

Complex Numbers

A Helpful Trick for Integration

Worked Example:

Use the fact that $\int e^{(a+ib)t} dt = \frac{1}{a+ib} e^{(a+ib)t}$ to compute $\int e^{2t} \cos(3t) dt$

SOLUTION:

We note that

$$e^{(2+3i)t} = e^{2t} (\cos(3t) + i \sin(3t))$$

Therefore,

$$\int e^{(2+3i)t} dt = \int e^{2t} (\cos(3t) + i \sin(3t)) dt = \int e^{2t} \cos(3t) dt + i \int e^{2t} \sin(3t) dt$$

Therefore, the desired integral is the real part of the antiderivative of the exponential:

$$\begin{aligned} \int e^{(2+3i)t} dt &= \frac{1}{2+3i} e^{(2+3i)t} = \frac{2-3i}{13} e^{2t} (\cos(3t) + i \sin(3t)) = \\ &= e^{2t} \left(\frac{2}{13} - \frac{3}{13}i \right) (\cos(3t) + i \sin(3t)) = \\ &= e^{2t} \left[\left(\frac{2}{13} \cos(3t) + \frac{3}{13} \sin(3t) \right) + i \left(-\frac{3}{13} \cos(3t) + \frac{2}{13} \sin(3t) \right) \right] \end{aligned}$$

Taking the real part, we get our answer:

$$\int e^{2t} \cos(3t) dt = e^{2t} \left(\frac{2}{13} \cos(3t) + \frac{3}{13} \sin(3t) \right)$$

In fact, we get the other integral for free:

$$\int e^{2t} \sin(3t) dt = e^{2t} \left(\frac{-3}{13} \cos(3t) + \frac{2}{13} \sin(3t) \right)$$

Homework Addition to Section 6.1

1. Use e^{iat} to help compute the Laplace transform of $\cos(at)$.
2. Use $e^{(a+ib)t}$ to help compute the Laplace transform of $e^{at} \sin(bt)$ and $e^{at} \cos(bt)$.
3. If the function is of exponential order, find the M , k from the definition. Otherwise, state that it is not of exponential order.

(a) $\sin(t)$

(d) e^{t^2}

(b) $\tan(t)$

(e) 5^t

(c) t^3

(f) t^t