

$$\begin{cases} \frac{\partial}{\partial t} r P = D \frac{\partial^2}{\partial r^2} r P \\ \frac{\partial}{\partial t} r T = a \frac{\partial^2}{\partial r^2} r T \end{cases}$$

$$P = P(r, t), \quad T = T(r, t)$$

$$P(r, 0) = P_{\infty}, \quad T(r, 0) = T_{\infty}$$

make Laplace transform:

$$P(r, s) = \int_0^{\infty} P(r, t) e^{-st} dt$$

$$\theta(r, s) = \int_0^{\infty} T(r, t) e^{-st} dt$$

$$P(r, s) = \left[ \frac{P e^{-st}}{-s} \right]_0^{\infty} - \int_0^{\infty} \frac{dP}{dt} \frac{e^{-st}}{-s} dt$$

$$= \frac{P_{\infty}}{s} + \frac{1}{s} \int_0^{\infty} \frac{dP}{dt} e^{-st} dt$$

$$\therefore P(r, 0) = P_{\infty}$$

$$\therefore \int_0^{\infty} \frac{dP}{dt} e^{-st} dt = sP(r, s) - P_{\infty}$$

$$\text{similarly, } \int_0^{\infty} \frac{dT}{dt} e^{-st} dt = s\theta(r, s) - T_{\infty}$$

$$\therefore \begin{cases} \frac{\partial^2}{\partial r^2} r P = \frac{r}{D} [sP - P_{\infty}] \\ \frac{\partial^2}{\partial r^2} r \theta = \frac{r}{a} [s\theta - T_{\infty}] \end{cases}$$

$$\frac{\partial^2}{\partial r^2} r \theta = \frac{r}{a} [s\theta - T_{\infty}]$$

Laplace method:

$$(a_n + b_n x) \frac{d^n y}{dx^n} + \dots + (a_0 + b_0 x) y = 0$$

$$\text{let } y = \int_c^x z(t) e^{xt} dt$$

$$\frac{d^n y}{dx^n} = \int_c^x z(t) e^t e^{xt} dt$$

$$\text{let } P(t) = a_n t^n + \dots + a_0$$

$$Q(t) = b_n t^n + \dots + b_0$$

$$\therefore \int_C z(t) e^{xc} (P(t) + xQ(t)) dt = 0$$

$$0 = \int_C z(t) P(t) e^{xc} dt + \int_C z(t) Q(t) x e^{xc} dt$$

$$= \int_C z(t) P(t) e^{xc} dt + [z(t) Q(t) e^{xc}]_1^2 - \int_C \frac{d}{dt} (z(t) Q(t)) e^{xc} dt$$

$$= \int_C [z(t) P(t) - \frac{d}{dt} (z(t) Q(t))] e^{xc} dt + [z(t) Q(t) e^{xc}]_1^2$$

if  $C$  is chosen so that  $[z(t) Q(t) e^{xc}]_1^2 = 0$

then  $[z(t) P(t) - \frac{d}{dt} (z(t) Q(t))] = 0$

$$\frac{d}{dt} zQ = zP$$

$$\frac{dzQ}{zQ} = \frac{P}{Q} dt$$

$$\ln zQ = \int \frac{P}{Q} dt + \alpha$$

$$\therefore z(t) = \frac{\alpha}{Q(t)} e^{\int \frac{P(t)}{Q(t)} dt}$$

$$rP'' + 2rP' - brP = -\frac{r}{D} P_0, \quad b = \frac{S}{D}$$

homogeneous solution  $\Rightarrow rP'' + 2rP' - brP = 0$

$$P(t) = 2t$$

$$Q(t) = t^2 - b$$

$$\therefore z(t) = \frac{\alpha}{t^2 - b} e^{\int \frac{2t}{t^2 - b} dt} = \frac{\alpha}{t^2 - b} e^{\int (\frac{1}{t+b} + \frac{1}{t-b}) dt} = \alpha$$

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$$z(t) Q(t) e^{rt} = a(t^2 - b) e^{rt}, \text{ choose } C = [-\sqrt{b}, \sqrt{b}]$$

$$\therefore P = \int_{-\sqrt{b}}^{\sqrt{b}} a e^{rt} dt = \frac{a}{r} [e^{\sqrt{b}r} - e^{-\sqrt{b}r}]$$

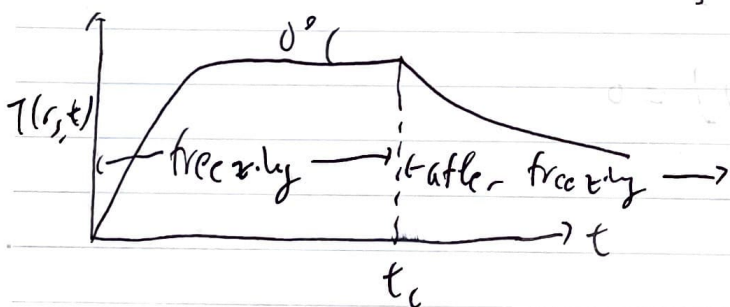
$$r \rightarrow \infty, \text{ should be finite, } \therefore P = \frac{-a}{r} e^{-\sqrt{b}r} = \frac{A}{r} e^{-\frac{\sqrt{b}r}{\theta}}$$

particular solution:

$$P_{II} = \frac{P_{\infty}}{s}$$

$$\therefore P = \frac{A}{r} e^{-\frac{\sqrt{b}}{\theta} r} + \frac{P_{\infty}}{s}$$

$$\text{similarly, } \theta = \frac{B}{r} e^{-\frac{\sqrt{b}}{\theta} r} + \frac{T_{\infty}}{s}$$



$$\textcircled{1} T(r, t) = T_{\infty} + (T_0 - T_{\infty})(1 - e^{-kt}) = T_{\infty} + (T_0 - T_{\infty}) G_1(t)$$

$$\textcircled{2} P_{\text{sat}}(T) = P_{\infty}(1 + nT + mT^2) \Rightarrow P_{\text{sat}}(T) = P_{\infty} [1 + n(T_{\infty} + (T_0 - T_{\infty})G_1(t)) + m(T_{\infty}^2 + 2T_{\infty}(T_0 - T_{\infty})G_1(t) + (T_0 - T_{\infty})^2 G_1^2(t))]$$

$$P(\infty, t) = P_{\infty}, \quad T(\infty, t) = T_{\infty}$$

basic Laplace transform:

$$\int_0^{\infty} e^{-st} dt = \frac{1}{s}$$

$$= \frac{1}{s-1} = \frac{1}{s-1}, \quad s > 1$$

$$\int_0^{\infty} e^{at} e^{-st} dt = \frac{1}{s-a}, \quad s > a$$

$$= \frac{1}{s-a}, \quad s > a$$

Laplace transform of ① and ②

$$\theta(r, s) = \frac{T_{\infty}}{s} + (T_0 - T_{\infty}) \left( \frac{1}{s} - \frac{1}{s+k} \right)$$

$$P(r, s) = \frac{p_{\infty}}{s} + n \frac{p_{\infty} T_{\infty}}{s} + n p_{\infty} (T_0 - T_{\infty}) \left( \frac{1}{s} - \frac{1}{s+k} \right)$$

$$+ m \frac{T_{\infty}^2}{s} + 2m p_{\infty} T_{\infty} (T_0 - T_{\infty}) \left( \frac{1}{s} - \frac{1}{s+k} \right)$$

$$+ m p_{\infty} (T_0 - T_{\infty})^2 \left( \frac{1}{s} - \frac{2}{s+k} + \frac{1}{s+2k} \right)$$

$$= \frac{p_{\infty}}{s} + n p_{\infty} T_{\infty} \cdot \frac{1}{s} - n p_{\infty} (T_0 - T_{\infty}) \cdot \frac{1}{s+k}$$

$$+ m p_{\infty} [T_{\infty} (2T_0 - T_{\infty}) + (T_0 - T_{\infty})^2] \frac{1}{s}$$

$$+ m p_{\infty} [-2T_{\infty} (T_0 - T_{\infty}) - 2(T_0 - T_{\infty})^2] \frac{1}{s+k}$$

$$+ m p_{\infty} (T_0 - T_{\infty})^2 \frac{1}{s+2k}$$

$$= \frac{p_{\infty}}{s} + \frac{n p_{\infty} T_{\infty}}{s} + n p_{\infty} (T_0 - T_{\infty}) \frac{1}{s} - n p_{\infty} (T_0 - T_{\infty}) \frac{1}{s+k}$$

$$+ m p_{\infty} T_{\infty}^2 \frac{1}{s} + m p_{\infty} (-2T_{\infty}^2) \frac{1}{s+k} + m p_{\infty} (T_0 - T_{\infty})^2 \frac{1}{s+2k}$$

$$= \frac{p_{\infty}}{s} + (n p_{\infty} T_{\infty} + m p_{\infty} T_{\infty}^2) \frac{1}{s} - (n p_{\infty} (T_0 - T_{\infty}) + m p_{\infty} T_{\infty}^2) \frac{1}{s+k}$$

$$+ m p_{\infty} (T_0 - T_{\infty})^2 \frac{1}{s+2k}$$

$$= \frac{p_{\infty}}{s} + G_1 \frac{1}{s} - G_2 \frac{1}{s+k} + G_3 \frac{1}{s+2k}$$

$$G_1 = p_{\infty} T_{\infty} (n + m T_{\infty})$$

$$G_2 = m p_{\infty} (T_0 - T_{\infty})^2$$

$$G_3 = p_{\infty} (n (T_0 - T_{\infty}) + 2m T_{\infty}^2)$$

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Subs them into the solutions to find A and B

$$\therefore A = \left[ G_1 \frac{1}{s} - G_2 \frac{1}{s+k} + G_3 \frac{1}{s+k} \right] r_s e^{\frac{J_a}{r} r_s}$$

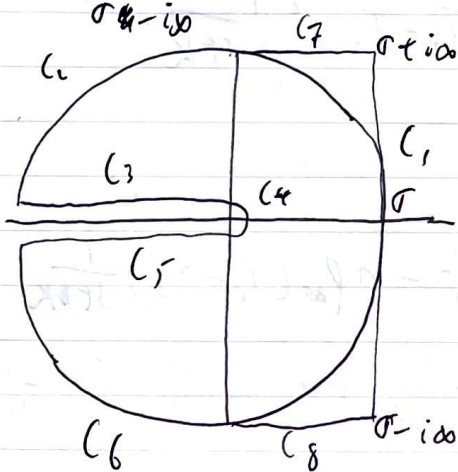
$$B = (T_0 - T_\infty) \left( \frac{1}{s} - \frac{1}{s+k} \right) r_s e^{\frac{J_a}{r} r_s}$$

$$\therefore P(r, s) = \frac{P_\infty}{s} + \frac{r_s}{r} \left[ G_1 \frac{1}{s} - G_2 \frac{1}{s+k} + G_3 \frac{1}{s+k} \right] e^{-\frac{J_a}{r} (r-r_s)}$$

$$Q(r, s) = \frac{T_\infty}{s} + (T_0 - T_\infty) \frac{r_s}{r} \left( \frac{1}{s} - \frac{1}{s+k} \right) e^{-\frac{J_a}{r} (r-r_s)}$$

advanced Laplace transform:

$$\int_{\sigma-i\infty}^{\sigma+i\infty} e^{-\sqrt{a}s} e^{st} ds = ? \quad , \quad a \text{ is real}$$



let branch cut of  $\sqrt{s}$  be negative ax?

$$\therefore \oint e^{-\sqrt{a}s} e^{st} ds = 0$$

$C_2$  and  $C_4$

let  $s = Re^{i\theta}$

$$e^{-\sqrt{a} R e^{i\theta}} R e^{i\theta}$$

$$\left[ e^{-\sqrt{a} R e^{i\theta}} e^{R t e^{i\theta}} \right] = e^{R t \cos \theta - \sqrt{a} R \cos \frac{\theta}{2}}$$

$\therefore$  for  $(2, 1) \theta < 0$  ( $\frac{\pi}{2} < \theta < \pi$ ),  $(2) \frac{\theta}{2} > 0$

for  $(6, 1) \theta < 0$  ( $-\frac{\pi}{2} < \theta < -\frac{\pi}{4}$ ),  $(1) \frac{\theta}{2} > 0$

$$\therefore \text{a) } k \rightarrow \infty, \int_{C_2 + C_6} e^{-\sqrt{a}s} e^{st} ds = 0$$

same argument can be applied to  $C_7$  and  $C_8$

$C_4$

$$s = \xi e^{i\theta} \quad -\frac{\pi}{2} < \theta < \frac{\pi}{2}$$

$$\therefore \int_{C_4} e^{-\sqrt{a}\xi e^{i\frac{\theta}{2}}} e^{\xi t e^{i\theta}} d\theta \rightarrow 0$$

$C_3$

$$s = e^{i\pi} x \quad ds = e^{i\pi} dx$$

$$\text{let } x = -x$$

$$dx = -dx$$

$$\text{let } x = u$$

$$dx = 2du$$

$$\int_{-\infty}^0 e^{-i\sqrt{a}x} e^{-x^2} dx = \int_{-\infty}^0 e^{-x^2 - i\sqrt{a}x} dx$$

$$= \int_{\infty}^0 e^{-u^2} e^{-i\sqrt{a}u} \cdot 2du$$

$$= \int_{-\infty}^0 e^{x^2 + i\sqrt{a}x} dx$$

$$= \int_{\infty}^0 e^{-t(u + \frac{i\sqrt{a}}{2t})^2 - \frac{a}{4t}} \cdot 2du$$

$$= \int_0^{\infty} e^{x^2 + i\sqrt{a}x} dx$$

$$= \int_{\infty}^0 e^{-tv^2} e^{-\frac{a}{4t}} \cdot 2dv$$

$$= \int_0^{\infty} e^{u^2 + i\sqrt{a}u} \cdot 2du$$

$$2(v - \frac{i\sqrt{a}}{2t}) dv$$

$$= 2 \int_0^{\infty} e^{t(u + \frac{i\sqrt{a}}{2t})^2 - \frac{a}{4t}} u du$$

$$\text{let } v = u + \frac{i\sqrt{a}}{2t}$$

$$dv = du$$

$$= \int_{\infty}^0 e^{-ty} dy \cdot e^{-\frac{a}{4t}} + I_2$$

$$= 2e^{-\frac{a}{4t}} \int_{\frac{i\sqrt{a}}{2t}}^{\infty} e^{tv^2} v dv$$

$$\text{let } y = v^2$$

$$dy = 2v dv$$

$$= \int_{\infty}^0 e^{-ty} dy \cdot e^{-\frac{a}{4t}} + I_2$$

$$= e^{-\frac{a}{4t}} \int_{\frac{a}{4t}}^{\infty} e^{ty} dy$$

$$= -\frac{1}{t} [e^{-\frac{a}{4t}} - 0] e^{-\frac{a}{4t}} + I_2$$

$$= -\frac{1}{t} + I_2$$

C<sub>5</sub>

$$f = e^{-i\alpha} x \quad ds = e^{-ix} dx$$

$$\int_0^{\infty} e^{i\alpha x} e^{-xt} dx, \quad \therefore \int_0^{\infty} e^{-i\alpha} \sqrt{x} = -i\alpha$$

$$f = e^{-i\alpha} x = -\alpha$$

C<sub>3</sub> + C<sub>5</sub>

$$e^{i\alpha} \int_0^{\infty} e^{-i\alpha x} e^{-xt} + e^{-i\alpha} \int_0^{\infty} e^{i\alpha x} e^{-xt} dx$$

$$= - \left[ \int_0^{\infty} (e^{i\alpha x} - e^{-i\alpha x}) e^{-xt} dx \right] \quad \text{let } x = u$$

$$= - \int_0^{\infty} (e^{i\alpha u} - e^{-i\alpha u}) e^{-u^t} du$$

$$= -\frac{1}{2} \int_{-\infty}^{\infty} (e^{i\alpha u} - e^{-i\alpha u}) e^{-u^t} du, \quad \text{even function}$$

C<sub>1</sub> + C<sub>3</sub> + C<sub>5</sub>

$$\int_{t-i\infty}^{t+i\infty} e^{-\alpha s} e^{st} ds = \frac{1}{2} \int_{-\infty}^{\infty} (e^{i\alpha u} - e^{-i\alpha u}) e^{-u^t} du$$

$$= i \int_{-\infty}^{\infty} \sin \alpha u e^{-u^t} du$$

$$= i \mathcal{I} \left[ \int_{-\infty}^{\infty} e^{-u^t} e^{i\alpha u} du \right]$$

$$= i \mathcal{I} \left[ \int_{-\infty}^{\infty} e^{-t(u - \frac{i\alpha}{te})^2 - \frac{\alpha}{te}} du \right]$$

$$= i \mathcal{I} \left[ \int_{-\infty}^{\infty} e^{-tu^2} e^{-\frac{\alpha}{te}} 2(u + \frac{i\alpha}{te}) du \right]$$

✓ real

$$= i\sqrt{a} \left[ \int_{-\infty}^{\infty} e^{-t u^2} e^{-\frac{a}{4c}} \cdot 2u du + \int_{-\infty}^{\infty} e^{-t u^2} e^{-\frac{a}{4c}} \cdot \frac{i\sqrt{a}}{c} du \right]$$

$$= i\sqrt{a} \left[ e^{-\frac{a}{4c}} \cdot i\sqrt{\frac{a\pi}{c}} \right]$$

$$= i \frac{\sqrt{a\pi}}{c^{3/2}} e^{-\frac{a}{4c}}$$

$$\begin{aligned} \mathcal{L}^{-1} [e^{-\sqrt{a}s}] &= \frac{1}{i\pi} \int_{\sigma-i\infty}^{\sigma+i\infty} e^{-\sqrt{a}s} e^{st} ds \\ &= \frac{1}{2} \sqrt{\frac{a}{\pi}} \frac{1}{t^{3/2}} e^{-\frac{a}{4ct}} \end{aligned}$$

$$\mathcal{L}^{-1} [e^{-\sqrt{\frac{s}{a}}(r-r_s)}] = \mathcal{L}^{-1} [e^{-\frac{\sqrt{(r-r_s)s}}{a}}] = \frac{1}{2} \frac{r-r_s}{\sqrt{a\pi}} \frac{1}{t^{3/2}} e^{-\frac{(r-r_s)^2}{4at}}$$

$$\mathcal{L}^{-1} \left[ \frac{1}{s} \right] = H(t)$$

$$\mathcal{L}^{-1} \left[ \frac{1}{s+k} \right] = e^{-kt}$$

$$\mathcal{L}^{-1} \left[ \frac{1}{s+ik} \right] = e^{-ikt}$$

$$\mathcal{L}^{-1} \left[ \frac{1}{s} e^{-\sqrt{\frac{s}{a}}(r-r_s)} \right] = \int_0^t \frac{1}{v} \frac{r-r_s}{\sqrt{a\pi}} \frac{1}{y^{3/2}} e^{-\frac{(r-r_s)^2}{ay}} dy$$

$$= \frac{r-r_s}{\sqrt{a\pi}} \int_0^t e^{-\frac{(r-r_s)^2}{a} u^{-2}} du$$

$$= \frac{1}{\sqrt{\pi}} \int_{\frac{r-r_s}{\sqrt{at}}}^{\infty} e^{-v^2} dv$$

$$= \frac{1}{\sqrt{\pi}} \int_{\frac{r-r_s}{\sqrt{at}}}^{\infty} e^{-v^2} dv$$

$$= \frac{1}{2} \operatorname{erfc} \left( \frac{r-r_s}{\sqrt{at}} \right)$$

$$u = \frac{1}{\sqrt{y}}, \quad y = \frac{1}{u^2}$$

$$du = -\frac{1}{2} \frac{1}{y^{3/2}} dy$$

$$u = \frac{\sqrt{a}}{r-r_s} v$$

$$du = \frac{\sqrt{a}}{r-r_s} dv$$



$$\begin{aligned}
 L^{-1} \left[ \frac{1}{s+k} e^{-\sqrt{\frac{a}{b}}(r-s)} \right] &= \int_0^t \frac{e^{-k(t-y)}}{e} \cdot \frac{1}{\sqrt{\frac{a}{b}}} \frac{1}{y^{3/2}} e^{-\frac{(r-s)^2}{4y}} dy \\
 &= e^{-kt} \cdot \frac{1}{\sqrt{\frac{a}{b}}} \int_0^t \frac{1}{y^{3/2}} e^{-\frac{(r-s)^2}{4y}} e^{ky} dy \\
 &= e^{-kt} \cdot \frac{1}{\sqrt{\frac{a}{b}}} \int_0^{\frac{1}{\sqrt{\frac{a}{b}}}} -e^{-\frac{(r-s)^2}{a} u^2 + \frac{k}{a} u} du
 \end{aligned}$$

$$\int_0^T e^{-ax^2 - \frac{b}{x}} dx = I$$

$$I = \int_0^T e^{-\left(ax + \frac{b}{x}\right)^2 + 2ab} dx = \int_0^T e^{-\left(ax - \frac{b}{x}\right)^2 - 2ab} dx$$

$$\text{let } u = \sqrt{\frac{a}{b}} x, \quad du = \sqrt{\frac{a}{b}} dx$$

$$\therefore I = \int_0^{\sqrt{\frac{a}{b}} T} e^{-ab\left(u + \frac{1}{u}\right)^2 + 2ab} \frac{\sqrt{b}}{a} du = \int_0^{\sqrt{\frac{a}{b}} T} e^{-ab\left(u - \frac{1}{u}\right)^2 - 2ab} \frac{\sqrt{b}}{a} du$$

$$\begin{aligned}
 2\frac{\sqrt{a}}{b} I &= e^{2ab} \int_0^{\sqrt{\frac{a}{b}} T} e^{-ab\left(u + \frac{1}{u}\right)^2} du + e^{-2ab} \int_0^{\sqrt{\frac{a}{b}} T} e^{-ab\left(u - \frac{1}{u}\right)^2} du \\
 &= e^{2ab} \int_0^{\sqrt{\frac{a}{b}} T} \left(1 - \frac{1}{u^2}\right) e^{-ab\left(u + \frac{1}{u}\right)^2} du + e^{-2ab} \int_0^{\sqrt{\frac{a}{b}} T} \left(1 + \frac{1}{u^2}\right) e^{-ab\left(u - \frac{1}{u}\right)^2} du \\
 &\quad + \int_0^{\sqrt{\frac{a}{b}} T} \frac{1}{u^2} e^{-ab\left(u + \frac{1}{u}\right)^2} du - \int_0^{\sqrt{\frac{a}{b}} T} \frac{1}{u^2} e^{-ab\left(u - \frac{1}{u}\right)^2} du
 \end{aligned}$$

$$\text{let } v = u + \frac{1}{u}, \quad w = u - \frac{1}{u}$$

$$dv = \left(1 - \frac{1}{u^2}\right) du, \quad dw = \left(1 + \frac{1}{u^2}\right) du$$

$$= e^{2ab} \int_{\infty}^{\sqrt{\frac{a}{b}} T + \frac{\sqrt{a}}{T}} e^{-abu^2} dv + e^{-2ab} \int_{-\infty}^{\sqrt{\frac{a}{b}} T - \frac{\sqrt{a}}{T}} e^{-abw^2} dw$$

$$\text{let } v = \frac{y}{\sqrt{ab}} \quad \frac{dv}{dy} = \frac{dy}{\sqrt{ab}}$$

$$= \frac{1}{\sqrt{ab}} e^{2ab} \int_{\infty}^{ab(T+\frac{1}{T})} e^{-y^2} dy + \frac{1}{\sqrt{ab}} e^{-2ab} \int_{-\infty}^{ab(T-\frac{1}{T})} e^{-y^2} dy$$

$$\text{or } I = \frac{e^{2ab}}{a} \int_0^T \left(a - \frac{b}{x^2}\right) e^{-(ax + \frac{b}{x})} dx + \frac{e^{-2ab}}{a} \int_0^T \left(a + \frac{b}{x^2}\right) e^{-(ax + \frac{b}{x})} dx$$

$$= \frac{e^{2ab}}{a} \int_{\infty}^{aT + \frac{b}{T}} e^{-u} du + \frac{e^{-2ab}}{a} \int_{-\infty}^{aT - \frac{b}{T}} e^{-u} du$$

$$= \frac{e^{2ab}}{a} \cdot \frac{-\sqrt{a}}{2} + \frac{e^{2ab}}{a} \int_0^{aT + \frac{b}{T}} e^{-u} du + \frac{e^{-2ab}}{a} \cdot \frac{\sqrt{a}}{2} + \frac{e^{-2ab}}{a} \int_0^{aT - \frac{b}{T}} e^{-u} du$$

$$= \frac{\sqrt{a}}{2a} \left[ e^{-2ab} - e^{2ab} + e^{2ab} \operatorname{erf}\left(aT + \frac{b}{T}\right) + e^{-2ab} \operatorname{erf}\left(aT - \frac{b}{T}\right) \right]$$

$$\therefore \text{diff } e^{2ab} \operatorname{erf}\left(aT + \frac{b}{T}\right) + e^{-2ab} \operatorname{erf}\left(aT - \frac{b}{T}\right) = \frac{4a}{\sqrt{a}} I + e^{2ab} - e^{-2ab}$$

$$\therefore \text{diff } I = \frac{-\sqrt{a}}{4a} \left[ e^{2ab} \operatorname{erfc}\left(aT + \frac{b}{T}\right) + e^{-2ab} \operatorname{erfc}\left(aT - \frac{b}{T}\right) \right]$$

$$\text{alternative by, } I = \frac{-\sqrt{a}}{4a} \left[ e^{2ab} \operatorname{erfc}\left(ab\left(T + \frac{1}{T}\right)\right) + e^{-2ab} \operatorname{erfc}\left(ab\left(T - \frac{1}{T}\right)\right) \right]$$

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Laplace transform of  $e^{at} \operatorname{erf}(\sqrt{at})$ 

$$\frac{2}{\sqrt{\pi}} \int_0^{\infty} e^{at} \int_0^{\sqrt{at}} e^{-u^2} du e^{-st} dt$$

$$= \frac{2}{\sqrt{\pi}} \int_0^{\infty} \int_0^{\sqrt{at}} e^{-u^2} du \cdot e^{(a-s)t} dt$$

$$= \frac{2}{\sqrt{\pi}} \left[ \frac{1}{a-s} \left[ \int_0^{\sqrt{at}} e^{-u^2} du \cdot e^{(a-s)t} \right]_0^{\infty} - \frac{1}{a-s} \int_0^{\infty} e^{-at} \frac{1}{\sqrt{a}} e^{(a-s)t} dt \right]$$

$$= -\frac{2}{\sqrt{\pi}} \frac{1}{a-s} \int_0^{\infty} t^{-\frac{1}{2}} e^{-st} dt \quad u = \sqrt{st}, \quad du = \frac{sd}{t} dt$$

$$= -\frac{2}{\sqrt{\pi}} \frac{1}{a-s} \int_0^{\infty} \sqrt{\frac{s}{u}} e^{-u} \frac{du}{s}$$

$$= \frac{2}{\sqrt{\pi}} \frac{1}{s(s-a)} \int_0^{\infty} u^{-\frac{1}{2}} e^{-u} du$$

$$= \frac{\sqrt{a}}{s(s-a)}$$

Laplace transform of  $e^{a^2 x} \operatorname{erfc}(a\sqrt{x})$ 

$$\operatorname{erfc}(a\sqrt{x}) = \frac{2}{\sqrt{\pi}} \int_{a\sqrt{x}}^{\infty} e^{-u^2} du$$

$$\int_0^{\infty} e^{a^2 t} \cdot \frac{2}{\sqrt{\pi}} \int_{a\sqrt{t}}^{\infty} e^{-u^2} du e^{-st} dt$$

$$= \frac{2}{\sqrt{\pi}} \int_0^{\infty} \int_{a\sqrt{t}}^{\infty} e^{-u^2} du \cdot e^{(a^2-s)t} dt$$

$$= \frac{2}{\sqrt{\pi}} \left[ \left[ \frac{1}{a^2-s} \int_{a\sqrt{t}}^{\infty} e^{-u^2} du \cdot e^{(a^2-s)t} \right]_0^{\infty} + \frac{1}{a^2-s} \int_0^{\infty} e^{-a^2 t} \cdot \frac{a}{\sqrt{t}} e^{(a^2-s)t} dt \right]$$

$$= \frac{2}{\sqrt{\pi}} \frac{a}{a^2-s} \int_0^{\infty} e^{-u^2} du + \frac{a}{\sqrt{\pi}} \frac{1}{a^2-s} \int_0^{\infty} t^{-\frac{1}{2}} e^{-st} dt$$

$$\begin{aligned}
 &= \frac{1}{s-a^2} \cdot \frac{a}{s-a^2} \cdot \frac{1}{\sqrt{s}} \\
 &= \frac{1}{(\sqrt{s+a})(\sqrt{s-a})} \left( \frac{\sqrt{s+a} \cdot a}{\sqrt{s}} \right) \\
 &= \frac{1}{s+a} \cdot \frac{1}{\sqrt{s}}
 \end{aligned}$$

also, (4) -  $L(e^{ax} \operatorname{erfc}(a\sqrt{x})) = L(1 - e^{ax} \operatorname{erfc}(a\sqrt{x}))$

$$\begin{aligned}
 &= \frac{1}{s} - \frac{1}{s+a} \cdot \frac{1}{\sqrt{s}} \\
 &= \frac{a\sqrt{s}}{s(s+a)} = \frac{a}{s(\sqrt{s+a})}
 \end{aligned}$$

Laplace transform of  $e^{-ax} \operatorname{erf}(\sqrt{b-a}x)$  and

$$\frac{e^{-ax}}{\sqrt{a}} + \sqrt{a-b} e^{-bx} \operatorname{erf}(\sqrt{a-b}x)$$

$$L(e^{-ax} \operatorname{erf}(\sqrt{b-a}x))$$

$$= \frac{2}{\sqrt{\pi}} \int_0^{\infty} \int_0^{\sqrt{b-a}t} e^{-u^2} du \cdot e^{-(a+s)t} dt$$

$$= \frac{2}{\sqrt{\pi}} \left[ \frac{-1}{a+s} \left[ \int_0^{\sqrt{b-a}t} e^{-u^2} du \cdot e^{-(a+s)t} \right]_0^{\infty} + \frac{1}{a+s} \int_0^{\infty} \frac{1}{2} \sqrt{\frac{b-a}{t}} e^{-(b-a)t} \cdot e^{-(a+s)t} dt \right]$$

$$= \frac{1}{\sqrt{\pi}} \frac{\sqrt{b-a}}{a+s} \int_0^{\infty} t^{-\frac{1}{2}} e^{-(b+s)t} dt$$

$$u = (b+s)t$$

$$du = (b+s)dt$$

$$= \frac{1}{\sqrt{\pi}} \frac{\sqrt{b-a}}{a+s} \frac{1}{\sqrt{b+s}} \int_0^{\infty} u^{-\frac{1}{2}} e^{-u} du$$

$$= \frac{\sqrt{b-a}}{(a+s)\sqrt{b+s}}$$

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$$\begin{aligned} L\left(\frac{e^{-at}}{\sqrt{at}}\right) &= \int_0^{\infty} \frac{1}{\sqrt{at}} t^{-\frac{1}{2}} e^{-(a+s)t} dt \\ &= \frac{1}{\sqrt{a}} \frac{1}{\sqrt{a+s}} \int_0^{\infty} u^{-\frac{1}{2}} e^{-u} du \\ &= \frac{1}{\sqrt{a+s}} \end{aligned}$$

$$\begin{aligned} u &= (a+s)t \\ du &= (a+s)dt \end{aligned}$$

$$\begin{aligned} \therefore L\left(\frac{e^{-at}}{\sqrt{at}} + \sqrt{a-b} e^{-bt} \operatorname{erf}(\sqrt{(a-b)t})\right) \\ &= \frac{1}{\sqrt{a+s}} + \frac{a-b}{(b+s)\sqrt{a+s}} \\ &= \frac{1}{\sqrt{a+s}} \cdot \frac{a+s}{b+s} = \frac{\sqrt{a+s}}{b+s} \end{aligned}$$

Laplace transform of  $2\sqrt{\frac{x}{\pi}}$ 

$$\begin{aligned} L\left(2\sqrt{\frac{x}{\pi}}\right) &= \int_0^{\infty} \frac{2}{\sqrt{\pi}} t^{\frac{1}{2}} e^{-st} dt \\ &= \frac{2}{\sqrt{\pi}} \int_0^{\infty} \sqrt{\frac{u}{s}} e^{-u} \frac{du}{s} \\ &= \frac{1}{s\sqrt{s}} \frac{2}{\sqrt{\pi}} \int_0^{\infty} u^{\frac{1}{2}} e^{-u} du \\ &= \frac{1}{s\sqrt{s}} \end{aligned}$$

$$\begin{aligned} u &= st \\ du &= s dt \end{aligned}$$

$$\int L^{-1}\left(\frac{1}{s} \frac{1}{a+\sqrt{s}} e^{-\sqrt{as}}\right)$$

$$L^{-1}\left(\frac{1}{s} \frac{1}{a+\sqrt{s}}\right) = \frac{1}{\sqrt{a}} \operatorname{erf}(\sqrt{ax})$$

$$L^{-1}\left(e^{-\sqrt{as}}\right) = \frac{1}{\sqrt{a}} \frac{\sqrt{b}}{\sqrt{\pi}} \frac{1}{t^{3/2}} e^{-\frac{b}{4t}}$$

$$\therefore L^{-1} \left( \frac{1}{s} \frac{1}{a+s} e^{-\sqrt{b}s} \right)$$

$$= \int_0^T \frac{\sqrt{b}}{2a} \int_0^{\sqrt{at}} e^{-u^2} du \cdot \frac{1}{(T-t)^{3/2}} e^{-\frac{b}{4(T-t)}} dt$$