# Fundamental Mathematics (Engineering Mathematics)

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#### Course schedule

- □ Guidance + Differential equations (#1,2)
- Differential equations and physics (#3)
- □ Array and vector (#4, 5)
- Vector analysis (#6, 7)
- □ Complex function theory (#8, 9)
- □ Fourier transform (#10, 11)
- □ Laplace transform (#12, 13)
- □ Final examination and explanation(#14)

□ Score: Exam (70%) + Report (20%) + Attendance (10%)

## Fundamental Mathematics

- Laplace transform 1-

# Laplace transform (ラプラス変換)

■ Assume function f(x) within infinite range  $(0, \infty)$ . If its integral F(s) is finite determinate for complex value s, this is called Laplace transform

$$\Box F(s) = \int_0^\infty f(x)e^{-st}dt = \lim_{\substack{T \to \infty \\ \epsilon \to +0}} \int_{\epsilon}^T f(x)e^{-st}dt = \mathcal{L}f(t)$$

- $\Box$  f(t): time domain function
- $\square$  F(s): complex domain (s-domain) function
- □ £: Laplace-operator(ラプラス演算子), or Laplacian
- Useful to calculate differential equation

## Laplace transform definition

- Preliminaries:
  - □ If Re(s) > 0
    - $\square \lim_{t \to \infty} t^n e^{-st} = 0 \ (n \in \mathbb{N})$
  - □ Proof:
    - Assume s = a + bi and t > 0, since Re(s) = a > 0
    - $|t^n e^{-st}| = t^n e^{-at}$

# Examples (condition: Re[s] > 0)

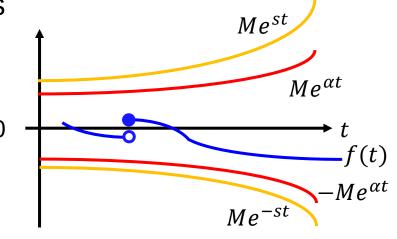
$$\square \mathcal{L}1 = \frac{1}{s}$$

- $\square \mathcal{L}t = \frac{1}{s^2}$ 

  - $\Box = -\frac{1}{s} \lim_{t \to \infty} t e^{-st} + \frac{1}{s} \mathcal{L} 1 = \frac{1}{s^2}$
- $\Box$   $\mathcal{L}t^n = \frac{n!}{s^{n+1}}$ : use inductive method, n=1 satisfy, assume n=k satisfy  $\mathcal{L}t^k = \frac{k!}{s^{k+1}}$

#### Convergence of Laplace transform

- □ Discuss the requirement of f(x) to achieve  $\int_0^\infty f(x)e^{-st}dt = F(s)$  (F(s) is const., not diverge)
- Assume function f(x) is piecewise smooth within infinite range  $(0, \infty)$ . If f(x) satisfy following conditions, f(x) is called "exponential w/ index number  $\alpha$ "
  - $\Box |f(t)| < Me^{\alpha t} (M > 0) \leftrightarrow -Me^{\alpha t} < f(t) < Me^{\alpha t}$
  - □ Speed of diverge of |f(x)| is slower than  $Me^{\alpha t}$



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## Convergence theorem 1

- □ Theorem 1: Assume function f(x) is piecewise smooth within infinite range  $(0, \infty)$ , and "exponential w/ index number a". Laplace transform F(s) is available for any complex number s which satisfy  $Re(s) > \gamma$
- □ Proof: Assume 0 < T < T', Re(s) =  $\alpha$ .
  - - $\left| \int_T^{T'} f(x) e^{-st} dt \right| \le M \int_T^{T'} e^{-(a-\gamma)t} dt = \frac{M(e^{-(a-\gamma)T} e^{-(a-\gamma)T'})}{a-\gamma}$ 
      - $T' \to \infty$ , Re(s) =  $\alpha > \gamma$  means  $\alpha \gamma > 0$ , then
    - $\left| \int_{T}^{T'} f(x) e^{-st} dt \right| \leq \frac{M e^{-(a-\gamma)T}}{a-\gamma}$
- Both term are less than exponential (Bounded)

## Convergence theorem 2

- □ Theorem 2: Assume function f(x) is piecewise smooth within infinite range (0, ∞), and "exponential w/ index number γ". If Laplace transform  $F(s_0)$  is available, Laplace transform F(s) is also available for  $Re[s] > Re[s_0]$ .
- Proof: Assume  $g(t) = \int_0^t f(u)e^{-s_0u}du$ , this is Laplace transform and bounded.  $\mathcal{L}g(s)$  is available for any complex s
  - $\int_0^T f(x)e^{-st}dt = \int_0^T e^{-(s-s_0)t}e^{-s_0t}f(t)dt$   $= e^{-(s-s_0)T}g(T) + (s-s_0)\int_0^T e^{-(s-s_0)t}g(x)dt$
  - □ Assume  $T \to \infty$ ,  $e^{-(s-s_0)T}g(T) \to 0$ ,  $(s-s_0) \int_0^T e^{-(s-s_0)t}g(x) dt \to (s-s_0)\mathcal{L}g(s)$
- □ Thus,  $\int_0^\infty f(x)e^{-st}dt$  has some limit value F(s)

## Convergence coordinate, range

- □ Theorem 1,2, if f(x) satisfy condition in theorem 1, and its Laplace transform  $F(s_0)$  is available, Laplace transform F(s) is available for  $Re[s] > Re[s_0]$ .
  - □ Guess boundary  $\alpha$  which (1) satisfy  $F(s) = \mathcal{L}f(t)$  for Re[s] > a and (2)  $\alpha$  is the lowest boundary of a (a is real value)
    - □ Convergence range:  $Re[s] > \alpha$
    - □ Convergence coordinate:  $\alpha$  (Outside of convergence range or  $\mathcal{L}f(t)$  is not available)

#### Characteristics of Laplace transform

■ Laplace transform  $F(s) = \int_0^\infty f(x)e^{-st}dt = \mathcal{L}f(t)$  has following characteristics

1. 
$$\mathcal{L}(af(t) + bg(t)) = a\mathcal{L}f(t) + b\mathcal{L}g(t)$$

2. 
$$\mathcal{L}f(at) = \frac{1}{a}F\left(\frac{s}{a}\right)$$
  
3.  $\mathcal{L}\lbrace e^{at}f(t)\rbrace = F(s-a)$  where  $a > 0$ 

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#### Characteristics of Laplace transform (cont)

- Characteristics of integrals, differentials
  - $\square$  If f(t) is continuous,

1. 
$$\mathcal{L}f'(t) = sF(s) - f(+0)$$

- □ If f(t), f'(t),  $\cdots f^{(n-1)}(t)$  are continuous,
  - 2.  $\mathcal{L}f^{(n)}(t) = s^n F(s) f(+0)s^{n-1} f'(+0)s^{n-2} \dots f^{(n)}(+0)$
- 3.  $\mathcal{L}\left[\int_0^t f(t)dt\right] = \frac{F(s)}{s}$
- 4.  $\mathcal{L}[tf(t)] = -\frac{dF(s)}{ds}$
- 5.  $\mathcal{L}\left[\frac{f(t)}{t}\right] = \int_0^\infty F(s)ds$

# Composite product (合成積)

■ Assume f(x) and g(x) are defined within infinite range  $(0, \infty)$ , if h(t) is available, h(t) = f(t) \* g(t) is composite product

$$\square h(t) = \int_0^t f(\tau)g(t-\tau)d\tau$$

- Composite product support commutation relations (交換則)
  - $\square f(t) * g(t) = g(t) * f(t)$
- Can calculate Laplace transform by multiply of individual Laplace transform
  - $\square \mathcal{L}h(t) = \mathcal{L}(f(t) * g(t)) = \mathcal{L}(f(t))\mathcal{L}(g(t))$

#### Inverse Laplace transform

- Theorem 3: Assume function f(x), g(x) are piecewise smooth within infinite range  $(0, \infty)$ , and exponential. If  $\mathcal{L}f(t) = \mathcal{L}g(t)$ , f(t) = g(t)
  - □ If Laplace transform of  $\mathcal{L}f(t)$  is known, f(t) can be calculated
  - Inverse Laplace transform

Table: cheat sheet of Laplace transform

$F(s) = \mathcal{L}f(t)$	$f(t) = \mathcal{L}^{-1}F(s)$
1/ <i>s</i>	1
$1/s^n$	$t^{n-1}/(n-1)!$
1/(s-a)	$e^{at}$
$\omega/(s^2+\omega^2)$	$\sin \omega t$
$s/(s^2+\omega^2)$	$\cos \omega t$
$\omega/((s-a)^2+\omega^2)$	$e^{at}\sin\omega t$
$(s-a)/((s-a)^2+\omega^2)$	$e^{at}\cos\omega t$

#### Exercise

- Proof following relationships
  - $\Box \mathcal{L}e^{at} = 1/(s-a)$  (where Re[s] > a)
  - $\square \mathcal{L} \sin \omega t = \omega/(s^2 + \omega^2)$  (where Re[s] > 0)
  - $\square \mathcal{L} \cos \omega t = s/(s^2 + \omega^2)$  (where Re[s] > 0)
- Calculate following Laplace transform
  - \* : composite product
  - $\Box f(t) = (t^2) * (te^{-t})$
  - $\Box f(t) = (e^{at} \sin \omega t) * (e^{at} \cos \omega t)$

#### Solutions

Proof followings

(1) 
$$\int e^{at} = \frac{1}{s-a}$$
 (Re[s]>a)

 $\int e^{at} = \int_{0}^{\infty} e^{at} e^{-st} dt = \int_{0}^{\infty} e^{(s-a)t} dt = \left[-\frac{e^{-(s-a)t}}{s-a}\right]_{0}^{\infty}$ 
 $= \frac{1}{s-a} \int_{0}^{\infty} e^{-(s-a)t} dt = \left[-\frac{e^{-(s-a)t}}{s-a}\right]_{0}^{\infty}$ 
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 $\int e^{-(s-a)t} dt = \int e^{-(s-a)t} dt = \left[-\frac{e^{-(s-a)t}}{s-a}\right]_{0}^{\infty}$ 
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 $\int e^{-(s-a)t} dt = \int e^{-(s-$ 

(a) f(t) = (t2) \* (te-t)

(1) 
$$f(t) = (t^2) * (te^{-t})$$

$$\mathcal{L} t^2 = \frac{2}{S^3} , \mathcal{L} (te^{-t}) = -\left[\frac{1}{S+1}\right]' = \frac{1}{(S+1)^2}$$

$$\mathcal{L} f(t) = \frac{2}{S^3(S+1)}$$

(2) 
$$f(t) = (e^{at} \sin \omega t) * (e^{at} \cos \omega t)$$

$$\int (e^{at} \sin \omega t) = \frac{\omega}{(s-a)^2 + \omega^2}$$

$$\int (e^{at} \cos \omega t) = \frac{s-a}{(s-a)^2 + \omega^2}$$

$$\int f(t) = \frac{\omega(s-a)}{(s-a)^2 + \omega^2} \int$$

## Fundamental Mathematics

- Laplace transform 2-

# Laplace transform (recall)

■ Assume function f(x) within infinite range  $(0, \infty)$ . If its integral F(s) is finite determinate, this is called Laplace transform

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

- $\Box$  f(t): time domain function
- $\square$  F(s): complex domain (s-domain) function
- □ £: Laplace-operator
- Useful to calculate differential equation

## Inverse Laplace transform

- Assume  $\mathcal{L}f(t) = \mathcal{L}g(t)$ , f(t) = g(t)
  - □ If Laplace transform of  $\mathcal{L}f(t)$  is known, f(t) can be calculated
  - Inverse Laplace transform

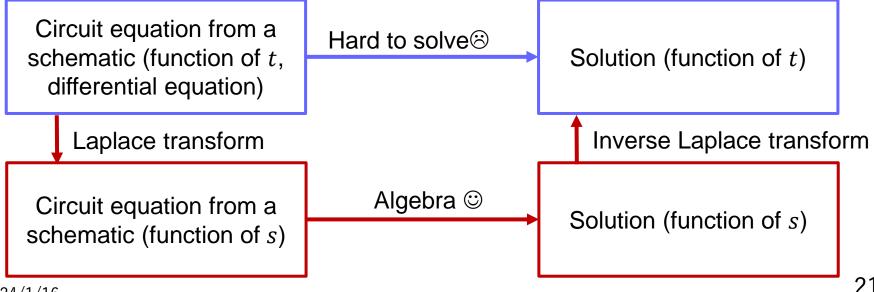
Table: cheat sheet of Laplace transform

s function	t function
1/ <i>s</i>	1
$1/s^n$	$t^{n-1}/(n-1)!$
1/(s-a)	$e^{at}$
$\omega/(s^2+\omega^2)$	$\sin \omega t$
$s/(s^2+\omega^2)$	$\cos \omega t$
$\omega/(s^2-\omega^2)$	$\sinh \omega t$
$s/(s^2-\omega^2)$	$\cosh \omega t$
$\omega/((s^2-a^2)+\omega^2)$	$e^{at}\sin\omega t$
$(s-a)/((s^2-a^2)+\omega^2)$	$e^{at}\cos\omega t$

s function	t function
aF(s) + bF(s)	af(t) + bf(t)
$\frac{1}{a}F\left(\frac{s}{a}\right)$	f(at)
$e^{-as}F(s)$	$f(t-a)$ $e^{-at}f(t)$
F(s+a)	$e^{-at}f(t)$
sF(s) - f(+0)	f'(t)
$\frac{F(s) + \int_0^t f(0)dt}{s}$	$\int_0^t f(t)dt$

#### Laplace transform for practical analysis

- Laplace transform and inverse Laplace transform help to solve differential equation
  - Convert differential equation in time domain to s domain
  - Get solution (no need to solve differential equation)
  - Re-convert equation from s domain to time domain
    - This is the solution



#### Power source 1

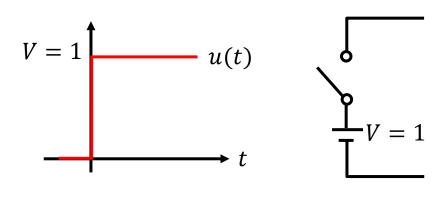
 $\blacksquare$  Example 1: calc. Laplace transform of unit function u(t)

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

□ Solution 1:

$$\square U(s) = \int_0^\infty u(t)e^{-st}dt = \int_0^\infty e^{-st}dt = \left[-\frac{1}{s}e^{-st}\right]_0^\infty = 0 + \frac{1}{s} = \frac{1}{s}$$

Unit function: ideal switch w/ DC supply



Unit function

Ideal switch w/ DC power

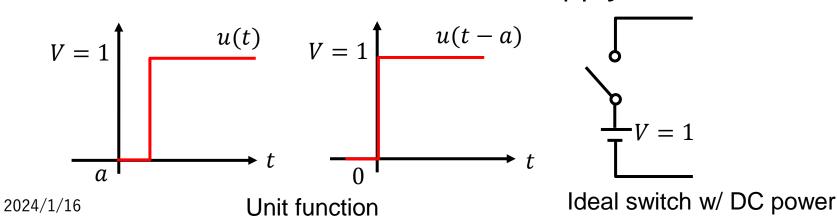
#### Power source 2

 $\blacksquare$  Example 2: calc. Laplace transform of unit function u(t)

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

□ Solution 2:

Unit function: ideal switch w/ DC supply



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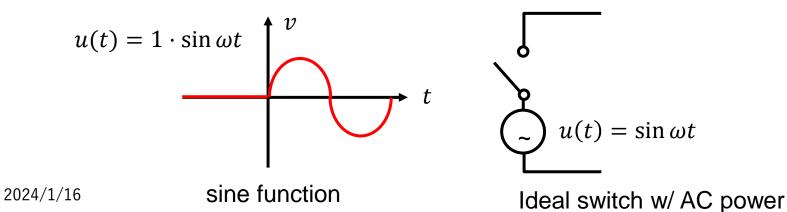
#### Power source 3

- $\blacksquare$  Example 3: calc. Laplace transform of sine function u(t)
  - $\square u(t) = \sin \omega t$
- Solution 3: (refer the last exercise)

$$\square U(s) = \int_0^\infty \sin \omega t \, e^{-st} dt = \frac{\omega}{s^2 + \omega^2}$$

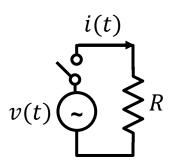
- sine function: AC supply
  - Note: Laplace transform has not only steady-state solution
    - It also has transient solution (cause it has switch)

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## Impedance 1

- Example 4: calc. circuit equation of resistance *R* after the Laplace transform
- □ Solution 4:
  - $\square$  R, current i(t), electromotive force  $v_R(t)$  satisfy
    - $\mathbf{v}_R(t) = Ri_R(t)$
  - Laplace transform of i(t) and v(t) are:
    - $\square \mathcal{L}i(t) = I(s), \mathcal{L}v(t) = V(s)$
    - $\Box V_R(s) = RI_R(s)$
    - $\square I_R(s) = V_R(s)/R$



## Impedance 2

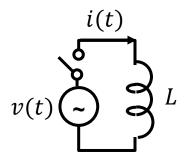
- Example 5: derive current i(t) by circuit equation of resistance L by the Laplace transform. Assume  $i_L(0) = 0$ .
- □ Solution 5:
  - $\square$  L, current i(t), electromotive force  $v_L(t)$  satisfy

 $\square$  Laplace transform  $v_L(t)$  is:

$$V_L(s) = L\{sI_L(s) - i_L(0)\} = sLI_L(s)$$

$$\square I_L(s) = V_L(s)/sL$$

s function	t function
sF(s) - f(+0)	f'(t)



## Impedance 3

- Example 6: calc. circuit equation of capacitance C after the Laplace transform. Assume  $v_C(0) = 0$ ,  $i_C(0) = 0$ .
- □ Solution 6:
  - $\square$  Current  $i_C(t)$ , charge  $Q_C(t)$ , electromotive force  $v_C(t)$  satisfy

□ Divide charge (integ. of current) to  $(-\infty, 0)$  and [0, t]

□ Laplace transform: 
$$V_C(s) = \frac{v_C(0)}{s} + \frac{1}{c} \left\{ \frac{I_C(s)}{s} + \frac{\int I_C(0)dt}{s} \right\}$$

■ Use initial conditions  $v_c(0) = 0$ ,  $i_c(0) = 0$ .

## Example: RL circuit

- $\Box$  Derive current i(t) of RL circuit
  - $\square$  Switch on at t=0
  - $\square$  Initial condition: i(0) = 0,
- Voltage of  $R(v_R) L(v_L)$  are:

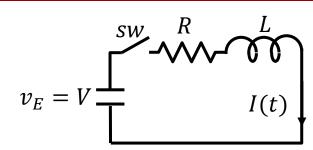
$$\square v_R = Ri(t), v_L = L \frac{di(t)}{dt},$$

$$\square v_R + v_L = v_E = V$$

Laplace transformation

$$\square \frac{V}{s} = RI(s) + L\{sI(s) + i(0)\}$$

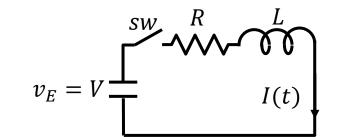
s function	t function
sF(s) - f(+0)	f'(t)



# Example: RL circuit (2)

 $\square$  Change the position of current I(s)

$$\square I(s) = \frac{V}{Ls^2 + Rs} = \frac{V}{L} \frac{1}{s\left(s + \frac{R}{L}\right)} = \frac{V}{L} \left(\frac{1}{s} - \frac{1}{s + \frac{R}{L}}\right) \quad v_E = V$$



■ Inverse Laplace transform

s function	t function
1/ <i>s</i>	1
1/(s-a)	$e^{at}$

## Example: RC circuit

- $\Box$  Derive current i(t) of RC circuit
  - $\square$  Switch on at t=0
  - $\blacksquare$  Initial condition: i(0) = 0,  $v_C(0) = 0$
- Voltage of  $R(v_R) C(v_C)$  are:

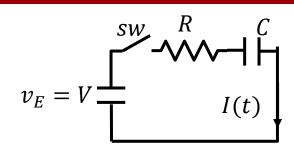
$$\square v_R = Ri(t), v_C = \frac{q(t)}{C} = \frac{\int i(t)dt}{C}$$

$$\square v_R + v_C = v_E = V$$

Laplace transformation

$$\square \frac{V}{S} = RI(S) + \frac{I(S) + \int_0^t i(0)dt}{S} = RI(S) + \frac{I(S)}{S}$$

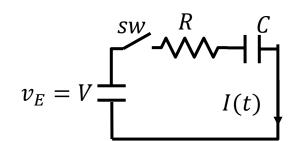
s function	t function
$\frac{F(s) + \int_0^t f(0)dt}{s}$	$\int_0^t f(t)dt$



# Example: RC circuit (2)

 $\Box$  Change the position of current I(s)

$$\square I(s) = \frac{V}{Rs + \frac{1}{C}} = \frac{V}{R} \frac{1}{(s + 1/RC)}$$



■ Inverse Laplace transform

s function	t function
1/ <i>s</i>	1
1/(s-a)	$e^{at}$

## Example: RLC circuit

- $\Box$  Derive current i(t) of RLC circuit
  - $\square$  Switch on at t=0

- $v_E = V \int_{I(t)}^{SW} V_E \int_{I(t)}^{R} V_E \int_{I(t)}^{R}$
- $\blacksquare$  Initial condition: i(0) = 0,  $v_c(0) = 0$
- Voltage of  $R(v_R) L(v_L) C(v_C)$  are:

$$\square v_R = Ri(t), v_L = L \frac{di(t)}{dt}, v_C = \frac{q(t)}{C} = \frac{\int i(t)dt}{C}$$

$$\square v_R + v_L + v_C = v_E = V$$

Laplace transformation

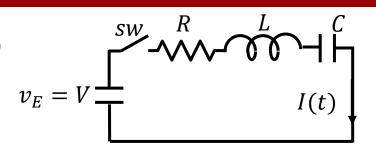
$$\Box \frac{V}{s} = RI(s) + L\{sI(s) + i(0)\} + \frac{1}{c} \frac{I(s)}{s}$$

s function	t function
sF(s) - f(+0)	f'(t)
$\frac{F(s) + \int_0^t f(0)dt}{s}$	$\int_0^t f(t)dt$

# Example: RLC circuit (2)

 $\Box$  Change the position of current I(s)

$$\square I(s) = \frac{V}{Ls^2 + Rs + \frac{1}{C}} = \frac{V}{L} \frac{1}{s^2 + \frac{R}{L}s + \frac{1}{LC}}$$



■ Here

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- Assume  $\left\{ \left( \frac{R}{2L} \right)^2 \frac{1}{CL} \right\} = D$  and branch
- $\square$  Case: D > 0

$$\Box i(t) = \frac{V}{L\sqrt{D}}e^{-\frac{R}{2L}t}\sinh\sqrt{D}t$$

s function	t function
1/(s-a)	$e^{at}$
$\omega/(s^2-\omega^2)$	$\sinh \omega t$

# Example: RLC circuit (3)

 $\square$  Case: D=0

$$\square I(s) = \frac{V}{L} \frac{1}{\left(s + \frac{R}{2L}\right)^2}$$

 $\square$  Case: D < 0

$rac{sw}{4}$	<i>3</i> 7
$v_E = V \perp I(t)$	

s function	t function
1/(s-a)	$e^{at}$
$\omega/(s^2+\omega^2)$	$\sin \omega t$

#### Conclusion

- Use Laplace transform to solve practical differential equation
- Next: exam (60min) + summary (40min)
  - You can use your calculator, note/papers/prints
  - □ Cannot use phone, iPads
  - Same or similar difficulty to the exercise
  - □ nishizawa@aoni.waseda.jp

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