

Lab 7: Laplace Workshop

Part A: Definition of the Laplace Transform.

Given a function $f(t)$ in the time domain, its one-sided Laplace Transform is defined by the following integral:

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

The function e^{-st} is called the **kernel** or **nucleus** of the transform. There are many other useful integral transforms including the Fourier transform, Fourier sine and cosine transforms, Hartley transform, Mellin transform, Weierstrass transform, Hankel transform, Abel transform and the Hilbert transform; all defined using different kernels.



Pierre-Simon Laplace
(1749-1827)

In this first section, we find a few Laplace transforms by directly evaluating the above integral.

Example: Show that the Laplace transform of the constant function $f(t) = 1$ is: $L\{1\} = \frac{1}{s}$
Directly evaluate the above integral. Tip: Use `inf` to denote infinity in the limits of integration.

```
syms s t; assume(real(s)>0)
f = 1;
L = int( exp(-s*t) * f, 0, inf)
```

```
L = 1/s
```

You can see the answer agrees completely with the provided Table of Laplace Transforms.

Question 1: Use the same approach, to find each of the following Laplace transforms.

Do each problem in its own section in a script file called `Lab7_YourName.m`

a. $f(t) = t$

$L\{t\} =$

b. $f(t) = t^2$

$L\{t^2\} =$

c. $f(t) = e^{2t}$

$L\{e^{2t}\} =$

Record answers in the boxes above.

"Your assumptions are your windows on the world. Scrub them off every once in a while, or the light won't come in." — Isaac Asimov



You probably noticed that the answer to 1c, looks odd and does not match your Table of Laplace Transforms. That is because we have not told MATLAB enough information about the variable s . Above, we only said it was a "symbol", and that $\text{real}(s)$ was positive.

Add the following assumption after declaring s and t to be symbols. `>> assume(s > 2)`

Repeat 1c, and use this improved response as your answer in the above box. Read the help on the `assume` command.

`>> help assume`

Now **clear your assumption**, and verify the original "ugly" answer reappears.

```
>> assume(s,'clear')
```

A good reference on MATLAB assumptions is here.

<http://www.mathworks.com/help/symbolic/assumptions-for-symbolic-objects.html#brvhirb-1>

Question 2: Find each of the following Laplace transforms. Each question will require suitable assumptions about the variables to reproduce the form given in the Table of Laplace Transforms. Be sure to clear the variables and avoid any previous assumptions corrupting each new problem. Do each problem in its own section. Note each problem also has a new symbol such as n or a .

2a. $f(t) = t^n$

$$L\{t^n\} =$$

2b. $f(t) = \cos(at)$

$$L\{\cos(at)\} =$$

2c. $f(t) = e^{at}$

$$L\{e^{at}\} =$$

Record answers in the boxes above. Also include any assumptions you needed to present the answer in the "clean" form seen in the Tables. **Tip:** For positive integer arguments: $\text{gamma}(n+1) = n!$

Question 3: The good news is that MATLAB has a built-in command named `laplace()`, so you won't need to find these transforms using the defining integral, which is best used for demonstrating the fundamental properties of the transform. But be sure you can also use the tables which will be available during Quiz#3 and the final.

Examples:

```
>> syms t; laplace(t^2)    ans = 2/s^3
```

```
>> syms n; assume(n>-1)
    laplace(t^n)    ans = gamma(n+1)/s^(n+1)
```

Read the help info for the **laplace** command.
>> `help laplace`

Find each of the following Laplace transforms using the built-in `laplace()` command.

Below, $u(t)$ denotes the unit step function.

Tip for 3b: You can enter the unit step function $u(t)$ as `heaviside(t)`.

3a. $f(t) = \sinh 2t$

$$L\{\sinh 2t\} =$$

3b. $f(t) = u(t-10)$

$$L\{u(t-10)\} =$$

3c. $f(t) = \sqrt{t}$

$$L\{\sqrt{t}\} =$$

Question 4: Just as important as the Laplace transform, is its inverse transform. In MATLAB, this is found using the `ilaplace()` command.

Examples:

```
>> help ilaplace
```

```
>> syms s; ilaplace(1/(s-1))
```

```
ans = exp(t)
```

```
>> syms s w; ilaplace(s/(s^2 + w^2))
```

```
ans = cos(t*w)
```

```
>> syms f(t); ilaplace( laplace(f(t)) )
```

```
ans = f(t)
```

Read the help info for the `ilaplace` command.
>> `help ilaplace`

Find the inverse Laplace transform for each of the following functions defined in the s -domain.

4a. $F(s) = 1$ See hint below.

4b. $F(s) = \frac{s+4}{s^2+4}$

4c. $F(s) = \frac{1}{\sqrt{s}}$

$f(t) =$

$f(t) =$

$f(t) =$

Hint: You may have to enter $F(s) = 1$ as `1+0*s` for 4a. Otherwise you will see this error message.
`ilaplace(1) % Does not work!`

Undefined function 'ilaplace' for input arguments of type 'double'.

Hint: You can print an "ugly" mathematical answer f in nicer format using: >> `pretty(f)`

Part B: Partial fraction expansions.

Partial fraction expansions are absolutely necessary so you can find inverse Laplace transforms using the standard Laplace tables. Fortunately, MATLAB now has the built-in command `partfrac()`. Let's see how that works now.

Alert! `partfrac` is a fairly recent command. Students with an older version of Matlab may need to use the following command instead.
`feval(symengine, 'partfrac', F)`

Examples:

```
>> help partfrac
```

```
>> syms s; partfrac( (s+2)/(s^2 - 2*s) )
```

```
ans = 2/(s - 2) - 1/s
```

Question 5: Find the partial fraction expansion for each of the following functions in the s -domain. Use `partfrac()`.

5a. $F(s) = \frac{1}{s^2+s}$

5b. $F(s) = \frac{10(s+3)}{(s-2)(s+1)(s-5)}$

5c. $F(s) = \frac{2s+4}{s(s^2+1)}$

$f(t) =$

$f(t) =$

$f(t) =$

Grading: TA will randomly pick one part from each of questions 1 – 5 above and award 1 point if correct.

Part C: Solving a Differential Equation using the Laplace Transform.

Example: This same example appears in this week's recitation notes.

Using the method of Laplace Transforms, find the solution to the linear differential equation:

DE: $y'' + y = \sin 2t$ and initial conditions: **IC:** $y(0) = 2, y'(0) = 1$

Question 6: First solve the DE exactly using dsolve.

i. First enter the differential equation as usual, and find the exact solution using `dsolve()`.

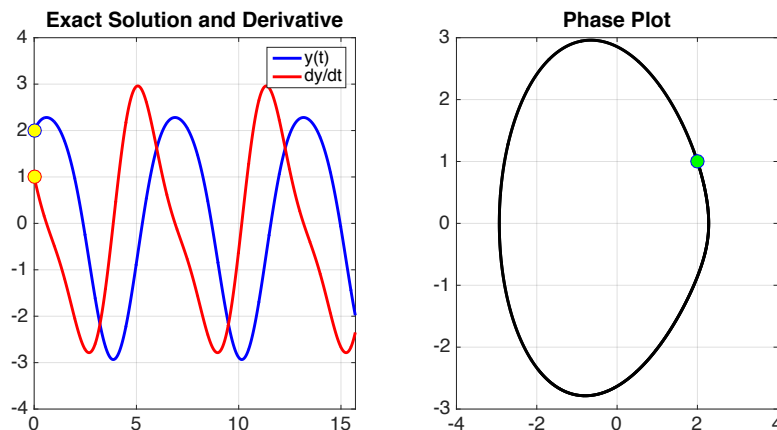
We will compare this later to the answer found using the Laplace method to confirm it gives the same answer.

Assign the exact solution to $Y(t)$ and its derivative to $DY(t)$ using `matlabFunction()`. Confirm both initial conditions are true. Record the exact solution below found using `dsolve`:

Question 6: The exact solution is:

$y(t) =$

Here's a component plot and the phase plot for the exact solution. (Not required, but good review for Matlab Final).



Laplace Transform Method for Solution

ii. Now let's solve the same DE using Laplace transforms: $y'' + y = \sin 2t$ IC: $y(0) = 2, y'(0) = 1$
 % Step-by-step solution. Study each step carefully!



```
% Laplace Transform Method for Solution

% a. Define the necessary symbolic variables.
clear, clc
syms s t Y % Now Y(s) denotes the transform of the unknown function y(t).

% b. Find the Laplace transform of y'(t): Y1 = s Y - y(0)
% This is necessary, even though this term does not appear in the LHS
% of the differential equation.
disp 'The transform of the derivative is:'
Y1 = s*Y - 2 % Add the initial value y(0)=2 manually here.

% c. Find the Laplace transform of y''(t): Y2 = s Y1 - y'(0)
Y2 = s*Y1 - 1 % Add the initial value y'(0)=1 manually here.

% d. Find the Laplace transform F of the forcing term f(t) = sin(2*t)
F = laplace( sin(2*t) )

% e. Combine all the terms into the transform of the entire equation,
% which we will name LTofDE for Laplace Transform of DE.
% y'' + y = sin 2t with the initial conditions y(0)=2, y'(0)=1
LTofDE = Y2 + Y == F

% f. Use solve to solve this algebraic equation for the unknown Y.
Sol = solve(LTofDE, Y)
```

Question 7: Record both the transformed equation LTofDE and the time-domain solution "sol" that were just found using the Laplace technique here. Did you get the same answer for y(t)?

Question 7:
 LTofDE = ...

sol = y(t) = ...

Part D: Solve a new DE using the Laplace transform technique.**(3 points)**

The last three points will be earned by using code similar to that given above to solve the new differential equation:

$$\text{DE: } y'' + 6y' + 8y = e^t \cos(3t) \quad \text{IC: } y'(0) = -4, y(0) = 1$$

Points 8-10: Solve this new DE using the Laplace technique and past these three answers below.

8. Give the result for the transformed differential equation **LTofDE**.

9. Give the result for the transformed solution **Sol** = Y(s).

10. Give the result for the time-domain solution **sol** = y(t).

Questions 8-10:

8: LTofDE = ...

9: Sol = Y(s) = ...

10: sol = y(t) = ...

Tip: The answer is quite intricate. The **pretty** command might help you parse it.

You might want to confirm you are correct using **dsolve()** before submitting your work.

You can also improve its appearance using **pretty(sol)**.

Component plot and phase plot are not required.

