deflection of Beams.

Suppose a beam is kept along the x -axis and its ends are $x=0$, $x=L$. Suppose the beam suffers a transverse deflection $y(x)$ which is produced by applying a vertical load $w(x)$ per unit length. The deflection is given by

$$\frac{d^4y}{dx^4} = \frac{w(x)}{EI}, \quad 0 < x < L$$

where E is Young's modulus of elasticity for the beam and I is the moment of inertia of a cross-section of the beam about x -axis.

Now, let us study application of Laplace transformation to deflection of beams, so let us say we are given a beam, which is kept along the x axis and it is of length L its 1 end is at x equal to 0 the other end is at x equal to L . And, let us suppose that the beams suffers a transverse deflection $y x$, which is produced by applying a vertical load to the beam say $w x$ per unit length.

Then, the deflection is given by these differential equation $d^4 y$ over $d x^4$ equal to $w x$ over $E I$ for x varying from 0 to L , 0 less than x less than L . Here E is young's modulus of elasticity for the beam and I is the moment of inertia of a cross section of the beam about the x axis.

(Refer Slide Time: 24:40)

The boundary conditions are:

(i) If beam is hinged or has simply supported ends, then
 $y = y'' = 0.$

(ii) If beam is clamped or has fixed ends then
 $y = y' = 0.$

(iii) If the beam has a free end, then
 $y'' = y''' = 0.$

The boundary conditions are if the beam is hinged or has sup simply supported ends, then at those ends y and y double dash are 0. If, the beam is clamped at both the ends or it has fixed ends then at those ends y and y dash are 0, now if the beam has a free end then at that end y double dash and y triple dash are 0.

(Refer Slide Time: 25:14)

Example. A beam of length L is clamped horizontally at both ends and loaded at $x=L/4$ by a weight W . Find the deflection y at any point and also the maximum deflection.

Solution. The equation for the deflection is

$$EI \frac{d^4 y}{dx^4} = W\delta(x - \frac{L}{4}).$$

The boundary conditions are $y = \frac{dy}{dx} = 0$ at $x=0$ and $x=L$.

The Laplace transformation of above equation gives

Let us now study, an example of a beam of length L , which is clamped horizontally at both at both its ends and loaded at x equal to L by 4 by a weight capital W . We have to find the deflection y at any point and also the maximum deflection in the beam, so as we

have seen the equation for the deflection of the beam is given by $E I d^4 y / dx^4$ and the weight this is the point load here W .

So, we write the right hand side as W times $\delta(x - L/4)$ it is applied at the point $L/4$, so we write W in to $\delta(x - L/4)$. The boundary conditions are because the ends of the beam are clamped, so the boundary conditions are y and y' both are 0 at the ends $x = 0$ and $x = L$.

(Refer Slide Time: 26:26)

$$s^4 \bar{y} = \frac{W}{EI} e^{-Ls/4} + s y_2 + y_3,$$
 since $y_0 = y_1 = 0$.
 The inverse transform gives

$$y = \frac{1}{6} \frac{W}{EI} \left(x - \frac{L}{4}\right)^3 u\left(x - \frac{L}{4}\right) + \frac{1}{2} y_2 x^2 + \frac{1}{6} y_3 x^3.$$
 For $x > L/4$, we have

$$y = \frac{1}{6} \frac{W}{EI} \left(x - \frac{L}{4}\right)^3 + \frac{1}{2} y_2 x^2 + \frac{1}{6} y_3 x^3,$$
 and
$$y' = \frac{1}{2} \frac{W}{EI} \left(x - \frac{L}{4}\right)^2 + y_2 x + \frac{1}{2} y_3 x^2.$$

When we take the Laplace transform of this equation for the deflection of the beam we will have, $S^4 \bar{y}$ equal to W over $E I$ into e to the power minus $L s$ by 4, because Laplace transform of $\delta(x - L/4)$ gives you e to the power minus $L/4$ into s and then plus $s y_2$ plus y_3 , where we have made use of y_0 and y_1 equal to 0 y_1 denotes dy/dx at $x = 0$ y_2 is the y double dash at $x = 0$ and y_3 is y triple dash at $x = 0$.

Now, let us take inverse Laplace transform of this equation, so we will divide this equation by s to the power 4 and then take the inverse Laplace transform \bar{y} is equal to W over $E I$ to the power minus Ls by 4 over s^4 . Then, the second term will become y_2 over s^3 , third term will become y_3 over s^4 .

So, inverse Laplace transform of \bar{y} is y , then w over $E I$ is a constant, so we will write it like that and then inverse Laplace transform of e power $L/4$ over s to the power 4.

Now, we know that inverse Laplace transform of $\frac{1}{s^4}$ is $\frac{t^3}{6}$. So, $\frac{t^3}{6}$ is the inverse Laplace transform of $\frac{1}{s^4}$, but here we will have to make use of the second shifting theorem, because we have to find the inverse Laplace transform of $\frac{e^{-Ls}}{s^4}$.

So, we will get a here is L by 4, so we will get the inverse Laplace transform as $\frac{x-L}{6}$ into $u(x-L)$ unit step function of $x-L$. Then, we will have $\frac{y_2}{s^4}$ the inverse Laplace transform of that will be $\frac{x^2}{2}$ and here, we will have to find the inverse Laplace transform of $\frac{L}{s^4}$, which is $\frac{s^3}{6}$.

Now, let us in order to find this is the deflection at any time t and at a distance x , where we have to still find the values of the unknown constants y_2 and y_3 . So, for that we will have to make use of the boundary conditions at the end $x=L$ we have, so for made use of the boundary conditions at the end $x=0$ only.

So, now let us, but we will have to somehow get rid of this unit step function, in order to find the values of y_2 and y_3 . So, what we do is let us see what happens when we take $x=L$, because the end $x=L$ satisfies $x > L$, so with if you take x to be greater than L will, you will be able to get rid of $u(x-L)$.

And then, you can take the derivative of y with respect to x , so for $x > L$ we have $y = \frac{1}{6} W + EI \frac{x-L}{6}$ raise to the power 3, because when x is greater than L unit step function gives us value 1 and then $\frac{1}{2} y_2 x^2 + \frac{1}{6} y_3 x^3$.

Now, let us take the derivative of this. So, $\frac{dy}{dx}$ of this equation we will gives us $\frac{1}{6} W + EI \frac{3}{6} (x-L)^2$. So, we will after simplification we get the first term like this and then $\frac{1}{2} y_2 x$, so second term after simplification gives $y_2 x$, third term after simplification will give us $\frac{1}{2} y_3 x^2$.

(Refer Slide Time: 30:26)

Putting $y = y' = 0$ at $x = L$, we get

$$0 = \frac{1}{6} \frac{W}{EI} \left(\frac{3L}{4}\right)^3 + \frac{1}{2} y_2 L^2 + \frac{1}{6} y_3 L^3,$$

and

$$0 = \frac{1}{2} \frac{W}{EI} \left(\frac{3L}{4}\right)^2 + y_2 L + \frac{1}{2} y_3 L^2.$$

These give $y_2 = \frac{9}{64} \frac{W}{EI} L$, $y_3 = -\frac{27}{32} \frac{W}{EI}$.

Using these values in

$$y = \frac{1}{6} \frac{W}{EI} \left(x - \frac{L}{4}\right)^3 + \frac{1}{2} y_2 x^2 + \frac{1}{6} y_3 x^3$$

Now, let us put the in boundary conditions at the other end that is at x equal to L the boundary conditions are y and y dash are zeros at x equal to L , then we will get from the equations for y and y dash, will have these two equations where we have put x equal to L .

So, we get these two equations and these two are linear equations in y_2 and y_3 one can solve them. They will give us the values of y_2 as 9 by 64 into W by EI into L , y_3 as minus 27 by 32 into W over EI . Using these values in the equation for y , we will have the deflection at any time t and at a distance x given by this equation, this gives us deflection at any point of the beam, now in order to find the maximum deflection of the beam. at the point of maximum deflection Y dash must be 0 .

(Refer Slide Time: 31:28)

At the point of maximum deflection, y' must be zero. Now, for $x < L/4$,

$$y' = y_2 x + \frac{1}{2} y_3 x^2 = \frac{9}{64} \frac{W}{EI} x(L - 3x).$$

So y' is never zero for $0 < x < L/4$.
For $L/4 < x < L$, y' is given by

$$y' = \frac{1}{2} \frac{W}{EI} \left(x - \frac{L}{4}\right)^2 + y_2 x + \frac{1}{2} y_3 x^2.$$

Equating this to zero we get

$$\frac{1}{2} \frac{W}{EI} \left(x - \frac{L}{4}\right)^2 + \frac{9}{64} \frac{W}{EI} Lx - \frac{27}{64} \frac{W}{EI} x^2 = 0$$
$$5x^2 - 7Lx + 2L^2 = 0 \text{ or } (5x - 2L)(x - L) = 0.$$

And now let us note that for x less than L by 4 here, we have for x less than L by 4 in the expression for y dash from the proof from y dash we shall have x is less than L by 4 the expression for y in the expression for y u x minus 1 by 4 will be equal to 0 . So, for x less than 1 by 4 will differentiate that equation and get y dash as $y_2 x$ plus 1 by 2 into y_3 in to x square, where after putting the values of y_2 and y_3 we get y dash as nine by 64 into W by EI into x in to L minus $3x$. And, from here we can see that when x is less than L by 4 , L minus $3x$ will never be equal to 0 .

So, y dash is never 0 for less than x less than L by 4 and therefore, maximum deflection cannot occur in this interval. Now, let us note check for 1 by L by 4 less than x less than L , here y dash will be given by 1 by 2 into W over EI x minus L by 4 whole square plus $y_2 x$ plus 1 by 2 $y_3 x$ square, because u x minus L by 4 will be equal to 1 for this interval.

And after we put it equal to 0 , we get and put the values of y_2 and after putting the values of y_2 and y_3 and equating y dash to 0 we get this equation from this equation. After simplification 1 will have $5x$ square minus $7Lx$ plus $2L$ square equal to 0 , which can be factorized in to 2 factors like $5x$ minus $2L$ into x minus L and since x is not equal to L it is less than L this gives, you the value of x as $2L$ by 5 .

(Refer Slide Time: 33:41)

So the maximum deflection occurs at $x = 2L/5$.
Its value is

$$= W \left[\frac{1}{6} \left(\frac{2L}{5} - \frac{L}{4} \right)^3 + \frac{9}{128} L \left(\frac{2L}{5} \right)^2 - \frac{9}{64} \left(\frac{2L}{5} \right)^3 \right] (EI)^{-1}$$
$$= WL^3 \left[\frac{9}{1600} - \frac{9}{800} - \frac{9}{1000} \right] (EI)^{-1}$$
$$= \frac{63WL^3}{8000EI}$$

So, the maximum deflection of the beam occurs at x equal to $2L/5$ and the deflection, then that is the maximum deflection y at x equal to $2L/5$ is then given by W into this $\frac{1}{6} \left(\frac{2L}{5} - \frac{L}{4} \right)^3 + \frac{9}{128} L \left(\frac{2L}{5} \right)^2 - \frac{9}{64} \left(\frac{2L}{5} \right)^3$ whole to the power 3 plus $9/128$ into $L \left(\frac{2L}{5} \right)^2$ minus $9/64 \left(\frac{2L}{5} \right)^3$ whole into $1/EI$ or EI to the power minus 1, after simplification the value of this expression comes out to be $63WL^3/8000EI$.

(Refer Slide Time: 34:14)

Example. A beam of stiffness EI is simply supported at its ends $x=0$ and $x=L$. It carries a uniform load w per unit length from $x=L/4$ to $x=3L/4$. Find the deflection y at any point.

Solution. The equation for the deflection is

$$EI \frac{d^4 y}{dx^4} = w(x),$$

where $w(x)$ is the load per unit length. In this case

$$w(x) = w \left\{ u \left(x - \frac{L}{4} \right) - u \left(x - \frac{3L}{4} \right) \right\}.$$

Now, let us study 1 more example on deflection of the beam a beam of stiffness EI is simply supported at its ends x equal to 0 or at and x equal to L it carries a uniform load W per unit length from x equal to L by 4 to x equal to 3 L by 4 find the deflection y at any point.

So, the we know that the deflection equation for the deflection of the beam is EI d 4 y over d x 4 equal to W x by W x is the load per unit length, in this case we are given that the beam carries uniform load W per unit length from x equal to L by 4 to 3 L by 4. So, W x the right hand side of this equation will be uh will be equal to w times u x minus L by 4 minus u x minus 3 L by 4

(Refer Slide Time: 35:08)

The boundary conditions are:
 $y = 0$ and $y'' = 0$, at $x = 0$ and $x = L$.

Taking Laplace transform of both sides we get

$$s^4 \bar{y} = \frac{W}{EI} (e^{-Ls/4} - e^{-3Ls/4}) / s + s^2 y_1 + y_3,$$

Since $y_0 = y_2 = 0$. Therefore

$$\bar{y} = \frac{W}{EI} \left(\frac{e^{-Ls/4}}{s^5} - \frac{e^{-3Ls/4}}{s^5} \right) + \frac{y_1}{s^2} + \frac{y_3}{s^4}.$$

Now Laplace inversion gives

And therefore, and the boundary conditions for, because the beam is simply supported at both its ends, so y equal to 0 and y double dash equal to 0 at x equal to 0 and x equal to L. After taking the Laplace transform of the deflection of the beam, where we have seen that the right hand side is W times u x minus L by 4 minus u x minus 3 L by 4, so we have and make ma making use of these boundary conditions at x equal to 0, we get the Laplace transform of the deflection of beam as s 4 y bar equal to W over EI into e to the power minus Ls by 4 minus e to the power minus 3 s Ls by 4 over s plus s square y 1 plus y 3.

Since y' and y'' are 0, at x equal to 0 and therefore, after simplification y will be equal to $\frac{W}{EI}$, e to the power minus L by 4 over s to the power 5, e to the power minus $3L$ by 4 over s to the power 5 y_1 over s square plus y_3 over s to the power 4.

(Refer Slide Time: 36:21)

$$y = \frac{1}{24 EI} \left\{ \left(x - \frac{L}{4} \right)^4 u \left(x - \frac{L}{4} \right) - \left(x - \frac{3L}{4} \right)^4 u \left(x - \frac{3L}{4} \right) \right\} + y_1 x + \frac{1}{6} y_3 x^3.$$

For $x > 3L/4$,

$$y = \frac{1}{24 EI} \left\{ \left(x - \frac{L}{4} \right)^4 - \left(x - \frac{3L}{4} \right)^4 \right\} + y_1 x + \frac{1}{6} y_3 x^3,$$

and

$$y'' = \frac{1}{2 EI} \left\{ \left(x - \frac{L}{4} \right)^2 - \left(x - \frac{3L}{4} \right)^2 \right\} + y_3 x.$$

Now, let us take inverse Laplace transform of this when we take inverse Laplace transform this equation we get y equal to $\frac{1}{24}$, W over EI x minus L by 4 raise to the power 4 into u x minus L by 4 minus x minus $3L$ by 4 raise to the power 4 into u x minus $3L$ by 4 plus $y_1 x$ plus $\frac{1}{6} y_3 x^3$, where we have made use of the second shifting theorem.

Now, for x greater than $3L/4$ we have y equal to $\frac{1}{24}$ into W over EI , because u x minus $3L/4$ will be equal to 1 while this will be equal to 0, this will be equal to 1 and all this will also be equal to 1. So, will have x minus L by 4 raise to the power 4 minus x minus $3L$ by 4 raise to the power 4 plus $y_1 x$ plus $\frac{1}{6} y_3 x^3$, we are going to find the values of y_1 and y_3 .

So, for that we will make use of the boundary conditions at the end x equal to L and that is why we have taken x to be greater than $3L/4$ with y with this we can replace the unit step functions by their values that is 1. And now, we can take the second derivative of this y'' gives us $\frac{1}{2}$ times W over EI x minus L by 4 to the power raise to power 2 minus x minus $3L$ by 4 raise to power 2 plus $y_3 x$.

(Refer Slide Time: 37:59)

$$0 = \frac{1}{24} \frac{w}{EI} \left\{ \left(\frac{3L}{4} \right)^4 - \left(\frac{L}{4} \right)^4 \right\} + y_1 L + \frac{1}{6} y_3 L^2,$$

and

$$0 = \frac{1}{2} \frac{w}{EI} \left\{ \left(\frac{3L}{4} \right)^2 - \left(\frac{L}{4} \right)^2 \right\} + y_3 L.$$

Therefore $y_3 = -wL/(4EI)$ and $y_1 = (11/384)wL^3/(EI)$.
 Putting these values in

$$y = \frac{1}{24} \frac{w}{EI} \left\{ \left(x - \frac{L}{4} \right)^4 u \left(x - \frac{L}{4} \right) - \left(x - \frac{3L}{4} \right)^4 u \left(x - \frac{3L}{4} \right) \right\} + y_1 x + \frac{1}{6} y_3 x^2.$$

Putting the boundary conditions at the end x equal to L that is y equal to 0 and y double dash equal to 0, we get these two conditions equations which are again linear in y_1 and y_3 . So, we can solve them for the values of y_1 and y_3 , y_3 comes out to be minus wL by $4EI$ while y_1 comes out to be eleven by 384 into wL^3 by EI . Putting these values in the expression for y we get the deflection at any point x of the beam as this 1 by $24W$ over EI x minus 1 by 4 raise to the power 4 u in into u x minus 1 by 4 minus x minus $3L$ by 4 raise to the power 4 into u x minus $3L$ by 4 plus $y_1 x$ plus 1 by 6 $y_3 x^2$.

(Refer Slide Time: 38:44)

Inversion formula.

If $F(s)$ be the Laplace transform of $f(x)$, then

$$F(s) = \int_0^{\infty} f(t)e^{-st} dt.$$

Multiplying both sides by e^{xs} and integrating between the limits $a - ib$ and $a + ib$, we obtain

$$\int_{a-ib}^{a+ib} F(s)e^{xs} ds = \int_{a-ib}^{a+ib} e^{xs} \int_0^{\infty} f(t)e^{-st} dt ds$$

$$= -i \int_b^{-b} e^{x(a-ip)} \int_0^{\infty} f(t)e^{-i(a-ip)t} dt dp,$$

(on putting $s = a - ip$)

Now, we are going to study the inversion formula for the Laplace transform this we shall make use of why when we study the application of Laplace transform to the boundary value problems. So, let us say $F(s)$ denotes the Laplace transform the function $f(x)$ then $F(s)$ will be equal to $\int_0^{\infty} f(t) e^{-st} dt$.

Now, let us multiply both sides of this equation by e^{ix} and integrate between the limits $a - ib$ and $a + ib$ we will have $\int_{a-ib}^{a+ib} F(s) e^{xs} ds = \int_{a-ib}^{a+ib} e^{ixs} \int_0^{\infty} f(t) e^{-st} dt ds$. And when, you put in the right hand side s equal to $a - ib$ then ds becomes $-i d\lambda$ the limits of integration for s change from $a - ib$ to $a + ib$ to b and $-b$ and we get this expression on the right hand side.

(Refer Slide Time: 39:53)

or

$$\int_{a-ib}^{a+ib} F(s) e^{xs} ds = i e^{ax} \int_{-b}^b e^{-i\lambda x} \int_0^{\infty} \{ e^{-at} f(t) \} e^{i\lambda t} dt d\lambda.$$

Let a function $g(x)$ be defined by

$$g(x) = \begin{cases} e^{-ax} f(x), & x \geq 0, \\ 0, & x < 0. \end{cases}$$

Then using the formula

$$f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\lambda x} \int_{-\infty}^{\infty} f(t) e^{i\lambda t} dt d\lambda.$$

for the function $g(x)$, we get

Or we will have $\int_{a-ib}^{a+ib} F(s) e^{xs} ds = i e^{ax} \int_{-b}^b e^{-i\lambda x} \int_0^{\infty} f(t) e^{-st} dt ds$ as $i e^{ax}$ to the power ix minus $\int_{-b}^b e^{-i\lambda x}$ to the power $-i\lambda x$ $\int_0^{\infty} f(t) e^{-st}$ to the power $i\lambda t$ $dt d\lambda$. Now, let us define a function $g(x)$ as $e^{-ax} f(x)$ where x is greater than or equal to 0 and 0 when x is less than 0. Then, let us use the formula for the Fourier integral of f , let us recall that the formula for the Fourier integral of f at each point of continuity is $f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-i\lambda x} \int_{-\infty}^{\infty} f(t) e^{i\lambda t} dt d\lambda$.

integral over minus infinity to infinity $f(t) e^{-\lambda t} dt$, so let us apply this formula for the function $g(x)$.

(Refer Slide Time: 40:59)

$$g(x) = e^{-ax} f(x) = \frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-ipx} \int_0^{\infty} \{e^{-at} f(t)\} e^{ipt} dt dp. \quad (3)$$

Taking the limit of

$$\int_{a-ib}^{a+ib} F(s) e^{xs} ds = ie^{ax} \int_{-b}^b e^{-ipx} \int_0^{\infty} \{e^{-at} f(t)\} e^{ipt} dt dp.$$

as $b \rightarrow \infty$ and using (3), we get

$$\int_{a-i\infty}^{a+i\infty} F(s) e^{xs} ds = ie^{ax} \cdot 2\pi e^{-ax} f(x),$$

So, then $g(x)$ will be equal to integral $g(x)$ will be equal to $e^{-ax} f(x)$ equal to $\frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-ipx} \int_0^{\infty} e^{-at} f(t) e^{ipt} dt dp$ here the limits of integration from minus infinity to infinity are reduced to 0 to infinity, because $g(x)$ is defined as 0 from minus infinity to 0.

So, $e^{-ax} f(x)$ is equal to $\frac{1}{2\pi} \int_{-\infty}^{\infty} e^{-ipx} \int_0^{\infty} e^{-at} f(t) e^{ipt} dt dp$ taking the limit of $b \rightarrow \infty$ and using the equation 3, we get $\int_{a-i\infty}^{a+i\infty} F(s) e^{xs} ds = ie^{ax} \cdot 2\pi e^{-ax} f(x)$.

(Refer Slide Time: 41:54)

or
$$f(x) = \frac{1}{2\pi i} \int_{b-i\infty}^{b+i\infty} F(s)e^{xs} ds. \quad (4)$$

This is the inversion formula for Laplace transform.

Let there be a contour, say C, consisting of AB and a semicircle Γ as shown in the adjoining figure. Then the integral (4) over AB = the integral (4) over ABDA - the integral (4) over BDA.

Or we get $f(x)$ equal to $\frac{1}{2\pi i}$ integral over $a - i\infty$ to $a + i\infty$ $F(s)e^{xs} ds$ this is the inversion formula for the Laplace transform. Here the integral is being taken over the line $a + ib$, which is parallel to the y axis and is to the right of all the singularities in the s plane all the singularities of the function $F(s)$ lie to the left of the line $a + ib$ and are enclosed by this contour $a + ib$, $a - ib$ and the semi circle Γ .

So, let us assume that there is a contour C, which consists of AB the line segment AB and a semi circle Γ as shown in this figure, then the integral (4) this integral (4) along AB is equal to integral over ABDA minus integral over BDA that is integral over ABDA from that, we subtract the integral over BDA in order to get the integral over AB.

(Refer Slide Time: 43:27)

Now, we show that the integral over BDA tends to zero as $b \rightarrow \infty$. We prove the following

Lemma. If there exist positive constants K and k such that $|F(s)| < Kb^{-k}$ for every point on Γ :

$$s = a + be^{i\theta}, \pi/2 \leq \theta \leq 3\pi/2,$$

then

$$\lim_{b \rightarrow \infty} \frac{1}{2\pi i} \int_{\Gamma} F(s)e^{xs} ds = 0.$$

We show that the integral over BDA that is the curved path that is the over semi circle tends to 0 as b goes to infinity the semi circle is of radius b and has centre at a . Let us show that if there exist positive constants capital K and small k such that mod of F s is less than k times b to the power minus small k for every point on γ , which is described by s equal to a plus $b e^{i\theta}$ pi by 2 less than or equal to θ less than or equal to 3π by 2, then limit of 1 over $2\pi i$ integral over γ F s e to the power x s goes to 0 as b goes to infinity.

(Refer Slide Time: 44:07)

Proof. For a point on Γ , we can write

$$s = a + b\cos\theta + ib\sin\theta = a + be^{i\theta}.$$

Therefore

$$\left| \frac{1}{2\pi i} \int_{\Gamma} F(s)e^{xs} ds \right|$$

$$= \left| \frac{1}{2\pi i} \int_{\pi/2}^{3\pi/2} e^{x(a+b\cos\theta+ib\sin\theta)} F(s)be^{i\theta} i d\theta \right|$$

$$\leq \frac{e^{ax}b}{2\pi} \int_{\pi/2}^{3\pi/2} e^{xb\cos\theta} |F(s)| d\theta$$

$$< \frac{Kb^{-k+1}e^{ax}}{2\pi} \int_{\pi/2}^{3\pi/2} e^{xb\cos\theta} d\theta$$

Now, a point on gamma for a point on gamma we can write s equal to $a + bi$ or $a + b \cos \theta + i b \sin \theta$, because the gamma has center at the point a and its radius is b and θ here varies from $\pi/2$ to $3\pi/2$. Then, the modulus of $\frac{1}{2\pi i} \int_{\gamma} F(s) e^{xs} ds$ is equal to modulus of $\frac{1}{2\pi i} \int_{\pi/2}^{3\pi/2} e^{(a + b \cos \theta + i b \sin \theta)x} b d\theta$ and then ds will give you $i b d\theta$.

So, now this is further less than or equal to this is less than or equal to $e^{ax} b$ and then mod of i is 1. So, $\frac{1}{2\pi} \int_{\pi/2}^{3\pi/2} e^{bx \sin \theta} d\theta$ and mod of $e^{bx \sin \theta}$ is equal to 1. And then we have mod of $F(s)$ into $d\theta$ and this is further less than $K b$ to the power $k+1$ here we are making use of the condition that mod of $F(s)$ is less than k times b to the power k . So, k times b to the power $k+1$, because of this b and then we have e^{ax} over 2π to the power $b \cos \theta d\theta$.

(Refer Slide Time: 45:54)

$$\begin{aligned}
 &= \frac{Kb^{-k+1} e^{ax}}{2\pi} \int_0^{\pi/2} e^{-xb \sin \phi} d\phi \quad \text{where } \phi = \theta - \pi/2, \\
 &= \frac{Kb^{-k+1} e^{ax}}{\pi} \int_0^{\pi/2} e^{-xb \sin \phi} d\phi \\
 &< \frac{Kb^{-k+1} e^{ax}}{\pi} \int_0^{\pi/2} e^{-2xb \phi/\pi} d\phi, \quad \text{since } \pi \sin \phi > 2\phi, \\
 &\quad \text{for } 0 < \phi < \pi/2. \\
 &= \frac{Kb^{-k} e^{ax}}{2\pi} (1 - e^{-xb}).
 \end{aligned}$$

For $x > 0$, this tends to zero as $b \rightarrow \infty$.
Hence the lemma holds.

And, let us now put this ϕ equal to $\theta - \pi/2$, then the previous integral is replaced by $\int_0^{\pi} e^{-bx \sin \phi} d\phi$ and will be multiplied by Kb to the power $k+1$ e^{ax} over 2π . And here now

we make use of a property of the definite integral because $\sin(\pi - \phi) = \sin \phi$, so we can write it as $2 \int_0^{\pi/2} e^{-bx} \sin \phi \, d\phi$.

And, now let us make use of an equality which is well known we know that when $0 < \phi < \pi$ by $2 \frac{\sin \phi}{\phi} > \frac{2}{\pi}$. And, so let us make use of that here, then this will be further less than $K \times b^{-k+1} \int_0^{\pi/2} e^{-bx} \sin \phi \, d\phi$.

And when you evaluate this integral and substitute the limits it comes out to be equal to $K \times b^{-k+1} \times \frac{1 - e^{-bx}}{2x} \int_0^{\pi/2} \sin \phi \, d\phi$. For $x > 0$ it clearly goes to 0 as $b \rightarrow \infty$. Because, e^{-bx} as $b \rightarrow \infty$ goes to 0 and b^{-k+1} goes to 0 as $b \rightarrow \infty$.

(Refer Slide Time: 47:28)

Therefore $f(x) = \lim_{b \rightarrow \infty} \frac{1}{2\pi i} \int_C F(s) e^{xs} ds$
 = sum of residues of $e^{xs}F(s)$.

Example. Find the inverse Laplace transform of

$$\frac{2}{(s-1)^2(s^2+1)}$$

Solution. For large $|s|$, we have $|F(s)| \sim 2s^{-4}$. The poles of $e^{xs}F(s)$ are 1 and $\pm i$, the former being a double pole. Therefore

And thus $f(x)$ is equal to limit of $\frac{1}{2\pi i} \int_C F(s) e^{xs} ds$ as $b \rightarrow \infty$ and from a residue theorem in complex analysis it follows that the value of this integral as $b \rightarrow \infty$ is sum of residues of $e^{xs}F(s)$ at the singularities, which lie at the singularities of $F(s)$, which lie in the s plane and we have taken the line ab in such a way that all the singularities of $e^{xs}F(s)$ lie to the left of it and are inside the contour.

Let us find the inverse Laplace transform of this function of s , 2 over s minus 1 whole square into s square plus 1 . Now, we can see that for large values of modulus of s this F is asymptotic to 2 times s to the power minus 4 , so and the poles of e to the power x s into F poles are positioning the similarities of this function F occur at s equal to 1 and s equal to plus minus i , at s equal to 1 we have a pole of order 2 and at s , s equal to plus minus i , we have pole of order 1 these concepts follow from the complex analysis.

(Refer Slide Time: 48:58)

$$\begin{aligned}
 (\text{Res.})_{s=1} &= \lim_{s \rightarrow 1} \frac{d}{ds} \left\{ (s-1)^2 e^{xs} F(s) \right\} \\
 &= \lim_{s \rightarrow 1} \left\{ \frac{4se^{xs}}{(s^2+1)^2} + \frac{2xe^{xs}}{s^2+1} \right\} \\
 &= -e^x + xe^x. \\
 (\text{Res.})_{s=i} &= \lim_{s \rightarrow i} \frac{2(s-i)e^{xs}}{(s-1)^2(s^2+1)} \\
 &= \frac{2e^{ix}}{(-2i)(2i)} = \frac{1}{2}e^{ix}.
 \end{aligned}$$

Replacing i by $-i$,

So, therefore, the residue at this a pole double pole at s equal to 1 will be given by limit s tends to 1 d over d s of s minus 1 whole square into e to the power x s over F s , which after differentiating this we and we can find we can see that the differentiation comes out to be this. Now, let us take the limit of this as s tends to 1 , so i just tends to 1 the limit of this is minus e to the power x plus x e to the power x .

Now, let us find the residue at the simple pole s equal to i it is again by a formula from complex analysis is it limit s tends to i 2 times s minus i into e to the power x s over s minus 1 whole square into s square plus 1 , which will be equal to 2 times e to the power ix over minus 2 i into 2 i if you put if you let i over s go to i the denominator becomes minus 2 i into 2 i , which is after simplification half of e to the power ix . Now, at s equal to minus i we again have a simple pole, so replacing i by minus i here we get the residue at the other pole that that is at s equal to minus i it comes out half of e to the power minus ix .

(Refer Slide Time: 50:18)

$$(\text{Res.})_{s=1} = \frac{1}{2}e^{-ix}$$

Therefore $f(x) =$ sum of residues of $e^{xs}F(s)$

$$= -e^x + xe^x + \frac{1}{2}(e^{ix} + e^{-ix})$$
$$= e^x(x-1) + \cos x.$$

Application to Heat Conduction

Equation. To determine the flow of heat in a semi-infinite solid, $x > 0$ when initially the solid is at zero temperature, and at $t = 0$ the boundary $x = 0$ is raised to a temperature u_0 and maintained at u_0 .

So now, $f(x)$ is sum of residues of e^{xs} into $F(s)$, so we have the $f(x)$ equal to minus e^x plus xe^x plus half of e^{ix} plus e^{-ix} and we know that half of e^{ix} plus e^{-ix} is $\cos x$. So, the inversion formula for the Laplace transform gives us $f(x)$ equal to $e^x(x-1) + \cos x$. We can verify that $f(x)$ is having this value directly by breaking $F(s)$ the Laplace transform of $f(x)$ the given function $F(s)$ into its partial fractions and then using the known results that is the Laplace transforms of elementary functions, which we earlier done. So, from there also we can see that $f(x)$ comes out to be this.

So now, let us apply the Laplace inversion formula to the heat conduction equation, let us now determine the flow of heat in a semi infinite bar $x > 0$, when initially the bar we are writing it as a solid here, but we are considering a semi infinite bar here. So, when initially the bar is at 0 temperature and at $t = 0$ the boundary $x = 0$ is raised to a temperature u_0 and maintained at u_0 . So, here we are given the initial condition that at $t = 0$ the temperature of the bar is 0 and we are given 1 boundary condition that at $x = 0$ for all the time $t > 0$ is equal to u_0 .

(Refer Slide Time: 52:10)

Here we have to solve the equation

$$c^2 \frac{\partial^2 u}{\partial x^2} = \frac{\partial u}{\partial t} \quad (x > 0, t > 0),$$

With conditions

$$u = 0 \text{ when } t = 0 \quad (x \geq 0),$$
$$u = u_0 \text{ when } x = 0 \quad (t > 0),$$

Multiplying the given p.d.e. by e^{-st} and integrating w.r.t t from 0 to ∞ and using given initial condition, we get

$$c^2 \frac{\partial^2 \bar{u}}{\partial x^2} = s\bar{u}(x, s) - u(x, 0) = s\bar{u}(x, s).$$

And we know that, the heat conduction equation in one dimension is $\frac{\partial u}{\partial t}$ equal to $c^2 \frac{\partial^2 u}{\partial x^2}$, where x is greater than 0 and t is greater than 0. We are given the boundary condition and initial conditions. The initial condition is that $t = 0$, $u = 0$. u denotes the temperature. It is a function of 2 variables x and t and we are given the boundary condition that at $x = 0$, $u = u_0$ for all the time t .

Now, let us multiply the partial differential equation by e^{-st} and integrate with respect to t from 0 to infinity and use the given initial condition that is at $t = 0$, $u = 0$. Now, when you take the Laplace transform of the left hand side, c^2 is a constant, it will remain as it is $\frac{\partial^2}{\partial x^2}$. x is independent of t . So, we will get after multiplying by e^{-st} and taking the integral from with respect to t from 0 to infinity, we will get $\frac{\partial^2}{\partial x^2}$ of \bar{u} .

And then the right hand side will be Laplace transform of $\frac{\partial u}{\partial t}$, so that is $s\bar{u} - u(x, 0)$. $s\bar{u}$ is replaced by s because we are integrating with respect to t and then minus $u(x, 0)$. So, this follows from the Laplace transform for derivatives, which we have earlier done. So, $s\bar{u} - u(x, 0)$ and $u(x, 0)$ is given to be 0 at $t = 0$, $u = 0$. So, right hand side becomes $s\bar{u}$.

(Refer Slide Time: 54:00)

Second condition gives

$$\bar{u} = \frac{u_0}{s} \quad \text{when } x = 0.$$

The general solution of $c^2 \frac{\partial^2 \bar{u}}{\partial x^2} = s\bar{u}$ is

$$\bar{u} = Ae^{x\sqrt{s/c}} + Be^{-x\sqrt{s/c}}.$$

To obtain a solution which remains finite as $x \rightarrow \infty$, we must take $A = 0$.

The second condition is that at x equal to 0 u is equal to u naught, so when you take the Laplace transform of that that is you multiply by e to the power minus $s t$ and integrate with respect to t over 0 to infinity what you get is \bar{u} equal to u naught by s where, when x is equal to 0. And, now the general solution of c square delta u square \bar{u} over delta x square equal to $s \bar{u}$ this \bar{u} is \bar{u} axis is \bar{u} equal to A into e to the power x root s by c plus B times e to the power minus x root s by c where A and B are functions of x .

Now, let us we have to find a solution which remains finite as x tends to infinity and if that is the case, then we must have A equal to 0 otherwise e to the power x root s will tend to infinity as x goes to infinity. So, in order to find a finite solution or a solution, which remains finite as x may goes to infinity we must have A equal to 0. So, \bar{u} reduces to \bar{u} equal to b into e to the power minus x root s by c , now let us use the bound the condition that at x equal to 0 \bar{u} is equal to u by s u naught by s this will give you B equal to u naught by s .

(Refer Slide Time: 55:15)

Therefore

$$\bar{u} = \frac{u_0}{s} e^{-x\sqrt{s}/c}.$$

The inverse Laplace transform gives

$$u = u_0 \left(1 - \operatorname{erf} \frac{x}{2c\sqrt{t}} \right),$$

In view of

$$L^{-1} \left(\frac{e^{-c\sqrt{s}}}{s} \right) = 1 - \operatorname{erf} \left(\frac{c}{2\sqrt{t}} \right),$$

where erf denotes the error function defined by

$$\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-u^2} du.$$

And so, \bar{u} will be equal to u_0 by s into e to the power minus x root s by c , when we take the inverse Laplace transform of this then inverse Laplace transform of \bar{u} will be u , u_0 is a constant it will remain as it is, then inverse Laplace transform of e to the power minus x root s by c over s is $1 - \operatorname{erf} \frac{x}{2c\sqrt{t}}$ in view of the result that is $L^{-1} \left(\frac{e^{-c\sqrt{s}}}{s} \right) = 1 - \operatorname{erf} \left(\frac{c}{2\sqrt{t}} \right)$. Now, where erf denotes the error function defined by $\operatorname{erf}(x) = \frac{2}{\sqrt{\pi}} \int_0^x e^{-u^2} du$. So, the solution of the given problem is u equal to $u_0 \left(1 - \operatorname{erf} \frac{x}{2c\sqrt{t}} \right)$.

(Refer Slide Time: 56:21)

Example. An infinitely long string having one end at $x = 0$ is initially at rest. The end $x = 0$ is given a transverse displacement $f(t)$, $t > 0$. Find the displacement of any point of the string at any time if the displacement $y(x, t)$ is bounded.

Solution. We have

$$c^2 \frac{\partial^2 y}{\partial x^2} = \frac{\partial^2 y}{\partial t^2} \quad (x > 0, t > 0),$$

subject to the conditions

$$y(x, 0) = 0, \quad \frac{\partial}{\partial t} y(x, 0) = 0,$$

$y(x, t)$ is bounded and $y(0, t) = f(t)$.

Let us now, consider the case of an infinitely long string, which is semi infinitely long string at the end x equal to 0 of this string is at rest initially at t equal to 0 it is at rest the end x equal to 0 is given a transverse displacement $f(t)$ here to find the displacement of any point of the string at any time t if the displacement $y(x, t)$ is bounded.

So, we take we are giving an infinite this thing transverse displacement to these spring to the string at the end x equal to 0 and this is the differential equation, which governs the transverse displacement of a string that is $\frac{\partial^2 y}{\partial t^2} = c^2 \frac{\partial^2 y}{\partial x^2}$, where x is greater than 0 t is greater than 0 we are given that at x equal to 0 the displacement is 0, so $y(x, 0)$ is equal to 0 and the string is at rest at the at t equal to 0. So, $\frac{\partial y}{\partial t}(x, 0) = 0$ and we are also given that $y(x, t)$ is bounded and at x equal to 0 $y(x, t)$ is equal to $f(t)$.

(Refer Slide Time: 57:36)

multiplying given pde by e^{-st} and integrating from 0 to ∞

$$s^2 \bar{y} - sy(x, 0) - \frac{\partial y(x, 0)}{\partial t} = c^2 \frac{\partial^2 \bar{y}}{\partial x^2}$$

$$\Rightarrow s^2 \bar{y} = c^2 \frac{\partial^2 \bar{y}}{\partial x^2}$$

$y(0, t) = f(t)$

$\Rightarrow \bar{y} = F(s)$ at $x = 0$; $\bar{y}(x, s)$ is bounded.

$$c^2 \frac{\partial^2 \bar{y}}{\partial x^2} = s^2 \bar{y} \Rightarrow \bar{y}(x, s) = Ae^{xs/c} + Be^{-xs/c}$$

Now, let us take the Laplace transform of the given partial differential equation will have this equation after using the given a conditions it reduces to $s^2 \bar{y} = c^2 \frac{\partial^2 \bar{y}}{\partial x^2}$ $y(0, t) = f(t)$ gives you $\bar{y} = F(s)$ at x equal to 0 and $y(x, t)$ is bounded. So, $\bar{y}(x, s)$ is also bounded these equation gives the solution uh as $\bar{y}(x, s) = Ae^{xs/c} + Be^{-xs/c}$.

(Refer Slide Time: 58:16)

Since $\bar{y}(x, s)$ is bounded, A must be zero and $B = F(s)$ in view of $\bar{y} = F(s)$ at $x = 0$.

Hence

$$\bar{y} = F(s)e^{-xs/c}.$$

Using the inversion formula, we get

$$y = \frac{1}{2\pi i} \int_{a-i\infty}^{a+i\infty} F(s)e^{(t-x/c)s} ds$$
$$= f(t - x/c).$$

Since $\bar{y}(x, s)$ is bounded, A must be 0 and $B = F(s)$ in view of $\bar{y} = F(s)$ at $x = 0$ hence \bar{y} is equal to $F(s)e^{-xs/c}$. Now, let us use the inversion formula for the Laplace transform, we have $y = \frac{1}{2\pi i} \int_{a-i\infty}^{a+i\infty} F(s)e^{(t-x/c)s} ds$ which is equal to $f(t - x/c)$. Now, in our next lecture we shall be doing the application of Fourier series to the solutions of heat and to find the solutions of heat conduction equation and wave equations that is we will be applying Fourier series method to the boundary value problems in one dimension case.

Thank you.