

Initial Value Theorem:

If the Laplace Transforms of $f(t)$ and $f'(t)$ exist and $L[f(t)] = F(s)$, then

$$\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} sF(s).$$

Problem:

Verify IVT for the function $f(t) = ae^{-bt}$.

Soln:

$$\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} sF(s).$$

Here $f(t) = ae^{-bt}$

$$F(s) = L[f(t)] = L[ae^{-bt}]$$

$$= a \cdot \frac{1}{s+b}$$

LHS

$$\lim_{t \rightarrow 0} f(t) = \lim_{t \rightarrow 0} ae^{-bt} = a \quad \text{--- (1)}$$

RHS

$$\lim_{s \rightarrow \infty} sF(s) = \lim_{s \rightarrow \infty} s \cdot \frac{a}{s+b}$$

$$= \frac{\infty}{\infty} \text{ form}$$

Using l'Hospital's rule

$$\text{RHS} = \lim_{s \rightarrow \infty} \frac{a}{1}$$

$$= a \quad \text{--- (2)}$$

From (1) & (2),

IVT is verified.

Final Value Theorem:

If the Laplace Transforms of $f(t)$ and $f'(t)$ exist and $L[f(t)] = F(s)$,

$$\text{then } \lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} sF(s)$$

Problem:

Verify IVT & FVT for the function

$$f(t) = 1 + e^{-t}(\sin t + \cos t).$$

$$L[f(t)] = L[1 + e^{-t}\sin t + e^{-t}\cos t]$$

$$= L[1] + L[e^{-t}\sin t] + L[e^{-t}\cos t]$$

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

IVT

$$\lim_{t \rightarrow 0} f(t) = \lim_{s \rightarrow \infty} sF(s)$$

LHS

$$\lim_{t \rightarrow 0} f(t) = \lim_{t \rightarrow 0} (1 + e^{-t}(\sin t + \cos t))$$

$$= 1 + e^0(0+1)$$

$$= 1+1$$

$$= 2$$

RHS

$$\lim_{s \rightarrow \infty} sF(s) = \lim_{s \rightarrow \infty} s \left[\frac{1}{s} + \frac{1}{(s+1)^2+1} + \frac{s+1}{(s+1)^2+1} \right]$$

$$= \lim_{s \rightarrow \infty} \left[1 + \frac{s}{(s+1)^2+1} + \frac{s+1}{(s+1)^2+1} \right]$$

$$= \lim_{s \rightarrow \infty} \left[\frac{(s+1)^2+1 + s + (s+1)s}{(s+1)^2+1} \right]$$

$$= \lim_{s \rightarrow \infty} \left[\frac{s^2 + 2s + 1 + \overset{s+1}{s+1}}{(s+1)^2 + 1} \right]$$

$$= \lim_{s \rightarrow \infty} \left[\frac{2s^2 + 4s + 3}{(s+1)^2 + 1} \right] \quad \left(\frac{\infty}{\infty} \text{ form} \right)$$

$$= \lim_{s \rightarrow \infty} \frac{4s + 3}{2(s+1)}$$

$$= \lim_{s \rightarrow \infty} \frac{4}{2} = 2$$

$$\therefore \text{LHS} = \text{RHS}$$

Hence IVT is verified.

Final Value Theorem:

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} sF(s)$$

$$\text{LHS} = \lim_{t \rightarrow \infty} f(t)$$

$$= \lim_{t \rightarrow \infty} \left\{ 1 + e^{-t} (8\sin t + \cos t) \right\}$$

$$= 1 + e^{-\infty} \Rightarrow 1 + 0 \quad (\because e^{-\infty} = 0)$$

$$= 1$$

$$\text{RHS} = \lim_{s \rightarrow 0} sF(s)$$

$$= \lim_{s \rightarrow 0} s \left[\frac{1}{s} + \frac{1}{(s+1)^2 + 1} + \frac{s+1}{(s+1)^2 + 1} \right]$$

$$= \lim_{s \rightarrow 0} \left[1 + \frac{s}{(s+1)^2 + 1} + \frac{s(s+1)}{(s+1)^2 + 1} \right]$$

$$= 1 + \frac{0}{2} + \frac{0}{2} = 1$$

$$\therefore \text{LHS} = \text{RHS}$$

Hence Final Value Theorem is

Verified.