

# Chapter 2

## Vector-matrix Differential Equation and Numerical Inversion of Laplace Transform

### 2.1 Vector-matrix Differential Equation

A differential equation and a set of differential (simultaneous linear ordinary differential equations or partial differential equations) equations are written in the form of a Vector-matrix differential equation which is then solved by eigenvalue approach methodology.

#### Examples

1.

$$\begin{aligned}\frac{dv_1}{dt} &= a_{11}v_1 + a_{12}v_2 \\ \frac{dv_2}{dt} &= a_{21}v_1 + a_{22}v_2\end{aligned}\quad (2.1)$$

Or, equivalently written as:

$$\frac{dv}{dt} = Av \quad (2.2)$$

where  $v = \begin{bmatrix} v_1 \\ v_2 \end{bmatrix}$ ,  $A = [a_{ij}]_{i,j=1,2} = \text{Constant coefficients of the differential Eq. (2.1)}$ .

Similarly, we can take  $v = [v_1 \ v_2 \ \dots \ v_n]^T$ ,  $A = [a_{ij}]_{i,j=1,2,\dots,n}$  for  $n$  linear differential equations, whereas the elements  $a_{ij}$  of the matrix  $A$  are not all simultaneously zero. Equation (2.1) can be modified as

2.

$$\begin{aligned}\frac{dv_1}{dt} &= a_{11}v_1 + a_{12}v_2 + f_1 \\ \frac{dv_2}{dt} &= a_{21}v_1 + a_{22}v_2 + f_2\end{aligned}\quad (2.3)$$

where  $f_i$ 's ( $i = 1, 2$ ) are any scalars.

Then, Eq. (2.2) becomes

$$\frac{dv}{dt} = Av + f \quad (2.4)$$

where  $f = [f_1 \ f_2]^T$ .

In a similar way, the Eqs. (2.2) and (2.4) can be generalized for  $n$  equations, where  $f = [f_1 \ f_2 \ \dots \ f_n]^T$ .

Another type of linear differential equations are

3.

$$Lt = x^2 A t \quad (2.5)$$

where  $L$  is the Bessel operator and  $L = x^2 \frac{d^2}{dx^2} + xp(x) \frac{d}{dx} + q(x)$ ,  $t = [t_1 \ t_2 \ \dots \ t_n]^T$ , and  $A = [a_{ij}]_{i,j=1,2,\dots,n}$ ,  $a_{ij}$  is constant for all  $i$  and  $j$ , and  $p(x)$  and  $q(x)$  are real-valued continuous functions in  $[0, 1]$ .

Expanded form of equation (2.5) is

$$L \begin{bmatrix} t_1 \\ t_2 \\ \dots \\ t_n \end{bmatrix} = x^2 \begin{bmatrix} a_{11} & a_{12} & \dots & a_{1n} \\ a_{21} & a_{22} & \dots & a_{2n} \\ \dots & \dots & \dots & \dots \\ a_{n1} & a_{n2} & \dots & a_{nn} \end{bmatrix} \begin{bmatrix} t_1 \\ t_2 \\ \dots \\ t_n \end{bmatrix} \quad (2.6)$$

which also gives the  $n$  linear differential equations.

This Eq. (2.6) can be restricted for one, two, three, ... equations, putting the value of  $n = 1, 2, 3, \dots$

Henceforth, the Eqs. (2.2), (2.4), and (2.5) are defined as **vector-matrix differential equations**.

## 2.2 Solution of Vector-matrix Differential Equation

The problem of thermoelasticity and magnetoelasticity should be solved. In this field, governing equation in laplace and/or Fourier transformed domain should be written in the form of vector-matrix differential equation and solved them by eignvalue approach. So, the above-discussed vector-matrix differential equations are given below:

- (i)  $\frac{dv}{dt} = A v$ ;  $\frac{dv}{dx} = A v + f$
- (ii)  $Lt = x^2 A t$

(i) Taking the Eqs. (2.2) and (2.4) for  $n$ -differential equations, the solution of the vector-matrix differential equation of the form of Eqs. (2.2) and (2.4) with initial condition  $v(0) = c$ , and we make a substitution  $v = X e^{\lambda t}$  such that  $X$  is a nonzero independent vector and obviously  $\lambda$  is a scalar.

This implies that

$$(A - \lambda I)X = 0 \quad (2.7)$$

this equation interprets that  $\lambda(\lambda_i; i = 1(1)n)$  are nothing, but the eigenvalues of the matrix  $A$  and corresponding eigenvectors are  $X(X_i; i = 1(1)n)$ . These  $n$ -linearly independent vectors form a basis of complex  $n$ -dimensional Euclidean space  $E^n$ . If we take into consideration any vector  $c$  which is belong to  $E^n$ , then for any scalars  $(c_1, c_2, \dots, c_n)$ .

$c$  can be expressed as  $c = c_1 X_1 + c_2 X_2 + \dots + c_n X_n = \sum_{i=1}^n c_i X_i$ .

If  $u(x) = \sum_{i=1}^n c_i X_i e^{\lambda_i x}$  is the solution of equation (2.2).

Then  $v(0) = \sum_{i=1}^n c_i X_i e^{\lambda_i x_0} = \sum c_i X_i = c$ .

Which also satisfies the initial condition.

For the uniqueness of the solution of equation (2.2), we can express the solution as  $v(t) = c_1 X_1 e^{\lambda_1 t} + c_2 X_1 e^{\lambda_2 t} + \dots + c_n X_n e^{\lambda_n t}$   $v(o) = c_1 X_1 + c_2 X_2 + \dots + c_n X_n = \sum_{i=1}^n c_i X_i = c$

Hence,  $v(t)$  is the unique solution of the Vector-matrix differential equation (2.2) satisfying the initial condition. We now show that the uniqueness of the solution of Vector-matrix differential equation (2.4). For any  $n$ -scalar functions  $b_1(x), b_2(x), \dots, b_n(x)$ , we can take

$$v(x) = \sum_{i=1}^n b_i(x) X_i e^{\lambda_i x} \text{ such that } b_i(x_0) = 0 \quad (2.8)$$

Differentiating both sides of Eqs.(2.8) with respect to  $x$ , then we get  $v'(x) = \sum_{i=1}^n b'_i(x) X_i e^{\lambda_i x} + \sum_{i=1}^n b_i(x) \lambda_i e^{\lambda_i x}$

Substituting the values of  $v(x)$  in Eq. (2.8), we have

$$\begin{aligned} \sum_{i=1}^n b'_i(x) X_i e^{\lambda_i x} + \sum_{i=1}^n b_i(x) \lambda_i X_i e^{\lambda_i x} \\ = \sum_{i=1}^n b_i(x) A X_i e^{\lambda_i x} + f(x) \end{aligned} \quad (2.9)$$

or,

$$\begin{aligned} \sum_{i=1}^n b'_i(x) X_i e^{\lambda_i x} &= \sum_{i=1}^n b_i(x) [A X_i - \lambda_i X_i] e^{\lambda_i x} \\ &+ f(x) = f(x) \end{aligned} \quad (2.10)$$

Multiplying Eq. (2.10) by  $Z_j e^{-\lambda_j x}$  (where  $Z_1, Z_2, Z_3, \dots, Z_n$  are left eigenvector corresponding to the eigenvalues  $\lambda_1, \lambda_2, \lambda_3, \dots, \lambda_n$ ), we get

$$\sum_{i=1}^n b'_i(x) X_i Z_j e^{(\lambda_i - \lambda_j)x} = Z_j f(x) e^{-\lambda_j x} \quad (2.11)$$

or,

$$\begin{aligned} b'_j(x) Z_j X_j &= Z_j f(x) e^{-\lambda_j x}, [Z_j X_j = 0 \text{ for } i \neq j] \\ b'_j(x) &= \frac{1}{Z_j X_j} Z_j f(x) e^{-\lambda_j x} \\ b_j(x) &= \int_{x_0}^x (Z_j X_j)^{-1} Z_j f(x) e^{-\lambda_j s} ds, \end{aligned} \quad (2.12)$$

taking  $b_j(x_0) = 0$ , for  $j = 1(1)n$  Now take

$$v(x) = v_1(x) + v_2(x) \quad (2.13)$$

By differentiating, we get

$$v'(x) = v_1'(x) + v_2'(x) = A v_1(x) + A v_2(x) + f(x) = A[v_1(x) + v_2(x)] + f(x) = A v(x) + f(x) \text{ i.e., } v'(x_0) = v_1'(x_0) + v_2'(x_0) = c$$

Hence,  $v(x) = v_1(x) + v_2(x)$  is the unique solution of the Vector-matrix differential equation (2.4), satisfying the condition  $v(x_0) = c$ .

(ii) Now, we consider another type of Vector-matrix differential equation of the form

$$Lt = x^2 A t \quad (2.14)$$

where  $A = [a_{ij}]$ ,  $(i, j) = 1(1)n$ , all  $a_{ij}$ 's are constant, not all simultaneously zero, and  $p(x)$  and  $q(x)$  are two real-valued continuous function in  $[0, 1]$ .

The initial conditions are

$$t(1) = c \text{ and } t'(1) = d \quad (2.15)$$

where  $t$ ,  $c$ , and  $d$  are vectors with  $n$ -components.

Assume that  $t(x) = X(\alpha)\omega(x, \alpha)$  be a solution of the equation (2.14),  $X$  is  $n$ -vector independent of  $x$ , and  $\omega(x, \alpha)$  is a non-trivial solution of second-order linear differential equation

$$Ly = \alpha x^2 y \quad (2.16)$$

taking  $\alpha$  as a scalar.

We now get using the operator  $L$  on  $t$

$$Lt = L(X, \omega) = XL\omega = X(x^2\alpha\omega) = \alpha x^2 X\omega \quad (2.17)$$

Hence, Eq. (2.14) becomes

$$x^2(\alpha X - AX)\omega = 0 \quad (2.18)$$

Since,  $t(x)$  is the non-trivial solution of equation (2.14),  $\omega(x, \alpha) \neq 0$ . So, it follows that

$$\alpha X = A X \quad (2.19)$$

Equation (2.19) is an algebraic eigenvalue problem where  $\alpha$  is the eigenvalue and  $X$  is the corresponding eigenvector of the matrix  $A$ ; also, Let  $\alpha_i, i = 1(1)n$  be the distinct eigenvalues and let  $X_i, i = 1(1)n$  be the corresponding eigenvectors of the matrix  $A$ .

Then,  $X_i, i = 1(1)n$  are linearly independent, it forms a complex space  $C^n$ , and  $C$  is the field of the complex numbers.

We can find the scalars  $c_i, i = 1(1)n$  and  $d_i, i = 1(1)n$ , for any two vectors  $C$  and  $D$ , such that  $C = c_1 X_1 + c_2 X_2 + \dots + c_n X_n$ , and  $D = d_1 X_1 + d_2 X_2 + \dots + d_n X_n$

Taking  $f(x, \alpha_i)$  and  $g(x, \alpha_i)$  as two linearly independent solutions of the differential equations

$$Ly = \alpha_i x^2 y$$

with the initial conditions  $f(1, \alpha_i) = 1, f'(1, \alpha_i) = 0$  and  $g(1, \alpha_i) = 1, g'(1, \alpha_i) = 1$ , we now get

$$t(x) = \sum_{i=1}^n X_i [c_i f(x, \alpha_i) + d_i g(x, \alpha_i)] \quad (2.20)$$

So,  $t(x)$  also satisfies the Eq.(2.14) also

$$t(1) = \sum_{i=1}^n X_i [c_i f(1, \alpha_i) + d_i g(1, \alpha_i)] = \sum_{i=1}^n c_i X_i = C \quad (2.21)$$

$$t'(1) = \sum_{i=1}^n X_i [c_i f'(1, \alpha_i) + d_i g'(1, \alpha_i)] = \sum_{i=1}^n d_i X_i = D \quad (2.22)$$

where prime (') denotes the differentiation, and it satisfies the prescribed initial conditions. Hence,  $t(x)$ , which is given by Eq. (2.20), which is also the unique of the system of linear differential equations (2.14) satisfying the initial conditions (2.15).

## 2.3 Applications

In this section, we shall show that the results obtained by the applications of the present theory are in complete agreement with those in the existing literature.

**AI**

We can solve an ordinary differential equation with the help of above theory. Consider the differential equation

$$\frac{d^2y}{dx^2} - 5\frac{dy}{dx} + 6y = e^{4x} \quad (2.23)$$

The Eq. (2.23) can be written as

$$\frac{d}{dx} \begin{bmatrix} \frac{dy}{dx} \\ y \end{bmatrix} = \begin{bmatrix} 5 & -6 \\ 1 & 0 \end{bmatrix} \begin{bmatrix} \frac{dy}{dx} \\ y \end{bmatrix} + \begin{bmatrix} e^{4x} \\ 0 \end{bmatrix} \Rightarrow \frac{d\underline{v}}{dx} = \underline{A} \underline{v} + \underline{f} \quad (2.24)$$

Therefore  $\underline{v} = \begin{bmatrix} \frac{dy}{dx} \\ y \end{bmatrix}$

$$\underline{A} = \begin{bmatrix} 5 & -6 \\ 1 & 0 \end{bmatrix}; \quad \underline{f} = \begin{bmatrix} e^{4x} \\ 0 \end{bmatrix}$$

The eigenvalues are  $\lambda_1 = 2$  and  $\lambda_2 = 3$ , and eigenvectors are

$$V_1 = \begin{bmatrix} 2 \\ 1 \end{bmatrix} \text{ when } \lambda_1 = 2 \text{ and } V_2 = \begin{bmatrix} 3 \\ 1 \end{bmatrix} \text{ when } \lambda_2 = 3$$

Therefore,

$$V = [V_1 \ V_2] = \begin{bmatrix} 2 & 3 \\ 1 & 1 \end{bmatrix}$$

$$\text{and also } V^{-1} = \begin{bmatrix} -1 & 3 \\ 1 & -2 \end{bmatrix}$$

The r-th equation of the Vector-matrix differential equation (2.24) is

$$\frac{dy_r}{dx} = \lambda_r y_r + Q_r \quad (2.25)$$

where,  $Q_r = V_r^{-1} \underline{f}$ ;  $V^{-1} = [w_{ij}]$ ;

$$Q_r = \sum_{i=1}^n W_{ri} f_i; \quad r = 1, 2 \quad (2.26)$$

$$V^{-1} \underline{f} = \begin{bmatrix} -1 & 3 \\ 1 & -2 \end{bmatrix} \begin{bmatrix} e^{4x} \\ 0 \end{bmatrix} = \begin{bmatrix} -e^{4x} \\ e^{4x} \end{bmatrix}$$

From Eq. (2.25), we get

$$y_r = c_r e^{\lambda_r x} + e^{\lambda_r x} \int Q_r e^{-\lambda_r x} dx \quad (2.27)$$

Taking  $r = 1$ , we get

$$y_1 = c_1 e^{\lambda_1 x} + e^{\lambda_1 x} \int Q_1 e^{-\lambda_1 x} dx \quad (2.28)$$

Putting  $\lambda_1 = 2$ , we get

$$\begin{aligned} y_1 &= c_1 e^{2x} + e^{2x} \int -e^{4x} e^{-2x} dx \\ &= c_1 e^{2x} - \frac{1}{2} e^{4x} \end{aligned} \quad (2.29)$$

Again from Eq. (2.25), we get

$$y_2 = c_2 e^{\lambda_2 x} + e^{\lambda_2 x} \int Q_2 e^{-\lambda_2 x} dx \quad (2.30)$$

Putting  $\lambda_2 = 3$ , we get

$$\begin{aligned} y_2 &= c_2 e^{3x} + e^{3x} \int -e^{4x} e^{-3x} dx \\ &= c_2 e^{3x} + e^{4x} \end{aligned} \quad (2.31)$$

Now we get,  $\underline{y} = V_1 y_1 + V_2 y_2$

Combining Eqs. (2.29) and (2.31), we get

$$\begin{aligned} \begin{bmatrix} \frac{dy}{dx} \\ y \end{bmatrix} &= \begin{bmatrix} 2 \\ 1 \end{bmatrix} (c_1 e^{2x} - \frac{1}{2} e^{4x}) \\ &+ \begin{bmatrix} 3 \\ 1 \end{bmatrix} c_2 e^{3x} + e^{4x} \end{aligned} \quad (2.32)$$

Then, the general solution of equation (2.23) is

$$y = c_1 e^{2x} + c_2 e^{3x} + \frac{1}{2} e^{4x} \quad (2.33)$$

## AII

We can solve a set of differential equations with the help of above theory.

Consider the set of differential equations

$$\frac{d^2 e}{dy^2} = b_1 e + b_2 \theta + b_3 \quad (2.34)$$

$$\frac{d^2 \theta}{dy^2} = c_1 e + c_2 \theta + c_3 \quad (2.35)$$

where  $b_i$ 's and  $c_i$ 's are arbitrary parameters which can be determined from the initial conditions.

As in the theory stated above, Eqs. (2.34) and (2.35) are written in the form of vector-matrix differential equation

$$\frac{d\underline{V}}{dy} = \underline{A} \underline{V} + \underline{F} \quad (2.36)$$

where

$$\underline{V} = \begin{bmatrix} e & \theta & \frac{de}{dy} & \frac{d\theta}{dy} \end{bmatrix}^T$$

and  $\underline{F} = [0 \quad 0 \quad b_3 \quad c_3]^T$  (2.37)

The matrix  $\underline{A}$  is given by

$$\underline{A} = \begin{bmatrix} 0 & 0 & 1 & 0 \\ 0 & 0 & 0 & 1 \\ b_1 & b_2 & 0 & 0 \\ c_1 & c_2 & 0 & 0 \end{bmatrix} \quad (2.38)$$

For the solution of the vector-matrix differential equation (2.36), we now apply the method of eigenvalue approach methodology.

The characteristic equation of the matrix  $\underline{A}$  is given by

$$\lambda^4 - (b_1 + c_2)\lambda^2 + (b_1c_2 - b_2c_1) = 0 \quad (2.39)$$

The roots of the characteristic equation (2.39) are  $\lambda = \lambda_i$ ; ( $i = 1(1)4$ ), and these are of the form  $\lambda = +\lambda_1$ ,  $\lambda = -\lambda_1$ ,  $\lambda = +\lambda_2$ , and  $\lambda = -\lambda_2$ , which are also the eigenvalues of the matrix  $\underline{A}$ .

The eigenvector  $X$  corresponding to the eigenvalue  $\lambda$  can be calculated as

$$X = [(c_2 - \lambda^2) \quad -c_1 \quad \lambda(c_2 - \lambda^2) \quad -\lambda c_1]^T \quad (2.40)$$

Let  $V_i$  be the eigenvectors of the matrix  $\underline{A}$  corresponding to the eigenvalues  $\lambda_i$  respectively, where

$$V_1 = [X]_{\lambda=\lambda_1}, \quad V_2 = [X]_{\lambda=-\lambda_1}, \quad V_3 = [X]_{\lambda=\lambda_2}, \quad V_4 = [X]_{\lambda=-\lambda_2} \quad (2.41)$$

The general solution of equation (2.36) can be written as:

$$\underline{V} = \sum_{i=1}^4 V_i x_i$$

where  $x_i = A_i e^{\lambda_i y} + e^{\lambda_i y} \int q_i e^{-\lambda_i y} dy$

and  $q_i = V^{-1} \underline{F}$

where  $V = [V_i]$ ,  $i = 1(1)4$  (2.42)

$A_i$ 's are the arbitrary parameters which are determined from the boundary conditions.



## 2.4 Numerical Inversion of Laplace Transform

Numerical inversion of Laplace transform is carried out by two different methods:

- (i) Bellman method and
- (ii) Zakian method.

### (i) Bellman Method [8]

The definition<sup>1</sup> of Laplace transform is

$$f(p) = \int_0^{\infty} f(t)e^{-pt} dt \quad (2.43)$$

It is assumed that  $f(t)$  is integrable and also is of exponential order  $\sigma > 0$ . For the approximation of the integral of Eq.(2.43), we substitute,  $u = e^{-t}$

$$f(p) = \int_0^{\infty} u^{p-1} h(u) du \quad (2.44)$$

by taking  $f(-\log u) = h(u)$

Using the Gaussian quadrature formula, we get from Eq. (2.44)

$$\sum_{i=1}^n X_i u_i^{p-1} h(u_i) = f(p) \quad (2.45)$$

where  $X_i$ 's are coefficients, and  $X_i$ 's are the corresponding roots of the Legendre equation  $P_n(u) = 0$ .

Putting the values  $p = 1, 2, 3, \dots, N$  in Eq. (2.45), we get

$$\begin{aligned} X_1 h(u_1) + X_2 h(u_2) + \dots + X_n h(u_n) &= f(1) \\ X_1 u_1 h(u_1) + X_2 u_2 h(u_2) + \dots + X_n u_n h(u_n) &= f(2) \\ &\dots \dots \dots \\ X_1 u_1^{N-1} h(u_1) + X_2 u_2^{N-1} h(u_2) + \dots + X_n u_n^{N-1} h(u_n) &= f(N) \end{aligned} \quad (2.46)$$

From Eq. (1.46), we get the values of  $h(u_i)$ 's,  $i = 1(1)n$ , where  $f(-\log u_1) = h(u_1)$ ,  $f(-\log u_2) = h(u_2)$ ,  $\dots$ ,  $f(-\log u_n) = h(u_n)$ .

From equation (2.46), we get the numerical inversion of Laplace transform according to the numeric values of  $p$ .

### (ii) Zakian Method [30]

The definition<sup>2</sup> of Laplace transform of the piecewise continuous function  $f(t)$  of exponential order  $\sigma > 0$  which is given by

<sup>1</sup>“Numerical Inversion of Laplace Transform,” Amer. Elsevier Pub. Com., New York, 1966.

<sup>2</sup>“Electronics Letters,” 5(6), 120–121, 1969.

$$f(p) = \int_0^{\infty} f(t)e^{-pt} dt \quad (2.47)$$

Now, we define the scaled delta function as

$$\begin{aligned} \int_0^T \delta\left(\frac{\alpha}{t} - 1\right) d\alpha &= t; \text{ such that } 0 < t < T, \\ \text{where as } \delta\left(\frac{\alpha}{t} - 1\right) &= 0 \text{ when } t \neq \alpha \end{aligned} \quad (2.48)$$

We can define the integral as

$$I_1 = \frac{1}{t} \int_0^T g(\alpha) \delta\left(\frac{\alpha}{t} - 1\right) d\alpha; \quad t \in (0, T) \quad (2.49)$$

where  $\delta(\frac{\alpha}{t} - 1)$  is the delta function. So, using the property of the delta function, we have from Eq. (2.48)

$$I_1 = \frac{g(t)}{t} \int_0^T \delta\left(\frac{\alpha}{t} - 1\right) d\alpha, \quad \text{where as } t \in (0, T) \quad (2.50)$$

We also have from Eqs. (2.48) and (2.49)

$$g(t) = \frac{1}{t} \int_0^T g(\alpha) \delta\left(\frac{\alpha}{t} - 1\right) d\alpha; \quad \text{where as, } t \in (0, T) \quad (2.51)$$

The function  $g$  is the discontinuous function and has the jump discontinuity from  $g(t-)$  to  $g(t+)$  is  $\frac{1}{2}\{s_1 g(t-) + s_2 g(t+)\}$ , where  $s_1$  and  $s_2$  are two nonnegative real parameters such that  $s_1 + s_2 = 2$ .

So, the delta function  $\delta(\frac{\alpha}{t} - 1)$  may be expanded as

$$\delta\left(\frac{\alpha}{t} - 1\right) = \delta_n\left(\frac{\alpha}{t} - 1\right) = \sum_{j=1}^n s_j e^{(-\beta_j \frac{\alpha}{t})} \quad (2.52)$$

and for every point of continuity at  $t$ , we get

$$g(t) = \lim_{n \rightarrow \infty} g_n(t); \quad \text{where as, } t \in (0, T) \quad (2.53)$$

From Eqs. (2.51) and (2.52), we get

$$\begin{aligned} g_n(t) &= \frac{1}{t} \int_0^T g(\alpha) \delta_n\left(\frac{\alpha}{t} - 1\right) d\alpha; \quad \text{where as, } t \in (0, T) \\ &= \frac{1}{t} \int_0^T g(\alpha) \sum_{j=1}^n s_j e^{(-\beta_j \frac{\alpha}{t})} d\alpha = \frac{1}{t} \sum_{j=1}^n s_j \int_0^T g(\alpha) e^{(-\beta_j \frac{\alpha}{t})} d\alpha \end{aligned} \quad (2.54)$$

Taking  $T \rightarrow \infty$  and the definition of Laplace transform, i.e., Eq. (2.47), we get

$$g_n(t) = \frac{1}{t} \sum_{j=1}^n s_j G\left(\frac{\beta_j}{t}\right); \text{ for any region } 0 < t < t_c \quad (2.55)$$

where,

$$t_c = \min_{j=1,2,\dots,n} \left\{ \operatorname{Re}\left(\frac{\beta_j}{\sigma}\right) \right\}; \quad \sigma > 0 \quad (2.56)$$

So, making as  $n \rightarrow \infty$ ,  $\operatorname{Re}(\beta_j) \rightarrow \infty$ , we get  $t_c \rightarrow \infty$ .

We get the explicit expression for the inversion of Laplace transform as

$$g(t) = \lim_{n \rightarrow \infty} \frac{1}{t} \sum_{j=1}^n s_j G\left(\frac{\beta_j}{t}\right); \quad 0 < t < \infty$$

$$\text{where } G\left(\frac{\beta_j}{t}\right) = \int_0^T g(\alpha) e^{(-\beta_j \frac{\alpha}{t})} d\alpha \quad (2.57)$$

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