EE150 Signals and Systems

– Part 6: Laplace Transform (LT)

 \downarrow Week 9, Tue, 20180424

CTFT

(Continuous-Time) Fourier transform is extremely useful for studying signal and LTI systems. Dirichlet (sufficient) conditions for CTFT exists:

- \bullet x(t) is absolutely integrable
- finite number of ... extrema ... finite interval ...
- finite discontinuity ... finite interval ...

However, not all signals have CTFT!

Try to find a transform which is more general than CTFT, and can be applied to larger class of signals.

Laplace Transform

Eigen-function
$$e^{st}$$
: $H(s) \equiv \int_{-\infty}^{\infty} h(\tau)e^{-s\tau}d\tau$



Laplace transform (LT) of x(t): complex $s = \sigma + j\omega$

$$X(s) := \int_{-\infty}^{\infty} x(t)e^{-st}dt \tag{1}$$

CTFT eigen-function: $e^{j\omega t}$ ($s = j\omega$: pure imaginary)

$$\implies X(s) = FT\{x(t)e^{-\sigma t}\},\$$
$$X(s)\big|_{s=i\omega} = FT\{x(t)\}.$$

LT

Note: Definition in (1) is called Bilateral LT

Unilateral LT:

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

practical since usually we deal with right-sided signals

Right-sided signal: x(t) = 0, $\forall t < t_0$ for some t_0

Example

$$X_1(t) = e^{-at}u(t), \ a \in \mathbb{R}$$

$$X_1(s) = \int_{-\infty}^{\infty} e^{-at}u(t)e^{-st}dt$$

$$= \int_{0}^{\infty} e^{-(a+\sigma)t}u(t)e^{-j\omega t}dt$$

$$= \frac{1}{a+\sigma+j\omega}, \quad a+\sigma > 0$$
$$= \frac{1}{a+s}, \quad Re(s) > -a$$

Integral converges only when Re(s) > -a

Example

$$x_2(t) = -e^{-at}u(-t), \ a \in \mathbb{R}$$

$$X_2(s) = -\int_{-\infty}^0 e^{-at}e^{-st}dt$$

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

$$= \frac{1}{s+a}, \quad Re(s) < -a$$

Same LT, different convergence region!

If $a \in \mathbb{C}$, then convergence region Re(s) < Re(-a)

Region of Convergence

Region of (conditional) Convergence (ROC): region of s for which

$$\int_{-\infty}^{\infty} x(t)e^{-st}dt \quad \text{converges}$$

Region of (absolute) Convergence (ROC): region of s for which

$$\int_{-\infty}^{\infty} |x(t)e^{-st}| dt \quad \text{converges}$$

Note for some x(t), these two regions might be different.

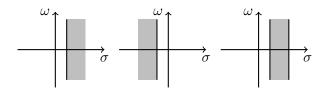
If $x(t)e^{-\sigma t}$ satisfies the first condition in Dirichlet conditions, these two regions are identical. Usually we assume this holds.

Property 1

ROC consists of strips in s-plane.

$$s = \sigma + j\omega$$
:

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



The boundary $Re(s) = \sigma_0$ might be or not be in ROC

Polynomial
$$P(s)$$
: $P(s) = a_0 + a_1 s + \cdots + a_n s^n$

Rational X(s): ratio P(s)/Q(s) of two polynomials P(s) and Q(s)

Zero (for rational X): s such that X(s) = 0

Pole (for rational X): s such that $X(s) = \infty$

Property 2

ROC of rational X does not contain any pole.

Property 3

If x(t) is of finite duration and absolutely integrable, then ROC is the entire s-plane.

$$\int_a^b |x(t)e^{-st}|dt = \int_a^b |x(t)|e^{-\sigma t}dt \le M_{a,b,\sigma} \int_a^b |x(t)|dt,$$
 where
$$M_{a,b,\sigma} = \max_{t \in [a,b]} e^{-\sigma t} < +\infty$$

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Right-sided signal: x(t) = 0, $\forall t < t_0$ for some t_0

Property 4

If x(t) is right-sided, and if a line $Re(s) = \sigma_0$ is in ROC, then ROC contains all s such that $Re(s) \ge \sigma_0$.

$$\int_{t_0}^{\infty} |x(t)e^{-st}|dt = \int_{t_0}^{\infty} |x(t)e^{-\sigma_0 t}|e^{-(\sigma-\sigma_0)t}dt$$

$$\leq e^{-(\sigma-\sigma_0)t_0} \int_{t_0}^{\infty} |x(t)e^{-\sigma_0 t}|dt$$

$$< +\infty$$

Left-sided signal: x(t) = 0, $\forall t > t_0$ for some t_0

Similarly

Property 5

If x(t) is left-sided, and if a line $Re(s) = \sigma_0$ is in ROC, then ROC contains all s such that $Re(s) \leq \sigma_0$.

Two-sided signal: of infinite extent for both t > 0 and t < 0

Property 6

If x(t) is two-sided, ROC is a strip (can be empty).

$$x(t) = x_R(t) + x_L(t),$$

$$\int_{-\infty}^{\infty} |x(t)| dt = \int_{-\infty}^{\infty} |x_R(t)| dt + \int_{-\infty}^{\infty} |x_L(t)| dt,$$

$$ROC = ROC_R \bigcap ROC_L$$

A signal must fall into one of the following (see Properties 3-6): of finite duration, right-sided, left-sided, two-sided.

Hence ROC must be a single strip: the whole plane, a right-plane, a left-plane, a bounded strip.

Rational X(s), from Property 2, ROC does not contain any pole.

- right to the rightmost pole
- left to the leftmost pole
- a strip between two consecutive poles
- If x(t) right-sided and X(s) rational, then ROC: the region to the right of the rightmost pole.



② If x(t) left-sided and X(s) rational, then ROC: the region to the left of the leftmost pole.

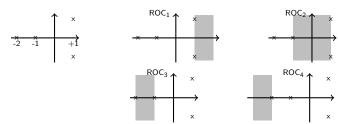


If x(t) two-sided and X(s) rational, then ROC: a strip between two consecutive poles



ROC

Convergence Example: 4-pole rational X(s) shown below, possible ROCs are:



ROC

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

Given

$$ROC: -3 < Re(s) < 2$$

- Observe ROC is $\{-3 < Re(s)\} \cap \{Re(s) < 2\}$
- Therefore $x(t) = e^{-3t}u(t) e^{2t}u(-t)$
- Q: Try inverting other two possibilities for ROC

Inverse LT

$$X(s) = X(\sigma + j\omega) = \int_{-\infty}^{\infty} x(t)e^{-\sigma t}e^{-j\omega t}dt$$

$$= F\{x(t)e^{-\sigma t}\}$$

$$\Rightarrow x(t) = F^{-1}\{X(\sigma + j\omega)\} \cdot e^{\sigma t}$$

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

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

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

Inverse LT

Again, this formal approach is more complex

Try to use partial-fraction expansion together with table of common functions for finding L^{-1}

Section	Property	Signal	Laplace Transform	ROC
Tob Lin	date minimus; of eq	x(t)	X(s)	R
	a desirable themstooding inc	$x_1(t)$	$X_1(s)$	R_1
	unilou corresponds exc	$x_2(t)$	$X_2(s)$	R_2
9.5.1	Linearity	$ax_1(t) + bx_2(t)$	$aX_1(s) + bX_2(s)$	At least $R_1 \cap R_2$
9.5.2	Time shifting	$x(t-t_0)$	$e^{-st_0}X(s)$	R
9.5.3	Shifting in the s-Domain	$e^{s_0t}x(t)$	$X(s-s_0)$	Shifted version of R (i.e., s is in the ROC if $s - s_0$ is in R)
9.5.4	Time scaling	x(at)	$\frac{1}{ a }X\left(\frac{s}{a}\right)$	Scaled ROC (i.e., s is in the ROC if s/a is in R)
9.5.5	Conjugation	$x^*(t)$	$X^*(s^*)$	R
9.5.6	Convolution	$x_1(t) * x_2(t)$	$X_1(s)X_2(s)$	At least $R_1 \cap R_2$
9.5.7	Differentiation in the Time Domain	$\frac{d}{dt}x(t)$	sX(s)	At least R
9.5.8	Differentiation in the s-Domain	-tx(t)	$\frac{d}{ds}X(s)$	R
9.5.9	Integration in the Time Domain	$\int_{-\infty}^{t} x(\tau)d(\tau)$	$\frac{1}{s}X(s)$	At least $R \cap \{\Re e\{s\} > 0\}$

9.5.10 If x(t) = 0 for t < 0 and x(t) contains no impulses or higher-order singularities at t = 0, then

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

↑ Week 9, Thu, 20180426

↓ Week 10, Thu, 20180503

Properties of Unilateral LT

Similar to CTFT, but ROC needs to be considered.

1 Initial- and Final-Value Theorems: under proper conditions

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

These two theorems are useful to check whether your Unilateral LT or Inverse Unilateral LT is correct.

Proof: Initial Value Theorem

Let $\epsilon > 0$ be any fixed number; Let $\delta(\epsilon) > 0$ be such that $|x(t) - x(0^+)| < \epsilon$, when $0 < t < \delta(\epsilon)$

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

$$= \int_{-\infty}^\infty x(\frac{\tau}{s})e^{-\tau}d\tau$$

$$= \int_0^{s\delta} x(\frac{\tau}{s})e^{-\tau}d\tau + \int_{s\delta}^\infty x(\frac{\tau}{s})e^{-\tau}d\tau$$

Show that as $s \to \infty$

- first integral is between $[x(0^+) \epsilon, x(0^+) + \epsilon]$
- ullet second integral o 0

since $\epsilon > 0$ is arbitrary this completes the proof

E.g.

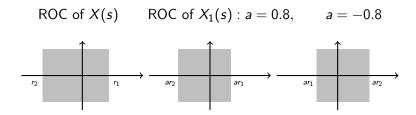
$$x(t) = e^{-2t}u(t) + e^{-t}\cos(3t)u(t)$$

$$L(x(t)) = X(s) = \frac{2s^2 + 5s + 12}{(s^2 + 2s + 10)(s + 2)}, \quad Rs\{s\} > -1$$

$$x(0^+) = 2; \quad \lim_{s \to \infty} sX(s) = 2$$

$$\lim_{t \to \infty} x(t) = 0; \quad \lim_{s \to 0} sX(s) = 0$$

ROC may be changed for some properties. e.g. time scaling $x_1(t) = x(at) \leftrightarrow \frac{1}{|a|}X(\frac{s}{a})$, ROC: $R_1 = aR$



Multiplication to 'convolution':

$$x(t)y(t) o rac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X(r)Y(s-r)dr$$

$$\int_{-\infty}^{\infty} x(t)y(t)e^{-st}dt = \int_{-\infty}^{\infty} \left(\frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X(r)e^{rt}dr\right)y(t)e^{-st}dt$$

$$= \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X(r) \left(\int_{-\infty}^{\infty} y(t)e^{-(s-r)t}dt\right)dr$$

$$= \frac{1}{2\pi j} \int_{\sigma-j\infty}^{\sigma+j\infty} X(r)Y(s-r)dr$$

$$X(s)=rac{P(s)}{Q(s)}, \quad ext{simplest fraction},$$
 $Q(s)=\prod_{i=1}^{I}(s-s_i)^{p_i}, \quad s_i ext{'s are distinct}$

Then

$$X(s) = R(s) + \sum_{i=1}^{l} \sum_{k=1}^{p_i} \frac{C_{i,k}}{(s-s_i)^k},$$

where R(s) is a polynomial of s, deg(R) = deg(P) - deg(Q)

Proof: It suffices to consider X(s) = 1/Q(s) (check). Now by induction: it suffices to consider the expansions of

- $\frac{1}{(s-a)^k} \cdot \frac{1}{s-a}$: solved
- $\bullet \ \frac{1}{(s-a)^k} \cdot \frac{1}{s-b}$:

$$\frac{1}{(s-a)^1} \cdot \frac{1}{s-b} = \frac{c_1}{s-a} + \frac{c_0}{s-b},$$

$$\frac{1}{(s-a)^2} \cdot \frac{1}{s-b} = \frac{c_1}{(s-a)^2} + \frac{1}{s-a} \frac{c_0}{s-b}$$

$$= \frac{c_1}{(s-a)^2} + \frac{c_1c_0}{s-a} + \frac{c_0^2}{s-b},$$

$$\frac{1}{(s-a)^3} \cdot \frac{1}{s-b} = \dots$$

How to find the expansion?

(1) By method of undetermined coefficients:

$$X(s) = \frac{4s}{(s+2)^2(s-4)} = \frac{A}{s+2} + \frac{B}{(s+2)^2} + \frac{C}{s-4}$$

$$s = 0, \implies 0 = \frac{A}{2} + \frac{B}{4} - \frac{C}{4}$$

$$s = -1, \implies \frac{4}{5} = A + B - \frac{C}{5}$$

$$s = 1, \implies -\frac{4}{27} = \frac{A}{3} + \frac{B}{9} - \frac{C}{3}$$

$$\implies A = -\frac{4}{9}, B = \frac{4}{3}, C = \frac{4}{9}$$

How to find the expansion?

(2) By limiting arguments:

$$\frac{4s}{(s+2)^2(s-4)} = \frac{A}{s+2} + \frac{B}{(s+2)^2} + \frac{C}{s-4}$$

$$C = \lim_{s \to 4} (s - 4)X(s) = \lim_{s \to 4} \frac{4s}{(s + 2)^2} = \frac{4}{9},$$

$$B = \lim_{s \to -2} (s + 2)^2 X(s) = \lim_{s \to -2} \frac{4s}{s - 4} = \frac{4}{3},$$

$$A = \lim_{s \to -2} (s + 2) \left(X(s) - \frac{B}{(s + 2)^2} \right) = \lim_{s \to -2} \frac{8}{3(s - 4)} = -\frac{4}{9}.$$

↑ Week 10, Thu, 20180503

↓ Week 11, Thu, 20180510

Some LT Pairs

Transform pair	Signal	Transform	ROC
1	$\delta(t)$	nied in Paction	All s
2	u(t)	$\frac{1}{s}$ one	$\Re e\{s\} > 0$
3	-u(-t)	$\frac{1}{s}$	$\Re e\{s\} < 0$
4	$\frac{t^{n-1}}{(n-1)!}u(t)$	$\frac{1}{s^n}$	$\Re e\{s\} > 0$
5	$-\frac{t^{n-1}}{(n-1)!}u(-t)$	$\frac{1}{s^n}$	$\Re e\{s\} < 0$
6	$e^{-\alpha t}u(t)$	$\frac{1}{s+\alpha}$	$\Re e\{s\} > -c$
7	$-e^{-\alpha t}u(-t)$	$\frac{1}{s+\alpha}$	$\Re e\{s\} < -a$
8	$\frac{t^{n-1}}{(n-1)!}e^{-\alpha t}u(t)$	$\frac{1}{(s+\alpha)^n}$	$\Re e\{s\} > -c$
9	$-\frac{t^{n-1}}{(n-1)!}e^{-\alpha t}u(-t)$	$\frac{1}{(s+\alpha)^n}$	$\Re\{s\} < -\epsilon$
10	$\delta(t-T)$	e^{-sT}	All s
11	$[\cos \omega_0 t] u(t)$	$\frac{s}{s^2 + \omega_0^2}$	$\Re e\{s\} > 0$
12	$[\sin \omega_0 t] u(t)$	$\frac{\omega_0}{s^2 + \omega_0^2}$	$\Re e\{s\} > 0$
13	$[e^{-\alpha t}\cos\omega_0 t]u(t)$	$\frac{s+\alpha}{(s+\alpha)^2+\omega_0^2}$	$\Re e\{s\} > -\epsilon$
14	$[e^{-\alpha t}\sin\omega_0 t]u(t)$	$\frac{\omega_0}{(s+\alpha)^2+\omega_0^2}$	$\Re e\{s\} > -\epsilon$
15	$u_n(t) = \frac{d^n \delta(t)}{dt^n}$	s s s s s s s s s s s s s s s s s s s	All s
16	$u_{-n}(t) = u(t) * \cdots * u(t)$	$\frac{1}{s^n}$	$\Re e\{s\} > 0$

Causality:

LTI system: Causal h(t) = 0, t < 0

ROC is a right-half plane

Note: the converse statement is not true

e.g.
$$e^{-(t+1)}u(t+1)\leftrightarrow rac{e^s}{s+1}$$
, $Re(s)>-1$, non-causal

LTI + Causal + Rational H(s): ROC to the right of the rightmost pole

Stability:

LTI system is stable iff ROC of H(s) includes $j\omega$ -axis (Re(s)=0) Proof: stable, BIBO

$$y(t) = \int h(v)x(t-v)dv$$
 bounded for all bounded x
 $\implies \int |h(v)|dv$ exists

the other direction is trivial

e.g.

$$H(s) = rac{s-1}{(s+1)(s-2)}$$
 $ROC_3 \qquad ROC_2 \qquad ROC_1$

 ROC_1 : causal, not stable

 ROC_2 : not causal, stable

 ROC_3 : not causal, not stable

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LTI + Causal + Rational H(s):
stable iff all poles lie in the left-half of the s-plane
(all poles have negative real parts)
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Example 9.27

LTI + Stable + Causal system with impulse response h(t) and system function H(s). Suppose H(s) is rational, contain a pole at s=-2, and does not have a zero at the origin. The location of all other poles and zeros is unknown. Determine whether each of the following statements is true, false, or insufficient to determine.

- (a) $FT\{h(t)e^{3t}\}$ converges
- (b) $\int_{-\infty}^{\infty} h(t)dt = 0$

Example

- (c) $t \cdot h(t)$ is the impulse response of a causal and stable system.
- (d) dh(t)/dt contains at least one pole in its LT.
- (e) H(s) = H(-s)
- (f) $\lim_{s\to\infty} H(s) = 2$

Answer:

(a) False, $FT\{h(t)e^{3t}\}=H(s)|_{s=-3}$. But s=-3 is not in the ROC as . . .

Example

- (b) False. The integration= H(0) = 0. But H(s) does not have a zero at origin.
- (c) True. $LT\{t \cdot h(t)\}$ has a ROC the same as that of H(s). As H(s)'s ROC includes $j\omega$ -axis (why?), the corresponding system is also stable. Since h(t)=0 for t<0 (why?), th(t)=0 for t<0. So the system is also causal.
- (d) True. The LT of dh(t)/dt is sH(s). So the original pole of H(s) at s=-2 will not be cancelled by the multiplication of $s. \to H(s)$ also has a pole at s=-2.

Example

- (e) False. It implies s=2 is also a pole. Then, $j\omega$ -axis is not in the ROC (why?) and H(s) cannot be a stable system.
- (f) It cannot be ascertained. We need to know the order of the numerator and denominator of H(s)

↑ Week 11, Thu, 20180510

 \downarrow Week 12, Tue, 20180515

LTI system characterized by Linear Constant-Coefficient (LCC) Differential Equation:

$$\sum_{i=0}^{N} a_i \frac{d^i}{dt^i} y(t) = \sum_{k=0}^{M} b_k \frac{d^k}{dt^k} x(t)$$

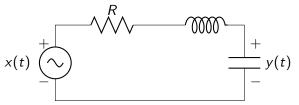
$$\leftarrow LT \longrightarrow \sum_{i=0}^{N} a_i s^i Y(s) = \sum_{k=0}^{M} b_k s^k X(s)$$

$$\therefore H(s) = \frac{\sum b_k s^k}{\sum a_i s^i}$$

 \rightarrow H(s) is rational for a system by LCC Differential Equation

Ex. 9.24

Voltage drops at input and output are x(t) and y(t) respectively



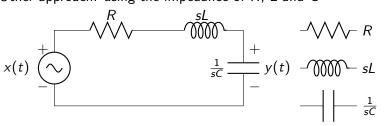
Kirchhoff's voltage law + Faraday's law of induction

$$x(t) = RC \cdot \frac{dy(t)}{dt} + LC \cdot \frac{d^2y(t)}{dt^2} + y(t)$$

$$X(s) = RCsY(s) + LCs^2Y(s) + Y(s)$$

$$\rightarrow H(s) = \frac{1/(LC)}{s^2 + (R/L)s + 1/(LC)}$$

Other approach: using the impedance of R, L and C



$$V_L = L \frac{d}{dt} i_L, \qquad i_c = \frac{d\theta}{dt} = c \frac{d}{dt} V_c$$

$$Y(s) = \frac{1/(sC)}{R + sL + 1/(sC)}X(s)$$

Note:

Only LCC Differential Equation is not complete to specify an LTI system.

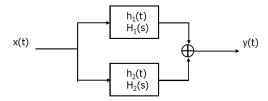
Need extra information like causality, stability to find the ROC and consequently the impulse response.

Parallel Interconnection:
 Consider the parallel connection of two systems

$$h(t) = h_1(t) + h_2(t)$$

Then from the linearity of LT,

$$H(s) = H_1(s) + H_2(s)$$

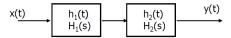


Series Interconnection:
 Similarly, the impulse response of the series connection is

$$h(t) = h_1(t) * h_2(t)$$

The resultant system function is then

$$H(s) = H_1(s)H_2(s)$$



Block Diagram Representation for Causal LTI System Described by Differential Equations and Rational System Function

• Integration:

$$\rightarrow \boxed{\frac{1}{S}}$$

Differentiation:

$$\rightarrow$$
 S \rightarrow

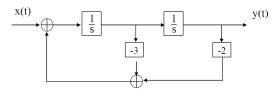
E.g. Consider a causal second-order system with system function:

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

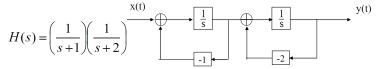
Block Diagram Representation for Causal LTI System (cont.)

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

Direct Form:



Series Form:



Parallel Form:



