

Laplace Transform (H.1)

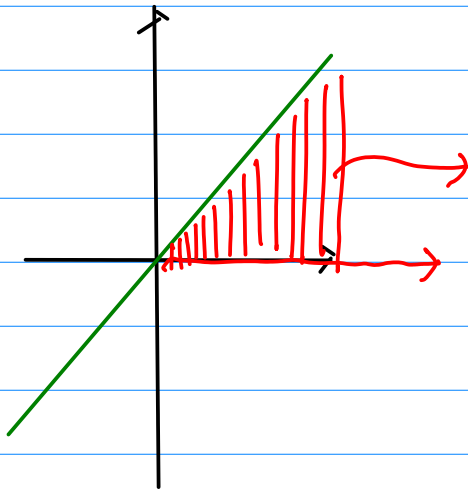
20160106

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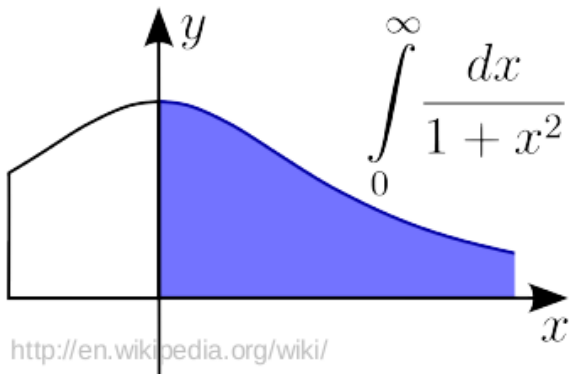
$$y = x$$

Improper Integration

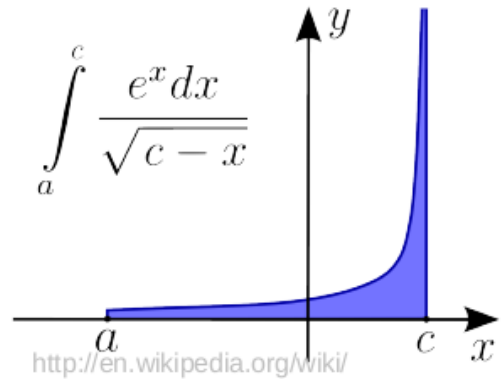


$$\int_0^{\infty} x \, dx \rightarrow \infty$$

most functions diverge
but some converge



$$\int_0^{\infty} \frac{dx}{1+x^2}$$



$$\int_a^c \frac{e^x dx}{\sqrt{c-x}}$$

$$\lim_{b \rightarrow +\infty} \int_a^b f(x) \, dx \rightarrow \int_a^{+\infty} f(x) \, dx$$

$$\lim_{b \rightarrow c^-} \int_a^b f(x) \, dx \rightarrow \int_a^c f(x) \, dx$$

$$\begin{aligned} \int_1^{+\infty} \frac{1}{x^2} \, dx &= \lim_{b \rightarrow \infty} \int_1^b \frac{1}{x^2} \, dx = \lim_{b \rightarrow \infty} \left[-\frac{1}{x} \right]_1^b \\ &= \lim_{b \rightarrow \infty} \left(-\frac{1}{b} + \frac{1}{1} \right) = 1 \text{ converge} \end{aligned}$$

$$\begin{aligned} \int_0^1 \frac{1}{\sqrt{x}} \, dx &= \lim_{a \rightarrow 0^+} \int_a^1 \frac{1}{\sqrt{x}} \, dx = \lim_{a \rightarrow 0^+} [2\sqrt{x}]_a^1 \\ &= \lim_{a \rightarrow 0^+} (2 - 2\sqrt{a}) = 2 \text{ converge} \end{aligned}$$

$$\lim_{x \rightarrow 0} f(x) = \lim_{x \rightarrow 0} \frac{1}{\sqrt{x}} = \infty \quad f(0)$$

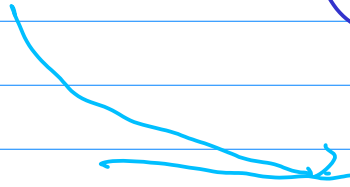
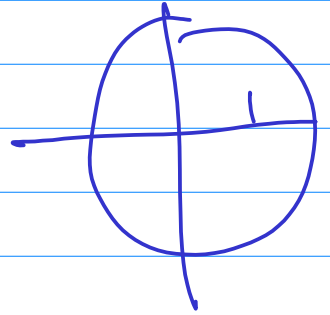
$s > 0$

$$e^{-st}$$

$$s = \sigma + i\omega$$

$$e^{-(\sigma + i\omega)t}$$

$$= e^{-\sigma t} e^{-i\omega t}$$



$$\cos(\omega b) - i \sin(\omega b)$$

$$|e^{-i\omega b}| = 1$$

Sec 4.1 Laplace Transform Definition

$$\text{ex1)} \quad \mathcal{L}\{1\} \quad | \longleftrightarrow \frac{1}{s} \quad (s > 0)$$

$$\text{ex2)} \quad \mathcal{L}\{t\} \quad t \longleftrightarrow \frac{1}{s^2} \quad (s > 0)$$

$$\text{ex3)} \quad (\text{a}) \quad \mathcal{L}\{e^{-3t}\} \quad e^{-3t} \longleftrightarrow \frac{1}{s+3} \quad (s > -3)$$

$$(\text{b}) \quad \mathcal{L}\{e^{6t}\} \quad e^{6t} \longleftrightarrow \frac{1}{s-6} \quad (s > 6)$$

$$\text{ex4)} \quad \mathcal{L}\{\sin 2t\} \quad \sin 2t \longleftrightarrow \frac{2}{s^2+2^2} \quad (s > 0)$$

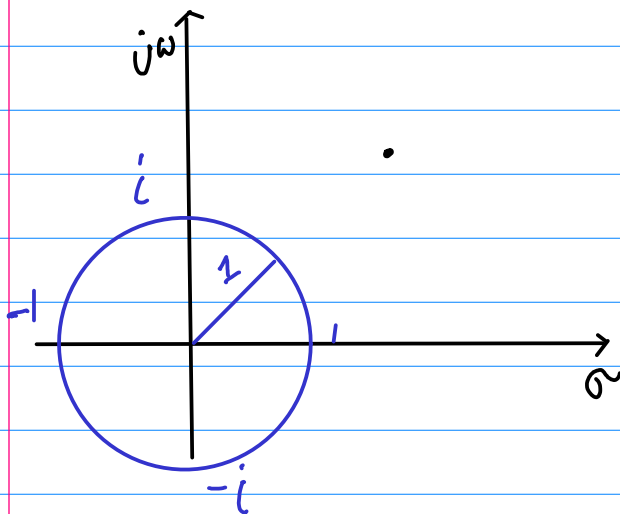
ROG
Region of
Convergence

$$F(s) = \int_0^{\infty} 1 \cdot e^{-st} dt = \lim_{b \rightarrow \infty} \left[-\frac{1}{s} e^{-st} \right]_0^b = \lim_{b \rightarrow \infty} \left[-\frac{1}{s} e^{-sb} + \frac{1}{s} e^{-s \cdot 0} \right]$$

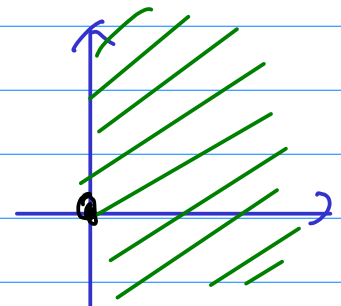
$$-s < 0 \quad \rightarrow \quad \lim_{b \rightarrow \infty} e^{-sb} = 0$$

$$s > 0 \quad \rightarrow \quad F(s) = \frac{1}{s}$$

$s = \sigma + j\omega$ complex no



$s > 0$



$$e^{-st} = e^{-(\sigma + j\omega)t}$$

$$= e^{-\sigma t} \cdot e^{-j\omega t}$$

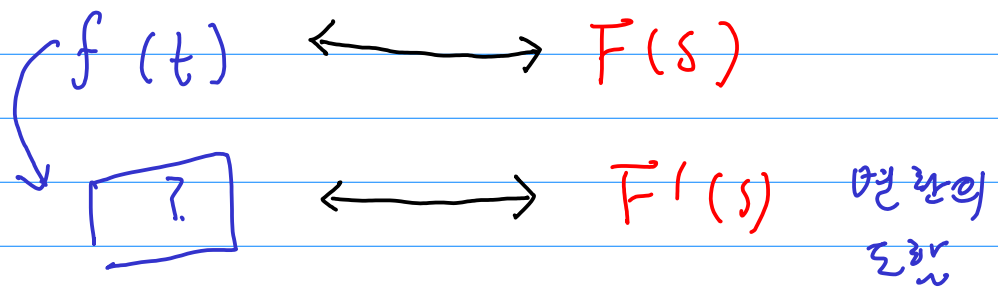
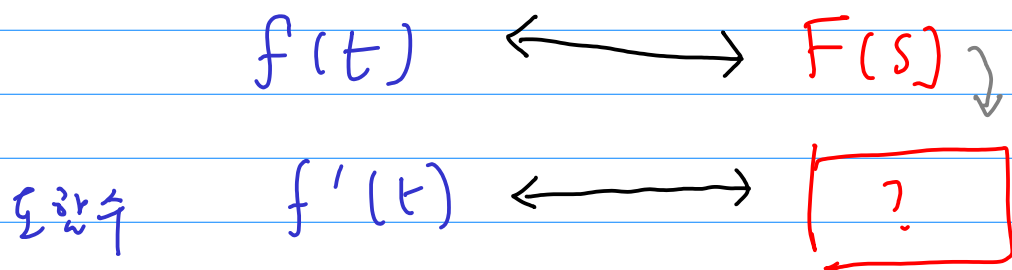
$$= e^{-\sigma t} \cdot (\cos(\omega t) + i \sin(\omega t))$$

$$e^{-s\infty} = \lim_{b \rightarrow \infty} e^{-sb} =$$

$$= \lim_{b \rightarrow \infty} \frac{1}{e^{sb}} \rightarrow 0$$

$$|e^{-st}| = |e^{-\sigma t}| \cdot |e^{-j\omega t}| = |e^{-\sigma t}|$$

$\underbrace{\quad}_{=1}$



$$e^{+at} \longleftrightarrow \frac{1}{s-a}$$

$$e^{-at} \longleftrightarrow \frac{1}{s+a}$$

$$e^{+jkt} \longleftrightarrow \frac{1}{s-jk}$$

$$e^{-jkt} \longleftrightarrow \frac{1}{s+jk}$$

$$\frac{1}{2} (e^{+jkt} + e^{-jkt}) \longleftrightarrow \frac{1}{2} \left(\frac{1}{s-jk} + \frac{1}{s+jk} \right)$$

$$\int_0^{\infty} \frac{1}{2} (e^{+jkt} + e^{-jkt}) e^{-st} dt$$

$$= \frac{1}{2} \left(\frac{1}{s-jk} + \frac{1}{s+jk} \right)$$

$$= \frac{1}{2} \left(\frac{se^{jk} + s-jk}{(s-jk)(s+jk)} \right) = \frac{s}{s^2 + k^2}$$

$$\begin{aligned}(s + jk)(s - jk) &= \boxed{s}^2 - \boxed{jk}^2 \\ &= s^2 - \boxed{-k^2} \\ &= s^2 + k^2\end{aligned}$$

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

$$e^{-at} \iff \frac{1}{s+a}$$

$$\cos(kt) \iff \frac{s}{s^2+k^2}$$

$$\sin(kt) \iff \frac{k}{s^2+k^2}$$

$$\mathcal{L}\{1\} = \frac{1}{s}$$

$$\mathcal{L}\{e^{-at}\} = \frac{1}{s+a}$$

$$\mathcal{L}\{\cos(kt)\} = \frac{s}{s^2+k^2}$$

$$\mathcal{L}\{\sin(kt)\} = \frac{k}{s^2+k^2}$$

$$\mathcal{L}^{-1}\left\{\frac{1}{s}\right\} = 1$$

$$\mathcal{L}^{-1}\left\{\frac{1}{s+a}\right\} = e^{-at}$$

$$\mathcal{L}^{-1}\left\{\frac{s}{s^2+k^2}\right\} = \cos kt$$

$$\mathcal{L}^{-1}\left\{\frac{k}{s^2+k^2}\right\} = \sin kt$$

$$\cos(kt) \longleftrightarrow \frac{s}{s^2 + k^2}$$

$$\sin(kt) \longleftrightarrow \frac{k}{s^2 + k^2}$$

$$\cosh(kt) \longleftrightarrow \frac{s}{s^2 - k^2}$$

$$\sinh(kt) \longleftrightarrow \frac{k}{s^2 - k^2}$$

$$e^{at} \cos(kt) \longleftrightarrow \frac{(s-a)}{(s-a)^2 + k^2}$$

$$e^{at} \sin(kt) \longleftrightarrow \frac{k}{(s-a)^2 + k^2}$$

$$e^{at} \cosh(kt) \longleftrightarrow \frac{(s-a)}{(s-a)^2 - k^2}$$

$$e^{at} \sinh(kt) \longleftrightarrow \frac{k}{(s-a)^2 - k^2}$$

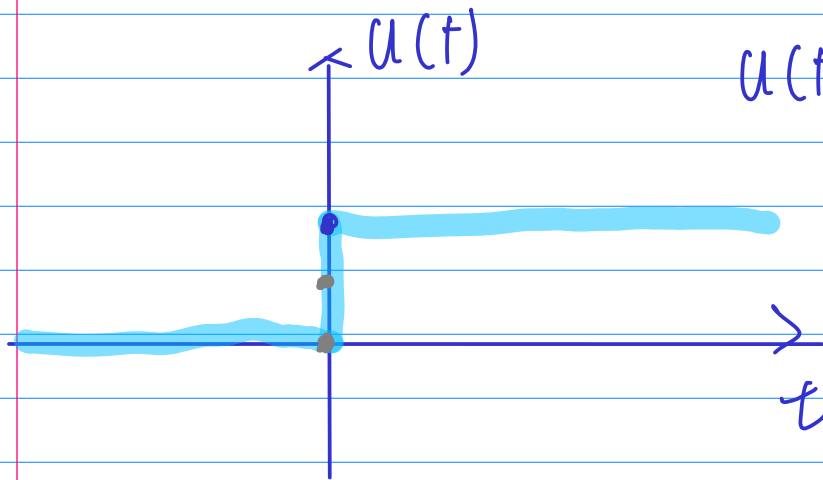
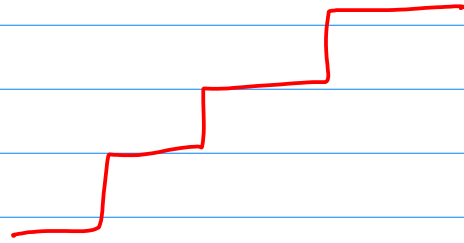
$$f(t) \iff F(s)$$

$$f'(t) \iff \boxed{?}$$

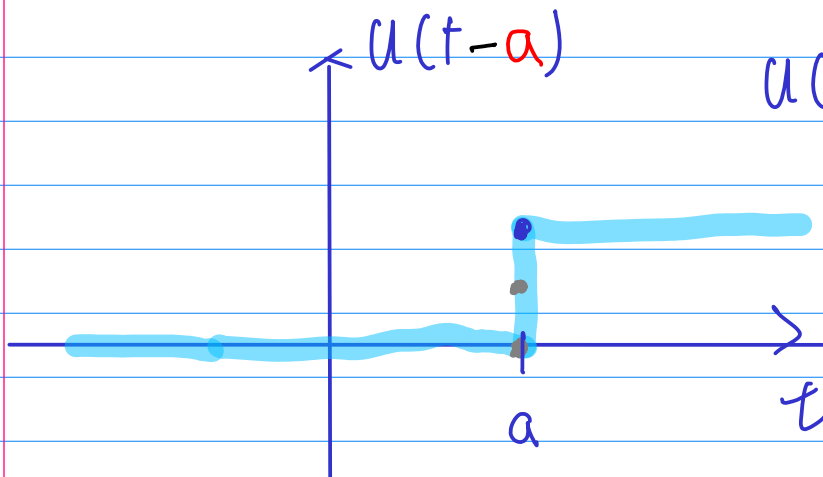
Unit Step Function $u(t)$

$u(t)$

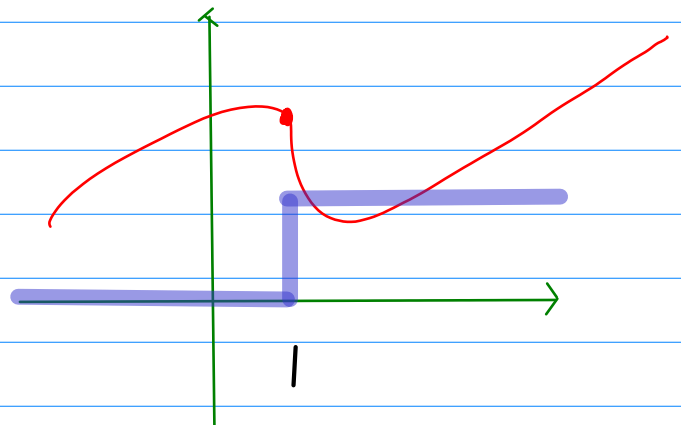
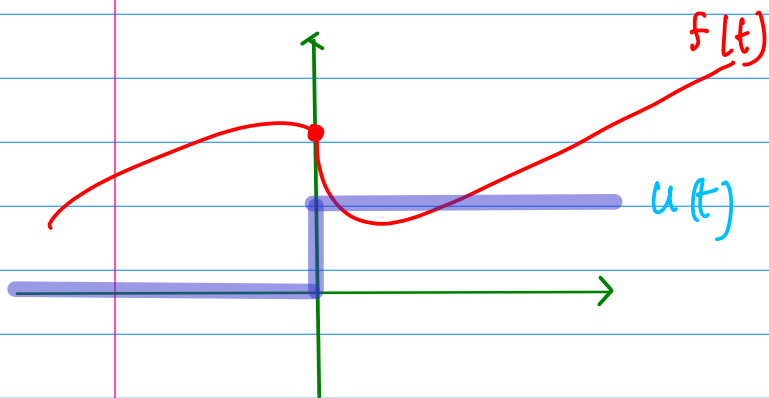
Unit step function
↓
1
↑
unit



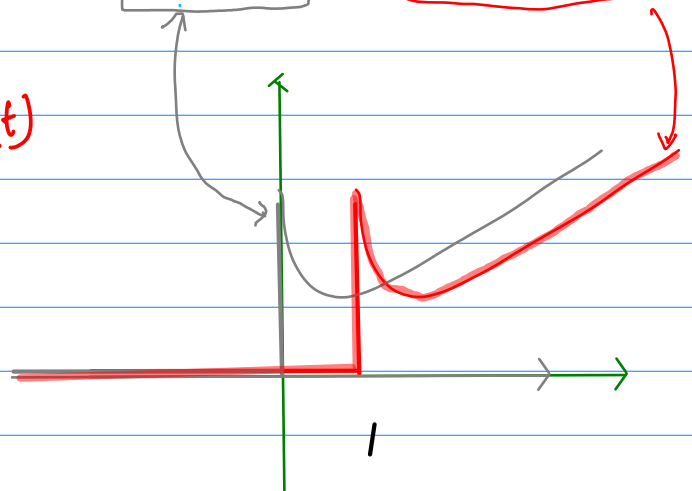
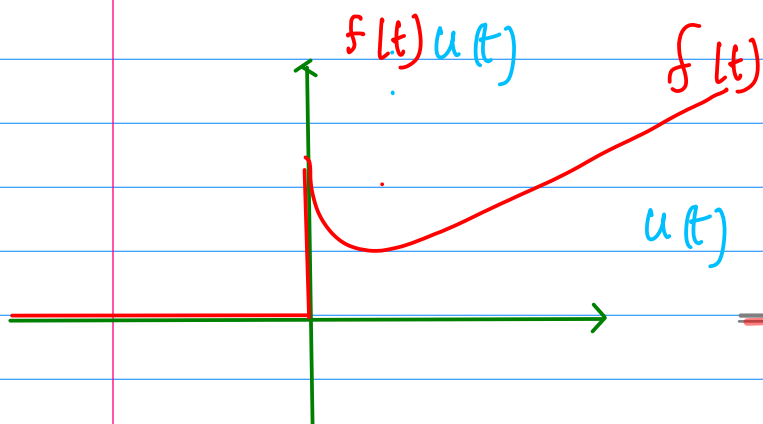
$$u(t) = \begin{cases} 0 & t < 0 \\ 1 & t \geq 0 \end{cases}$$



$$u(t-a) = \begin{cases} 0 & t < a \\ 1 & t \geq a \end{cases}$$



$$f(t)u(t) \rightarrow f(t-1)u(t-1)$$



$$f(t) \cdot u(t) = ?$$

$$f(t) \cdot u(t) = ?$$

$$f(t-1)u(t-1)$$

shif to the right by 1

$$f(t)u(t)$$

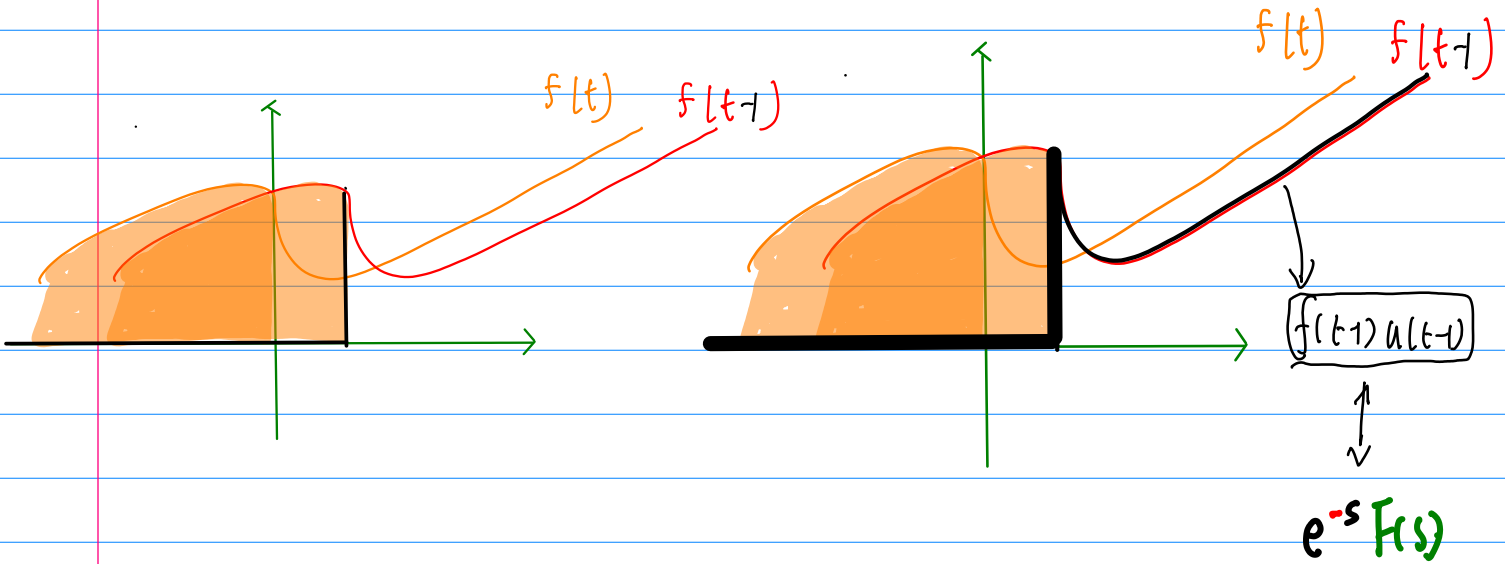
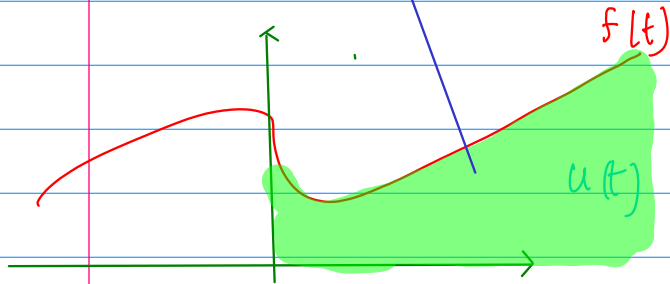
↑ ↑
t ← t1

$$F(s) = \int_0^{\infty} f(t) e^{-st} dt$$

$$e^{-s} F(s)$$

⊖ : time shift $f(t)u(t)$
to the right by (t)

~~$f(t-t)$~~
 $f(t-t)u(t-t)$





$$f(t) \longleftrightarrow F(s)$$

$$f(t-a) \not\longleftrightarrow e^{-as} F(s)$$

$$f(t-a) \underline{u(t-a)} \longleftrightarrow e^{-as} F(s)$$

$$e^{+at} f(t) \longleftrightarrow F(s-a)$$

$$f(t) \leftrightarrow F(s)$$

$$e^{at} f(t) \leftrightarrow F(s-a)$$

translation in
s domain

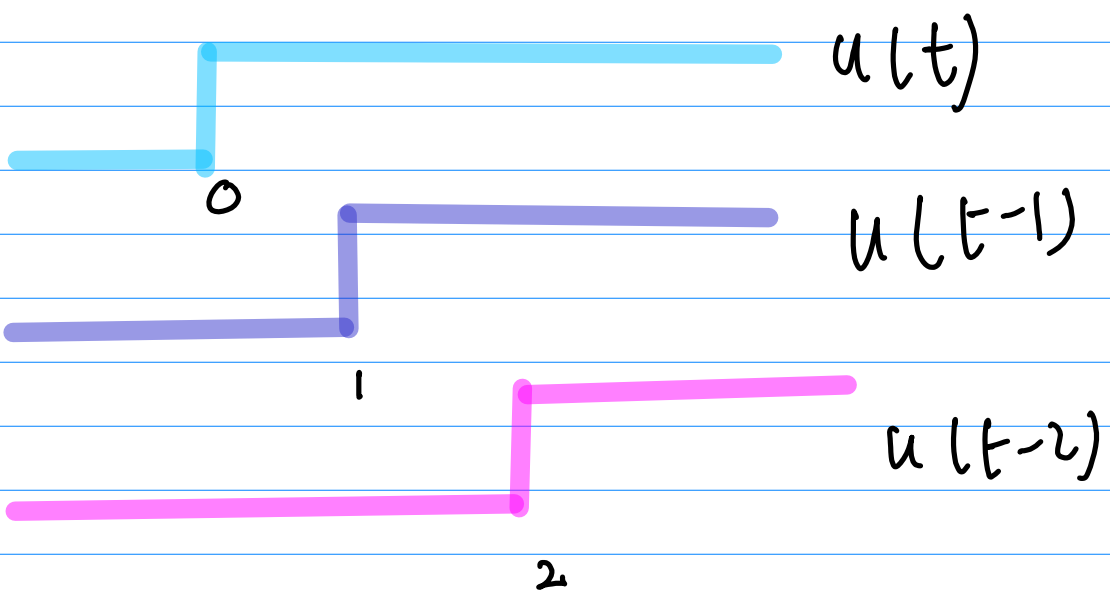
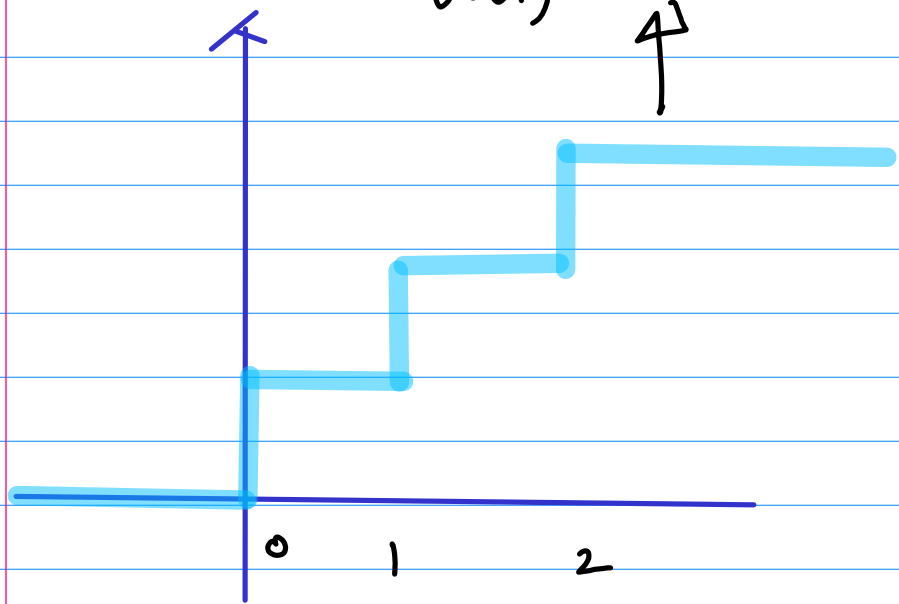
$$s \leftarrow s-a$$

$$t \leftarrow t-a$$

translation
in t-domain

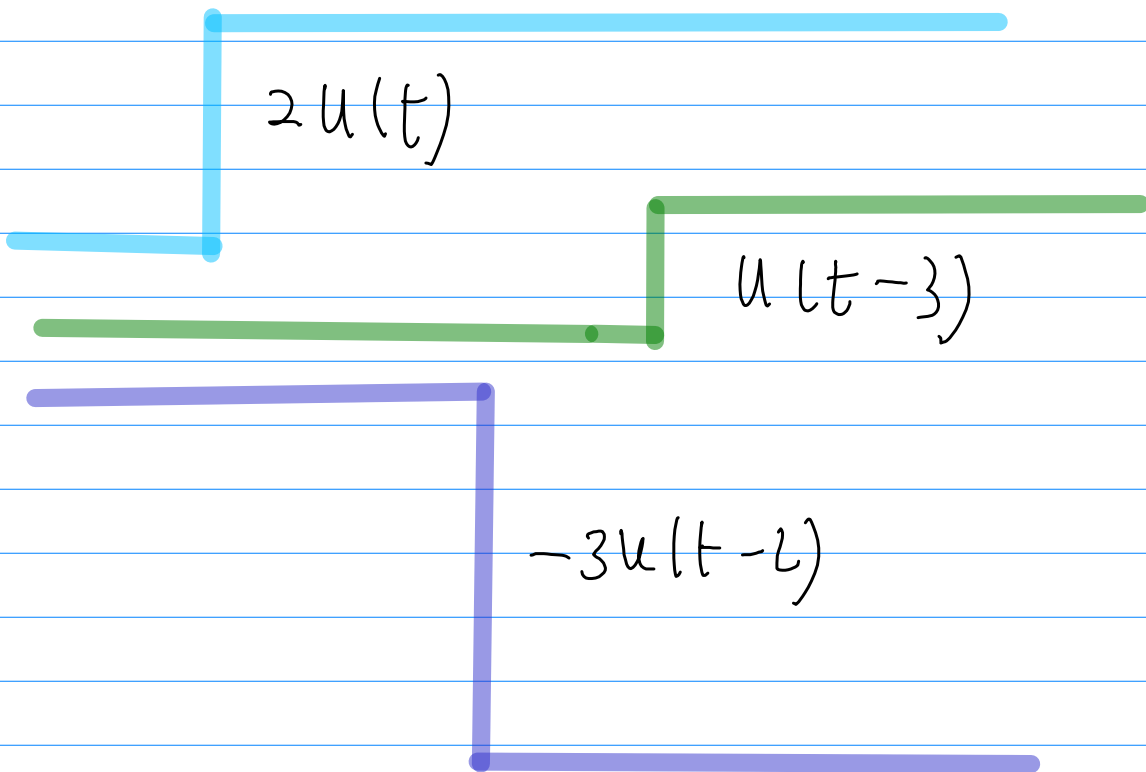
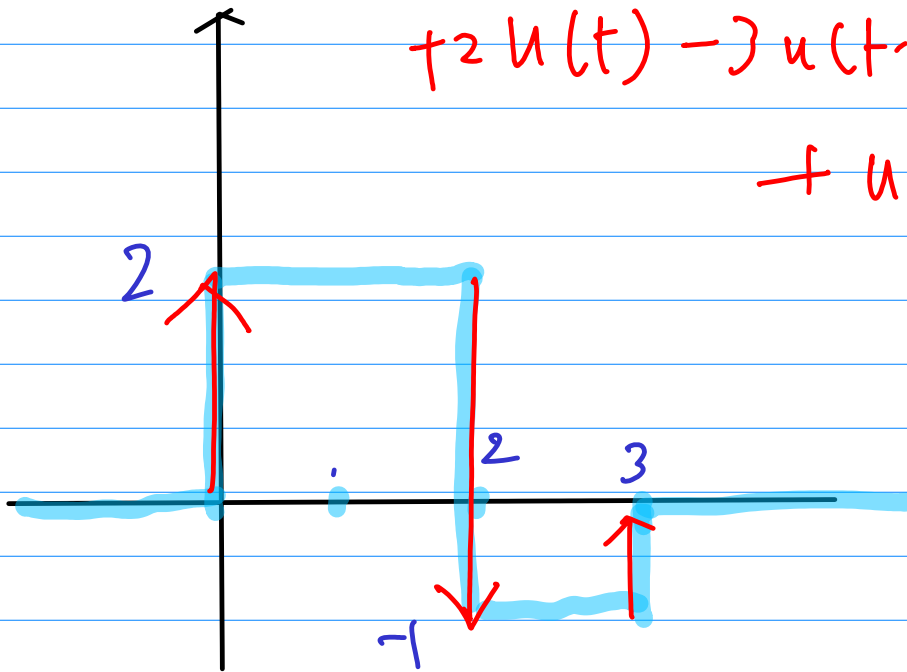
$$f(t-a) u(t-a) \leftrightarrow e^{-as} F(s)$$

$$u(t) + u(t-1) + u(t-2)$$

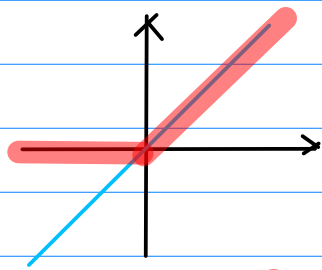


$$+2u(t) - 3u(t-2)$$

$$+u(t-3)$$

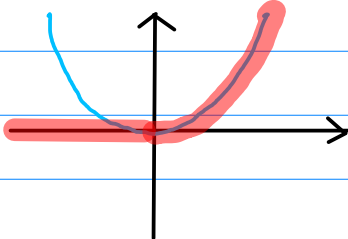


$$t \cdot u(t)$$



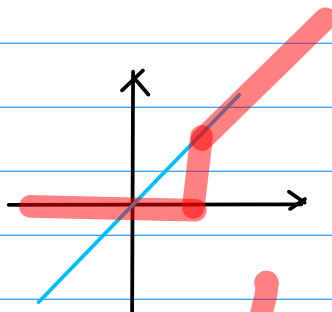
$$\frac{1}{s^2}$$

$$t^2 \cdot u(t)$$

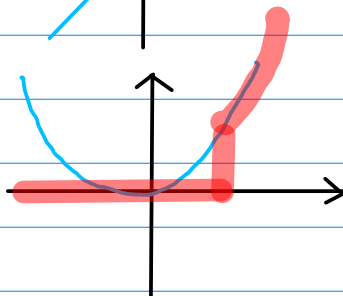


$$\frac{2}{s^3}$$

$$t \cdot u(t-1)$$

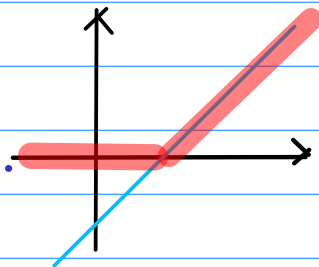


$$t^2 \cdot u(t-1)$$



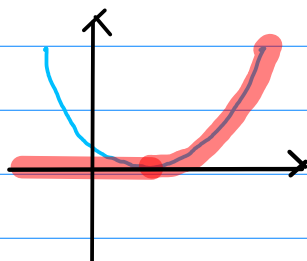
.

$$(t-1) \cdot u(t-1)$$



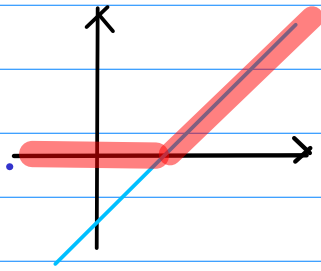
$$e^{-s} \frac{1}{s^2}$$

$$(t-1)^2 \cdot u(t-1)$$



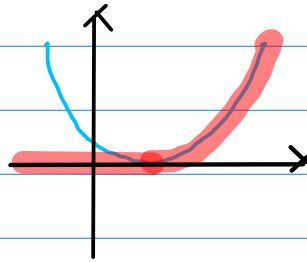
$$e^{-s} \frac{2}{s^3}$$

$$(t-1) \cdot u(t-1)$$



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

$$(t-1)^2 \cdot u(t-1)$$

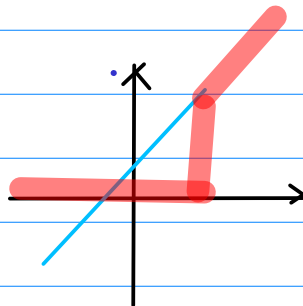


$$e^{-s} \frac{2}{s^3}$$

$$t \cdot u(t-1)$$

$$= (t-1) \cdot u(t-1)$$

$$+ u(t-1)$$



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

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

$$t^2 u(t-1)$$

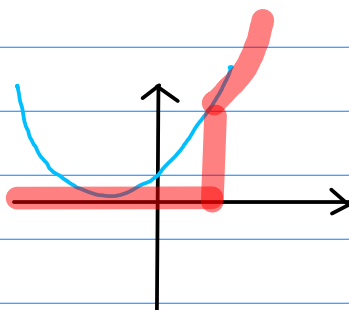
$$= (t-1)^2 u(t-1)$$

$$+ 2t u(t-1) - u(t-1)$$

$$= (t-1)^2 u(t-1)$$

$$+ 2(t-1) u(t-1)$$

$$+ u(t-1)$$

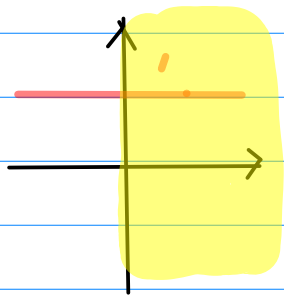


$$e^{-s} \frac{2}{s^3} +$$

$$e^{-s} \frac{2}{s^2} +$$

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



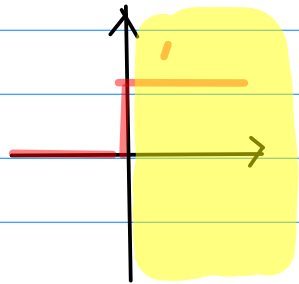


$f(t)$

1

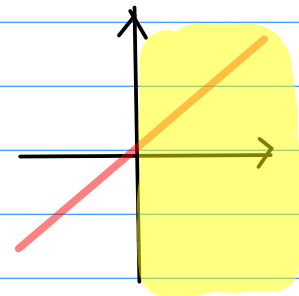
$F(s)$

$\frac{1}{s}$



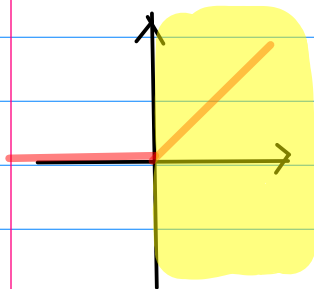
$u(t)$

$\frac{1}{s}$



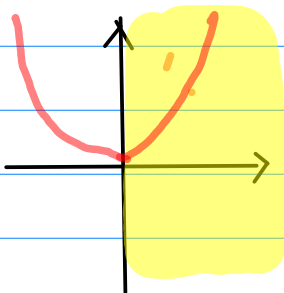
t

$\frac{1}{s^2}$



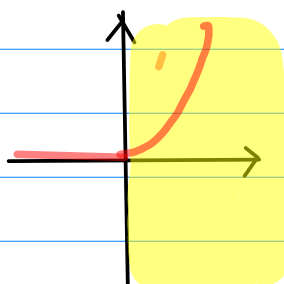
$t u(t)$

$\frac{1}{s^2}$



t^2

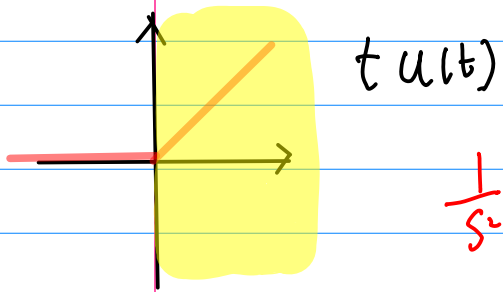
$\frac{2}{s^3}$



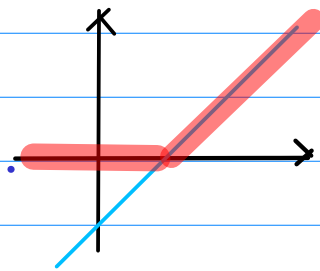
$t^2 u(t)$

$\frac{2}{s^3}$

$t \leftarrow t-1$ time shift by +1

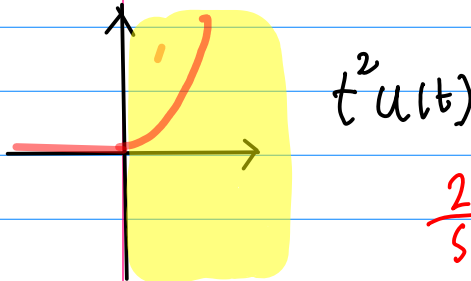


$$\frac{1}{s^2}$$

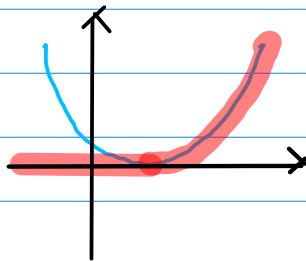


$$(t-1)u(t-1)$$

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

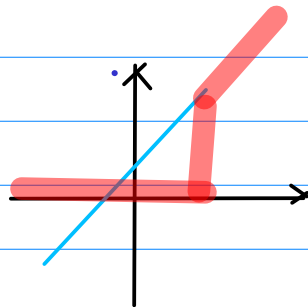
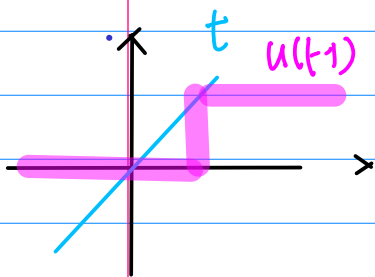


$$\frac{2}{s^3}$$

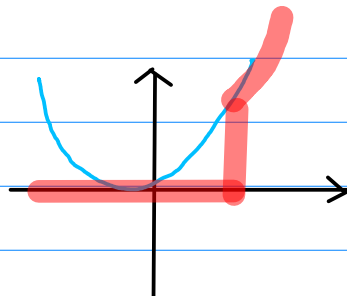
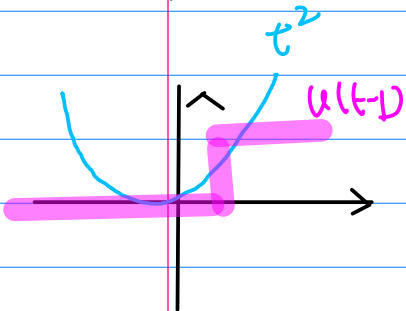


$$(t-1)^2 u(t-1)$$

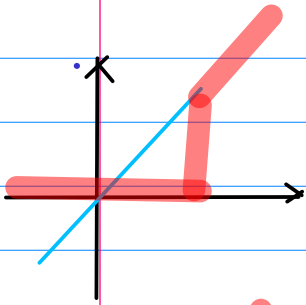
$$e^{-s} \frac{2}{s^3}$$



$$t u(t-1)$$

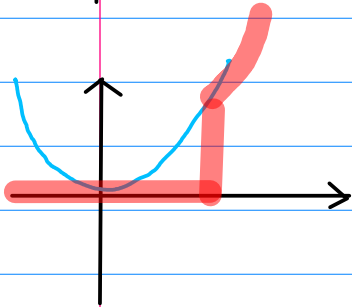


$$t^2 u(t-1)$$



$$t u(t-1) \Rightarrow (t-1)u(t-1) + u(t-1)$$

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

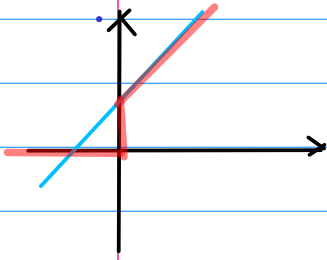


$$t^2 u(t-1) \Rightarrow (t-1)^2 u(t-1) + \underbrace{(2t-1)u(t-1)}$$

$$\Rightarrow (t-1)^2 u(t-1) + e^{-s} \frac{2}{s^3} +$$

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

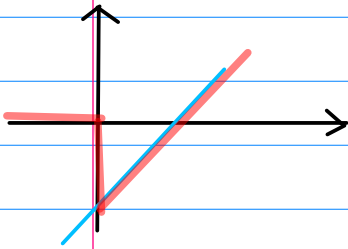
$$u(t-1) + e^{-s} \frac{1}{s}$$



$$(t+1)u(t)$$

$$(t+1)$$

$$\frac{1}{s^2} + \frac{1}{s}$$



$$(t-1)u(t)$$

$$(t-1)$$

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

$$\frac{s+1}{s^2-3s-10} = \frac{s+7}{s^2-3s+\frac{9}{4}-\frac{9}{4}-10} = \frac{s-\frac{3}{2}+\frac{3}{2}+7}{(s-\frac{3}{2})^2-\frac{49}{4}}$$

$$= \frac{(s-\frac{3}{2}) + \frac{17}{2}}{(s-\frac{3}{2})^2 - (\frac{7}{2})^2}$$

$$\frac{s}{s^2 - (\frac{7}{2})^2} \iff \cosh(\frac{7}{2}t)$$

$$\frac{(\frac{7}{2})}{s^2 - (\frac{7}{2})^2} \iff \sinh(\frac{7}{2}t)$$

$$\frac{(s-\frac{3}{2})}{(s-\frac{3}{2})^2 - (\frac{7}{2})^2} \iff e^{\frac{3}{2}t} \cdot \cosh(\frac{7}{2}t)$$

$$\frac{\frac{17}{2}}{(s-\frac{3}{2})^2 - (\frac{7}{2})^2} \iff e^{\frac{3}{2}t} \cdot \sinh(\frac{7}{2}t)$$

$$e^{\frac{3}{2}t} \cdot \cosh(\frac{7}{2}t) = e^{\frac{3}{2}t} \cdot \frac{1}{2} (e^{\frac{7}{2}t} + e^{-\frac{7}{2}t})$$

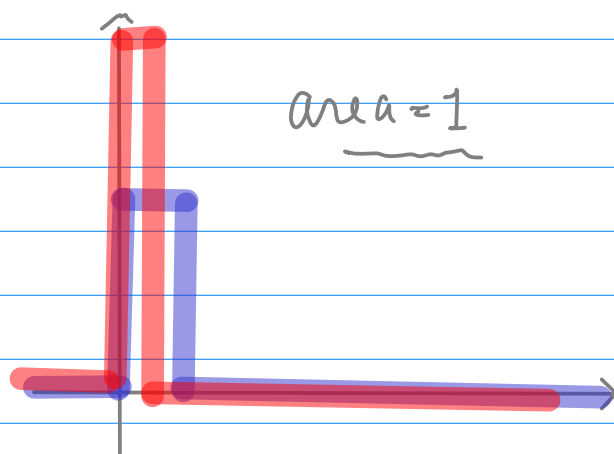
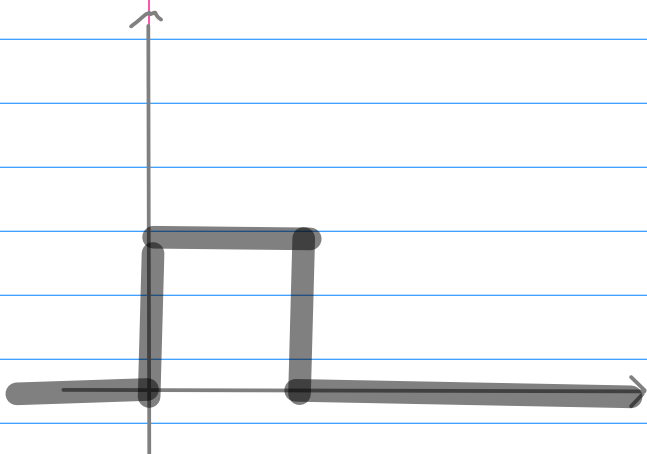
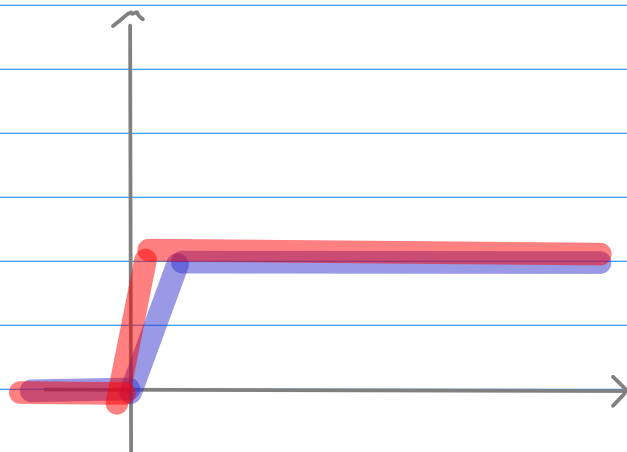
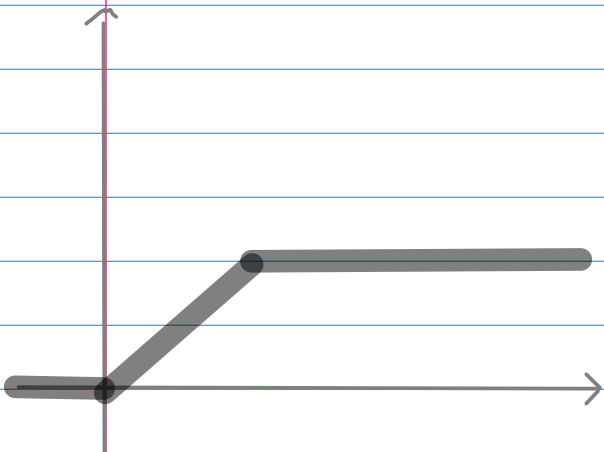
$$e^{\frac{3}{2}t} \cdot \sinh(\frac{7}{2}t) = e^{\frac{3}{2}t} \cdot \frac{1}{2} (e^{\frac{7}{2}t} - e^{-\frac{7}{2}t})$$

$$-\frac{f}{h} e^{-2t} + \frac{12}{h} e^{5t}$$

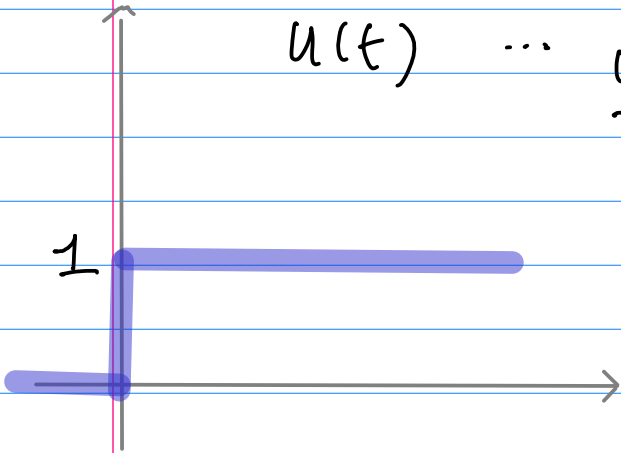
$$e^{\frac{3}{2}t} \cdot \frac{1}{2} (e^{\frac{h}{2}t} + e^{-\frac{h}{2}t}) \Rightarrow \frac{1}{2} (e^{5t} + e^{-2t})$$

$$e^{\frac{1}{2}t} \cdot \frac{1}{2} (e^{\frac{h}{2}t} - e^{-\frac{h}{2}t}) \Rightarrow \frac{1}{2} (e^{5t} - e^{-2t}) \times \frac{12}{h}$$

$$\frac{1}{2} \left(\left(1 + \frac{h}{h}\right) \frac{2f}{h} \quad \left(1 - \frac{h}{h}\right) \frac{-10}{h} \right)$$

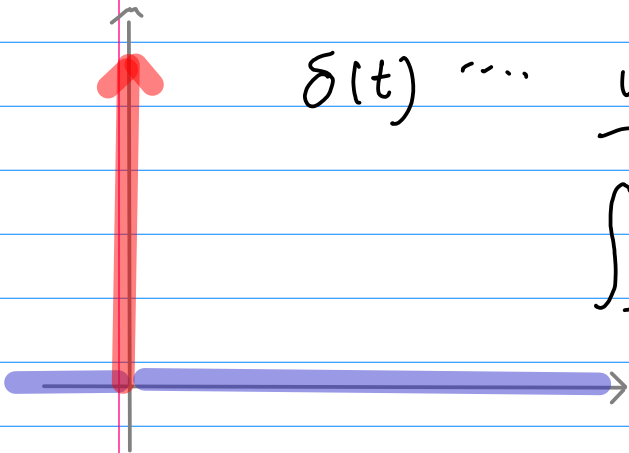


$u(t)$... unit step fn



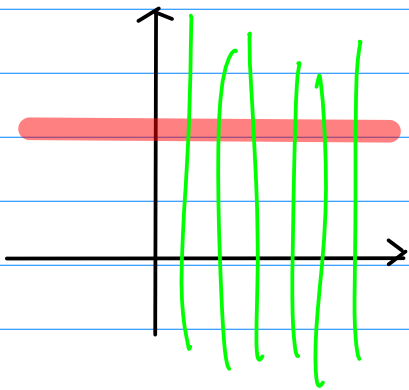
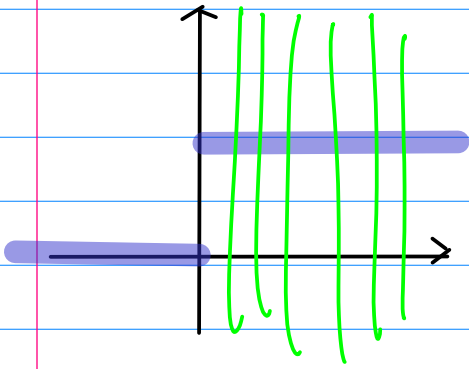
$\delta(t)$... unit impulse fn

$$\int_{-\infty}^{+\infty} \delta(t) dt = \int_{0^-}^{0^+} \delta(t) dt = 1$$



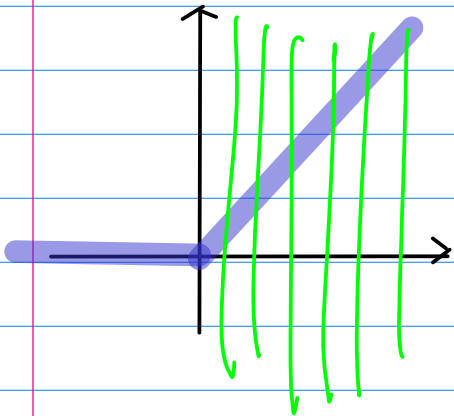
$$u(t) \xrightarrow{\frac{d}{dt}} \delta(t)$$
$$\xleftarrow{\int_{-\infty}^t \cdot dt}$$

$$f(t) = u(t) \neq f(t) = 1$$



$$F(s) = \frac{1}{s}$$

$$f(t) = t \cdot u(t) \neq f(t) = t$$



$$F(s) = \frac{1}{s^2}$$

$$2(t-6)^3 u(t-6) - (7 - e^{12-3t}) u(t-4)$$

$$t^3 \cdot u(t) \iff \frac{3!}{s^4}$$

$$(t-6)^3 u(t-6) \iff e^{-6s} \cdot \frac{3!}{s^4}$$

$$-(7 - e^{12-3t}) u(t-4) \quad -3(t-4)$$

$$-(7 - e^{-3(t-4)}) u(t-4)$$

$$-7 u(t-4) + e^{-3(t-4)} u(t-4)$$

$$e^{-3t} u(t) \iff$$

$$\frac{1}{s+3}$$

$$\frac{1 e^{-4s}}{s+3}$$

$$\underline{x(t), y'(t)}$$

$$t \boxed{f(t)} \iff - \frac{d}{ds} \boxed{F(s)}$$

$$\begin{array}{ccc} f(t) & \iff & F(s) \\ -t f(t) & \iff & \frac{d}{ds} (F(s)) \\ \parallel & & \downarrow \\ g'(t) & & \boxed{\cdot} \\ g'(t) & \iff & \boxed{sG(s) - g(0)} \end{array}$$

$$g(t) \iff G(s)$$

Definition

$$\int_0^{\infty} f(t) e^{-st} dt$$

$(f(t) \ t \geq 0)$
is used

$(f(t) \ t < 0)$
is not used

Improper Integration $\int_0^{\infty} dt < \infty$

$S > \alpha$ ← ... Region of Convergence
ROC

Definite Integration

literal t is
vanished

literal s

s 's expression $\rightarrow F(s)$

$$F(s) = \int_0^{\infty} f(t) e^{-st} dt$$

$$\boxed{F(s)} = \int_0^{\infty} \boxed{f(t)} e^{-st} dt$$

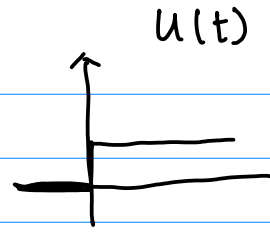
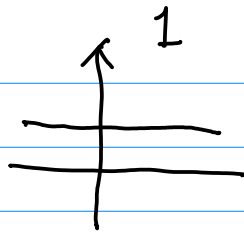
$$\boxed{f(t)} \longrightarrow \boxed{F(s)} \quad \text{Forward Laplace Transform}$$

$$\mathcal{L}\{\boxed{f(t)}\} = \boxed{F(s)}$$

$$\boxed{f(t)} \longleftarrow \boxed{F(s)} \quad \text{Inverse Laplace Transform}$$

$$\mathcal{L}^{-1}\{\boxed{F(s)}\} = \boxed{f(t)}$$

$$f(t) = 1$$



$$\int_0^{\infty} 1 \cdot e^{-st} dt = \lim_{b \rightarrow \infty} \left[-\frac{1}{s} e^{-st} \right]_0^b$$

$$= \lim_{b \rightarrow \infty} \left[-\frac{1}{s} (e^{-sb} - e^{-s \cdot 0}) \right]$$

$$= \lim_{b \rightarrow \infty} \left[-\frac{1}{s} (e^{-sb} - 1) \right]$$

$$|e^{-s}| < 1$$

$$|e^{-s}|^b \ll 1$$

$$\lim_{b \rightarrow \infty} e^{-sb} = 0$$

$$|e^{-(x+iy)}| < 1$$

$$|e^{-x}| |e^{-iy}| < 1$$

$$\underbrace{1}_{1}$$

$$e^{-iy} = \cos(y) - i \sin(y)$$

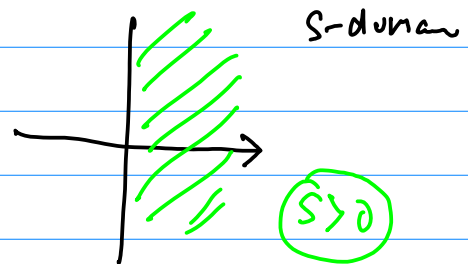
$$|e^{-iy}| = \sqrt{\cos^2 y + \sin^2 y} = 1$$

$$|e^{-x}| < 1$$

$$x > 0 \equiv s > 0$$

converge

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



$$F(s) = \int_0^{\infty} f(t) e^{-st} dt$$

S-domain
translation

$$F(s-a) = \int_0^{\infty} f(t) e^{-(s-a)t} dt$$

$$F(s-a) = \int_0^{\infty} f(t) e^{+at} e^{-st} dt$$

$$f(t) \longleftrightarrow F(s)$$

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

$$f(t) e^{+at} \longleftrightarrow F(s-a)$$

$$e^{+at} \longleftrightarrow \frac{1}{s-a}$$

$$e^{-at} \longleftrightarrow \frac{1}{s+a}$$

$$F(s) = \int_0^{\infty} f(t) e^{-st} dt$$

S-domain
differentiation

$$\frac{d}{ds} F(s) = \frac{\partial}{\partial s} \int_0^{\infty} f(t) e^{-st} dt$$

$$= \int_0^{\infty} f(t) \frac{\partial}{\partial s} [e^{-st}] dt$$

$$F'(s) = \int_0^{\infty} f(t) \cdot (-t) \cdot e^{-st} dt$$

$$f(t) \longleftrightarrow F(s)$$

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

$$f(t) \cdot (-t) \longleftrightarrow F'(s)$$

$$(-t) \cdot 1 \longleftrightarrow -\frac{1}{s^2}$$

$$(-t)^2 \cdot 1 \longleftrightarrow \frac{2}{s^3}$$

$$(-t)^3 \cdot 1 \longleftrightarrow \frac{6}{s^4}$$

$$t \longleftrightarrow \frac{1}{s^2}$$

$$t^2 \longleftrightarrow \frac{2}{s^3}$$

$$t^3 \longleftrightarrow \frac{6}{s^4}$$

t-domain

$$\boxed{f(t)} \longleftrightarrow \boxed{F(s)}$$

differentiation

$$\boxed{f'(t)} \longleftrightarrow \boxed{sF(s) - f(0)}$$

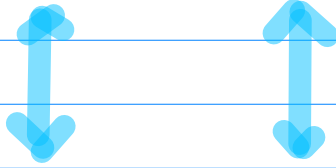
$$\boxed{f''(t)} \longleftrightarrow \boxed{s^2 F(s) - s f(0) - f'(0)}$$

t-domain
translation

$$\boxed{f(t)} \longleftrightarrow \boxed{F(s)}$$

$$\boxed{f(t-a)u(t-a)} \longleftrightarrow \boxed{e^{-as}F(s)}$$

$$\cos(kt) = \frac{1}{2} (e^{+jkt} + e^{-jkt})$$



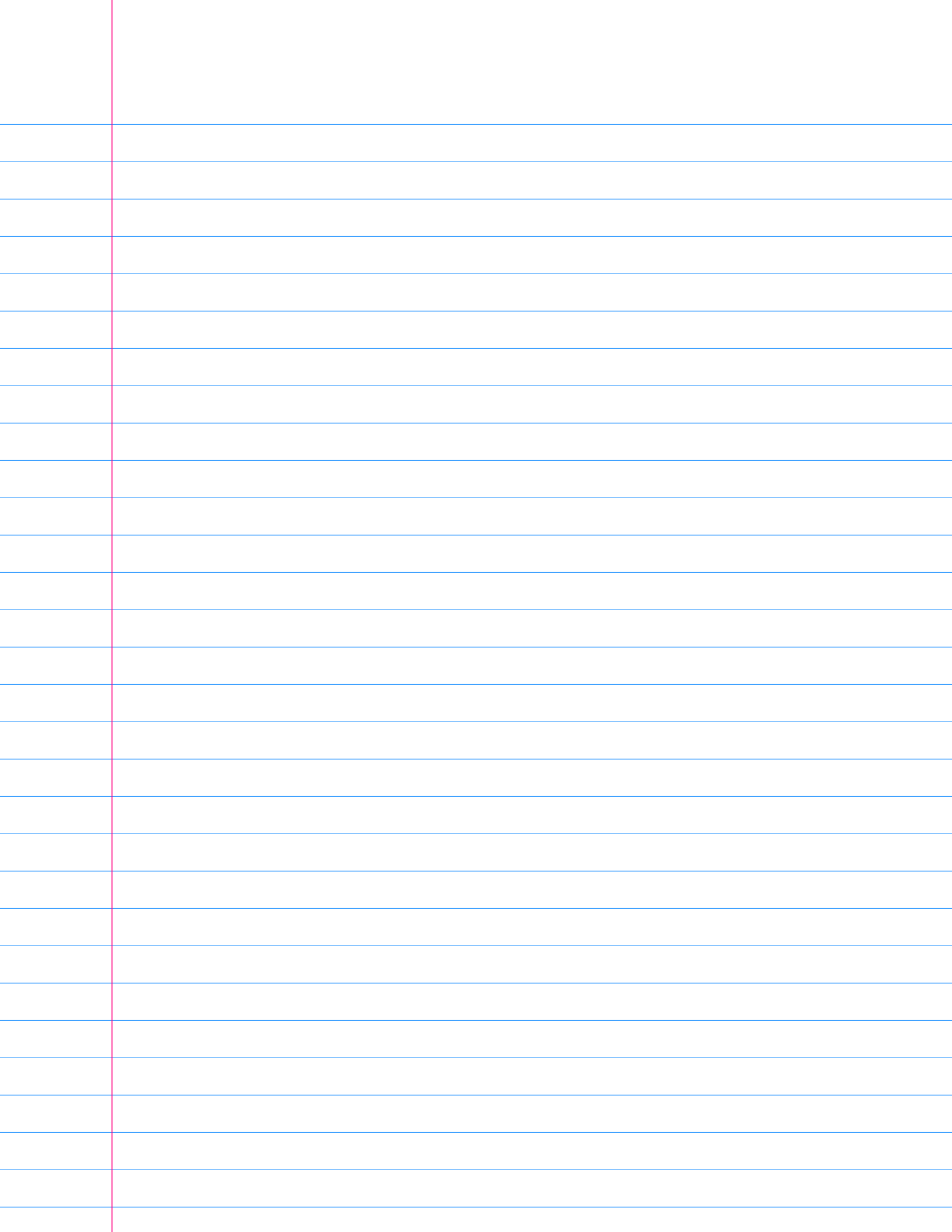
$$\frac{1}{2} \left(\frac{1}{s-jk} + \frac{1}{s+jk} \right) = \frac{1}{2} \left(\frac{2s}{(s-jk)(s+jk)} \right)$$
$$= \frac{s}{s^2 + k^2}$$

$$\cos(kt) \longleftrightarrow \frac{s}{s^2 + k^2}$$

$$\sin(kt) \longleftrightarrow \frac{k}{s^2 + k^2}$$

$$\cosh(kt) \longleftrightarrow \frac{s}{s^2 - k^2}$$

$$\sinh(kt) \longleftrightarrow \frac{k}{s^2 - k^2}$$



Convolution

$$y(t) = x * h = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$
$$= \int_{-\infty}^{+\infty} x(t-\tau) h(\tau) d\tau$$

$$x(t) = 0 \quad t \leq 0$$

$$h(t) = 0 \quad t \leq 0$$

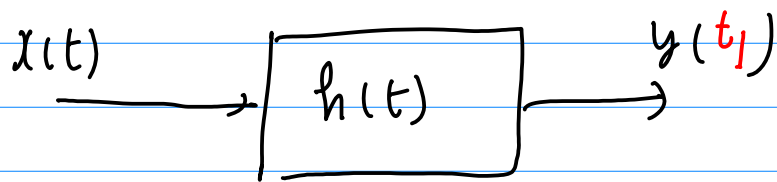
$$y(t) = x * h = \int_{-\infty}^{\infty} x(\tau) h(t-\tau) d\tau$$

$$x(\tau) = 0, \quad \tau < 0$$

$$= \int_0^{\infty} x(\tau) h(t-\tau) d\tau$$

$$h(t-\tau) = 0 \quad t-\tau < 0 \quad t < \tau$$

$$y(t) = x * h = \int_0^t x(\tau) h(t-\tau) d\tau$$



$$y(t_1) = x * h = \int_0^{t_1} x(z) h(t_1 - z) dz$$

$$x(t) \longleftrightarrow X(s)$$

$$h(t) \longleftrightarrow H(s)$$

$$x(t) * h(t) \longleftrightarrow X(s) \cdot H(s)$$





