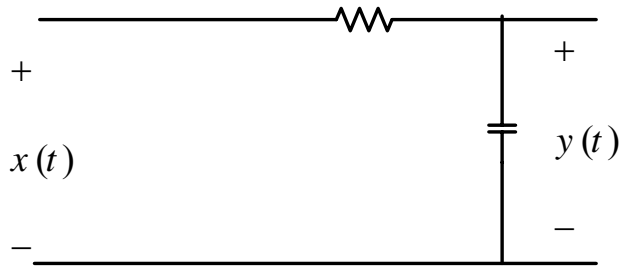


Adil S. Balghonaim

Chapter 5 Laplace Transform

Chapter 5 The Laplace Transform

Consider the following RC circuit (**System**)



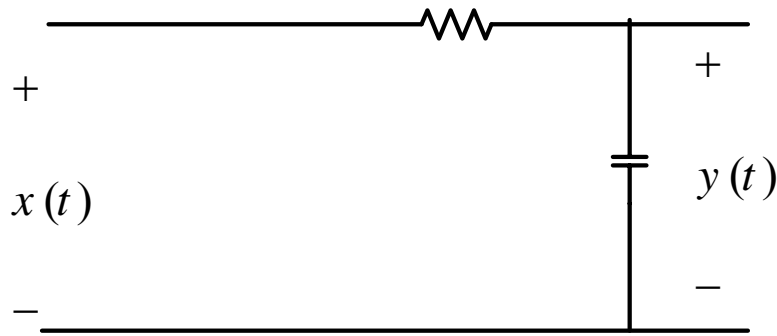
System analysis in the time domain involves (finding $y(t)$):

Solving the differential equation $RC \frac{dy(t)}{dt} + y(t) = x(t)$

OR

Using the convolution integral $y(t) = x(t) * h(t)$

Both Techniques can results in tedious (**ممل**) mathematical operation



$$RC \frac{dy(t)}{dt} + y(t) = x(t)$$

R

Fourier Transform provided an alternative approach

Differential Equation

Algebraic Equation

$$RC \frac{dy(t)}{dt} + y(t) = x(t)$$

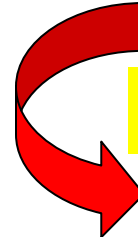
$$RC(j2\pi f)Y(f) + Y(f) = X(f)$$

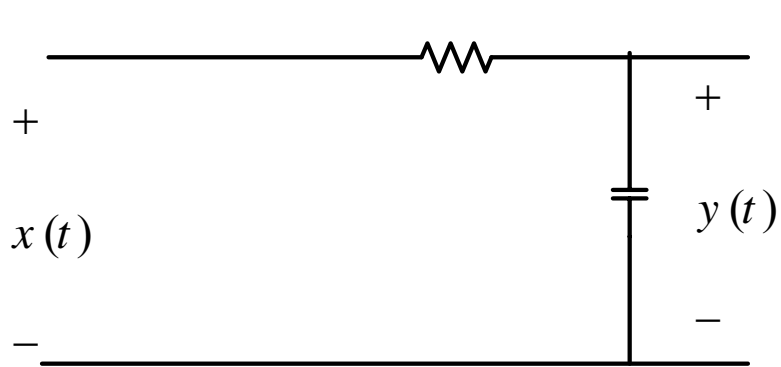
solve for $Y(f)$

$$Y(f) = \frac{X(f)}{[(j2\pi fRC) + 1]}$$

$y(t)$

Inverse Back





$$RC \frac{dy(t)}{dt} + y(t) = x(t)$$

$$RC(j2\pi f)Y(f) + Y(f) = X(f)$$

$$Y(f) = \frac{X(f)}{[(j2\pi fRC) + 1]}$$

Inverse Back

$y(t)$



C

Unfortunately, there are many signals of interest that arise in system analysis for which the Fourier Transform does not exist

A more general transform is needed

Fourier Transform pairs was defined

$$x(t) = \int_{-\infty}^{\infty} X(f) e^{j2\pi ft} df \quad X(f) = \int_{-\infty}^{\infty} x(t) e^{-j2\pi ft} dt$$

Now multiply $x(t)$ by $e^{-\sigma t}$ and takes the Fourier Transform

$$FT \left[e^{-\sigma t} x(t) \right] = \int_0^{\infty} x(t) e^{-\sigma t} e^{-j\omega t} dt = \int_0^{\infty} x(t) e^{-(\sigma + j\omega)t} dt = X(\sigma + j\omega)$$

Let $s \triangleq \sigma + j\omega$ Complex Frequency

$$\Rightarrow FT \left[e^{-\sigma t} x(t) \right] = \int_0^{\infty} x(t) e^{-st} dt = X(s) \triangleq L[x(t)]$$

were $L[]$ Denotes the operation of obtaining the Laplace Transform

The unilateral (أحادي الجانب) Laplace Transform defined as

$$\mathbf{L} \left[x(t) \right] \triangleq \int_0^{\infty} x(t) e^{-st} dt = X(s)$$

The inverse Laplace Transform $\mathbf{L}^{-1} \left[\right]$ can be obtained as follows:

Since

$$FT \left[e^{-\sigma t} x(t) \right] = \int_0^{\infty} x(t) e^{-\sigma t} e^{-j\omega t} dt = X(\sigma + j\omega)$$

$$x(t) e^{-\sigma t} = FT^{-1} \left[X(\sigma + j\omega) \right] = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\sigma + j\omega) e^{j\omega t} d\omega$$

$$\Rightarrow x(t) = e^{-\sigma t} \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\sigma + j\omega) e^{j\omega t} d\omega$$

$$\begin{aligned}
 x(t) &= e^{\sigma t} \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\sigma + j\omega) e^{j\omega t} d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\sigma + j\omega) e^{\sigma t} e^{j\omega t} d\omega \\
 &= \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\sigma + j\omega) e^{(\sigma + j\omega)t} d\omega
 \end{aligned}$$

Change the variable of integration

$$\mathbf{s} \triangleq \sigma + j\omega \Rightarrow \mathbf{ds} = j d\omega \quad \text{OR} \quad d\omega = \frac{\mathbf{ds}}{j}$$

The limits $\omega = \infty \rightarrow \mathbf{s} = \sigma + j\infty$

$\omega = -\infty \rightarrow \mathbf{s} = \sigma - j\infty$

$$\Rightarrow x(t) = \frac{1}{2\pi j} \int_{\sigma - j\infty}^{\sigma + j\infty} X(\mathbf{s}) e^{st} \mathbf{ds}$$

5-2 Examples of Evaluating Laplace Transform

Let $x(t) = 1$, then

$$\begin{aligned}
 X(s) &= \int_0^{\infty} x(t) e^{-st} dt = \int_0^{\infty} (1) e^{-st} dt = \frac{e^{-st}}{-s} \Big|_0^{\infty} = \frac{e^{-(\sigma+j\omega)t}}{-s} \Big|_0^{\infty} \\
 &= \frac{e^{-\sigma t} e^{-j\omega t}}{-s} \Big|_0^{\infty} = -\frac{e^{-\sigma t}}{s} [\cos \omega t - j \sin \omega t] \Big|_0^{\infty}
 \end{aligned}$$

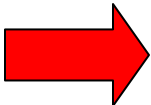
0 if $\sigma > 0$

between -1 and 1

$$= -\frac{e^{-\sigma(\infty)}}{s} [\cos \omega(\infty) - j \sin \omega(\infty)] + \frac{e^{-\sigma(0)}}{s} [\cos \omega(0) - j \sin \omega(0)]$$

$$= \frac{1}{s} \text{ if } \sigma > 0 \text{ OR } \text{Re}(s) > 0$$

Note if $\sigma < 0 \Rightarrow e^{-\sigma(\infty)} = \infty$
 \Rightarrow Solution doesn't exist

 $L[1] = \frac{1}{s} \quad \text{Re}(s) > 0$

Example Let $x(t) = e^{-\alpha t} u(t)$

$$\mathbf{L}[e^{-\alpha t} u(t)] = \int_0^{\infty} e^{-\alpha t} e^{-st} dt = \int_0^{\infty} e^{-(\alpha+s)t} dt = -\frac{e^{-(\alpha+s)t}}{(\alpha+s)} \Big|_0^{\infty}$$

$$= -\frac{e^{-(\alpha+\sigma+j\omega)t}}{(\alpha+s)} \Big|_0^{\infty} = -\frac{e^{-(\alpha+\sigma)t} e^{-j\omega t}}{(\alpha+s)} \Big|_0^{\infty} = -\frac{e^{-(\alpha+\sigma)t}}{(\alpha+s)} [\cos \omega t - j \sin \omega t] \Big|_0^{\infty}$$

0 if $(\alpha+\sigma) > 0$

between -1 and 1

1

1

0

$$= -\frac{e^{-(\alpha+\sigma)(\infty)}}{(\alpha+s)} [\cos \omega(\infty) - j \sin \omega(\infty)] + \frac{e^{-(\alpha+\sigma)(0)}}{(\alpha+s)} [\cos \omega(0) - j \sin \omega(0)]$$

$$= \frac{1}{(\alpha+s)}$$

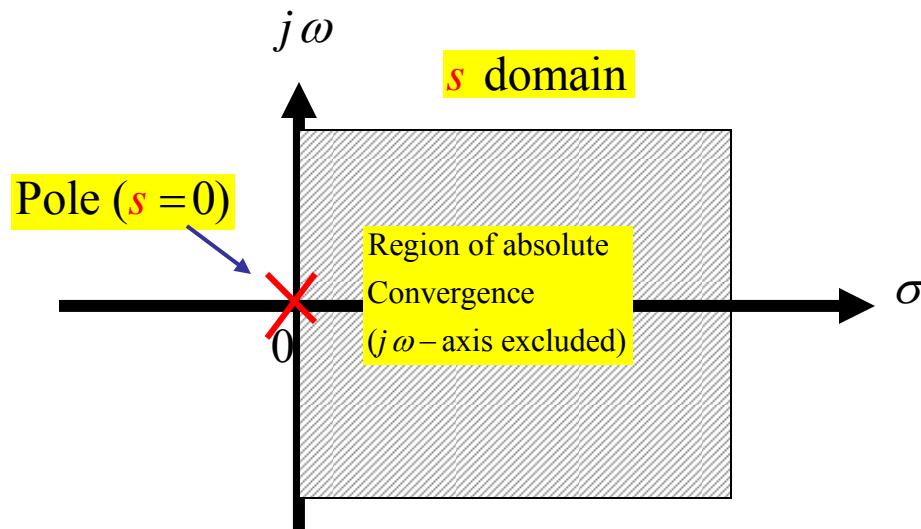
→ $\mathbf{L}[e^{-\alpha t} u(t)] = \frac{1}{(\alpha+s)}$ if $\text{Re}(\alpha+s) > 0$

OR $\text{Re}(s) > -\text{Re}(\alpha)$

Region of Convergence

$$\mathcal{L}[1] = \mathcal{L}[u(t)] = \frac{1}{s} \quad \text{Re}(s) > 0$$

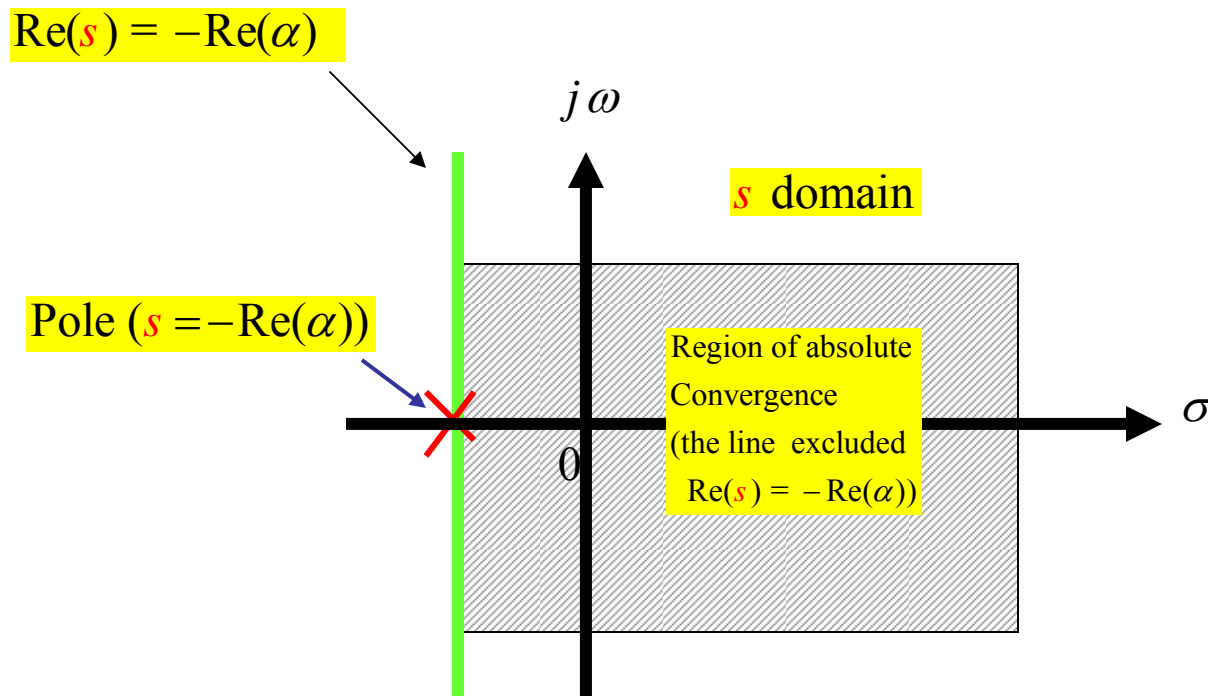
Since $s = \sigma + j\omega$, then s in general complex



A pole \times is where the Laplace Transform $X(s) \rightarrow \infty$

$$\mathbf{L}[e^{-\alpha t} u(t)] = \frac{1}{(\alpha + s)} \quad \text{if} \quad \text{Re}(\alpha + s) > 0$$

$$\text{OR} \quad \text{Re}(s) > -\text{Re}(\alpha)$$



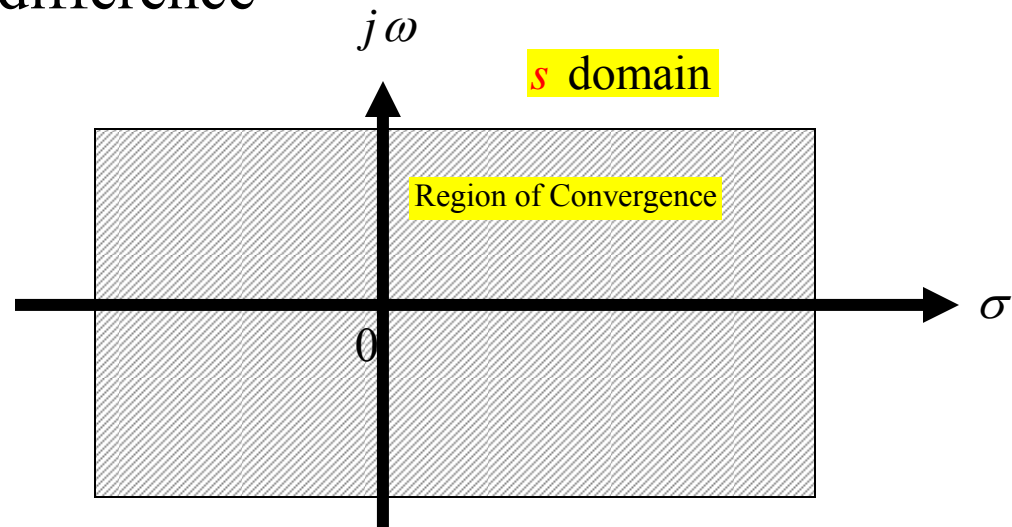
$$\mathbf{L}[\delta(t)] = \int_0^{\infty} \delta(t) e^{-st} dt$$

Assuming the lower limit is 0^-

$$\mathbf{L}[\delta(t)] = \int_{0^-}^{\infty} \delta(t) e^{-st} dt = e^{-st} \Big|_{t=0} = 1$$

The value of s make no difference

Region of Convergence



5-3 Some Laplace Transform Theorems

Theorem 1: Linearity

$$\text{Let } \mathcal{L}[x_1(t)] = X_1(s) \quad \mathcal{L}[x_2(t)] = X_2(s)$$

$$\text{Then } \mathcal{L}[a_1x_1(t) + a_2x_2(t)] = a_1X_1(s) + a_2X_2(s)$$

Proof

$$\begin{aligned} \mathcal{L}[a_1x_1(t) + a_2x_2(t)] &= \int_0^{\infty} [a_1x_1(t) + a_2x_2(t)] e^{-st} dt \\ &= \int_0^{\infty} a_1x_1(t)e^{-st} dt + \int_0^{\infty} a_2x_2(t)e^{-st} dt = a_1X_1(s) + a_2X_2(s) \end{aligned}$$

Example

$$\mathbf{L}[\cos \omega_0 t] = \mathbf{L}\left[\frac{1}{2}e^{j\omega_0 t} + \frac{1}{2}e^{-j\omega_0 t}\right] = \frac{1}{2}\mathbf{L}[e^{j\omega_0 t}] + \frac{1}{2}\mathbf{L}[e^{-j\omega_0 t}]$$

Since $\mathbf{L}[e^{-\alpha t}u(t)] = \frac{1}{(\alpha + s)}$

Then $\mathbf{L}[e^{j\omega_0 t}] = \frac{1}{(j\omega_0 + s)}$ $\mathbf{L}[e^{-j\omega_0 t}] = \frac{1}{(-j\omega_0 + s)}$

$$\mathbf{L}[\cos \omega_0 t] = \frac{1}{2} \frac{1}{(s + j\omega_0)} + \frac{1}{2} \frac{1}{(s - j\omega_0)} = \frac{s}{s^2 + \omega_0^2}$$

Similarly $\mathbf{L}[\sin \omega_0 t] = \frac{\omega_0}{s^2 + \omega_0^2}$

Theorem 2: Transform of Derivatives

$$\mathbf{L}\left[\frac{dx(t)}{dt}\right] = \mathbf{s}X(\mathbf{s}) - x(0^-)$$

Proof

$$\mathbf{L}\left[\frac{dx(t)}{dt}\right] = \int_0^{\infty} \left[\frac{dx(t)}{dt}\right] e^{-st} dt$$

Integrating by parts, $u = e^{-st}$ $dv(t) = dx(t)$

$$\Rightarrow du = -se^{-st} \quad v(t) = x(t)$$

$$\int_a^b u dv = uv \Big|_a^b - \int_a^b v du$$

$$\int_a^b u dv = uv \Big|_a^b - \int_a^b v du$$

$$u = e^{-st} \quad dv(t) = dx(t) \quad du = -s e^{-st} \quad v(t) = x(t)$$

$$\mathcal{L} \left[\frac{dx(t)}{dt} \right] = \int_0^{\infty} \left[\frac{dx(t)}{dt} \right] e^{-st} dt = e^{-st} x(t) \Big|_{0^-}^{\infty} + s \int_{0^-}^{\infty} x(t) e^{-st} dt$$

$$= \left[e^{-s(\infty)} x(\infty) - e^{-s(0)} x(0^-) \right] + sX(s) = sX(s) - x(0^-)$$

$$\Rightarrow \frac{dx(t)}{dt} \Leftrightarrow sX(s) - x(0^-)$$

$$\frac{dx(t)}{dt} \Leftrightarrow sX(s) - x(0^-)$$

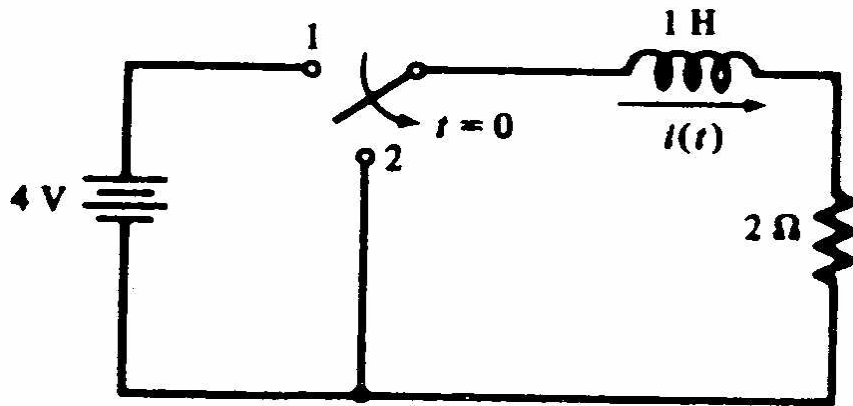
$$\frac{d^2x(t)}{dt^2} \Leftrightarrow s^2X(s) - sx(t)\Big|_{t=0} - \frac{dx(t)}{dt}\Big|_{t=0}$$

$$\frac{d^3x(t)}{dt^3} \Leftrightarrow s^3X(s) - s^2x(t)\Big|_{t=0} - s\frac{dx(t)}{dt}\Big|_{t=0} - \frac{d^2x(t)}{dt^2}\Big|_{t=0}$$

$$\frac{d^nx(t)}{dt^n} \Leftrightarrow s^nX(s) - s^{n-1}x(t)\Big|_{t=0} - s^{n-2}\frac{dx(t)}{dt}\Big|_{t=0} - s^{n-3}\frac{d^2x(t)}{dt^2}\Big|_{t=0} - \dots - \frac{d^{n-1}x(t)}{dt^{n-1}}\Big|_{t=0}$$

EXAMPLE 5-2

Consider the circuit shown



$$\frac{di(t)}{dt} + 2i(t) = \begin{cases} 4, & t \leq 0 \\ 0, & t > 0 \end{cases}$$

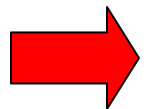
Taking the Laplace transform of both sides starting at $t = 0^-$

$$sI(s) - i(0^-) + 2I(s) = 0$$

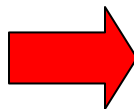
Assuming that the circuit was in steady state for $t < 0$.



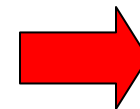
$$i(0^-) = \frac{4}{2} = 2$$



$$I(s)(s + 2) - 2 = 0$$



$$I(s) = \frac{2}{s + 2}$$



$$i(t) = 2e^{-2t}u(t)$$



$$i(t) = \begin{cases} 2e^{-2t}, & t > 0 \\ 2, & t \leq 0 \end{cases}$$

Theorem 3: Laplace Transform of an Integral

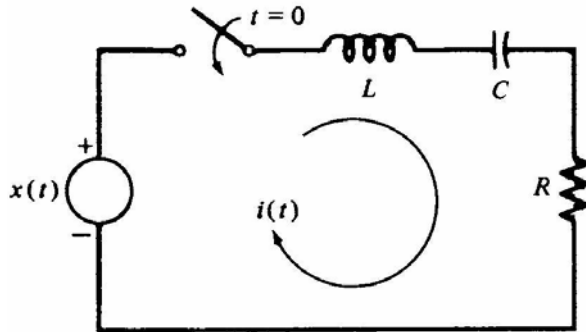
Let
$$y(t) = \int_{-\infty}^t x(\lambda) d\lambda$$

Then
$$\mathcal{L} \left[\int_{-\infty}^t x(\lambda) d\lambda \right] = \frac{X(s)}{s} + \frac{y(0^-)}{s}$$

were
$$y(0^-) = \int_{-\infty}^0 x(\lambda) d\lambda \Big|_{t=0^-}$$

Proof see the book

EXAMPLE 5-3



$$L \frac{di(t)}{dt} + Ri(t) + \frac{1}{C} \int_{-\infty}^t i(\lambda) d\lambda = x(t)$$

$$i(0^-) = 0$$

$$v_c(t) = \frac{1}{C} \int_{-\infty}^t i(\lambda) d\lambda \quad \Rightarrow \quad v_c(0^-) = \frac{1}{C} \int_{-\infty}^{0^-} i(\lambda) d\lambda$$

$$LsI(s) + RI(s) + \frac{I(s)}{sC} + \frac{v_c(0^-)}{s} = X(s)$$

Solving for $I(s)$

$$I(s) = \frac{sX(s) - v_c(0^-)}{L[s^2 + (R/L)s + 1/LC]}$$

Theorem 4: Complex Frequency Shift (s-Shift) Theorem: *The Laplace transform of*

$$y(t) = x(t)e^{-\alpha t}$$

is

$$Y(s) = X(s + \alpha)$$

where $X(s) = \mathcal{L}[x(t)]$.

Proof see the book (similar to the Fourier Transform Property)

$$\mathcal{L}[\cos \omega_0 t] = \frac{s}{s^2 + \omega_0^2}$$

$$\mathcal{L}[e^{-\alpha t} \cos \omega_0 t] = \frac{s + \alpha}{(s + \alpha)^2 + \omega_0^2}$$

$$\mathcal{L}[\sin \omega_0 t] = \frac{\omega_0}{s^2 + \omega_0^2}$$

$$\mathcal{L}[e^{-\alpha t} \sin \omega_0 t] = \frac{\omega_0}{(s + \alpha)^2 + \omega_0^2}$$

Theorem 2: Delay Theorem

$$\mathcal{L}\left[x(t-t_0)u(t-t_0)\right] = e^{-st_0}X(s) \quad t_0 > 0$$

Proof $\mathcal{L}\left[x(t-t_0)u(t-t_0)\right] = \int_{t_0}^{\infty} x(t-t_0)e^{-st} dt$

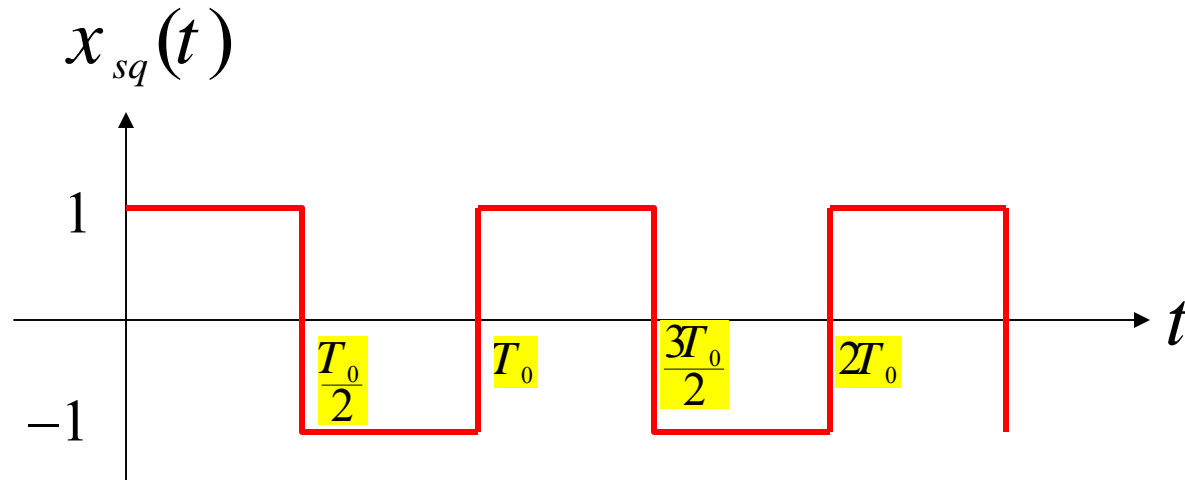
Let $t' = t - t_0 \Rightarrow dt = dt'$ **Limits** $t : t_0 \rightarrow \infty$
 $t' : 0 \rightarrow \infty$

$$\mathcal{L}\left[x(t-t_0)u(t-t_0)\right] = \int_0^{\infty} x(t')e^{-s(t+t_0)} dt' = e^{-st_0} \int_0^{\infty} x(t')e^{-st'} dt' = X(s)e^{-st_0}$$

Note $u(t-t_0)$ is necessary to give proper limit

$t_0 > 0$ (shift right) is necessary to give proper limit
since Laplace will not include the portion of
 $x(t-t_0)u(t-t_0)$ for $t < 0$

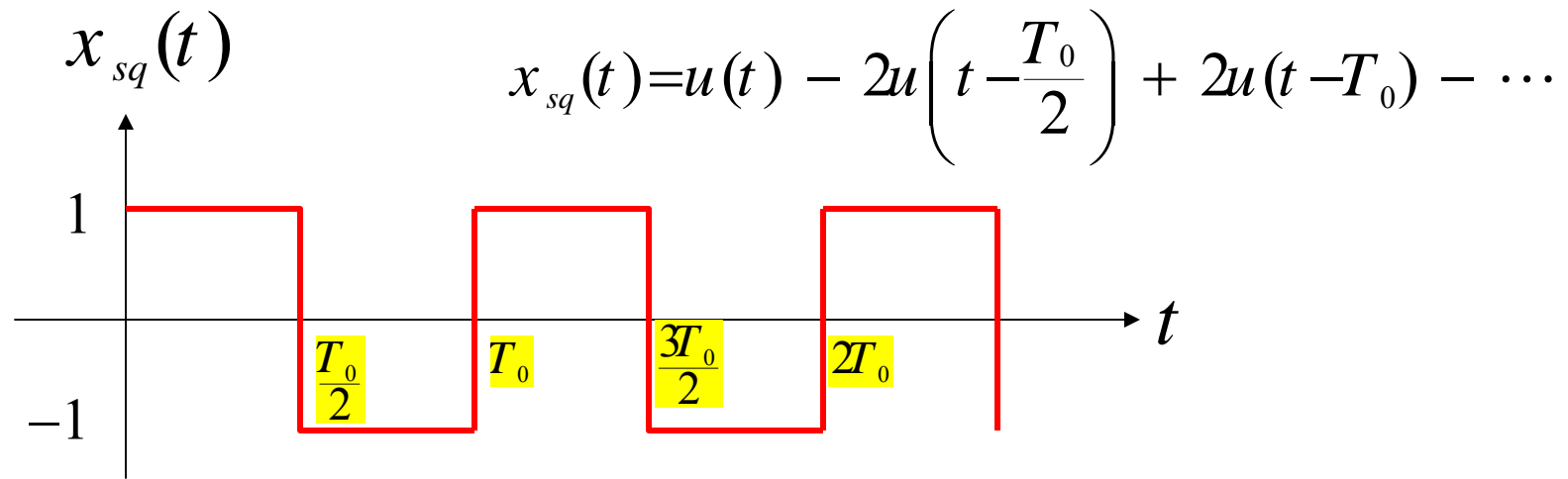
Example 5-5 Let $x_{sq}(t)$ be the square wave beginning at $t = t_0$



$$x_{sq}(t) = u(t) - 2u\left(t - \frac{T_0}{2}\right) + 2u(t - T_0) - \dots$$

$$L[x_{sq}(t)] = L\left[u(t) - 2u\left(t - \frac{T_0}{2}\right) + 2u(t - T_0) - \dots\right]$$

$$L[x_{sq}(t)] = L[u(t)] - 2L\left[u\left(t - \frac{T_0}{2}\right)\right] + 2L[u(t - T_0)] - \dots$$



$$L[x_{sq}(t)] = L[u(t)] - 2L\left[u\left(t - \frac{T_0}{2}\right)\right] + 2L[u(t - T_0)] - \dots$$

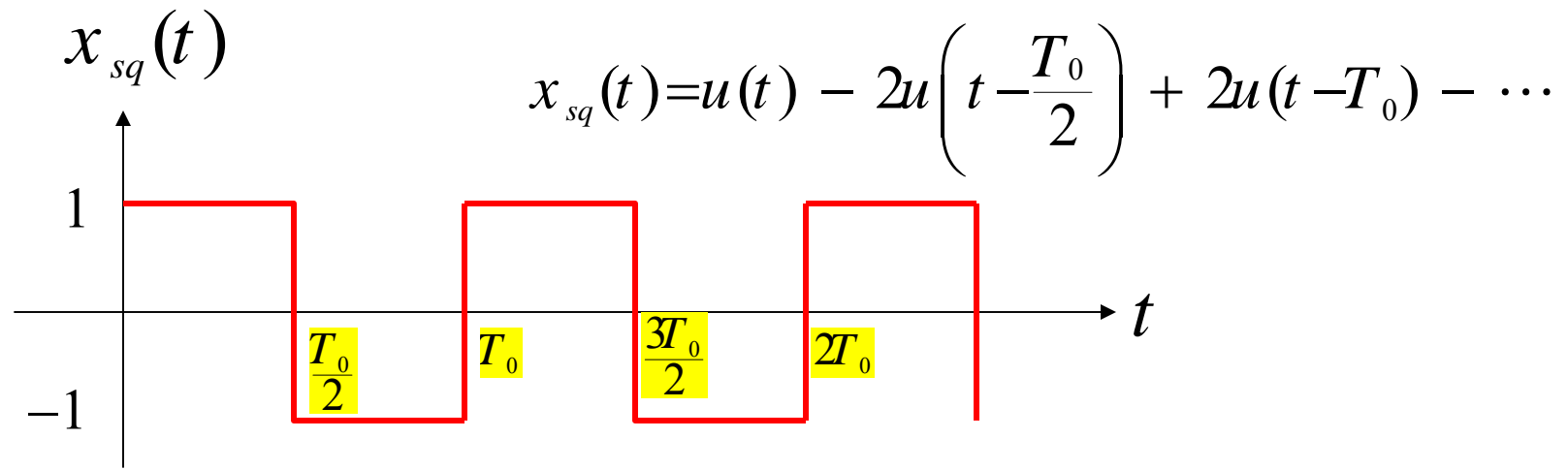
$$\frac{1}{s}$$

$$2e^{-s\frac{T_0}{2}} \frac{1}{s}$$

$$2e^{-sT_0} \frac{1}{s}$$

$$L[x_{sq}(t)] = \frac{1}{s} - 2e^{-s\frac{T_0}{2}} \frac{1}{s} + 2e^{-sT_0} \frac{1}{s} - \dots$$

$$= \frac{1}{s} \left(1 - 2e^{-s\frac{T_0}{2}} + 2e^{-sT_0} - \dots \right)$$

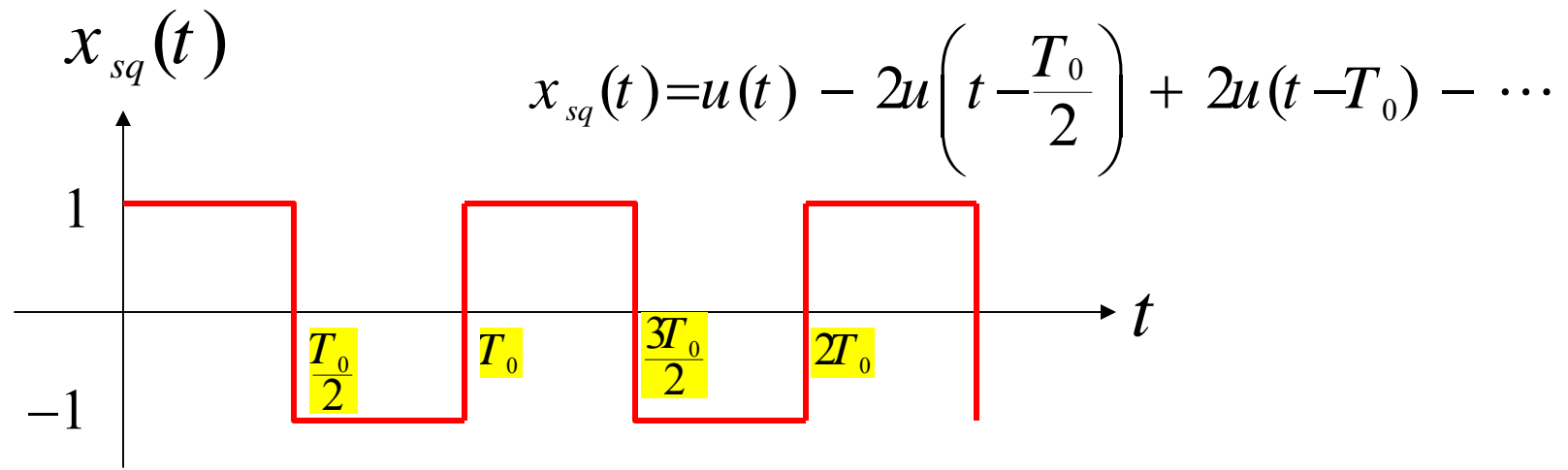


$$L[x_{sq}(t)] = \frac{1}{s} \left(1 - 2e^{-s\frac{T_0}{2}} + 2e^{-sT_0} - \dots \right)$$

Since $\frac{1}{1+x} = 1 - x + x^2 - x^3 \quad |x| < 1$

$$1 - 2e^{-s\frac{T_0}{2}} + 2e^{-sT_0} - \dots = 2 \left(1 - 2e^{-s\frac{T_0}{2}} + 2e^{-sT_0} - \dots \right) - 1$$

$$= 2 \left(1 - 2e^{-s\frac{T_0}{2}} + 2e^{-s\left(\frac{T_0}{2}\right)^2} - \dots \right) - 1 = 2 \left(\frac{1}{1 + e^{-s\frac{T_0}{2}}} \right) - 1 = \left(\frac{2}{1 + e^{-s\frac{T_0}{2}}} \right) - 1$$



$$L[x_{sq}(t)] = \frac{1}{s} \left(1 - 2e^{-s\frac{T_0}{2}} + 2e^{-sT_0} - \dots \right) = \frac{1}{s} \left(\frac{2}{1 + e^{-s\frac{T_0}{2}}} \right) - 1 = \frac{1}{s} \left(\frac{1 - e^{-s\frac{T_0}{2}}}{1 + e^{-s\frac{T_0}{2}}} \right)$$

Theorem 6: Convolution

Given two signals , $x_1(t)$ and $x_2(t)$, which are zero for $t < 0$

$$y(t) \triangleq x_1(t)*x_2(t) = \int_{-\infty}^{\infty} x_1(\lambda)x_2(t-\lambda)d\lambda$$

Since $x_1(t) = 0$ for $t < 0 \Rightarrow x_1(\lambda) = 0$ for $\lambda < 0$

Since $x_2(t) = 0$ for $t < 0 \Rightarrow x_2(t-\lambda) = 0$ for $t-\lambda < 0$

$\Rightarrow x_2(t-\lambda) = 0$ for $t < \lambda$ OR $\lambda > t$

$$\Rightarrow y(t) \triangleq x_1(t)*x_2(t) = \int_{-\infty}^{\infty} x_1(\lambda)x_2(t-\lambda)d\lambda = \int_0^t x_1(\lambda)x_2(t-\lambda)d\lambda$$

Theorem

$$L[x_1(t)*x_2(t)] = X_1(s)X_2(s)$$

$$\mathcal{L}\left[x_1(t)*x_2(t)\right] = X_1(s)X_2(s)$$

Proof

$$x_2(t-\lambda) = 0 \text{ for } \lambda > t$$

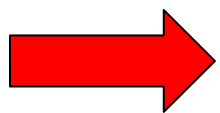
$$\mathcal{L}\left[x_1(t)*x_2(t)\right] = \mathcal{L}\left[\int_0^t x_1(\lambda)x_2(t-\lambda)d\lambda\right] = \mathcal{L}\left[\int_0^\infty x_1(\lambda)x_2(t-\lambda)d\lambda\right]$$

$$= \int_0^\infty \left[\int_0^\infty x_1(\lambda)x_2(t-\lambda)d\lambda\right] e^{-st} dt = \int_0^\infty x_1(\lambda) \left[\int_0^\infty x_2(t-\lambda)d\lambda\right] e^{-st} dt$$

$$\text{Let } \eta = t - \lambda \Rightarrow dt = d\eta \quad t = \eta + \lambda \Rightarrow e^{-st} = e^{-s(\eta+\lambda)} = e^{-s\eta} e^{-s\lambda}$$

$$\begin{aligned} \mathcal{L}\left[x_1(t)*x_2(t)\right] &= \int_0^\infty x_1(\lambda) \left[\int_0^\infty x_2(t-\lambda)d\lambda\right] e^{-st} dt \\ &= \int_0^\infty x_1(\lambda) \left[\int_0^\infty x_2(\eta)d\eta e^{-s\eta}\right] e^{-s\lambda} d\lambda \end{aligned}$$

$$\begin{aligned}
\mathcal{L}\left[x_1(t)*x_2(t)\right] &= \int_0^{\infty} x_1(\lambda) \left[\int_0^{\infty} x_2(\eta) d\eta e^{-s\eta} \right] e^{-s\lambda} d\lambda \\
&= \int_0^{\infty} x_1(\lambda) X_2(s) e^{-s\lambda} d\lambda \\
&= X_2(s) \int_0^{\infty} x_1(\lambda) e^{-s\lambda} d\lambda = X_2(s) X_1(s)
\end{aligned}$$



$$\mathcal{L}\left[x_1(t)*x_2(t)\right] = X_1(s) X_2(s)$$

Region of Convergence $R_{x_1*x_2} = R_{x_1} \cap R_{x_2}$

Theorem 7: Product

$$\mathbf{L} \left[x_1(t) x_2(t) \right] = \frac{1}{2\pi j} \int_{c-j\infty}^{c+j\infty} X_1(s-z) X_2(z) dz = \frac{1}{2\pi j} X_1(t) * X_2(t)$$

Proof Not shown

Theorem 8: Initial Value Theorem (i.e $x(0)$)

(I) $x(t)$ is continuous at $t = 0$

$$\lim_{s \rightarrow \infty} sX(s) = x(0^-) = x(0^+)$$

Some times , we need $x(0)$ ($x(0^-)$ or $x(0^+)$) , however what we have is $X(s)$. This theorem let you find $x(0)$ (initial value) without finding $x(t)$

Proof

$$\mathcal{L}\left[\frac{dx(t)}{dt}\right] = \int_0^{\infty} \left[\frac{dx(t)}{dt}\right] e^{-st} dt = sX(s) - x(0^-)$$

$$\mathcal{L}\left[\frac{dx(t)}{dt}\right] = \int_0^{\infty} \left[\frac{dx(t)}{dt}\right] e^{-st} dt = sX(s) - x(0^-)$$

Now taking the limit as $s \rightarrow \infty$ for both sides ,

$$\lim_{s \rightarrow \infty} \int_0^{\infty} \left[\frac{dx(t)}{dt}\right] e^{-st} dt = \lim_{s \rightarrow \infty} [sX(s) - x(0^-)]$$

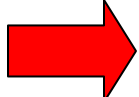
$$\int_0^{\infty} \lim_{s \rightarrow \infty} \left[\frac{dx(t)}{dt}\right] e^{-st} dt = \lim_{s \rightarrow \infty} sX(s) - \lim_{s \rightarrow \infty} x(0^-)$$

$$\int_0^{\infty} \left[\frac{dx(t)}{dt}\right] (\lim_{s \rightarrow \infty} e^{-st}) dt = \lim_{s \rightarrow \infty} sX(s) - x(0^-)$$

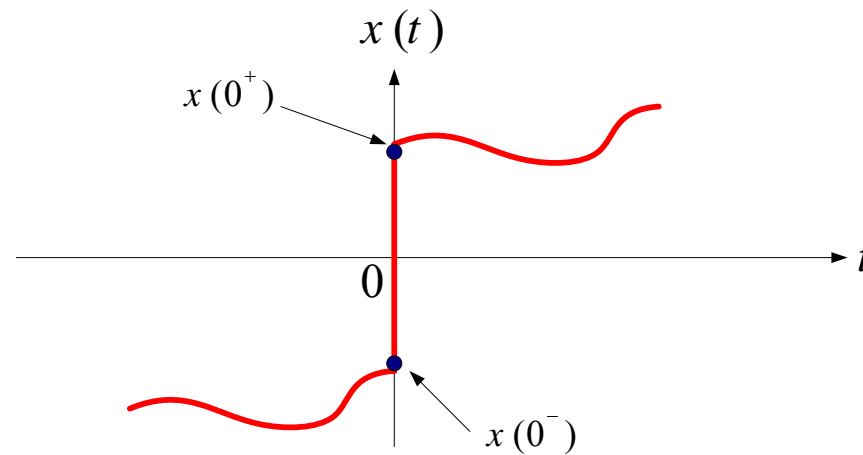
$$\int_0^{\infty} \left[\frac{dx(t)}{dt} \right] (\lim_{s \rightarrow \infty} e^{-st}) dt = \lim_{s \rightarrow \infty} sX(s) - x(0^-)$$

$$\int_0^{\infty} \left[\frac{dx(t)}{dt} \right] (0) dt = \lim_{s \rightarrow \infty} sX(s) - x(0^-)$$

$$0 = \lim_{s \rightarrow \infty} sX(s) - x(0^-)$$

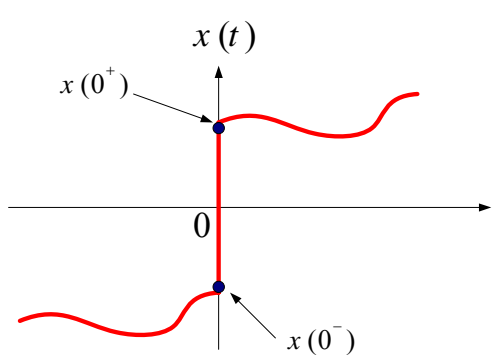
 $\lim_{s \rightarrow \infty} sX(s) = x(0^-) = x(0^+) = x(0)$ from continuity

(II) $x(t)$ is discontinuous at $t = 0$,



$\frac{dx(t)}{dt}$ contains an impulse $[x(0^+) - x(0^-)]\delta(t)$

then, $\lim_{s \rightarrow \infty} sX(s) = x(0^+)$



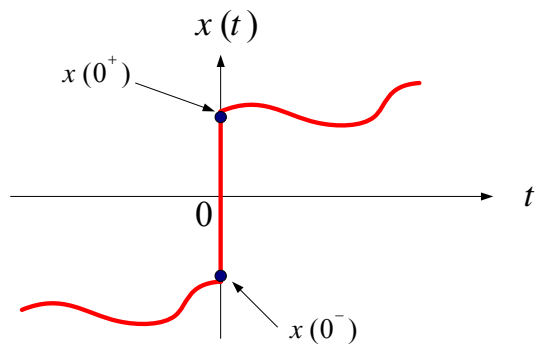
$$\frac{dx(t)}{dt} = x'(t)|_{t \neq 0} + [x(0^+) - x(0^-)]\delta(t)$$

$$\int_0^{\infty} \left[\frac{dx(t)}{dt} \right] e^{-st} dt = sX(s) - x(0^-)$$

$$\lim_{s \rightarrow \infty} \int_0^{\infty} \left[\frac{dx(t)}{dt} \right] e^{-st} dt = \lim_{s \rightarrow \infty} sX(s) - x(0^-)$$

Left side $\lim_{s \rightarrow \infty} \int_0^{\infty} \left[x'(t)|_{t \neq 0} + [x(0^+) - x(0^-)]\delta(t) \right] e^{-st} dt$

$$\int_0^{\infty} \lim_{s \rightarrow \infty} x'(t)|_{t \neq 0} e^{-st} dt + \lim_{s \rightarrow \infty} [x(0^+) - x(0^-)] \int_0^{\infty} \delta(t) e^{-st} dt$$



$$\frac{dx(t)}{dt} = x'(t)|_{t \neq 0} + [x(0^+) - x(0^-)] \delta(t)$$

Left side

$$\int_0^{\infty} x'(t)|_{t \neq 0} (\lim_{s \rightarrow \infty} e^{-st}) dt + \lim_{s \rightarrow \infty} [x(0^+) - x(0^-)] \int_0^{\infty} \delta(t) e^{-st} dt$$

$$\int_0^{\infty} x'(t)|_{t \neq 0} (0) dt + \lim_{s \rightarrow \infty} [x(0^+) - x(0^-)] (1) = x(0^+) - x(0^-)$$

$$x(0^+) - \cancel{x(0^-)} = \lim_{s \rightarrow \infty} sX(s) - \cancel{x(0^-)}$$

 $\lim_{s \rightarrow \infty} sX(s) = x(0^+)$

Example 5-6

Theorem 9: Final Value Theorem

If $x(t)$ and $\frac{dx(t)}{dt}$ are Laplace Transformable

then,

$$\lim_{t \rightarrow \infty} x(t) = \lim_{s \rightarrow 0} sX(s)$$

Provided that $\lim_{t \rightarrow \infty} x(t)$ exists or $sX(s)$ has no poles on the $j\omega$ axis or in the Right Half Plane

Proof: Not shown

Example 5-7

Theorem 10: Scaling

$$\text{If } x(t) \Leftrightarrow X(s)$$

$$\text{Then } x(at) \quad a > 0 \Leftrightarrow \frac{1}{a} X\left(\frac{s}{a}\right)$$

Note $a > 0$ because, if $a < 0$, then $x(at)$ will be reflected on the negative Part which Laplace Transform ignore

Example

$$\text{Let } x(t) = e^{-t}u(t) \quad \longrightarrow \quad \mathcal{L}[x(t)] = \frac{1}{(1+s)}$$

$$\text{Now } x(3t) = e^{-3t}u(3t) = e^{-3t}u(t)$$

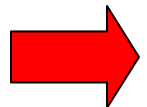
$$\mathcal{L}[e^{-3t}u(t)] = \int_0^{\infty} e^{-3t} e^{-st} dt = \int_0^{\infty} e^{-(3+s)t} dt = \left. \frac{e^{-(3+s)t}}{-(3+s)} \right|_0^{\infty} = \frac{1}{(3+s)}$$

$$x(3t) \iff \frac{1}{3} X\left(\frac{s}{3}\right) = \frac{1}{3} \frac{1}{\left(1+\frac{s}{3}\right)} = \frac{1}{(1+s)}$$

5.4 Inversion of Rational Function (Inverse Laplace Transform)

Let $Y(s)$ be Laplace Transform of some function $y(t)$.

We want to find $y(t)$ without using the inversion formula .

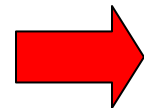
 We want to find $y(t)$ using the Laplace Transform known table and properties

Objective : Put $Y(s)$ in a form or a sum of forms that we know it is in the Laplace Transform Table

$Y(s)$ in general is a ratio of two polynomials  Rational Function

Example $Y(s) = \frac{s^2 - 2s}{2s^3 - 5s^2 + 3s + 2}$

When the degree of the numerator of rational function is less the Degree of the dominator



Proper Rational Function

Example $Y(s) = \frac{s^2 - 2s}{2s^3 - 5s^2 + 3s + 2}$

Highest Degree is 2

Highest Degree is 3

Examples of proper rational Functions

$$Y_1(s) = \frac{1}{s+1}$$

$$Y_2(s) = \frac{2s^2 + 6s + 6}{(s+2)(s^2 + 2s^2 + 2)}$$

Examples of not proper rational Functions

$$Y_3(s) = \frac{s+2}{s+1}$$

However we can obtain a proper rational Function through long division

$$Y_3(s) = \frac{s+2}{s+1} = 1 + \frac{1}{s+1}$$

We will discuss different techniques of factoring $Y(s)$ into simple known forms

Example 5-9 Simple Factors

$$\text{Let } Y(s) = \frac{10}{(s^2 + 2s^2 + 2)}$$

If we check the Table, we see there is no form similar to $Y(s)$

However if we expand $Y(s)$ in partial fractions:

$$\frac{10}{(s^2 + 2s^2 + 2)} = \frac{A}{(s + 2)} + \frac{B}{(s + 8)}$$

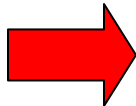
$\frac{A}{(s + 2)}$ and $\frac{B}{(s + 8)}$ Are available on the Table

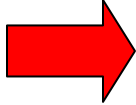
Next we develop Techniques of finding A and B

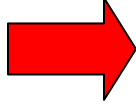
Techniques for Partial Fraction Expansion

(1) Common Denominator

$$Y(s) = \frac{10}{(s^2 + 10s + 16)} = \frac{10}{(s+2)(s+8)} = \frac{A}{(s+2)} + \frac{B}{(s+8)}$$

 $Y(s) = \frac{10}{(s^2 + 10s + 16)} = \frac{A(s+8) + B(s+2)}{(s+2)(s+8)}$

 $10 = A(s+8) + B(s+2) = (A+B)s + (8A+2B)$


$$\left. \begin{array}{l} A + B = 0 \\ 8A + 2B = 10 \end{array} \right\} \xrightarrow{\text{Solve}} A = \frac{5}{3} \text{ and } B = -\frac{5}{3}$$

$$Y(s) = \frac{10}{(s^2 + 10s + 16)} = \frac{5/3}{(s+2)} - \frac{5/3}{(s+8)}$$

$$\rightarrow y(t) = \frac{5}{3}e^{-2t}u(t) - \frac{5}{3}e^{-8t}u(t) = \frac{5}{3}(e^{-2t} - e^{-8t})u(t)$$

(2) Substituting Specific values of s

$$Y(s) = \frac{10}{(s^2+10s+16)} = \frac{10}{(s+2)(s+8)} = \frac{A}{(s+2)} + \frac{B}{(s+8)}$$

$$\begin{array}{l} s = 0 \Rightarrow \frac{10}{(2)(8)} = \frac{A}{2} + \frac{B}{8} \Rightarrow 4A + B = 5 \\ s = 2 \Rightarrow \frac{10}{(4)(10)} = \frac{A}{4} + \frac{B}{10} \Rightarrow 5A + 2B = 5 \end{array} \left. \begin{array}{l} \text{Solve} \\ \\ \end{array} \right\} \begin{array}{l} A = \frac{5}{3} \\ B = -\frac{5}{3} \end{array}$$

(3) Heaviside's Expansion Theorem

$$Y(s) = \frac{10}{(s^2+10s+16)} = \frac{10}{(s+2)(s+8)} = \frac{A}{(s+2)} + \frac{B}{(s+8)}$$

Multiply both side by $(s+2)$ and set $s = -2$

$$\frac{10}{\cancel{(s+2)}(s+8)} \mathbf{X}(\cancel{s+2}) \Big|_{s=-2} = \frac{A}{\cancel{(s+2)}} \mathbf{X}(\cancel{s+2}) \Big|_{s=-2} + \frac{B}{(s+8)} \mathbf{X}(s+2) \Big|_{s=-2}$$

$$\Rightarrow \frac{10}{(-2+8)} = A + \frac{B(-2+2)}{(-2+8)}$$

$$\Rightarrow \frac{10}{(6)} = A + 0 \Rightarrow A = \frac{5}{3}$$

$$Y(s) = \frac{10}{(s^2+10s+16)} = \frac{10}{(s+2)(s+8)} = \frac{A}{(s+2)} + \frac{B}{(s+8)}$$

Multiply both side by $(s+8)$ and set $s = -8$

$$\frac{10}{(s+2)\cancel{(s+8)}} \mathbf{X}(s+8) \Big|_{s=-8} = \frac{A}{(s+2)} \mathbf{X}(s+8) \Big|_{s=-8} + \frac{B}{\cancel{(s+8)}} \mathbf{X}(s+8) \Big|_{s=-8}$$

$$\rightarrow \frac{10}{(-8+2)} = 0+B$$

$$\rightarrow \frac{10}{(-6)} = B \quad \rightarrow B = -\frac{5}{3}$$

Example 5-10 (Imaginary Roots)

$$\begin{aligned}\text{Let } Y(s) &= \frac{(15s^2 + 25s + 20)}{(s^2 + 1)(s^2 + 10s + 16)} = \frac{(15s^2 + 25s + 20)}{(s + j)(s - j)(s + 2)(s + 8)} \\ &= \frac{A_1}{(s + j)} + \frac{A_2}{(s - j)} + \frac{A_3}{(s + 2)} + \frac{A_4}{(s + 8)}\end{aligned}$$

Using Heavisdie's Expansions, by multiplying the left hand side and Right hand side by the factors

$$(s + j), (s - j), (s + 2), (s + 8)$$

and substitute $s = -j$, $s = j$, $s = -2$, $s = -8$ respectively

$$\text{We obtain } A_1 = \frac{1}{2}(1 + j), A_2 = \frac{1}{2}(1 - j), A_3 = 1, A_4 = -2$$

From Table

$$Y(s) = \frac{(1/2)(1+j)}{(s+j)} + \frac{(1/2)(1-j)}{(s-j)} + \frac{1}{(s+2)} - \frac{2}{(s+8)}$$

$e^{-2t}u(t)$ $e^{-8t}u(t)$

$$\frac{(1/2)(1+j)}{(s+j)} \quad \text{and} \quad \frac{(1/2)(1-j)}{(s-j)}$$

Can be inverted in two methods:

(a) $\frac{(1/2)(1+j)}{(s+j)} \Rightarrow (1/2)(1+j) e^{-jt}u(t)$

$$\frac{(1/2)(1-j)}{(s-j)} \Rightarrow (1/2)(1-j) e^{jt}u(t)$$

combine

$$\frac{(1/2)(1+j)}{(s+j)} \Rightarrow (1/2)(1+j) e^{-jt} u(t)$$

$$\frac{(1/2)(1-j)}{(s-j)} \Rightarrow (1/2)(1-j) e^{jt} u(t)$$

$$\frac{(1/2)(1+j)}{(s+j)} + \frac{(1/2)(1-j)}{(s-j)} \Rightarrow \frac{1}{2}(1+j) e^{-jt} u(t) + \frac{1}{2}(1-j) e^{jt} u(t)$$

$$= \frac{1}{2}(e^{jt} + e^{-jt}) u(t) + \frac{j}{2}(e^{-jt} - e^{jt}) u(t)$$

$$= \frac{1}{2}(e^{jt} + e^{-jt}) u(t) + \frac{1}{2j}(e^{jt} - e^{-jt}) u(t)$$

$$= \cos(t) u(t) + \sin(t) u(t)$$

(b) $\frac{(1/2)(1+j)}{(s+j)}$ and $\frac{(1/2)(1-j)}{(s-j)}$

Can be combined as

$$\frac{(1/2)(1+j)}{(s+j)} + \frac{(1/2)(1-j)}{(s-j)}$$

$$= \frac{(1/2)(1+j)(s-j) + (1/2)(1-j)(s+j)}{(s+j)(s-j)}$$

$$= \frac{s+1}{s^2+1} = \frac{s}{s^2+1} + \frac{1}{s^2+1} \Rightarrow \cos(t) u(t) + \sin(t) u(t)$$

$$\begin{array}{c}
 \cos(t) u(t) + \sin(t) u(t) \quad e^{-2t} u(t) \quad e^{-8t} u(t) \\
 \underbrace{\hspace{15em}} \\
 Y(s) = \frac{(1/2)(1+j)}{(s+j)} + \frac{(1/2)(1-j)}{(s-j)} + \frac{1}{(s+2)} - \frac{2}{(s+8)}
 \end{array}$$

$$y(t) = \cos(t) u(t) + \sin(t) u(t) + e^{-2t} u(t) + e^{-8t} u(t)$$

$$y(t) = (\cos(t) + \sin(t) + e^{-2t} + e^{-8t}) u(t)$$

Repeated Linear Factor

$$\text{If } Y(s) = \frac{P(s)}{(s+\alpha)^n Q(s)} \quad \left\{ \text{example } Y(s) = \frac{10s}{(s+2)^2(s+8)} \right\}$$

Then its partial fraction

$$Y(s) = \frac{A_1}{(s+\alpha)} + \frac{A_2}{(s+\alpha)^2} + \frac{A_3}{(s+\alpha)^3} + \dots + \frac{A_n}{(s+\alpha)^n} + \frac{R(s)}{Q(s)}$$

Where

$$A_m = \frac{1}{(n-m)!} \frac{d^{(n-m)}}{ds^{(n-m)}} \left[(s+\alpha)^n Y(s) \right]_{s=-\alpha}$$

Example 5-11 Repeated Linear Factor

Let
$$Y(s) = \frac{10s}{(s+2)^2(s+8)}$$

Then
$$Y(s) = \frac{A_1}{(s+2)} + \frac{A_2}{(s+2)^2} + \frac{B}{(s+8)}$$

$$A_1 = \frac{1}{(2-1)!} \frac{d^{(2-1)}}{ds^{(2-1)}} \left[\cancel{(s+2)}^2 \frac{10s}{(\cancel{s+2})^2 (s+8)} \right]_{s=-2} = \frac{d}{ds} \left[\frac{10s}{(s+8)} \right]_{s=-2}$$

$$= \left[\frac{10(s+8) - 10s}{(s+8)^2} \right]_{s=-2} = \left[\frac{10(-2+8) - 10(-2)}{(-2+8)^2} \right] = \left[\frac{80}{36} \right] = \frac{20}{9}$$

$$Y(s) = \frac{A_1}{(s+2)} + \frac{A_2}{(s+2)^2} + \frac{B}{(s+8)}$$

$\frac{20}{9}$
 $-\frac{10}{3}$

$$A_2 = \frac{1}{(2-2)!} \frac{d^{(2-2)}}{ds^{(2-2)}} \left[\frac{10s}{(s+2)^2 (s+8)} \right]_{s=-2} = \left[\frac{10s}{(s+8)} \right]_{s=-2}$$

$$= \left[\frac{10(-2)}{(-2+8)} \right] = \left[\frac{-20}{6} \right] = -\frac{10}{3}$$

$$Y(s) = \frac{A_1}{(s+2)} + \frac{A_2}{(s+2)^2} + \frac{B}{(s+8)}$$

$\frac{20}{9}$
 $-\frac{10}{3}$
 $-\frac{20}{9}$

To find B , we use Heaviside

$$(s+8) \frac{10s}{(s+2)^2(s+8)} \Big|_{s=-8} = \frac{A_1}{(s+2)} \mathbf{X}(s+8) \Big|_{s=-8} + \frac{A_2}{(s+2)^2} \mathbf{X}(s+8) \Big|_{s=-8} + \frac{B}{(s+8)} \mathbf{X}(s+8) \Big|_{s=-8}$$

$$\Rightarrow B = -\frac{20}{9} \qquad \Rightarrow Y(s) = \frac{(20/9)}{(s+2)} - \frac{(10/3)}{(s+2)^2} - \frac{(20/9)}{(s+8)}$$

$$Y(s) = \frac{20}{9} \left[-\frac{1}{(s+8)} + \frac{1}{(s+2)} - \frac{(3/2)}{(s+2)^2} \right]$$

$$y(t) = \frac{20}{9} \left(-e^{-8t} + e^{-2t} - \frac{3}{2} t e^{-2t} \right) u(t)$$

Example 5-12 Repeated Linear Factor

Let $Y(s) = \frac{10s}{(s+2)^3(s+8)}$

Can be found using Heaviside's expansion

Then $Y(s) = \frac{A_1}{(s+2)} + \frac{A_2}{(s+2)^2} + \frac{A_3}{(s+2)^3} + \frac{B}{(s+8)}$

$$B = (s+8) Y(s) \Big|_{s=-8} = \frac{10}{27}$$

$$A_3 = (s+2)^3 Y(s) \Big|_{s=-2} = -\frac{10}{3}$$

$$A_2 = \frac{1}{(3-2)!} \frac{d^{(3-2)}}{ds^{(3-2)}} \left[(s+2)^3 Y(s) \right]_{s=-2} = \frac{d}{ds} \left[\frac{10s}{(s+8)} \right]_{s=-2} = \frac{20}{9}$$

$$Y(s) = \frac{A_1}{(s+2)} + \frac{A_2}{(s+2)^2} + \frac{A_3}{(s+2)^3} + \frac{B}{(s+8)}$$

$\nearrow \frac{20}{27}$
 $\nearrow \frac{20}{9}$
 $\nearrow \frac{10}{3}$
 $\nearrow \frac{10}{27}$

A_1 Can be found using Heaviside differentiation techniques

$$A_1 = \frac{1}{(3-1)!} \frac{d^{(3-1)}}{ds^{(3-1)}} \left[(s+2)^3 Y(s) \right]_{s=-2} = \frac{1}{2} \frac{d^2}{ds^2} \left[\frac{10s}{(s+8)} \right]_{s=-2}$$

$$= \frac{1}{2} \left[\frac{-160}{(s+8)^3} \right]_{s=-2} = -\frac{20}{27}$$

$$Y(s) = \frac{10}{27} \left[\frac{1}{(s+8)} - \frac{1}{(s+2)} \right] + \frac{20}{9} \frac{1}{(s+2)^2} - \frac{10}{3} \frac{1}{(s+2)^3}$$

$$\Rightarrow y(t) = \left[\frac{10}{27} (e^{-8t} - e^{-2t}) - \frac{5}{3} t \left(t - \frac{4}{3} \right) e^{-2t} \right] u(t)$$

Example 5-13 Complex Conjugate Factors

$$\begin{aligned} Y(s) &= \frac{2s^2 + 6s + 6}{(s+2)(s^2 + 2s + 2)} = \frac{2s^2 + 6s + 6}{(s+2)[(s+1)^2 + 1]} \\ &= \frac{2s^2 + 6s + 6}{(s+2)(s+1+j)(s+1-j)} \end{aligned}$$

Using Heaviside Expansion $Y(s) = \frac{A_1}{(s+2)} + \frac{A_2}{(s+1+j)} + \frac{A_3}{(s+1-j)}$

We can find A_1, A_2, A_3

However it is easier to keep both of the complex-conjugate factors together

$$Y(s) = \frac{A}{s+2} + \frac{Bs+C}{s^2+2s+2}$$

$$Y(s) = \frac{A_1}{(s+2)} + \frac{A_2}{(s+1+j)} + \frac{A_3}{(s+1-j)}$$

However it is easier to keep both of the complex-conjugate factors together

$$Y(s) = \frac{A}{s+2} + \frac{Bs+C}{s^2+2s+2}$$

This allows the inverse Laplace Transform to be found easily with the help of pairs

$$\begin{aligned} \frac{t^n e^{-\alpha t} u(t)}{n!} &\Leftrightarrow \frac{1}{(s+\alpha)^{n+1}} \\ e^{-\alpha t} \cos(\omega_0 t) u(t) &\Leftrightarrow \frac{s+\alpha}{(s+\alpha)^2 + \omega_0^2} \\ e^{-\alpha t} \sin(\omega_0 t) u(t) &\Leftrightarrow \frac{\omega_0}{(s+\alpha)^2 + \omega_0^2} \end{aligned}$$

$$Y(s) = \frac{A}{s+2} + \frac{Bs+C}{s^2+2s+2}$$

A can be found using Heaviside

$$A = (s+2) Y(s) \Big|_{s=-2} = \frac{2s^2+6s+6}{s^2+2s+2} \Big|_{s=-2} = 1$$

B and C can be found using substitution of s or the common denominator

$$s = 0 \Rightarrow Y(0) = \frac{A}{0+2} + \frac{B(0)+C}{0^2+2(0)+2} = \frac{A}{2} + \frac{C}{2}$$

$$\Rightarrow C = 2Y(0) - A = \frac{2(6)}{(4)} - 1 = 2$$

$$Y(s) = \frac{2s^2 + 6s + 6}{(s+2)(s^2 + 2s + 2)} = \frac{1}{s+2} + \frac{Bs + 2}{s^2 + 2s + 2}$$

To find B , we multiply both sides of $Y(s)$ by s and let $s \rightarrow \infty$

$$\lim_{s \rightarrow \infty} s \frac{2s^2 + 6s + 6}{(s+2)(s^2 + 2s + 2)} = \lim_{s \rightarrow \infty} \left[\frac{s}{s+2} + \frac{Bs^2 + 2s}{s^2 + 2s + 2} \right]$$

$$\lim_{s \rightarrow \infty} \frac{2s^3 + 6s^2 + 6s}{(s^3 + 4s^2 + 6s + 4)} = \lim_{s \rightarrow \infty} \frac{s}{s+2} + \lim_{s \rightarrow \infty} \frac{Bs^2 + 2s}{s^2 + 2s + 2}$$

$$\lim_{s \rightarrow \infty} \frac{2 + 6(1/s) + 6(1/s^2)}{(1 + 4(1/s) + 6(1/s^2) + (4/s^3))} = \lim_{s \rightarrow \infty} \frac{1}{1 + (2/s)} + \lim_{s \rightarrow \infty} \frac{B + 2(1/s)}{1 + (2/s) + (2/s^2)}$$

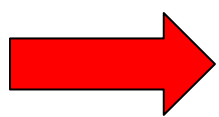
$$\frac{2 + 6(0) + 6(0)}{(1 + 4(0) + 6(0) + (0))} = \frac{1}{1 + (0)} + \frac{B + 2(0)}{1 + (0) + (0)}$$

$$\rightarrow \frac{2}{1} = \frac{1}{1} + \frac{B}{1} \quad \rightarrow \quad B = 1$$

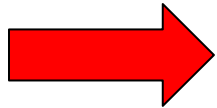
$$Y(s) = \frac{2s^2 + 6s + 6}{(s+2)(s^2 + 2s + 2)} = \frac{1}{s+2} + \frac{Bs+2}{s^2 + 2s + 2}$$

We also can find B by selecting any value of s

$$Y(1) = \frac{2(1)^2 + 6(1) + 6}{((1)+2)((1)^2 + 2(1) + 2)} = \frac{1}{(1)+2} + \frac{B(1)+2}{(1)^2 + 2(1) + 2}$$



$$\frac{14}{15} = \frac{1}{3} + \frac{B+2}{5}$$



$$14 = 5 + 3B + 6$$

$$B = 1$$

$$\begin{aligned}
 Y(s) &= \frac{2s^2 + 6s + 6}{(s+2)(s^2 + 2s + 2)} = \frac{1}{s+2} + \frac{s+2}{s^2 + 2s + 2} \\
 &= \frac{1}{s+2} + \frac{s+2}{(s+1)^2 + 1} = \frac{1}{s+2} + \frac{(s+1)+1}{(s+1)^2 + 1} \\
 &= \frac{1}{s+2} + \frac{(s+1)}{(s+1)^2 + 1} + \frac{1}{(s+1)^2 + 1}
 \end{aligned}$$

$$\Rightarrow y(t) = e^{-2t}u(t) + e^{-t} \cos(t)u(t) + e^{-t} \sin(t)u(t)$$

$$\Rightarrow y(t) = [e^{-2t} + e^{-t} \cos(t) + e^{-t} \sin(t)]u(t)$$