

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

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

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

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

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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Table of Contents Fundamentals Of The Laplace Transformati

1. Understanding the eBook Fundamentals Of The Laplace Transformati
 - The Rise of Digital Reading Fundamentals Of The Laplace Transformati
 - Advantages of eBooks Over Traditional Books
2. Identifying Fundamentals Of The Laplace Transformati
 - Exploring Different Genres
 - Considering Fiction vs. Non-Fiction
 - Determining Your Reading Goals
3. Choosing the Right eBook Platform
 - Popular eBook Platforms
 - Features to Look for in an Fundamentals Of The Laplace Transformati
 - User-Friendly Interface
4. Exploring eBook Recommendations from Fundamentals Of The Laplace Transformati
 - Personalized Recommendations
 - Fundamentals Of The Laplace Transformati User Reviews and Ratings
 - Fundamentals Of The Laplace Transformati and Bestseller Lists

5. Accessing Fundamentals Of The Laplace Transformati Free and Paid eBooks
 - Fundamentals Of The Laplace Transformati Public Domain eBooks
 - Fundamentals Of The Laplace Transformati eBook Subscription Services
 - Fundamentals Of The Laplace Transformati Budget-Friendly Options
6. Navigating Fundamentals Of The Laplace Transformati eBook Formats
 - ePub, PDF, MOBI, and More
 - Fundamentals Of The Laplace Transformati Compatibility with Devices
 - Fundamentals Of The Laplace Transformati Enhanced eBook Features
7. Enhancing Your Reading Experience
 - Adjustable Fonts and Text Sizes of Fundamentals Of The Laplace Transformati
 - Highlighting and Note-Taking Fundamentals Of The Laplace Transformati
 - Interactive Elements Fundamentals Of The Laplace Transformati
8. Staying Engaged with Fundamentals Of The Laplace Transformati
 - Joining Online Reading Communities
 - Participating in Virtual Book Clubs
 - Following Authors and Publishers Fundamentals Of The Laplace Transformati
9. Balancing eBooks and Physical Books Fundamentals Of The Laplace Transformati
 - Benefits of a Digital Library
 - Creating a Diverse Reading Collection Fundamentals Of The Laplace Transformati
10. Overcoming Reading Challenges
 - Dealing with Digital Eye Strain
 - Minimizing Distractions
 - Managing Screen Time
11. Cultivating a Reading Routine Fundamentals Of The Laplace Transformati
 - Setting Reading Goals Fundamentals Of The Laplace Transformati
 - Carving Out Dedicated Reading Time
12. Sourcing Reliable Information of Fundamentals Of The Laplace Transformati
 - Fact-Checking eBook Content of Fundamentals Of The Laplace Transformati
 - Distinguishing Credible Sources
13. Promoting Lifelong Learning

- Utilizing eBooks for Skill Development
- Exploring Educational eBooks

14. Embracing eBook Trends

- Integration of Multimedia Elements
- Interactive and Gamified eBooks

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