

Laplace Transforms and Differentiation

Given a differentiable function f , what is the Laplace transform $\mathcal{L}\{f'(t)\}$ of its time derivative?

$$\begin{aligned}\mathcal{L}\{f'(t)\} &= \int_0^{\infty} f'(t)e^{-st} dt \\ &= f(t)e^{-st} \Big|_0^{\infty} + s \int_0^{\infty} e^{-st} f(t) dt \quad (\text{integrate by parts}) \\ &= -f(0) + sF(s)\end{aligned}$$

— provided $f(t)e^{-st} \rightarrow 0$ as $t \rightarrow \infty$

$$\mathcal{L}\{f'(t)\} = sF(s) - f(0) \quad \text{— this is how we account for I.C.'s}$$

Similarly:

$$\begin{aligned}\mathcal{L}\{f''(t)\} &= \mathcal{L}\{(f'(t))'\} = s\mathcal{L}\{f'(t)\} - f'(0) \\ &= s^2F(s) - sf(0) - f'(0)\end{aligned}$$