

$$\mathcal{L}\{y'\} = sY(s) - y(0) = \underbrace{sY(s)}_{\substack{\text{1st deriv} \\ \rightarrow Y(s) + sY'(s)}}$$

Ex. 2:

$$y'' + 2xy' - 4y = 1; \quad y(0) = y'(0) = 0 \quad (\text{Here: } Y(s) = \mathcal{L}\{y\})$$

$$\mathcal{L}\{y''\} + 2\mathcal{L}\{xy'\} - 4\mathcal{L}\{y\} = \mathcal{L}\{1\}$$

$$s^2 Y(s) - \cancel{sy(0)} - \cancel{y'(0)} - 4Y(s) = \frac{1}{s}$$

$$s^2 Y(s) - 2(Y(s) + sY'(s)) - 4Y(s) = \frac{1}{s}$$

$$s^2 Y(s) - 2Y(s) - 2sY'(s) - 4Y(s) = \frac{1}{s}$$

$$-2sY'(s) + (s^2 - 6)Y(s) = \frac{1}{s}$$

$$Y'(s) - \frac{s^2 - 6}{2s} Y(s) = -\frac{1}{2s^2}$$

$$I = e^{\int -\frac{s^2-6}{2s} ds} = e^{-\int \frac{s^2-6}{2s} ds} = e^{-\int (\frac{s}{2} - \frac{3}{s}) ds}$$

$$I = e^{-\frac{s^2}{4} + 3\ln(s)} = e^{-\frac{s^2}{4}} \cdot e^{3\ln(s)} = s^3 \cdot e^{-\frac{s^2}{4}}$$

Multiply both sides by I:

$$\frac{d}{ds} [I \cdot Y(s)] = -\frac{1}{2s^2} \cdot s^3 \cdot e^{-\frac{s^2}{4}}$$

$$\frac{d}{ds} [I \cdot Y(s)] = -\frac{s}{2} \cdot e^{-\frac{s^2}{4}}$$

$$I \cdot Y(s) = -\frac{1}{2} \int s \cdot e^{-\frac{s^2}{4}} ds$$

$$u = -\frac{s^2}{4} \rightarrow du = -\frac{s}{2} ds$$

$$I \cdot Y(s) = \int e^u du = e^u + C$$

$$I \cdot Y(s) = e^{-\frac{s^2}{4}} + C$$

$$\boxed{s^3 \cdot e^{-\frac{s^2}{4}}} \cdot Y(s) = e^{-\frac{s^2}{4}} + C$$

$$Y(s) = \frac{1}{s^3} + \frac{C}{s^3 e^{-s^2/4}} = \frac{1}{s^3} + \frac{C}{s^3} \cdot e^{s^2/4}$$

$$\text{Since } \lim_{s \rightarrow \infty} Y(s) = 0, \quad C = 0$$

$$Y(s) = \frac{1}{s^3}$$

$$\longrightarrow y = \mathcal{L}^{-1} \{ Y(s) \} = \mathcal{L}^{-1} \left\{ \frac{1}{s^3} \right\} = \boxed{\frac{x^2}{2}}.$$