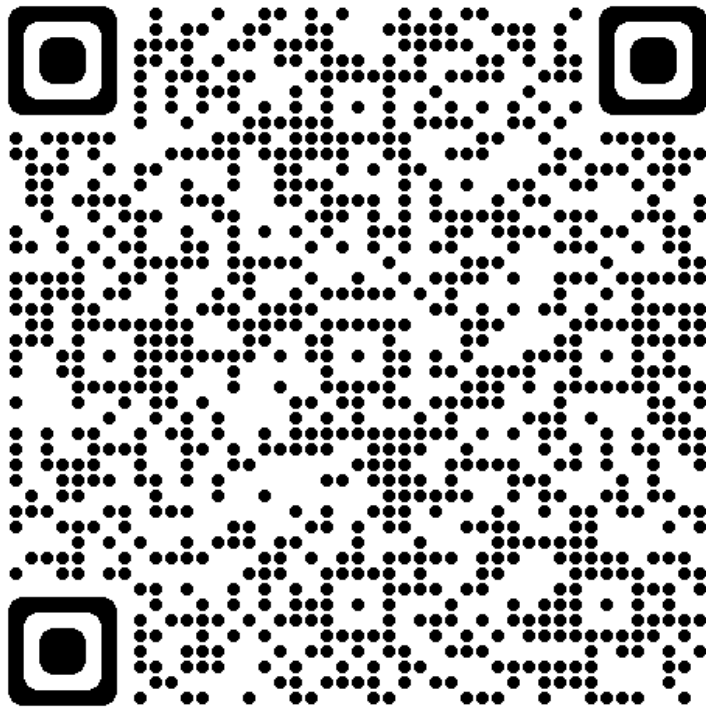


Unit 4.4 The Inverse Laplace Transform

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Follow along at cpjobling.github.io/eg-150-textbook/laplace_transform/4/inverse_laplace



Introduction

The preparatory reading for this section is [Chapter 3](#) of [\[Karris, 2012\]](#) which

- defines the Inverse Laplace transformation
- gives several examples of how the Inverse Laplace Transform may be obtained
- thoroughly describes the Partial Fraction Expansion method of converting complex rational polynomial expressions into simple first-order and quadratic terms
- demonstrates the use of MATLAB for finding the poles and residues of a rational polynomial in s and the symbolic inverse laplace transform.

There is additional coverage, including many worked problems in Chapter 3.5 of [\[Hsu, 2020\]](#).

We will explore the use of MATLAB to solve inverse Laplace transforms in MATLAB Lab 4.

Agenda

- [Definition](#)
- [Partial Fraction Expansion](#)
- [Inverse Laplace Transform by Partial Fraction Expansion \(PFE\)](#)
- [The case of the distinct real poles](#)
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Definition

The formal definition of the Inverse Laplace Transform is

$$\mathcal{L}^{-1}\{F(s)\} = \frac{1}{2\pi j} \int_{\sigma-j\omega}^{\sigma+j\omega} F(s)e^{st} ds$$

but this is difficult to use in practice because it requires contour integration using complex variable theory.

For most engineering problems we can instead refer to **Tables of Properties** and **Common Transform Pairs** to look up the *Inverse Laplace Transform*.

(Or, if we are not taking an exam, we can use a computer or mobile device.)

Partial Fraction Expansion

Quite often the Laplace Transform we start off with is a *rational polynomial* in s .

$$F(s) = \frac{N(s)}{D(s)} = \frac{b_m s^m + b_{m-1} s^{m-1} + b_{m-2} s^{m-2} + \dots + b_1 s + b_0}{a_n s^n + a_{n-1} s^{n-1} + a_{n-2} s^{n-2} + \dots + a_1 s + a_0}$$

The coefficients a_k and b_k are real for $k = 1, 2, 3, \dots$

Proper and Improper Rational Functions

- If $m < n$ $F(s)$ is said to be a *proper rational function*.
- If $m \geq n$ $F(s)$ is said to be an *improper rational function*

(Think [proper fractions](#) and [improper fractions](#).)

Zeros

- The *roots* of the numerator polynomial $N(s)$ are found by setting $N(s) = 0$
- When s equals one of the m roots of $N(s)$ then $F(s)$ will be zero.
- Thus the roots of $N(s)$ are the **zeros** of $F(s)$.

Poles

- The *roots (zeros)* of the denominator polynomial are found by setting $D(s) = 0$.
- When s equals one of the n roots of $D(s)$ then $F(s)$ will be infinite $F(s_r) = N(s_r)/0 = \infty$.
- These are called the **poles** of $F(s)$.

(Imagine telegraph poles planted at the points on the s -plane where $D(s)$ is zero.)

A Further Simplifying Assumption

If $F(s)$ is proper then it is conventional to make the coefficient s_n unity thus:

$$F(s) = \frac{N(s)}{D(s)} = \frac{1/a_n (b_m s^m + b_{m-1} s^{m-1} + b_{m-2} s^{m-2} + \dots + b_1 s + b_0)}{s^n + \frac{a_{n-1}}{a_n} s^{n-1} + \frac{a_{n-2}}{a_n} s^{n-2} + \dots + \frac{a_1}{a_n} s + \frac{a_0}{a_n}}$$

(I know it doesn't look simpler, but remember that the a and b coefficients are numbers in practice!)

Inverse Laplace Transform by Partial Fraction Expansion (PFE)

The poles of $F(s)$ can be real and distinct, real and repeated, complex conjugate pairs, or a combination.

Defining the problem

The nature of the poles governs the best way to tackle the PFE that leads to the solution of the Inverse Laplace Transform. Thus, we need to structure our presentation to cover one of the following cases:

- The case where $F(s)$ has distinct real poles
- The case where $F(s)$ has complex poles
- The case where $F(s)$ has repeated poles
- The case where $F(s)$ is an improper rational polynomial

We will examine each case by means of a worked example. Please refer to Chapter 3 of Karris for full details.

The case of the distinct real poles

If the poles $p_1, p_2, p_3, \dots, p_n$ are *distinct* we can factor the denominator of $F(s)$ in the form

$$F(s) = \frac{N(s)}{(s - p_1)(s - p_2)(s - p_3) \dots (s - p_n)}$$

Next, using *partial fraction expansion*

$$F(s) = \frac{r_1}{s - p_1} + \frac{r_2}{s - p_2} + \frac{r_3}{s - p_3} + \dots + \frac{r_n}{s - p_n}$$

To evaluate the *residue* r_k , we multiply both sides by $(s - p_k)$ then let $s \rightarrow p_k$

$$r_k = \lim_{s \rightarrow p_k} (s - p_k) F(s) = (s - p_k) F(s) \big|_{s=p_k}$$

The case of the complex poles

Quite often the poles of $F(s)$ are complex and because the complex poles occur as complex conjugate pairs, the number of complex poles is even. Thus if p_k is a complex root of $D(s)$ then its complex conjugate p_k^* is also a root of $D(s)$.

You can still use the PFE with complex poles, as demonstrated in Pages 3-5—3-7 in the textbook. However it is easier to use the fact that complex poles will appear as quadratic factors of the form $s^2 + as + b$ and then call on the two transforms in the PFE

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

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

The case of the repeated poles

When a rational polynomial has repeated poles

$$F(s) = \frac{N(s)}{(s-p_1)^m (s-p_2) \cdots (s-p_{n-1})(s-p_0)}$$

and the PFE will have the form:

$$F(s) = \frac{r_{11}}{(s-p_1)^m} + \frac{r_{12}}{(s-p_1)^{m-1}} + \frac{r_{13}}{(s-p_1)^{m-2}} + \cdots + \frac{r_1}{(s-p_1)} \\ + \frac{r_2}{(s-p_2)} + \frac{r_3}{(s-p_3)} + \cdots + \frac{r_n}{(s-p_n)}$$

The ordinary residues r_k can be found using the rule used for distinct roots.

To find the residuals for the repeated term r_{1k} we need to multiply both sides of the expression by $(s-p_1)^m$ and take repeated derivatives as described in detail in Pages 3-7—3-9 of the text book. This yields the general formula

$$r_{1k} = \lim_{s \rightarrow p_1} \frac{1}{(k-1)!} \frac{d^{k-1}}{ds^{k-1}} [(s-p_1)^m F(s)]$$

which in the age of computers is rarely needed.

The case of the improper rational polynomial

If $F(s)$ is an improper rational polynomial, that is $m \geq n$, we must first divide the numerator $N(s)$ by the denominator $D(s)$ to derive an expression of the form

$$F(s) = k_0 + k_1 s + k_2 s^2 + \cdots + k_{m-n} s^{m-n} + \frac{N(s)}{D(s)}$$

and then $N(s)/D(s)$ will be a proper rational polynomial.

Examples 11: Inverse Laplace Transforms

Lecturer clear all cells and set up MATLAB

```
clear all
format compact
```

Example 11.1

Use the PFE method to simplify $F_1(s)$ below and find the time domain function $f_1(t)$ corresponding to $F_1(s)$

$$F_1(s) = \frac{2s + 5}{s^2 + 5s + 6}$$

(Quick solution: [Wolfram Alpha](#))

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MATLAB Solution - Numerical

```
Ns = [2, 5]; Ds = [1, 5, 6];
[r,p,k] = residue(Ns, Ds)
```

```
r =
    1.0000
    1.0000
```

```
p =
   -3.0000
   -2.0000
```

k =
[]

The previous result should be interpreted as:

$$F_1(s) = \frac{1}{s+3} + \frac{1}{s+2}$$

which because of the linearity property of the Laplace Transform and using tables results in the *Inverse Laplace Transform*

$$f_1(t) = e^{-3t}u_0(t) + e^{-2t}u_0(t)$$

MATLAB solution - symbolic

Recall that in MATLAB the **laplace** operator is the single sided Laplace transform, so the presence of $u_0(t)$ in the answers given by **ilaplace** is implied.

```
syms s t;
Fs = (2*s + 5)/(s^2 + 5*s + 6);
ft = ilaplace(Fs)
```

ft =

$\exp(-2*t) + \exp(-3*t)$

Example 11.2

Determine the Inverse Laplace Transform of

$$F_2(s) = \frac{3s^2 + 2s + 5}{s^3 + 9s^2 + 23s + 15}$$

(Quick solution: [Wolfram Alpha](#))

Solution 11.2

Because the denominator of $F_2(s)$ is a cubic, it will be difficult to factorise without computer assistance so we use MATLAB to factorise $D(s)$

```
syms s;
factor(s^3 + 9*s^2 + 23*s + 15)
```

ans =

$[s + 3, s + 5, s + 1]$

In an exam you'd be given the factors

We can now use the previous technique to find the solution which according to MATLAB should be

$$f_1(t) = \frac{3}{4}e^{-t} - \frac{13}{2}e^{-3t} + \frac{35}{4}e^{-5t}$$

The problem becomes: determine the Inverse Laplace Transform of

$$F_2(s) = \frac{3s^2 + 2s + 5}{(s+1)(s+3)(s+5)}$$

which we will solve in class

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Example 11.3

Rework Example 3-2 from the [[Karris, 2012](#)] using quadratic factors.

Find the Inverse Laplace Transform of

$$F_3(s) = \frac{s+3}{(s+1)(s^2+4s+8)} \quad (2)$$

(Quick solution: [Wolfram Alpha](#) – Shows that the computer is not always best!)

Solution 11.3

We know that one pole is real at $s = -1$. We can use the PFE in the usual way to find the residue r_1 that corresponds to that pole.

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Find residue r_1

Should be $r_1 = 2/5$.

We can use `residue` to find the other two poles, but the poles and the residues will both be complex:

```
Ns = [1 3]; Ds = conv([1 1],[1 4 8]) % conv of two vectors is
      polynomial multiplication
[r,p,k]=residue(Ns,Ds)
```

```
Ds =
      1      5     12      8
```

```
r =
-0.2000 - 0.1500i
-0.2000 + 0.1500i
 0.4000 + 0.0000i
```

```
p =
-2.0000 + 2.0000i
-2.0000 - 2.0000i
-1.0000 + 0.0000i
```

```
k =
      []
```

We can use PFE to solve this, as is done in Section 3.2.2 of [], but the mathematics is quite challenging.

Instead, we assume that the solution will have the structure

$$F_3(s) = \frac{2/5}{s+1} + r_2 \frac{\omega}{(s+a)^2 + \omega^2} + r_3 \frac{s+a}{(s+a)^2 + \omega^2}$$

and solve the PFE using simultaneous equations to determine r_2 and r_3 .

Complete the square on the quadratic term:

$$s^2 + 4s + 8 = (s+2)^2 + 4$$

Then comparing this with the desired form $(s+a)^2 + \omega^2$, we have $a = 2$ and $\omega^2 = 4 \rightarrow \omega = \sqrt{4} = 2$.

To solve this, we need to find the PFE for the assumed solution:

$$F_3(s) = \frac{2/5}{s+1} + r_2 \frac{2}{(s+2)^2 + 2^2} + r_3 \frac{s+2}{(s+2)^2 + 2^2} \quad (3)$$

which we do by equating (3) to (2),

$$\frac{s+3}{(s+1)(s^2+4s+8)} = \frac{2/5}{s+1} + r_2 \frac{2}{(s+2)^2 + 2^2} + r_3 \frac{s+2}{(s+2)^2 + 2^2} \quad (4)$$

putting both sides on a common denominator,

$$\frac{s+3}{(s+1)(s^2+4s+8)} = \frac{(2/5)(s^2+4s+8) + r_2(s+1) + r_3(s+1)(s-)}{(s+1)(s^2+4s+8)} \quad (5)$$

and then solving for r_2 and r_3 by equating the numerator coefficients on the left and right sides.

$$s+3 = (2/5)(s^2+4s+8) + r_2(s+1) + r_3(s^2+3s+2)$$

The completion of this problem is left as a *homework exercise* for the student.

The solution should be:

$$f_3(t) = \frac{2}{5}e^{-t} + \frac{3}{10}e^{-2t} \sin 2t - \frac{2}{5}e^{-2t} \cos 2t \quad (6)$$

You can use trig. identities to simplify this further if you wish.

Example 11.4

Find the inverse Laplace Transform of

$$F_4(s) = \frac{s+3}{(s+2)(s+1)^2}$$

Note that the transform

$$te^{at} \Leftrightarrow \frac{1}{(s-a)^2}$$

and the derivative of a quotient rule

$$\frac{d}{ds} \left(\frac{N(s)}{D(s)} \right) = \frac{D(s) \frac{dN(s)}{ds} - N(s) \frac{dD(s)}{ds}}{D(s)^2}$$

will be useful.

(Quick solution: [Wolfram Alpha](https://www.wolframalpha.com/))

Solution 11.4

We will leave the solution that makes use of the residue of repeated poles formula for you to study from the text book (example 3.2.3 []).

In class we will illustrate the slightly simpler approach also presented in the text.

For exam preparation, I would recommend that you use whatever method you find most comfortable.

Find the inverse Laplace Transform of

$$F_4(s) = \frac{s+3}{(s+2)(s+1)^2}$$

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Example 11.5 - and some new transform pairs.

$$F_6(s) = \frac{s^2 + 2s + 2}{s + 1}$$

(Quick solution: [Wolfram Alpha](#))

Solution 11.5

Dividing $s^2 + 2s + 2$ by $s + 1$ gives

$$F_6(s) = s + 1 + \frac{1}{s + 1}$$

$$\frac{1}{s + 1} \Leftrightarrow e^{-t}$$

$$1 \Leftrightarrow \delta(t)$$

$$s \Leftrightarrow ?$$

What function of t has Laplace transform s ?

Recall from Session 2:

$$\frac{d}{dt}u_0(t) = u'_0(t) = \delta(t)$$

and

$$\frac{d^2}{dt^2}u_0(t) = u''_0(t) = \delta'(t)$$

Also, by the time differentiation property

$$u''_0(t) = \delta'(t) \Leftrightarrow s^2 \mathcal{L}u_0(t) - su_0(0^-) - \frac{d}{dt}u_0(t)_{t=0^-} = s^2 \frac{1}{s} = s$$

New Transform Pairs

$$s \Leftrightarrow \delta'(t)$$

$$\frac{d^n}{dt^n}\delta(t) \Leftrightarrow s^n$$

$$f_6(t) = e^{-t} + \delta(t) + \delta'(t)$$

Matlab verification

```
Ns = [1, 2, 2]; Ds = [1 1];
[r, p, k] = residue(Ns, Ds)
```

```
r =
    1
```

```
p =
   -1
k =
    1    1
```

```
syms s;
F6 = (s^2 + 2*s + 2)/(s + 1);
f6 = ilaplace(F6)
```

```
f6 =
```

```
exp(-t) + dirac(t) + dirac(1, t)
```

Lab Work

In MATLAB Lab 4, we will explore the tools provided by MATLAB for taking Laplace transforms, representing polynomials, finding roots and factorizing polynomials and solution of inverse Laplace transform problems.

Homework

Complete [Example 11.3](#) to confirm the result [\(5\)](#). Then do the end of the chapter exercises (Section 3.67) from the [\[Karris, 2012\]](#). Don't look at the answers until you have attempted the problems.

Summary

In this section we have looked at the inverse Laplace transform. In particular, how to solve continuous-time LTI system problems that take the form of rational polynomials in s .

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- [Examples 11: Inverse Laplace Transforms](#)

Take Aways

Next time

We move on to consider

- [Unit 4.5: Using Laplace Transforms for Circuit Analysis](#)

References

[Hsu20] Hwei P. Hsu. *Schaums outlines signals and systems*. McGraw-Hill, New York, NY, 2020. ISBN 9780071634724. Available as an eBook. URL: <https://www.accessengineeringlibrary.com/content/book/9781260454246>.

[Kar12]**(1,2,3)** Steven T. Karris. *Signals and systems with MATLAB computing and Simulink modeling*. Orchard Publishing, Fremont, CA., 2012. ISBN 9781934404232. Library call number: TK5102.9 K37 2012. URL: <https://ebookcentral.proquest.com/lib/swansea-ebooks/reader.action?docID=3384197>.

Matlab Solutions

For convenience, single script MATLAB solutions to the examples are provided and can be downloaded from the accompanying [MATLAB](#) folder.

- Example 1 - Real poles [[ex3_1.m](#)]
- Example 2 - Real poles cubic denominator [[ex3_2.m](#)]
- Example 3 - Complex poles [[ex3_3.m](#)]
- Example 4 - Repeated real poles [[ex3_4.m](#)]
- Example 5 - Non proper rational polynomial [[ex3_5.m](#)]

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