

Aayush Arya

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## Laplace Transforms

There are functions  $f(t)$  for which a Fourier transform is not always possible, as the function might not have a finite norm (i.e.  $\int_{-\infty}^{\infty} |f(t)| dt$  could be divergent). However, it's very much possible that for the same function,  $\int f(t)e^{-st} dt$  could still be finite.

The Laplace transform, is an integral transform that exploits simply this.

**Definition 1.** *The Laplace transform of a function  $f(t)$  over a transform variable  $s \in \mathbb{C}$  is defined as*

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

Note that this is a single-sided Laplace transform where the integral runs from 0 to  $\infty$ . However, a two-sided Laplace transform can also be defined.

Because  $e^{-st}$  is a rapidly declining function of  $t$ , for a  $f(t)$  that is a polynomial function in  $t$ , the product  $f(t)e^{-st}$  will have a finite integral over  $[0, \infty)$ . In fact, even if  $f$  is exponential type, that is  $f(t) = e^{at}$ , one can still find a Laplace transform given that  $\text{Re}(s) > a$ .

Therefore, it's possible to find the Laplace transform of a function in cases when a Fourier transform is not possible.

## Applications

It may be asked why these transforms are useful. The utility of these transforms is that  $\mathcal{L}$  is a *linear* transformation and it's possible to find an inverse Laplace transform later on.

A very interesting utility is in solving differential equations. The Laplace transform of a derivative of  $f(t)$  turns out to become a polynomial in  $s$ .

## LCR Circuits

The differential equation governing the current in an LCR circuit is

$$L \frac{d^2 q}{dt^2} + R \frac{dq}{dt} + \frac{q}{C} = V(t)$$

For a moment let's write  $\mathcal{L}(q; s) = Q(s)$ . Using the fact that

$$\mathcal{L}\left(\frac{d^n f}{dt^n}\right) = -s^n F(s) + \sum_{k=1}^n s^{n-k} f^{k-1}(0)$$

We can write

$$\mathcal{L}\left(\frac{d^2q}{dt^2}\right) = -s^2Q(s) + sq(0) + \frac{dq}{dt}(0)$$

and

$$\mathcal{L}\left(\frac{dq}{dt}\right) = -sQ(s) + q(0)$$

Using these two, for the *free oscillation* case ( $V = 0$ ) the differential equation becomes

$$-s^2Q(s) + sq(0) + \frac{dq}{dt}(0) - sQ(s) + q(0) = 0$$

rearranging, we have

$$\frac{dq}{dt}(0) + (s+1)q(0) - s(s+1)Q(s) = 0$$

After which we require initial conditions —namely the initial current (e.g.  $I(0) = 0$ ) and charge. Say, for instance, if  $I(0) = dq/dt(0) = 0$ ,

$$Q(s) = \frac{s+1}{s(s+1)}q(0)$$

And then we can take the inverse Laplace transform of  $Q(s)$  to recover  $q(t)$ .