



# Chapter 6: The Laplace Transform

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# Outline

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- ▶ Introduction
- ▶ The Laplace Transform
- ▶ The Unilateral Laplace Transform
- ▶ Properties of the Unilateral Laplace Transform
- ▶ Inversion of the Unilateral Laplace Transform
- ▶ Solving Differential Equations with Initial Conditions
- ▶ Laplace Transform Methods in Circuit Analysis
- ▶ Properties of the Bilateral Laplace Transform
- ▶ Properties of the Region of convergence
- ▶ Inversion of the bilateral Laplace Transform


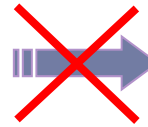
# Outline

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- ▶ The Transfer Function
- ▶ Causality and Stability
- ▶ Determining Frequency Response from Poles & Zeros

# Introduction

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- ▶ The *Laplace transform* (LT) provides a broader characterization of **continuous-time LTI** systems and their interaction with signals than is possible with Fourier transform
- ▶ Signal that is not absolutely integral
  - ▶  Laplace transform
  - ▶  Fourier transform
- ▶ Two varieties of LT:
  - ▶ Unilateral or one-sided
  - ▶ Bilateral or two-sided
  - ▶ The unilateral Laplace transform (ULT) is for solving differential equations with initial conditions.
  - ▶ The bilateral Laplace transform (BLT) offers insight into the nature of system characteristics such as stability, causality, and frequency response.

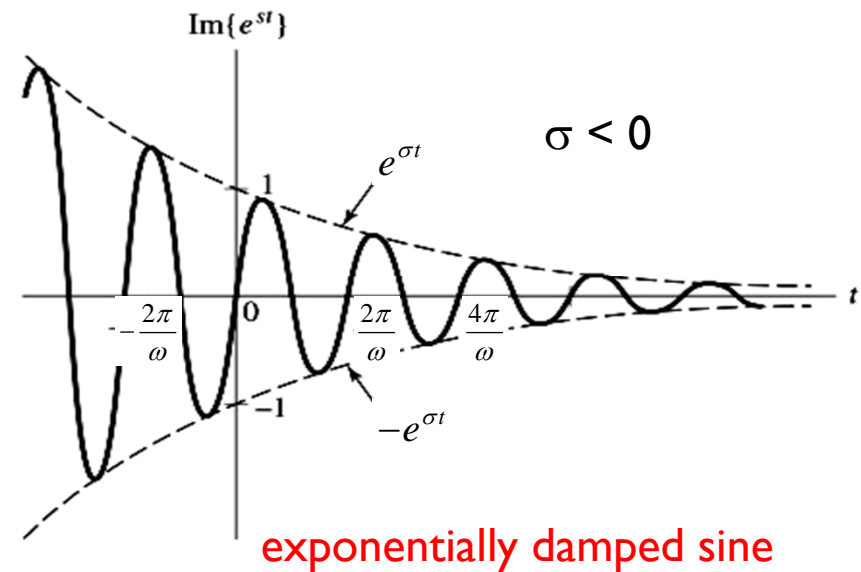
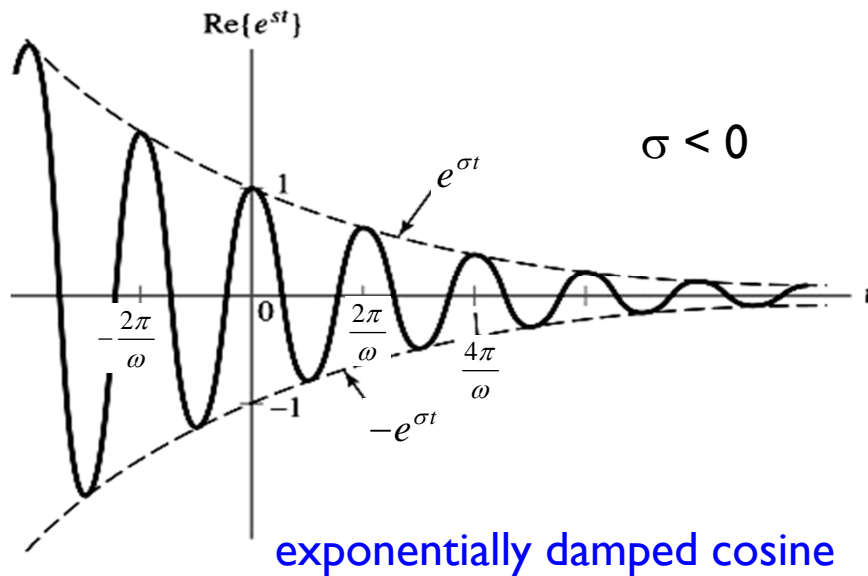
# A General Complex Exponential $e^{st}$

- ▶ Complex exponential  $e^{st}$  with complex frequency  $s = \sigma + j\omega$

$$e^{st} = e^{\sigma t} \cos(\omega t) + je^{\sigma t} \sin(\omega t).$$

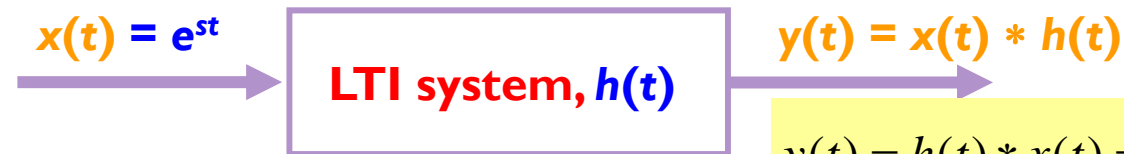
$\text{Re}\{s\} = \sigma$ : exponential damping factor

$\text{Im}\{s\} = \omega$ : frequency of the cosine and sine factor



- ▶  $e^{st}$  is an eigenfunction of the LTI system

# Eigenfunction Property of $e^{st}$



- ▶ Transfer function  $H(s) = \int_{-\infty}^{\infty} h(\tau) e^{-s\tau} d\tau$
- ▶  $H(s)$  is the eigenvalue of the eigenfunction  $e^{st}$
- ▶ Polar form of  $H(s)$ :  $H(s) = |H(s)| e^{j\phi(s)}$

$$\begin{aligned}
 y(t) &= h(t) * x(t) = \int_{-\infty}^{\infty} h(\tau) x(t - \tau) d\tau \\
 &= \int_{-\infty}^{\infty} h(\tau) e^{s(t-\tau)} d\tau \\
 &= e^{st} \int_{-\infty}^{\infty} h(\tau) e^{-s\tau} d\tau \\
 &= e^{st} H(s)
 \end{aligned}$$

$|H(s)| \equiv$  amplitude of  $H(s)$ ;  $\phi(s) \equiv$  phase of  $H(s)$

Then  $y(t) = |H(s)| e^{j\phi(s)} e^{st}$       Let  $s = \sigma + j\omega$

$$\begin{aligned}
 y(t) &= |H(\sigma + j\omega)| e^{\sigma t} e^{j\omega t + \phi(\sigma + j\omega)} \\
 &= |H(\sigma + j\omega)| e^{\sigma t} \cos(\omega t + \phi(\sigma + j\omega)) + j |H(\sigma + j\omega)| e^{\sigma t} \sin(\omega t + \phi(\sigma + j\omega))
 \end{aligned}$$

The LTI system changes the amplitude of the input by  $|H(\sigma + j\omega)|$  and shifts the phase of the sinusoidal components by  $\phi(\sigma + j\omega)$ .

# The Laplace Transform

$$x(t) \xleftrightarrow{\mathcal{L}} X(s)$$

▶ Definition: The **Laplace transform** of  $x(t)$ :

$$X(s) = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

▶ Definition: The **inverse Laplace transform** of  $X(s)$ :

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

▶ A representation of arbitrary signals as a weighted superposition of eigenfunctions  $e^{st}$  with  $s = \sigma + j\omega$ . We obtain

$$\begin{aligned} H(\sigma + j\omega) &= \int_{-\infty}^{\infty} h(t) e^{-(\sigma + j\omega)t} dt \\ &= \int_{-\infty}^{\infty} [h(t) e^{-\sigma t}] e^{-j\omega t} dt \end{aligned}$$



$$h(t) e^{-\sigma t} \xleftrightarrow{FT} H(\sigma + j\omega)$$

**Laplace transform is the FT of  $h(t) e^{-\sigma t}$**

Hence

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

$$\begin{aligned} s = \sigma + j\omega \\ ds = j d\omega \end{aligned} \Rightarrow h(t) = \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} H(s) e^{st} ds$$

# Convergence of Laplace Transform

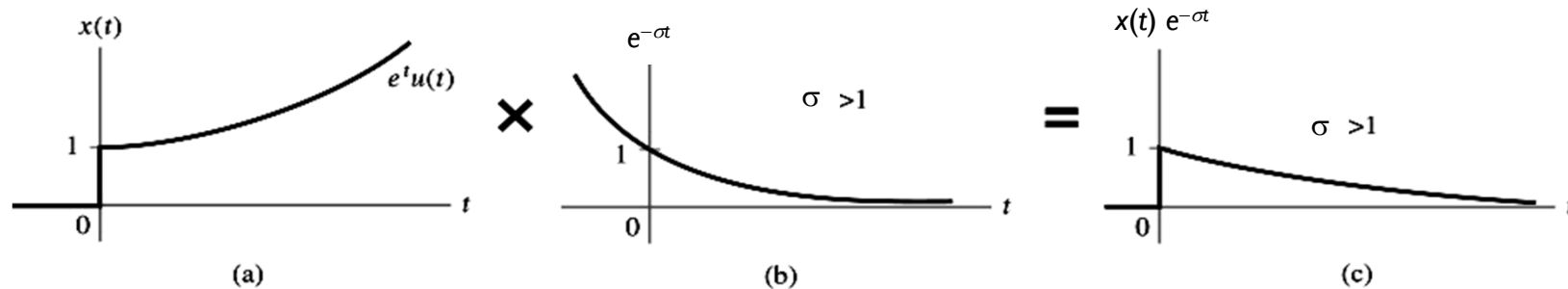
- ▶ LT is the FT of  $x(t) e^{-\sigma t} \rightarrow$  A **necessary condition** for convergence of the LT is the absolute integrability of  $x(t) e^{-\sigma t}$ :

$$\int_{-\infty}^{\infty} |x(t) e^{-\sigma t}| dt < \infty$$

- ▶ The range of  $\sigma$  for which the Laplace transform converges is termed the **region of convergence (ROC)**.

- ▶ **Convergence example:**

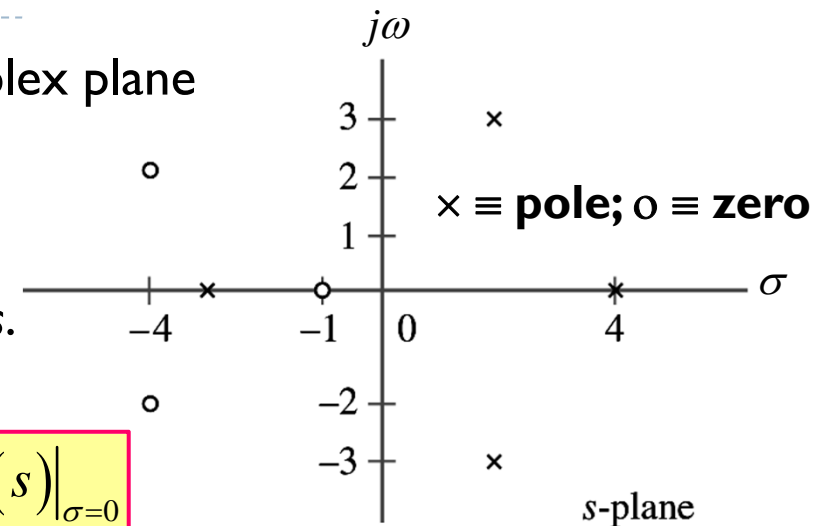
1. Fourier transform of  $x(t)=e^t u(t)$  does not exist, since  $x(t)$  is not absolutely integrable.
2. But  $x(t) e^{-\sigma t} = e^{(1-\sigma)t} u(t)$  is absolutely integrable, **if  $\sigma > 1$** , i.e. ROC, so the Laplace transform of  $x(t)$ , which is the Fourier transform of  $x(t) e^{-\sigma t}$ , does exist.





# The s-Plane, Poles, and Zeros

- ▶ To represent  $s$  graphically in terms of complex plane
- ▶  $s = \sigma + j\omega$
- ▶ Horizontal axis of s-plane = real part of  $s$ ;
- ▶ vertical axis of s-plane = imaginary part of  $s$ .



- ▶ Relation between FT and LT:  $X(j\omega) = X(s)|_{\sigma=0}$

**the Fourier transform is given by the LT evaluated along the imaginary axis**

- ▶ The  $j\omega$ -axis divides the s-plane in half: *left-half* and *right-half* s-plane
- ▶ Laplace transform  $X(s)$ :

$$X(s) = \frac{b_M s^M + b_{M-1} s^{M-1} + \dots + b_0}{s^N + a_{N-1} s^{N-1} + \dots + a_1 s + a_0} \Rightarrow X(s) = \frac{b_M \prod_{k=1}^M (s - c_k)}{\prod_{k=1}^N (s - d_k)}$$

$c_k = \text{zeros of } X(s); \quad d_k = \text{poles of } X(s)$

# Example 6.1

Determine the Laplace transform of  $x(t) = e^{at}u(t)$ , and depict the ROC and locations of poles and zeros in the s-plane. Assume that  $a$  is real.

<Sol.>

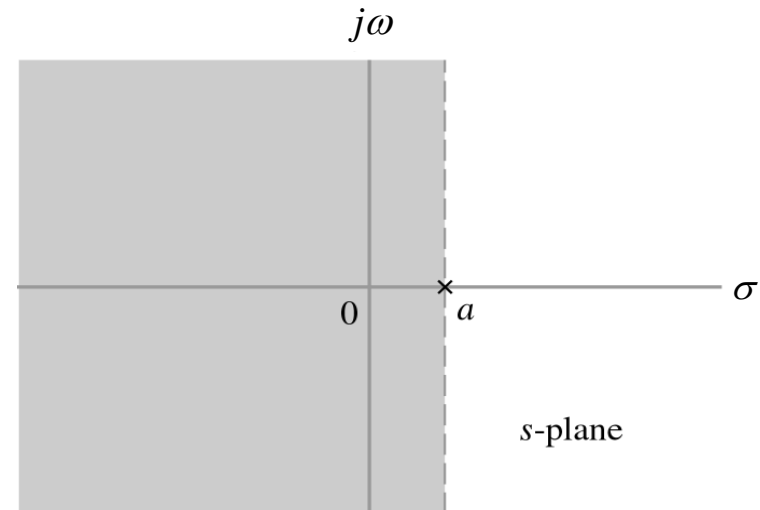
1. First find the LT of  $x(t)$ : 
$$X(s) = \int_{-\infty}^{\infty} e^{at}u(t)e^{-st}dt = \int_0^{\infty} e^{-(s-a)t}dt = \frac{-1}{s-a}e^{-(s-a)t} \Big|_0^{\infty}$$

2. To evaluate the limit value, we use  $s = \sigma + j\omega$  to re-write  $X(s)$ :

$$X(s) = \frac{-1}{\sigma + j\omega - a} e^{-(\sigma-a)t} e^{j\omega t} \Big|_0^{\infty} \quad \Rightarrow \quad \text{if } \sigma > a, \text{ then } e^{-(\sigma-a)t} \text{ goes to zero at } t \rightarrow \infty$$

3. ROC:  $\sigma > a$  or  $\text{Re}(s) > a$ , and

$$\begin{aligned} X(s) &= \frac{-1}{\sigma + j\omega - a} (0 - 1) \\ &= \frac{1}{\sigma + j\omega - a} = \frac{1}{s - a}, \quad \text{Re}(s) > a \end{aligned}$$



## Example 6.2

Determine the Laplace transform of  $y(t) = -e^{at}u(-t)$ , and depict the ROC and locations of poles and zeros in the s-plane. Assume that  $a$  is real.

<Sol.>

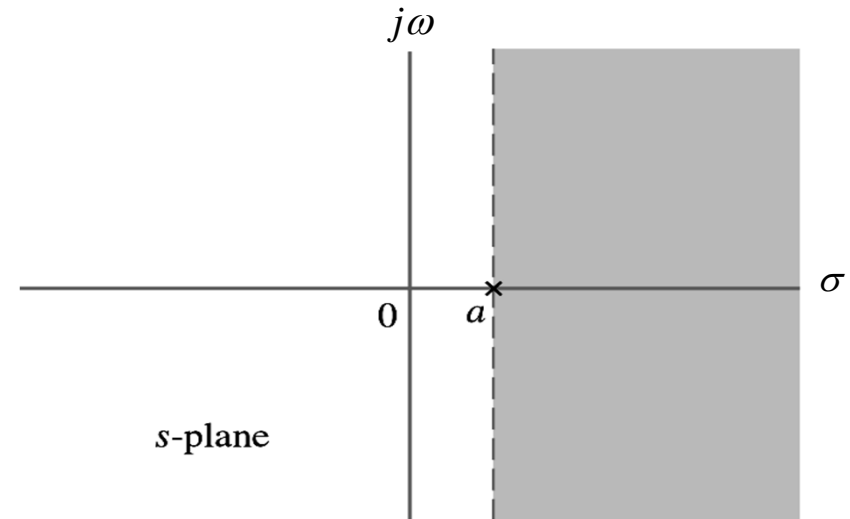
1. First find the LT of  $y(t)$ : 
$$Y(s) = \int_{-\infty}^{\infty} -e^{at}u(-t)e^{-st} dt = \int_{-\infty}^0 -e^{-(s-a)t} dt = \frac{1}{s-a} e^{-(s-a)t} \Big|_{-\infty}^0$$

2. To evaluate the limit value, we use  $s = \sigma + j\omega$  to re-write  $Y(s)$ :

$$Y(s) = \frac{1}{\sigma + j\omega - a} e^{-(\sigma-a)t} e^{j\omega t} \Big|_{-\infty}^0 \quad \Rightarrow \quad \text{if } \sigma < a, \text{ then } e^{-(\sigma-a)t} \text{ goes to zero at } t \rightarrow -\infty$$

3. ROC:  $\sigma < a$  or  $\text{Re}(s) < a$ , and

$$\begin{aligned} Y(s) &= \frac{1}{\sigma + j\omega - a} (1 - 0) \\ &= \frac{1}{\sigma + j\omega - a} = \frac{1}{s - a}, \quad \text{Re}(s) < a \end{aligned}$$



# Concluding Remarks

- ▶ Examples 6.1 & 6.2 reveal that the same Laplace transform but different ROCs for the different signals  $x(t)$  and  $y(t)$
- ▶ This ambiguity occurs in general with signals that are one sided. To see why, let  $x(t)=g(t)u(t)$  and  $y(t)=-g(t)u(-t)$ . We may thus write

$$X(s) = \int_0^{\infty} g(t) e^{-st} dt \quad \text{where} \quad G(s, t) = \int g(t) e^{-st} dt$$

$$= G(s, \infty) - G(s, 0)$$

$$\text{And, } Y(s) = -\int_{-\infty}^0 g(t) e^{-st} dt = \int_0^{-\infty} g(t) e^{-st} dt = G(s, -\infty) - G(s, 0)$$

We conclude that  $X(s) = Y(s)$  whenever  $G(s, \infty) = G(s, -\infty)$ .

- ▶ The value of  $s$  for which the integral represented by  $G(s, \infty)$  converges differ from those for which the integral represented by  $G(s, -\infty)$  converges, and thus the ROCs are different

The ROC must be specified for the Laplace transform to be unique !!!

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# The Unilateral (or One-Sided) LT

- ▶ We may assume that the signals involved are causal, that is, zero for  $t < 0$ .
- ▶ The **unilateral Laplace transform (ULT)** of a signal  $x(t)$  is defined by

$$X(s) = \int_{0^-}^{\infty} x(t) e^{-st} dt$$

$$x(t) \xleftrightarrow{\mathcal{L}_u} X(s)$$

The lower limit of  $0^-$  implies that we do include discontinuities and impulses

- ▶ Note that ULT and LT are equivalent for signals that are causal.

$$e^{at} u(t) \xleftrightarrow{ULT} \frac{1}{s-a} \quad \text{equivalent to} \quad e^{at} u(t) \xleftrightarrow{LT} \frac{1}{s-a} \quad \text{with ROC } \text{Re}\{s\} > a$$

Since one-sided, do not specify ROC

- ▶ The ambiguity of LT is removed in ULT

# Properties of ULT

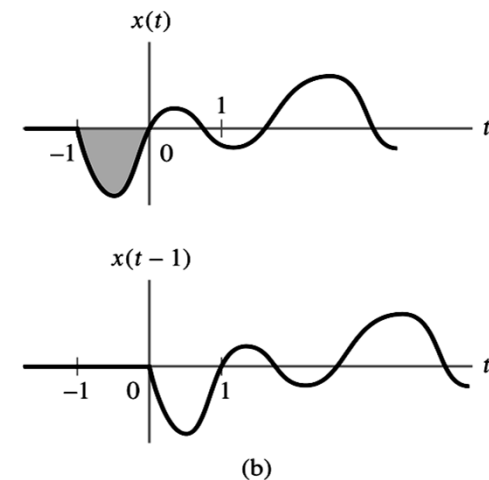
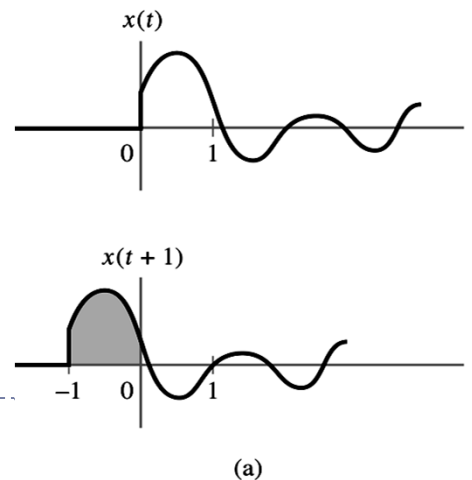
- ▶ Properties of ULT are similar to those of the FT
- ▶ Here we assume that  $x(t) \xleftrightarrow{\mathcal{L}_u} X(s)$  and  $y(t) \xleftrightarrow{\mathcal{L}_u} Y(s)$
- ▶ **Linearity:**  $ax(t) + by(t) \xleftrightarrow{\mathcal{L}_u} aX(s) + bY(s)$

- ▶ **Scaling:**  $x(at) \xleftrightarrow{\mathcal{L}_u} \frac{1}{a} X\left(\frac{s}{a}\right)$  for  $a > 0$

- ▶ **Time Shift:**

$$x(t - \tau) \xleftrightarrow{\mathcal{L}_u} e^{-s\tau} X(s) \text{ for all } \tau \text{ such that } x(t - \tau)u(t) = x(t - \tau)u(t - \tau)$$

This property applies only if the shift does not move a nonzero  $t \geq 0$  component of signal to  $t < 0$ , or does not move a nonzero  $t < 0$  portion of the signal to  $t \geq 0$ :



# Properties of ULT

▶ **s-Domain Shift:**  $e^{s_0 t} x(t) \xleftrightarrow{\mathcal{L}_u} X(s - s_0)$

▶ **Convolution:**  $x(t) * y(t) \xleftrightarrow{\mathcal{L}_u} X(s)Y(s)$

▶ **Differentiation in the s-Domain:**  $-tx(t) \xleftrightarrow{\mathcal{L}_u} \frac{d}{ds} X(s)$

▶ **Example 6.3:**

Find the unilateral Laplace transform of  $x(t) = (-e^{3t} u(t)) * (tu(t))$

<Sol.>

Since  $-e^{3t} u(t) \xleftrightarrow{\mathcal{L}_u} \frac{-1}{s-3}$  and  $u(t) \xleftrightarrow{\mathcal{L}_u} \frac{1}{s}$

Apply the s-domain differentiation property, we have  $tu(t) \xleftrightarrow{\mathcal{L}_u} 1/s^2$

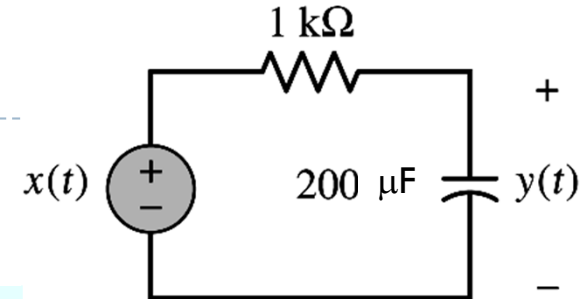
Now, from the convolution property, we obtain

$$x(t) = (-e^{3t} u(t)) * (tu(t)) \xleftrightarrow{\mathcal{L}_u} X(s) = \frac{-1}{(s-3)s^2}$$



# Example 6.4 RC Circuit

Find the Laplace transform of the output of the RC circuit for the input  $x(t) = te^{2t}u(t)$ .



<Sol.>

1. The impulse response of the RC circuit is  $h(t) = \frac{1}{RC} e^{-t/(RC)} u(t)$

Then  $H(s) = \frac{1}{RC} \frac{1}{s - \frac{-1}{RC}} = \frac{1}{1 + sRC}$  Using  $RC = 0.2 \text{ s}$   $\Rightarrow H(s) = \frac{5}{s + 5}$

2. Next, we use the **s**-domain differentiation property  $-tx(t) \xleftrightarrow{\mathcal{L}_u} \frac{d}{ds} X(s)$

Then  $X(s) = -\frac{d}{ds} \left( \frac{1}{s - 2} \right) = \frac{1}{(s - 2)^2}$

3. We apply the convolution property to obtain the LT of the output  $y(t)$ :

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

# Properties of ULT

► **Differentiation in the Time-Domain:**

$$\frac{d}{dt} x(t) \xleftrightarrow{\mathcal{L}_u} \int_{0^-}^{\infty} \left( \frac{d}{dt} x(t) \right) e^{-st} dt = x(t) e^{-st} \Big|_{0^-}^{\infty} + s \int_{0^-}^{\infty} x(t) e^{-st} dt$$

Integration by part

➡  $\frac{d}{dt} x(t) \xleftrightarrow{\mathcal{L}_u} sX(s) - x(0^-)$

$x(t)e^{-st}$  approaches zero as  $t \rightarrow \infty$

The **general form** for the differentiation property

$$\begin{aligned} \frac{d^n}{dt^n} x(t) \xleftrightarrow{\mathcal{L}_u} & s^n X(s) - \frac{d^{n-1}}{dt^{n-1}} x(t) \Big|_{t=0^-} - s \frac{d^{n-2}}{dt^{n-2}} x(t) \Big|_{t=0^-} \\ & \dots - s^{n-2} \frac{d^{n-1}}{dt^{n-1}} x(t) \Big|_{t=0^-} - s^{n-1} x(0^-) \end{aligned}$$

# Properties of ULT

► **Integration Property:** 
$$\int_{-\infty}^t x(\tau) d\tau \xleftrightarrow{\mathcal{L}_u} \frac{x^{(-1)}(0^-)}{s} + \frac{X(s)}{s}$$

where  $x^{(-1)}(0^-) = \int_{-\infty}^{0^-} x(\tau) d\tau$  is the area under  $x(t)$  from  $t = -\infty$  to  $t = 0^-$ .

► **Initial- and Final-Value Theorem:**

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

Recall  $\int_{0^-}^{\infty} \left( \frac{d}{dt} x(t) \right) e^{-st} dt = sX(s) - x(0^-)$  Then

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

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

(2)  $\lim_{s \rightarrow \infty} sX(s) - x(0^-) = \lim_{s \rightarrow \infty} \int_{0^-}^{\infty} \left( \frac{d}{dt} x(t) \right) e^{-st} dt = 0$  ►  $\lim_{s \rightarrow \infty} sX(s) = x(0^-)$

# Remarks

- ▶ For initial-value theorem:
- ▶ → This theorem does not apply to rational functions  $X(s)$  in which the order of the numerator polynomial is greater than or equal to that of the denominator polynomial
- ▶ For final-value theorem
- ▶ → This theorem applies only if all the poles of  $X(s)$  are in the left half of the  $s$ -plane, with at most a single pole at  $s=0$

## ▶ Example 6.6

Determine the initial and final values of a signal  $x(t)$  whose ULT is  $X(s) = \frac{7s+10}{s(s+2)}$

<Sol.>

1. Initial value:

$$x(0^+) = \lim_{s \rightarrow \infty} s \frac{7s+10}{s(s+2)} = \lim_{s \rightarrow \infty} \frac{7s+10}{s+2} = 7$$

2. Final value:

$$x(\infty) = \lim_{s \rightarrow 0} s \frac{7s+10}{s(s+2)} = \lim_{s \rightarrow 0} \frac{7s+10}{s+2} = 5$$

Note that  $X(s)$  is the Laplace transform of  $x(t) = 5u(t) + 2e^{-2t}u(t)$

# Inversion of the ULT

- ▶ Direct inversion of the LT (ILT) requires a contour integration
- ▶ We shall determine the ILT using the one-to-one relationship between a signal and its ULT

## D.1 Basic Laplace Transforms

Signal	Transform	ROC
$x(t) = \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X(s)e^{st} ds$	$X(s) = \int_{-\infty}^{\infty} x(t)e^{-st} dt$	
$u(t)$	$\frac{1}{s}$	$\text{Re}\{s\} > 0$
$tu(t)$	$\frac{1}{s^2}$	$\text{Re}\{s\} > 0$
$\delta(t - \tau), \quad \tau \geq 0$	$e^{-s\tau}$	for all $s$
$e^{-at}u(t)$	$\frac{1}{s + a}$	$\text{Re}\{s\} > -a$
$te^{-at}u(t)$	$\frac{1}{(s + a)^2}$	$\text{Re}\{s\} > -a$
$[\cos(\omega_1 t)]u(t)$	$\frac{s}{s^2 + \omega_1^2}$	$\text{Re}\{s\} > 0$
$[\sin(\omega_1 t)]u(t)$	$\frac{\omega_1}{s^2 + \omega_1^2}$	$\text{Re}\{s\} > 0$
$[e^{-at} \cos(\omega_1 t)]u(t)$	$\frac{s + a}{(s + a)^2 + \omega_1^2}$	$\text{Re}\{s\} > -a$
$[e^{-at} \sin(\omega_1 t)]u(t)$	$\frac{\omega_1}{(s + a)^2 + \omega_1^2}$	$\text{Re}\{s\} > -a$

# Inversion by Partial-Fraction Expansion

- ▶ The inverse transform can be obtained by expressing  $X(s)$  as a sum of terms for which we already know the time function

- ▶ Suppose 
$$X(s) = \frac{B(s)}{A(s)} = \frac{b_M s^M + b_{M-1} s^{M-1} + \dots + b_1 s + b_0}{s^N + a_{N-1} s^{N-1} + \dots + a_1 s + a_0} \quad M < N$$

If  $M \geq N$ , we may use long division to express  $X(s)$  as 
$$X(s) = \sum_{k=0}^{M-N} c_k s^k + \tilde{X}(s)$$

1. Using the differentiation property and the pair  $\delta(t) \xleftrightarrow{\mathcal{L}_u} 1$

We obtain 
$$\sum_{k=0}^{M-N} c_k \delta^{(k)}(t) \xleftrightarrow{\mathcal{L}_u} \sum_{k=0}^{M-N} c_k s^k$$

2. Factor the denominator polynomial as a product of pole factors to obtain

$$\tilde{X}(s) = \frac{b_p s^p + b_{p-1} s^{p-1} + \dots + b_1 s + b_0}{\prod_{k=1}^N (s - d_k)} \quad P < N$$

# Inversion by Partial-Fraction Expansion

$$\tilde{X}(s) = \frac{b_p s^p + b_{p-1} s^{p-1} + \dots + b_1 s + b_0}{\prod_{k=1}^N (s - d_k)}$$

- ▶ Case I: If all poles  $d_k$  are distinct:

$$\Rightarrow \tilde{X}(s) = \sum_{k=1}^N \frac{A_k}{s - d_k} \quad \Rightarrow \quad A_k e^{d_k t} u(t) \quad \xleftrightarrow{\mathcal{L}_u} \quad \frac{A_k}{s - d_k}$$

- ▶ Case II: If a pole  $d_i$  is repeated  $r$  times:

$$\Rightarrow \frac{A_{i_1}}{s - d_i}, \quad \frac{A_{i_2}}{(s - d_i)^2}, \quad \dots, \quad \frac{A_{i_r}}{(s - d_i)^r}$$

**Apply differentiation in the s-domain:**

$$\Rightarrow \frac{A t^{n-1}}{(n-1)!} e^{d_k t} u(t) \quad \xleftrightarrow{\mathcal{L}_u} \quad \frac{A}{(s - d_k)^n}$$

## Example 6.7

Find the inverse Laplace transform of  $X(s) = \frac{3s+4}{(s+1)(s+2)^2}$

<Sol.>

Use a partial-fraction expansion of  $X(s)$  to write  $X(s) = \frac{A_1}{s+1} + \frac{A_2}{s+2} + \frac{A_3}{(s+2)^2}$

Solving for  $A_1, A_2,$  and  $A_3,$  we obtain  $X(s) = \frac{1}{s+1} - \frac{1}{s+2} + \frac{2}{(s+2)^2}$

1) The pole of the first term is at  $s = -1,$  so

$$e^{-t}u(t) \xleftrightarrow{\mathcal{L}_u} \frac{1}{s+1}$$

2) The second term has pole at  $s = -2;$  thus,

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

3) The double pole in the last term is also at  $s = -2;$  hence,

$$2te^{-2t}u(t) \xleftrightarrow{\mathcal{L}_u} \frac{2}{(s+2)^2} \quad \Rightarrow \quad x(t) = e^{-t}u(t) - e^{-2t}u(t) + 2te^{-2t}u(t)$$



## Example 6.8

Find the inverse unilateral Laplace transform of  $X(s) = \frac{2s^3 - 9s^2 + 4s + 10}{s^2 - 3s - 4}$

<Sol.>

$$\begin{array}{r} s^2 - 3s - 4 \overline{) 2s^3 - 9s^2 + 4s + 10} \\ \underline{2s^3 - 6s^2 - 8s} \phantom{+ 10} \\ -3s^2 + 12s + 10 \\ \underline{-3s^2 + 9s + 12} \\ 3s - 2 \end{array} \quad \Rightarrow \quad X(s) = 2s - 3 + \frac{3s - 2}{s^2 - 3s - 4}$$

$$\Rightarrow X(s) = 2s - 3 + \frac{1}{s+1} + \frac{2}{s-4}$$

$$\Rightarrow x(t) = 2\delta^{(1)}(t) - 3\delta(t) + e^{-t}u(t) + 2e^{4t}u(t)$$

# Conjugate Poles

- ▶ If the coefficients in the denominator are **real**, then all the complex poles occur in **complex-conjugate pairs**.
- ▶ Combine complex-conjugate poles to obtain real-valued expansion coefficients

1. Suppose that  $\alpha + j\omega_0$  and  $\alpha - j\omega_0$  make up a pair of complex-conjugate poles. Then

$$\frac{A_1}{s - \alpha - j\omega_0} + \frac{A_2}{s - \alpha + j\omega_0} \quad \begin{array}{l} A_1 \text{ and } A_2 \text{ must be complex conjugates of each other} \\ \rightarrow \text{it's hard to solve } A_1 \text{ and } A_2 \text{ from real-valued coefficients} \end{array}$$

2. Combine conjugate poles:  $\alpha + j\omega_0$  and  $\alpha - j\omega_0$ . Then

$$\frac{B_1 s + B_2}{(s - \alpha - j\omega_0)(s - \alpha + j\omega_0)} = \frac{B_1 s + B_2}{(s - \alpha)^2 + \omega_0^2} \quad \text{where both } B_1 \text{ and } B_2 \text{ are real valued.}$$

$$\Rightarrow \frac{B_1 s + B_2}{(s - \alpha)^2 + \omega_0^2} = \frac{C_1 (s - \alpha)}{(s - \alpha)^2 + \omega_0^2} + \frac{C_2 \omega_0}{(s - \alpha)^2 + \omega_0^2} \quad \begin{array}{l} \text{in term of the perfect square} \\ \text{where } C_1 = B_1 \text{ and } C_2 = (B_2 + \alpha) / \omega_0 \end{array}$$

$$\Rightarrow C_1 e^{\alpha t} \cos(\omega_0 t) u(t) \xleftrightarrow{ULT} \frac{C_1 (s - \alpha)}{(s - \alpha)^2 + \omega_0^2} \quad \dots \quad C_2 e^{\alpha t} \sin(\omega_0 t) u(t) \xleftrightarrow{ULT} \frac{C_2 \omega_0}{(s - \alpha)^2 + \omega_0^2}$$

## Example 6.9

Find the inverse Laplace transform of  $X(s) = \frac{4s^2 + 6}{s^3 + s^2 - 2}$

<Sol.>

$$s^3 + s^2 - 2 = (s-1)(s^2 + 2s + 2) = (s-1)((s+1)^2 + 1)$$

write the quadratic  $s^2 + 2s + 2$  in terms of the perfect square

Then  $X(s) = \frac{A}{s-1} + \frac{B_1s + B_2}{(s+1)^2 + 1}$

$$A = X(s)(s-1)\Big|_{s=1} = \frac{4s^2 + 6}{(s+1)^2 + 1}\Big|_{s=1} = 2$$

$$4s^2 + 6 = 2((s+1)^2 + 1) + (B_1s + B_2)(s-1)$$

$$= (2 + B_1)s^2 + (4 - B_1 + B_2)s + (4 - B_2)$$

$$\begin{aligned} X(s) &= \frac{2}{s-1} + \frac{2s-2}{(s+1)^2 + 1} \\ &= \frac{2}{s-1} + 2\frac{s+1}{(s+1)^2 + 1} - 4\frac{1}{(s+1)^2 + 1} \end{aligned}$$

$$x(t) = 2e^t u(t) + 2e^{-t} \cos(t) u(t) - 4e^{-t} \sin(t) u(t)$$

# Outline

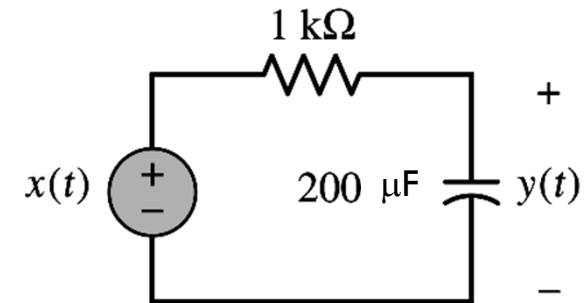
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- ▶ Introduction
- ▶ The Laplace Transform
- ▶ The Unilateral Laplace Transform
- ▶ Properties of the Unilateral Laplace Transform
- ▶ Inversion of the Unilateral Laplace Transform
- ▶ Solving Differential Equations with Initial Conditions
- ▶ Laplace Transform Methods in Circuit Analysis
- ▶ Properties of the Bilateral Laplace Transform
- ▶ Properties of the Region of convergence
- ▶ Inversion of the bilateral Laplace Transform

# Example 6.6: Solving Differential Equations with Initial Conditions

▶ Recall  $\frac{d}{dt}x(t) \xleftrightarrow{\mathcal{L}_u} sX(s) - x(0^-)$  The initial condition

Use the Laplace transform to find the voltage across the capacitor,  $y(t)$ , for the RC circuit in response to the applied voltage  $x(t) = (3/5)e^{-2t}u(t)$  and initial condition  $y(0^-) = -2$ .



<Sol.>

Using Kirchhoff's voltage law, we have the differential equation

$$\frac{d}{dt}y(t) + \frac{1}{RC}y(t) = \frac{1}{RC}x(t) \quad RC = 0.2 \text{ s} \quad \Rightarrow \quad \frac{d}{dt}y(t) + 5y(t) = 5x(t)$$

$$\Rightarrow sY(s) - y(0^-) + 5Y(s) = 5X(s) \quad \Rightarrow \quad Y(s) = \frac{1}{s+5} [5X(s) + y(0^-)]$$

$$x(t) \xleftrightarrow{\mathcal{L}_u} X(s) = \frac{3/5}{s+2} \quad y(0^-) = -2 \quad \Rightarrow \quad Y(s) = \frac{3}{(s+2)(s+5)} + \frac{-2}{s+5}$$

$$\Rightarrow Y(s) = \frac{1}{s+2} + \frac{-1}{s+5} + \frac{-2}{s+5} = \frac{1}{s+2} - \frac{3}{s+5} \quad \Rightarrow \quad y(t) = e^{-2t}u(t) - 3e^{-5t}u(t) \dots$$

# Solving Differential Equations with Initial Conditions

- ▶ From the general differential equation:

$$\frac{d^N}{dt^N} y(t) + a_{N-1} \frac{d^{N-1}}{dt^{N-1}} y(t) + \dots + a_1 \frac{d}{dt} y(t) + a_0 y(t) =$$

$$b_M \frac{d^M}{dt^M} x(t) + b_{M-1} \frac{d^{M-1}}{dt^{M-1}} x(t) + \dots + b_1 \frac{d}{dt} x(t) + b_0 x(t)$$

- ▶ **Assume that the input is zero for  $t < 0$ .** Taking the unilateral Laplace transform of both sides, we obtain  $A(s)Y(s) - C(s) = B(s)X(s)$  where

$$A(s) = s^N + a_{N-1}s^{N-1} + \dots + a_1s + a_0$$

$$B(s) = b_M s^M + b_{M-1} s^{M-1} + \dots + b_1 s + b_0$$

$$C(s) = \sum_{k=1}^N \sum_{l=0}^{k-1} a_k s^{k-1} \frac{d^l}{dt^l} y(t) \Big|_{t=0^-}$$

**Initial conditions**

$$Y(s) = \frac{B(s)X(s)}{A(s)} + \frac{C(s)}{A(s)}$$

$$= Y^{(f)}(s) + Y^{(n)}(s)$$

Forced response  
due to input with  
zero I.C.

Natural response  
due to I.C. with  
zero input

- ▶ 30 The Laplace transform offers a clear separation between **the natural response** to initial conditions and **the forced response** with the input

# Example 6.11

Use the unilateral Laplace transform to determine the output of the system described by the differential equation  $\frac{d^2}{dt^2} y(t) + 5 \frac{d}{dt} y(t) + 6y(t) = \frac{d}{dt} x(t) + 6x(t)$

in response to the input  $x(t) = u(t)$ .

Assume that  $y(0^-) = 1$  and  $\left. \frac{d}{dt} y(t) \right|_{t=0^-} = 2$

Identify the forced response of the system,  $y^{(f)}(t)$ , and the natural response  $y^{(n)}(t)$ .

<Sol.>

I. Apply ULT on the both sides of the differential equations, we obtain:

$$(s^2 + 5s + 6)Y(s) - \left. \frac{d}{dt} y(t) \right|_{t=0^-} - sy(0^-) - 5y(0^-) = (s + 6)X(s)$$

$$\Rightarrow Y(s) = Y^{(f)}(s) + Y^{(n)}(s) = \frac{(s + 6)X(s)}{s^2 + 5s + 6} + \frac{sy(0^-) + \left. \frac{d}{dt} y(t) \right|_{t=0^-} + 5y(0^-)}{s^2 + 5s + 6}$$

$$\Rightarrow Y^{(f)}(s) = \frac{s + 6}{s(s + 2)(s + 3)} \quad \text{and} \quad Y^{(n)}(s) = \frac{s + 7}{(s + 2)(s + 3)}$$

$$\Rightarrow y^{(f)}(t) = u(t) - 2e^{-2t}u(t) + e^{-3t}u(t) \quad y^{(n)}(t) = 5e^{-2t}u(t) - 4e^{-3t}u(t)$$

# Outline

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- ▶ Introduction
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- ▶ Properties of the Region of convergence
- ▶ Inversion of the bilateral Laplace Transform



# Bilateral Laplace Transform (BLT)

- ▶ The BLT involves the values of the signal for both  $t \geq 0$  and  $t < 0$

$$x(t) \xleftrightarrow{\mathcal{L}} X(s) = \int_{-\infty}^{\infty} x(t)e^{-st} dt$$

BLT is well suited problems involving noncausal signals and systems

- ▶ Assume that  $x(t) \xleftrightarrow{\mathcal{L}} X(s)$  with ROC  $R_x$   
 $y(t) \xleftrightarrow{\mathcal{L}} Y(s)$  with ROC  $R_y$

ROC should be given

- ▶ **Linearity:**  $ax(t) + by(t) \xleftrightarrow{\mathcal{L}} aX(s) + bY(s)$  with ROC  $R_x \cap R_y$

The ROC may be larger than  $R_x \cap R_y$  if a pole and a zero cancel in  $aX(s) + bY(s)$ .

- ▶ Example 6.14

and

$$x(t) = e^{-2t}u(t) \xleftrightarrow{\mathcal{L}} X(s) = \frac{1}{s+2} \text{ with ROC } \text{Re}(s) > -2$$

$$y(t) = e^{-2t}u(t) - e^{-3t}u(t) \xleftrightarrow{\mathcal{L}} Y(s) = \frac{1}{(s+2)(s+3)} \text{ with ROC } \text{Re}(s) > -2$$

Then

$$X(s) - Y(s) = \frac{(s+3)-1}{(s+2)(s+3)} = \frac{1}{s+2} \Rightarrow x(t) - y(t) = e^{-2t}u(t) \text{ with ROC } \text{Re}(s) > -2$$

- ▶ If the intersection of ROCs is an empty set, the LT of  $ax(t)+by(t)$  does not exist

# Properties of BLT

- ▶ **Time Shift:**  $x(t - \tau) \xleftrightarrow{\mathcal{L}} e^{-st} X(s)$

Since the BLT is evaluated over both positive and negative  $t$ , the ROC is unchanged by a time shift.

- ▶ **Differentiation in the Time Domain:**

$$\frac{d}{dt} x(t) \xleftrightarrow{\mathcal{L}} sX(s)$$

with ROC at least  $R_x$

The ROC associated with  $sX(s)$  may be larger than  $R_x$  if  $X(s)$  has a single pole at  $s = 0$  on the ROC boundary

- ▶ **Integration with respect to Time:**

$$\int_{-\infty}^t x(\tau) d\tau \xleftrightarrow{\mathcal{L}} \frac{X(s)}{s}$$

with ROC  $R_x \cap \text{Re}(s) > 0$

Integration corresponds to division by  $s$ . Since this introduces a pole at  $s = 0$  and we are integrating to the right, the ROC must lie to the right of  $s = 0$

## Example 6.15

Find the Laplace transform of  $x(t) = \frac{d^2}{dt^2} \left( e^{-3(t-2)} u(t-2) \right)$

<Sol.>

1. We know from **Ex. 6.1** that  $e^{-3t} u(t) \xleftrightarrow{\mathcal{L}} \frac{1}{s+3}$  with ROC  $\text{Re}(s) > -3$

2. The time-shift property implies that

$$e^{-3(t-2)} u(t-2) \xleftrightarrow{\mathcal{L}} \frac{1}{s+3} e^{-2s} \quad \text{with ROC } \text{Re}(s) > -3$$

3. Apply the time-differentiation property twice, we obtain

$$x(t) = \frac{d^2}{dt^2} \left( e^{-3(t-2)} u(t-2) \right) \xleftrightarrow{\mathcal{L}} X(s) = \frac{s^2}{s+3} e^{-2s} \quad \text{with ROC } \text{Re}(s) > -3$$

# Properties of the ROC

- ▶ Recall that **the BLT is not unique unless the ROC is specified.**
- ▶ The ROC is related to the characteristics of a signal  $x(t)$  indeed.
- ▶ (1) For rational LTs, **the ROC cannot contain any poles**

Suppose  $d$  is a pole of  $X(s)$ , then  $X(d) = \pm\infty$

- ▶ (2) **The ROC consists of strips parallel to the  $j\omega$ -axis in the  $s$ -plane.**

Convergence of the BLT for a signal  $x(t)$  implies that

$$I(\sigma) = \int_{-\infty}^{\infty} |x(t)| e^{-\sigma t} dt < \infty \text{ for some values of } \sigma.$$

➡ The set of  $\sigma$  with finite  $I(\sigma)$  determines the ROC of BLT.

➡ ROC consists of strips parallel to the  $j\omega$ -axis in the  $s$ -plane.

- ▶ (3) **The ROC for a finite-duration and bounded  $x(t)$  is the entire  $s$ -plane**

$$I(\sigma) \leq \int_a^b A e^{-\sigma t} dt$$

$$= \begin{cases} \frac{-A}{\sigma} \left[ e^{-\sigma t} \right]_a^b, & \sigma \neq 0 \\ A(b-a), & \sigma = 0 \end{cases}$$

➡  $I(\sigma)$  is finite for all finite values of  $\sigma$

# Properties of the ROC

- ▶ (4) Convergence of the BLT for a signal  $x(t)$  implies that

$$I(\sigma) = \int_{-\infty}^{\infty} |x(t)| e^{-\sigma t} dt < \infty \text{ for some values of } \sigma.$$

Let's separate  $I(\sigma)$  into two one-sided parts, i.e. positive- and negative-time sections:

$$I(\sigma) = I_-(\sigma) - I_+(\sigma)$$

where  $I_-(\sigma) = \int_{-\infty}^0 |x(t)| e^{-\sigma t} dt$  and  $I_+(\sigma) = \int_0^{\infty} |x(t)| e^{-\sigma t} dt$

➡ In order for  $I(\sigma)$  to be finite, both  $I_-(\sigma)$  and  $I_+(\sigma)$  must be finite.

➡ This implies that  $|x(t)|$  must be bounded in some sense.

Suppose we can bound  $|x(t)|$  for both  $I_-(\sigma)$  and  $I_+(\sigma)$  by finding **the smallest  $\sigma_p$**  s.t.

$$|x(t)| \leq A e^{\sigma_p t}, t > 0 \text{ and } \text{largest } \sigma_n \text{ s.t. } |x(t)| \leq A e^{\sigma_n t}, t < 0$$

A signal  $x(t)$  that satisfies these bounds is said to be of *exponential order*.

➡  $|x(t)|$  grows no faster than  $e^{\sigma_p t}$  for positive  $t$  and  $e^{\sigma_n t}$  for negative  $t$

# Properties of the ROC

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Using the exponential order bounds on  $|x(t)|$ , we may write

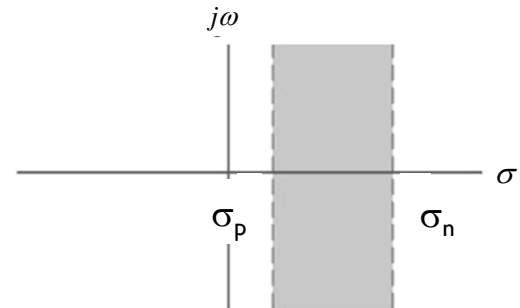
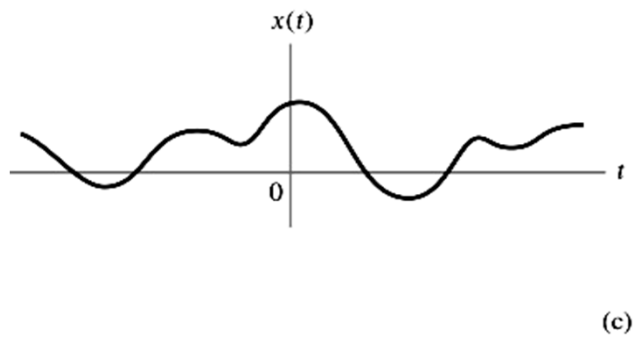
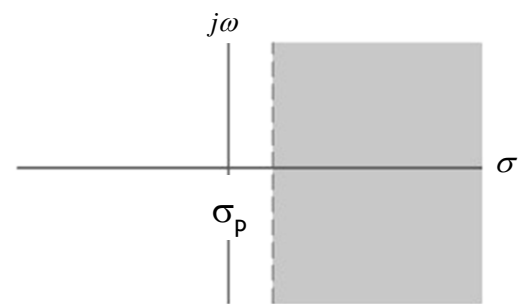
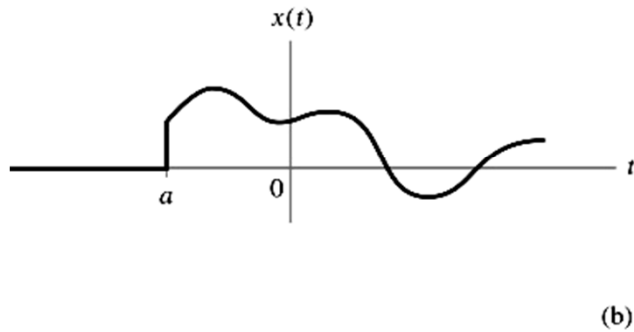
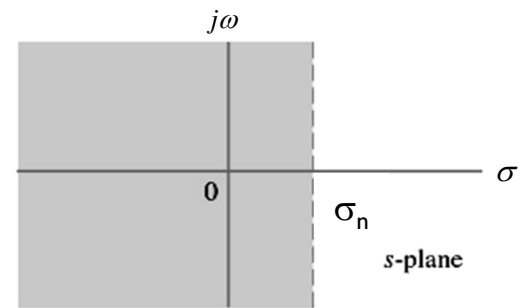
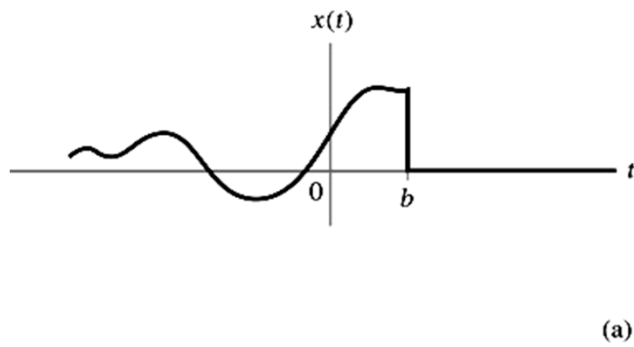
$$I_+(\sigma) \leq \int_0^{\infty} A e^{\sigma_p t} e^{-\sigma t} dt = \frac{A}{\sigma_p - \sigma} e^{(\sigma_p - \sigma)t} \Big|_0^{\infty} \Rightarrow I_+(\sigma) \text{ is finite whenever } \sigma > \sigma_p$$

$$I_-(\sigma) \leq \int_{-\infty}^0 A e^{\sigma_n t} e^{-\sigma t} dt = \frac{A}{\sigma_n - \sigma} e^{(\sigma_n - \sigma)t} \Big|_{-\infty}^0 \Rightarrow I_-(\sigma) \text{ is finite whenever } \sigma < \sigma_n$$

- (4) If  $x(t)$  is right-sided, and if the line  $\text{Re}\{s\} = \sigma_p$  is in the ROC, then all values of  $s$  for which  $\text{Re}\{s\} > \sigma_p$  will also be in the ROC.
- (5) If  $x(t)$  is left-sided, and if the line  $\text{Re}\{s\} = \sigma_n$  is in the ROC, then all values of  $s$  for which  $\text{Re}\{s\} < \sigma_n$  will also be in the ROC.
- (6) If  $x(t)$  is two-sided, the ROC is of the form  $\sigma_p < \sigma < \sigma_n$ .

if  $\sigma_p > \sigma_n$ , then there are no values of  $\sigma$  for which the BLT converges.

# Illustration Examples:



## Example 6.16

---

Consider the two signals  $x_1(t) = e^{-2t}u(t) + e^{-t}u(-t)$  and  $x_2(t) = e^{-t}u(t) + e^{-2t}u(-t)$ . Identify the ROC associated with the bilateral Laplace transform of each signal.

<Sol.>

I. We check the absolute integrability of  $|x_1(t)|e^{-\sigma t}$  by writing

$$\begin{aligned} I_1(\sigma) &= \int_{-\infty}^{\infty} |x_1(t)|e^{-\sigma t} dt \\ &= \int_{-\infty}^0 e^{-(1+\sigma)t} dt + \int_0^{\infty} e^{-(2+\sigma)t} dt \\ &= \frac{-1}{1+\sigma} \left[ e^{-(1+\sigma)t} \right]_{-\infty}^0 + \frac{-1}{2+\sigma} \left[ e^{-(2+\sigma)t} \right]_0^{\infty} \end{aligned}$$

The first converges for  $\sigma < -1$ , while the second term converges for  $\sigma > -2$ . Hence, both terms converge for  $-2 < \sigma < -1$ . This is the intersection of the ROC for each term.

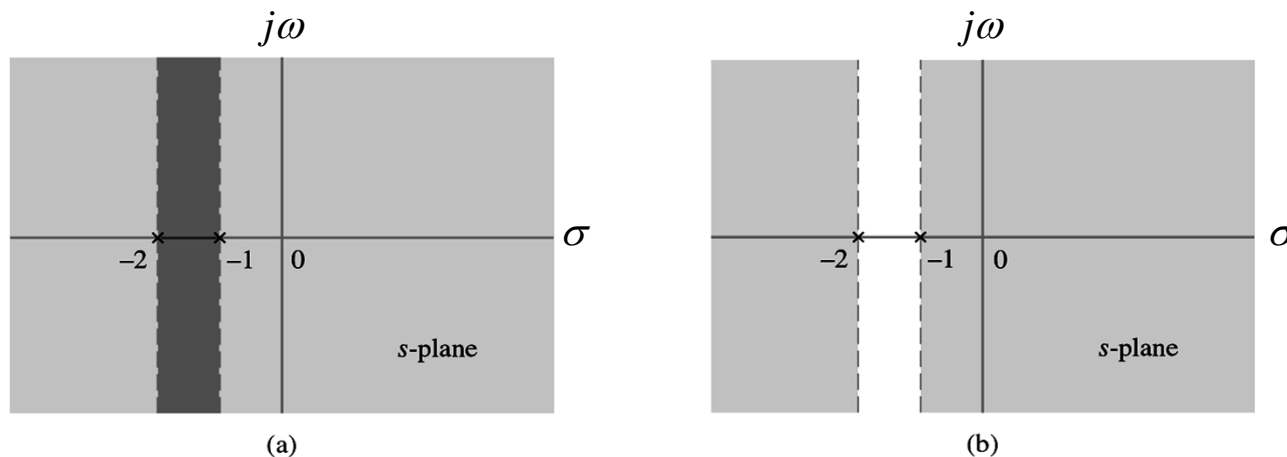
The ROC for each term and the intersection of the ROCs, which is shown as the doubly shaded region, are depicted in Fig. 6.15 (a).



2. For the second signal,  $x_2(t) = e^{-t}u(t) + e^{-2t}u(-t)$ , we have

$$\begin{aligned}
 I_2(\sigma) &= \int_{-\infty}^{\infty} |x_2(t)| e^{-\sigma t} dt \\
 &= \int_{-\infty}^0 e^{-(2+\sigma)t} dt + \int_0^{\infty} e^{-1+(\sigma)t} dt \\
 &= \frac{-1}{2+\sigma} \left[ e^{-(2+\sigma)t} \right]_{-\infty}^0 + \frac{-1}{1+\sigma} \left[ e^{-(1+\sigma)t} \right]_0^{\infty}
 \end{aligned}$$

The first converges for  $\sigma < -2$  and the second term converges for  $\sigma > -1$ . Here, there is no value of  $\sigma$  for which both terms converge, so the intersection is empty. As illustrated in Fig. 6.15(b), the bilateral Laplace transform of  $x_2(t)$  does not exist.



# Inversion of the BLT

- ▶ Similar to the inversion of the ULT but **the ROC is necessary to determine a unique inverse transform.**

- ▶ Suppose 
$$X(s) = \frac{B(s)}{A(s)} = \frac{b_M s^M + b_{M-1} s^{M-1} + \dots + b_1 s + b_0}{s^N + a_{N-1} s^{N-1} + \dots + a_1 s + a_0} \quad M < N$$

If  $M \geq N$ , then we use long division to express 
$$X(s) = \sum_{k=0}^{M-N} c_k s^k + \tilde{X}(s)$$

$$\sum_{k=0}^{M-N} c_k \delta^{(k)}(t) \xleftrightarrow{\mathcal{L}_u} \sum_{k=0}^{M-N} c_k s^k$$

the LT of the impulse and its derivatives converge everywhere in the s-plane

- ▶ By partial-fraction expansion in terms of non-repeated poles:

$$\tilde{X}(s) = \sum_{k=1}^N \frac{A_k}{s - d_k}$$

Note that the ROC of  $X(s)$  is the same as the ROC of  $\tilde{X}(s)$

# Inversion of BLT

- ▶ **Two possibilities** for the inverse BLT of  $\tilde{X}(s)$

- ▶ **1. Right-sided**

$$A_k e^{d_k t} u(t) \xleftrightarrow{\mathcal{L}} \frac{A_k}{s - d_k} \text{ with ROC } \operatorname{Re}(s) > d_k$$

- ▶ **2. Left-sided**

$$-A_k e^{d_k t} u(-t) \xleftrightarrow{\mathcal{L}} \frac{A_k}{s - d_k} \text{ with ROC } \operatorname{Re}(s) < d_k$$

The ROC of a right-side exponential signal lies to the right of the pole, while the ROC of a left-sided exponential signal lies to the left of the pole.

- ▶ **Example 6.17**

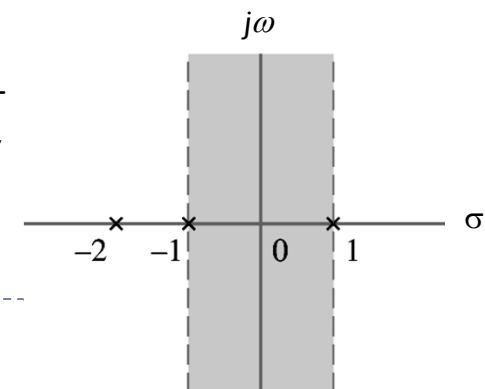
Find the inverse bilateral Laplace transform of  $X(s) = \frac{-5s - 7}{(s + 1)(s - 1)(s + 2)}$   
with ROC  $-1 < \operatorname{Re}(s) < 1$

<Sol.>

Use the partial-fraction expansion  $X(s) = \frac{1}{s + 1} - \frac{2}{s - 1} + \frac{1}{s + 2}$

right-sided

left-sided



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

# Inversion of BLT

- ▶ By partial-fraction expansion in terms of repeated poles
- ▶ **Two possibilities** for the inverse BLT of  $\tilde{X}(s)$

$$\frac{A}{(s - d_k)^n}$$

- ▶ 1. **Right-sided**

$$\frac{At^{n-1}}{(n-1)!} e^{d_k t} u(t)$$

If the ROC lies to the right of the pole  $d_k$

- ▶ 2. **Left-sided**

$$\frac{-At^{n-1}}{(n-1)!} e^{d_k t} u(-t)$$

If the ROC lies to the left of the pole  $d_k$

- ▶ For pairs of complex-conjugate poles
- ▶ **Two possibilities** for the inverse BLT

$$\frac{C_1 (s - \alpha)}{(s - \alpha)^2 + \omega_0^2}$$

- ▶ 1. **Right-sided**

$$C_1 e^{\alpha t} \cos(\omega_0 t) u(t)$$

If the ROC lies to the right of  $s = \alpha \pm j\omega_0$ ,

- ▶ 2. **Left-sided**

$$-C_1 e^{\alpha t} \cos(\omega_0 t) u(-t)$$

If the ROC lies to the left of  $s = \alpha \pm j\omega_0$ ,

# Some Remarks

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## ▶ Causality

- ▶ If the signal is known to be causal, then we choose the **right-sided** inverse transform of each term. (i.e. the unilateral Laplace transform)

## ▶ Stability

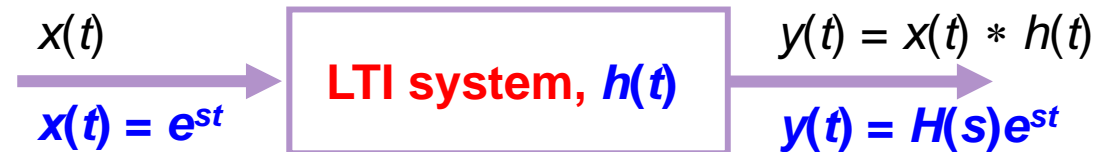
- ▶ A stable signal is absolutely integrable and thus has a Fourier transform; stability and the existence of Fourier transform (i.e.  $\text{Re}(s)=0$ ) are **equivalent** conditions
- ▶ In both cases, the ROC includes the  $j\omega$ -axis in the  $s$ -plane, or  $\text{Re}(s) = 0$ .
- ▶ The inverse LT of a stable signal is obtained by comparing the poles' locations with  $j\omega$ -axis.
- ▶ If a pole lies to the left/**right** of the  $j\omega$ -axis, then the right/**left**-sided inverse transform is chosen (the ROC should include the  $j\omega$ -axis)

# Outline

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- ▶ The Transfer Function
- ▶ Causality and Stability
- ▶ Determining Frequency Response from Poles & Zeros

# The Transfer Function



- ▶ Recall that the transfer function  $H(s)$  of an LTI system is
- ▶ If we take the bilateral Laplace transform of  $y(t)$ , then

$$H(s) = \int_{-\infty}^{\infty} h(\tau) e^{-s\tau} d\tau$$

$$Y(s) = H(s)X(s) \quad \Rightarrow \quad H(s) = \frac{Y(s)}{X(s)}$$

This definition applies only at values of  $s$  for which  $X(s) \neq 0$

- ▶ From differential equation:  $\sum_{k=0}^N a_k \frac{d^k}{dt^k} y(t) = \sum_{k=0}^M b_k \frac{d^k}{dt^k} x(t)$

After Substituting  $e^{st}$  for  $x(t)$  and  $e^{st}H(s)$  for  $y(t)$ , we obtain **rational transfer function**

$$\left( \sum_{k=0}^N a_k \frac{d^k}{dt^k} \{e^{st}\} \right) H(s) = \sum_{k=0}^M b_k \frac{d^k}{dt^k} \{e^{st}\} \quad \Rightarrow \quad H(s) = \frac{\sum_{k=0}^M b_k s^k}{\sum_{k=0}^N a_k s^k} = \frac{\tilde{b} \prod_{k=1}^M (s - c_k)}{\prod_{k=1}^N (s - d_k)}$$

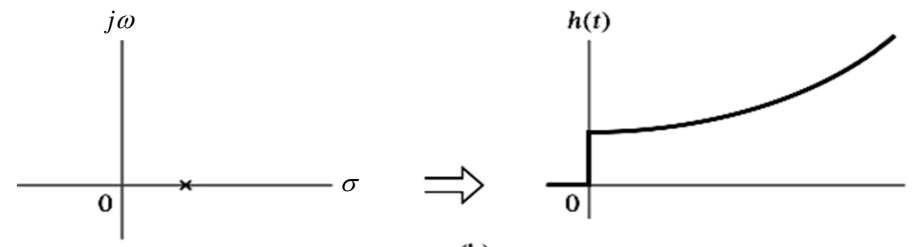
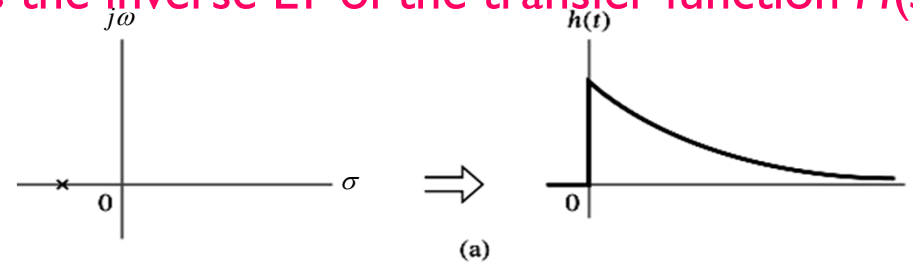
▶ Knowledge of the poles  $d_k$ , zeros  $c_k$ , and factor  $\tilde{b} \equiv b_M / a_N$  completely determine the system

# Causality and Stability

▶ The impulse response  $h(t)$  is the inverse LT of the transfer function  $H(s)$

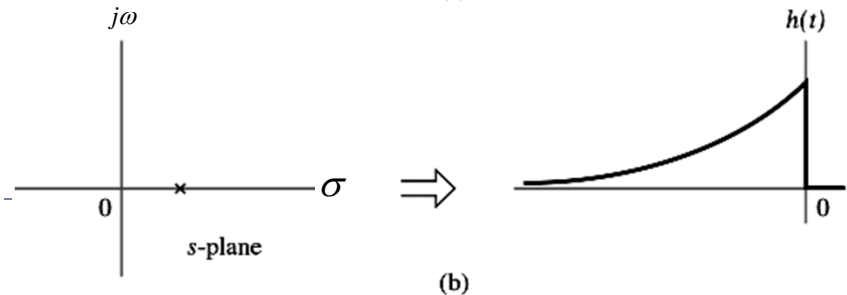
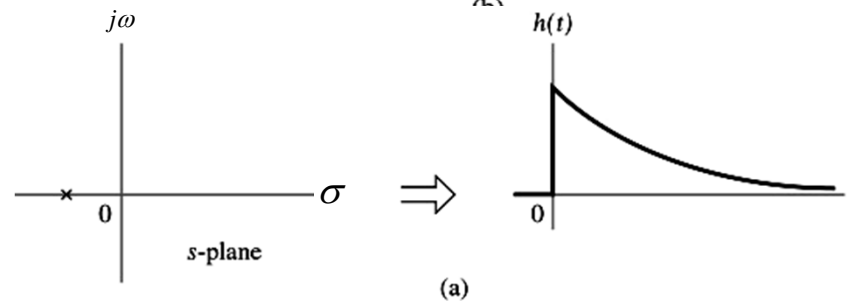
▶ Causality

right-sided inverse LT



▶ Stability

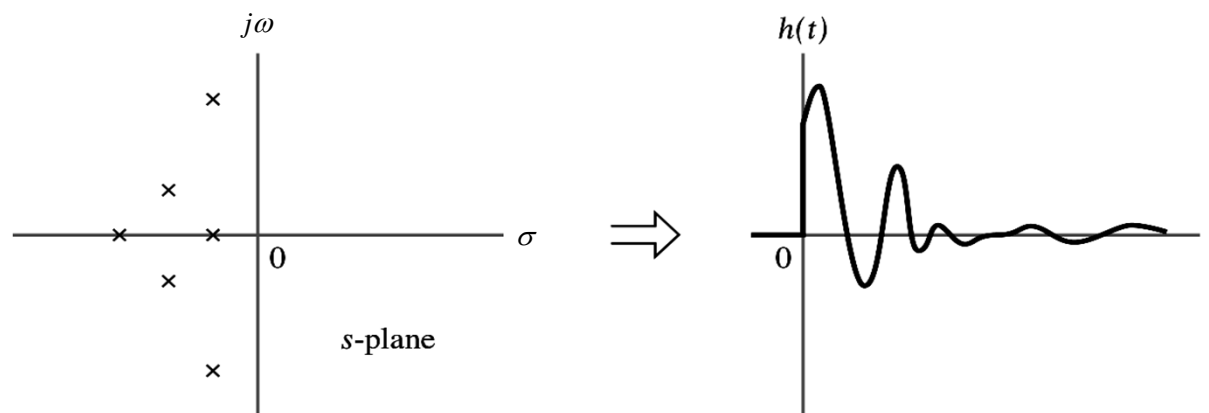
the ROC includes the  $j\omega$ -axis  
in the s-plane





# Causal and Stable LTI System

- ▶ To obtain a unique inverse transform of  $H(s)$ , we must know the ROC or have other knowledge(s) of the impulse response
- ▶ The relationships between the poles, zeros, and system characteristics can provide some additional knowledges
- ▶ **Systems that are stable and causal must have all their poles in the left half of the s-plane:**



## Example 6.21

A system has the transfer function  $H(s) = \frac{2}{s+3} + \frac{1}{s-2}$

Find the impulse response, (a) assuming that the system is stable; (b) assuming that the system is causal; (c) can this system be both stable and causal?

<Sol.>

(a) This system has poles at  $s = -3$  and  $s = 2$ .

Stable  $\rightarrow$  the ROC contains  $j\omega$ -axis.

the pole at  $s=-3$  contributes a right-sided term;  
the pole at  $s=2$  contributes a left-sided term.

$$h(t) = 2e^{-3t}u(t) - e^{2t}u(-t)$$

(b) This system has poles at  $s = -3$  and  $s = 2$ .

Causal  $\rightarrow$  right-sided

$$h(t) = 2e^{-3t}u(t) + e^{2t}u(t)$$

(c) This system has poles at  $s = -3$  and  $s = 2$   $\rightarrow$  this system cannot be both stable and causal

# Inverse System

- ▶ Given an LTI system with impulse response  $h(t)$ , the impulse response of the inverse system,  $h^{inv}(t)$ , satisfies the condition  $h^{inv}(t) * h(t) = \delta(t)$

➡  $H^{inv}(s)H(s) = 1$  or  $H^{inv}(s) = \frac{1}{H(s)}$

➡ the poles of the inverse system  $H^{inv}(s)$  are the zeros of  $H(s)$ , and vice versa

➡ a stable and causal inverse system exists only if all of the zeros of  $H(s)$  are in the left half of the s-plane.

➡ A (stable and causal)  $H(s)$  has all of its poles and zeros in the left half of the s-plane

➡  **$H(s)$  is minimum phase.**

A nonminimum-phase system cannot have a stable and causal inverse system.

## Example 6.22

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Consider an LTI system described by differential equation

$$\frac{d}{dt} y(t) + 3y(t) = \frac{d^2}{dt^2} x(t) + \frac{d}{dt} x(t) - 2x(t)$$

Find the transfer function of the inverse system. Is it a stable and causal inverse system?

<Sol.>

First find the system's transfer function  $H(s)$ :  $H(s) = \frac{Y(s)}{X(s)} = \frac{s^2 + s - 2}{s + 3}$

$$\Rightarrow H^{inv}(s) = \frac{1}{H(s)} = \frac{s + 3}{s^2 + s - 2} = \frac{s + 3}{(s - 1)(s + 2)}$$

The inverse system has pole at  $s = 1$  and  $s = -2$ .  $\Rightarrow H^{inv}(s)$  cannot be both stable and causal.

# Determining Frequency Response from Poles & Zeros

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- ▶ Control system

# Summary

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- ▶ The Laplace transform represents **continuous-time** signals as weighted superpositions of **complex exponentials**
  - ▶ The transfer function is the Laplace transform of the impulse response
  - ▶ **The unilateral Laplace transform applies to causal signals (or one-sided signals)**
  - ▶ **The bilateral Laplace transform applies to two-sided signals; it is not unique unless the ROC is specified.**
- ▶ The Laplace transform
  - ▶ is most often used in the transient and stability analysis of system
- ▶ The Fourier transform
  - ▶ is usually employed as a signal representation tool and in solving system problems in which steady-state characteristics are of interest.

