

Solve differential equation using Laplace transform

Assume we are given a linear differential equation

$$ay'' + by' + cy = f(t), \quad (1)$$

where a, b, c -constants, $f(t)$ - some function of t .

And we need to find a solution of it such that

$$y(0) = \alpha, \quad y'(0) = \beta. \quad (2)$$

The algorithm to solve the differential equation is the following:

1. Take the Laplace transform from both sides of the equation (1). Use the linearity property of Laplace transform to simplify the expression. Also, compute the Laplace transform of $f(t)$. Therefore, you get

$$\begin{aligned} \mathcal{L}(ay'' + by' + cy) &= \mathcal{L}(f(t)) \\ a\mathcal{L}(y'') + b\mathcal{L}(y') + c\mathcal{L}(y) &= \mathcal{L}(f(t)) \end{aligned}$$

2. Then, use the properties that

$$\mathcal{L}(y') = s\mathcal{L}(y) - y(0) \quad \text{and} \quad \mathcal{L}(y'') = s^2\mathcal{L}(y) - sy(0) - y'(0).$$

So, you get

$$a(s^2\mathcal{L}(y) - sy(0) - y'(0)) + b(s\mathcal{L}(y) - y(0)) + c\mathcal{L}(y) = \mathcal{L}(f(t))$$

3. Distribute the numbers a, b over the terms in the parentheses in the expression above. And plug in the values for $y(0)$ and $y'(0)$ from the given initial conditions (2).

$$\begin{aligned} as^2\mathcal{L}(y) - asy(0) - ay'(0) + bs\mathcal{L}(y) - by(0) + c\mathcal{L}(y) &= \mathcal{L}(f(t)) \\ as^2\mathcal{L}(y) - as\alpha - a\beta + bs\mathcal{L}(y) - b\alpha + c\mathcal{L}(y) &= \mathcal{L}(f(t)) \end{aligned}$$

4. Express $\mathcal{L}(y)$ as a function of s

$$\begin{aligned} (as^2 + bs + c)\mathcal{L}(y) &= \mathcal{L}(f(t)) + as\alpha + a\beta + b\alpha \\ \mathcal{L}(y) &= \frac{\mathcal{L}(f(t)) + as\alpha + a\beta + b\alpha}{as^2 + bs + c} \end{aligned}$$

5. The solution of the initial value problem is equal to

$$y(t) = \mathcal{L}^{-1}\left(\frac{\mathcal{L}(f(t)) + as\alpha + a\beta + b\alpha}{as^2 + bs + c}\right)$$

To compute the inverse Laplace transform you need to simplify the function by factoring the denominator if possible and using partial fraction decomposition.