B39SB Time and Frequency Signal Analysis

One-sided (unilateral) Laplace Transform Laplace Circuit Analysis Solving Differential Equations with LT

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One-sided Laplace transform and its applications

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

- One-sided Laplace transform and its properties.
- Applications to initial value problems for ordinary differential equations.
- Applications to circuit analysis and, in particular, to transients.
- Transfer function.
- LTI systems in series and parallel. Inverse systems and linear feedback systems.
- Operational amplifiers, transfer functions for circuits with op amps.
- Bode plots, impulse response.
- Stability.

One-sided Laplace transform

$$X(s) = \int_{0}^{\infty} x(t) e^{-st} dt$$
 unilateral (one-sided) Laplace transform

$$x(t) \xrightarrow{L} X(s)$$
 $X(s) = L[x(t)]$

Two-sided (bilateral) Laplace transform and its properties were studied within B39SA Signals and Systems

$$X(s) = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$
 two-sided Laplace transform

One-sided LT = two-sided LT applied to a causal signal (a signal that does not start before t=0 is, i.e. x(t)=0 for t<0.)

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

Fourier and Laplace transforms

$$x(t) \xrightarrow{F} X(\omega) = \int_{-\infty}^{\infty} x(t)e^{-j\omega t}dt \qquad X(\omega) = F[x(t)]$$

$$x(t) = F^{-1}[X(\omega)] = \frac{1}{2\pi} \int_{-\infty}^{\infty} X(\omega) e^{j\omega t} d\omega$$

It is not always possible to calculate the Fourier transform of a signal x(t) by integration. For example, if the signal is of finite power rather than finite energy the classical Fourier transform does not exist (the integral does not converge). A possible solution consists of multiplying x(t) by a convergence factor $\exp(-\sigma t)$:

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

$$X_{\sigma}(\omega) = \int_{-\infty}^{\infty} x_{\sigma}(t) e^{-j\omega t} dt = \int_{-\infty}^{\infty} x(t) e^{-(\sigma + j\omega)t} dt = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

 $s = \sigma + j\omega$ Motivation behind using bilateral (two-sided) Laplace transform

Bilateral Laplace transform

$$x(t) \xrightarrow{L} X(s) = \int_{-\infty}^{\infty} x(t)e^{-st}dt \qquad X(s) = L[x(t)]$$

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

$$X_{\sigma}(\omega) = \int_{-\infty}^{\infty} x_{\sigma}(t) e^{-j\omega t} dt = \int_{-\infty}^{\infty} x(t) e^{-(\sigma + j\omega)t} dt = \int_{-\infty}^{\infty} x(t) e^{-st} dt$$

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

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

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

inverse Laplace transform

Bilateral Laplace transform: need for ROC

$$x(t) = e^{at}u(t)$$

$$X(s) = \int_{-\infty}^{\infty} x(t) e^{-st} dt = \int_{0}^{\infty} e^{(a-s)t} dt = \frac{1}{a-s} e^{(a-s)t} \Big|_{0}^{\infty} = \frac{1}{s-a}$$

ROC: Re(s) > Re(a) causal signal

$$x(t) = -e^{at}u(-t)$$

$$X(s) = \int_{-\infty}^{\infty} x(t) e^{-st} dt = \int_{-\infty}^{0} -e^{(a-s)t} dt = -\frac{1}{a-s} e^{(a-s)t} \Big|_{-\infty}^{0} = \frac{1}{s-a}$$

ROC: Re(s) < Re(a) anti-causal signal

These ambiguities can be removed if the signal x(t) is assumed to be *one-sided* or *causal*, i.e., x(t) = 0 if t < 0.

One-sided Laplace transform

$$X(s) = \int_{0}^{\infty} x(t) e^{-st} dt$$
 unilateral (one-sided) Laplace transform

$$x(t) \xrightarrow{L} X(s)$$
 $X(s) = L[x(t)]$

One-sided Laplace transform for circuit analysis

$$X(s) = \int_{0}^{\infty} x(t) e^{-st} dt$$
 unilateral (one-sided) Laplace transform

$$L[dx/dt] = s X(s) - x(0)$$

$$R$$

$$V = Ri$$

$$V(s) = RI(s)$$

$$i = C \frac{dv}{dt}$$

$$V(s) = \frac{1}{sC}I(s) + \frac{v(0)}{s}$$

$$i = C \frac{dv}{dt}$$

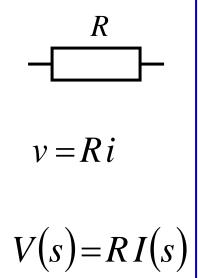
$$V(s) = \frac{1}{sC} I(s) + \frac{v(0)}{s}$$

$$V(s) = sL(I(s) - i(0))$$

One-sided Laplace transform for circuit analysis

$$X(s) = \int_{0}^{\infty} x(t) e^{-st} dt$$
 unilateral (one-sided) Laplace transform

$$\int_{0}^{\infty} \frac{dx}{dt} e^{-st} dt = \left[x(t)e^{-st} \right]_{0}^{\infty} + s \int_{0}^{\infty} x(t)e^{-st} dt = sX(s) - x(0)$$



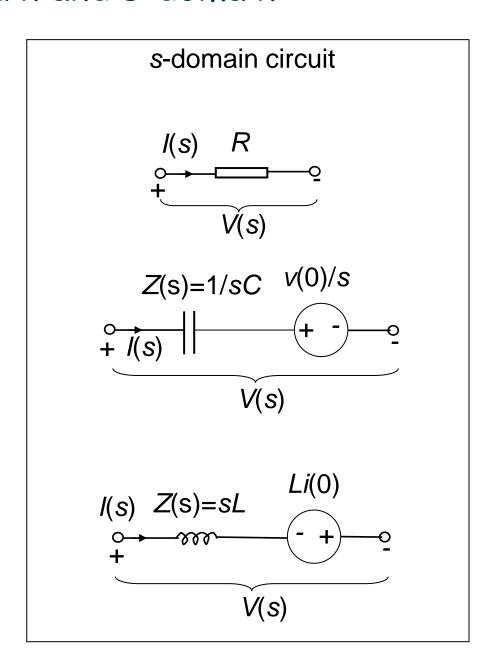
$$\begin{array}{c|cccc}
R & C & C \\
\hline
V = Ri & i = C \frac{dv}{dt} & v = L \frac{di}{dt} \\
V(s) = RI(s) & V(s) = \frac{1}{sC}I(s) + \frac{v(0)}{s} & V(s) = L(sI(s) - i(0))
\end{array}$$

Circuits in time domain and s-domain

Time domain circuit

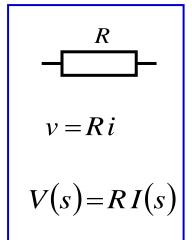
$$\begin{array}{c|c}
i(t) & C \\
 & \downarrow \\
 & \downarrow \\
V(t)
\end{array}$$

$$\begin{array}{ccc}
i(t) & L \\
 & \downarrow & \downarrow & \downarrow \\
 & \downarrow & \downarrow & \downarrow \\
 &$$



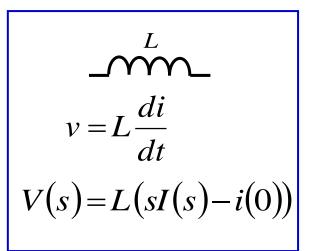
Laplace transform for circuit analysis

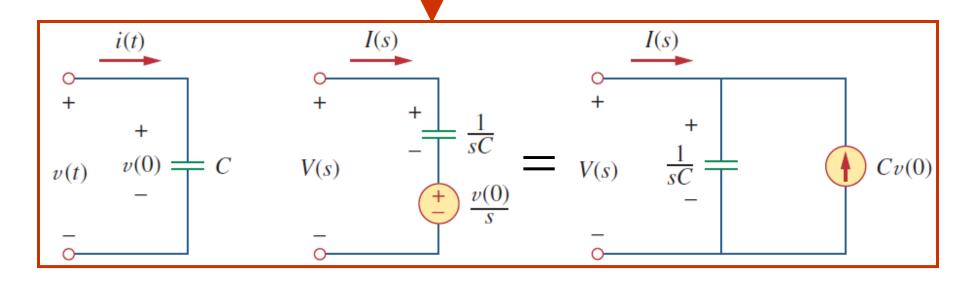
$$X(s) = \int_0^\infty x(t) e^{-st} dt \qquad L[dx/dt] = s X(s) - x(0)$$



$$i = C \frac{dv}{dt}$$

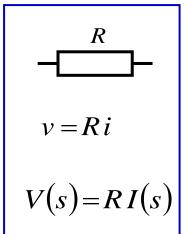
$$V(s) = \frac{1}{sC}I(s) + \frac{v(0)}{s}$$





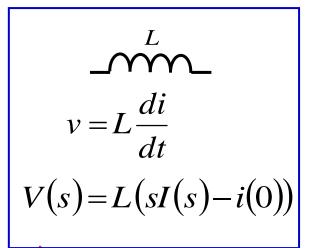
Laplace transform for circuit analysis

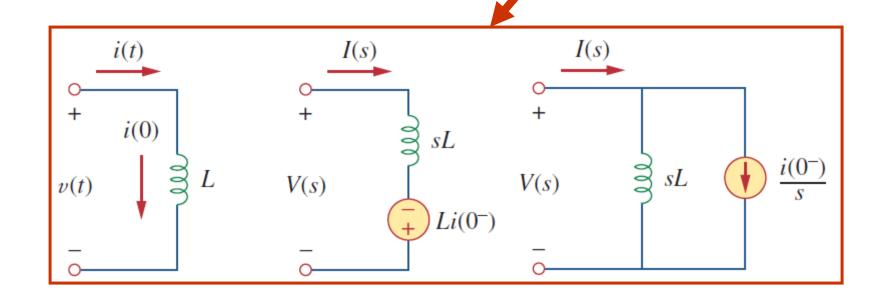
$$X(s) = \int_0^\infty x(t) e^{-st} dt \qquad L[dx/dt] = s X(s) - x(0)$$



$$i = C \frac{dv}{dt}$$

$$V(s) = \frac{1}{sC}I(s) + \frac{v(0)}{s}$$





One-sided Laplace transform pairs

Defined for $t \ge 0$

It is assumed that x(t) = 0 for t < 0

x(t)	X(s)
$\delta(t)$	1
u(t)	1/s
e^{-at}	1/(s+a)
t	$1/s^2$
t^n	$n!/s^{n+1}$
$t^n e^{-at}$	$n!/(s+a)^{n+1}$
$\sin(\omega t)$	$\omega/(s^2+\omega^2)$
$\cos(\omega t)$	$s/(s^2+\omega^2)$
$e^{-at}\sin(\omega t)$	$\omega/[(s+a)^2+\omega^2]$
$e^{-at}\cos(\omega t)$	$\int (s+a)/[(s+a)^2+\omega^2]$

Laplace and inverse Laplace transforms with matlab

```
>> syms t
>> x1 = 1/sqrt(t);
>> X1 = laplace(x1)

X1 =
pi^(1/2)/s^(1/2)
```

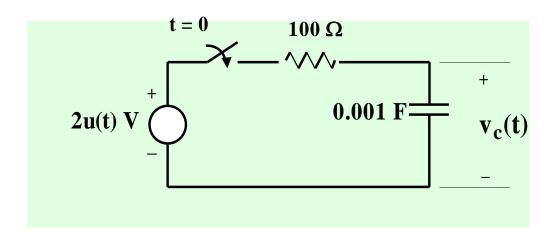
```
>> syms s a
>> X = 1/(s+a);
>> x = ilaplace(X)

x = |
```

```
>> syms f(t) s
>> Df = diff(f(t),t);
>> laplace(Df,t,s)

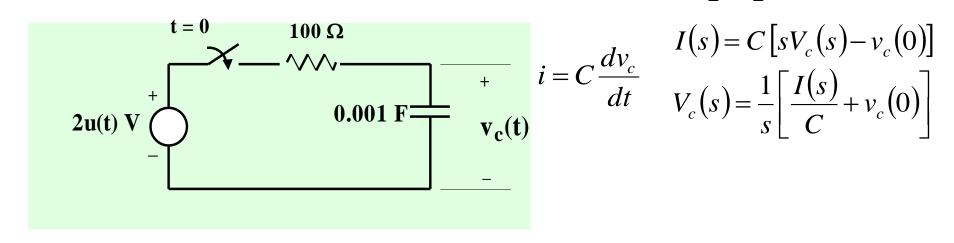
ans =
s*laplace(f(t), t, s) - f(0)
```

Assume $v_c(0) = -4$ V. Use Laplace transform to find $v_c(t)$.



The time domain circuit

Assume $v_c(0) = -4$ V. Use Laplace transform to find $v_c(t)$.



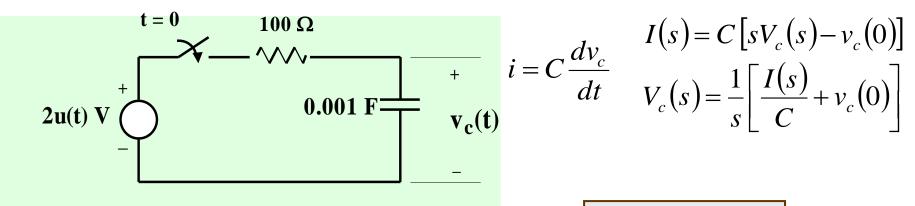
$$L \left\lceil \frac{dx}{dt} \right\rceil = s \, X(s) - x(0)$$

$$I(s) = C[sV_c(s) - v_c(0)]$$

$$V_c(s) = \frac{1}{s} \left[\frac{I(s)}{C} + v_c(0) \right]$$

Assume $v_c(0) = -4$ V. Use Laplace transform to find $v_c(t)$.

$$L\left\lceil \frac{dx}{dt}\right\rceil = s X(s) - x(0)$$



$$i = C \frac{dv_c}{dt}$$

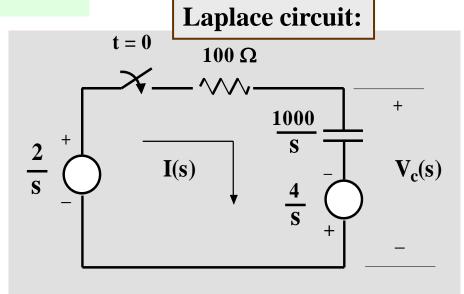
$$I(s) = C[sV_c(s) - v_c(0)]$$

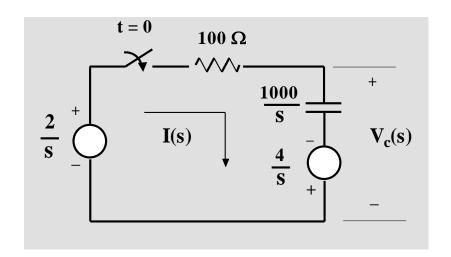
$$V_c(s) = \frac{1}{s} \left[\frac{I(s)}{C} + v_c(0) \right]$$

Kirchhoff voltage law in s-domain

$$\frac{2}{s} + \frac{4}{s} = I(s) \left[100 + \frac{1000}{s} \right]$$

$$100I(s) = \frac{6}{s+10}$$





$$\frac{2}{s} - 100I(s) - V_{c}(s) = 0$$

$$\frac{2}{s} - \frac{6}{s+10} = V_{\mathcal{C}}(s)$$

$$V_{c}(s) = \frac{-4s + 20}{s(s+10)} = \frac{A}{s} + \frac{B}{s+10}$$

$$V_{c}(s) = \frac{2}{s} - \frac{6}{s+10}$$

$$v(t) = \begin{bmatrix} 2 - 6e^{-10t} \end{bmatrix} u(t)$$

Check the boundary conditions

$$(3) \quad v_C(0) = -4 \text{ V}$$

$$v_C(\infty) = 2 \text{ V}$$

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

$$u(t) = \begin{cases} 1 & t > 0 \\ \frac{1}{3} F \end{cases}$$

$$u(t) = \begin{cases} 1 & t > 0 \\ \frac{1}{3} F \end{cases}$$

Find $v_o(t)$. Assuming no current in the circuit at t = 0.

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

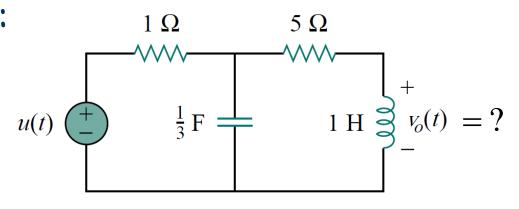
$$\frac{1}{s} = \left(1 + \frac{3}{s}\right)I_1 - \frac{3}{s}I_2$$

$$0 = -\frac{3}{s}I_1 + \left(s + 5 + \frac{3}{s}\right)I_2$$

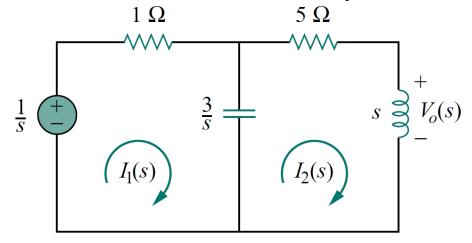
$$I_2(s) = \frac{3}{s^3 + 8s^2 + 18s}$$

$$V_0(s) = sI_2(s)$$

$$v_0(t) = \frac{3}{\sqrt{2}} e^{-4t} \sin \sqrt{2} t \text{ V}$$



Let us use mesh analysis



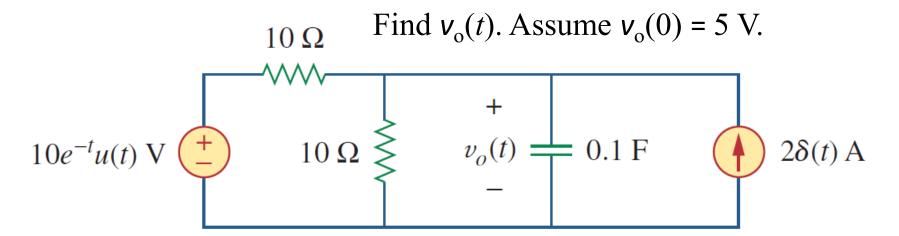
```
>> syms s

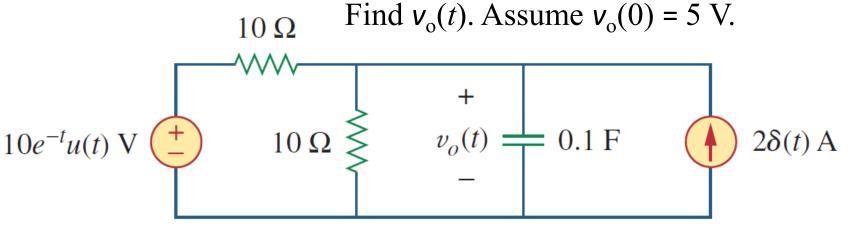
>> X = 3*s/(s^3+8*s^2+18*s);

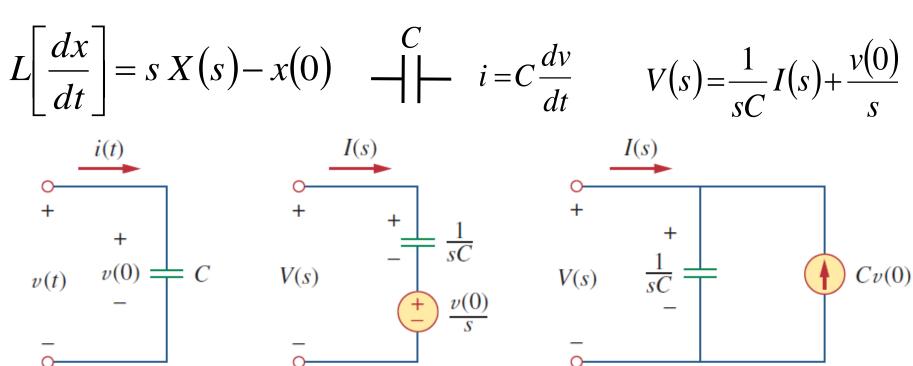
>> x = ilaplace(X)

x =

(3*2^(1/2)*exp(-4*t)*sin(2^(1/2)*t))/2
```







$$10 \Omega \quad \text{Find } v_{o}(t). \text{ Assume } v_{o}(0) = 5 \text{ V.}$$

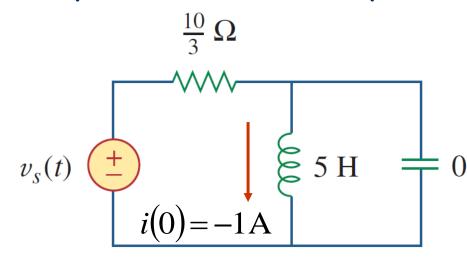
$$10e^{-t}u(t) \text{ V} \qquad \qquad + \qquad \qquad$$

Let us use Nodal Analysis:

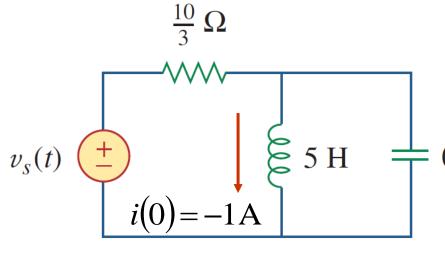
Let us use Nodal Analysis:
$$\frac{10/(s+1)-V_0}{10} + 2 + 0.5 = \frac{V_0}{10} + \frac{V_0}{10/s}$$

$$\frac{10 \Omega}{s+1} = \frac{V_0}{10} + \frac{V_0-5/s}{10} = \frac{V_0}{10} + \frac{V_0-5/s}{10/s}$$

$$V_0(s) = \frac{10}{s+1} + \frac{15}{s+2} = v_0(t) = (10e^{-t} + 15e^{-2t})u(t)V$$



Find the value of the voltage across the capacitor assuming that $v_s(t)=10u(t)$ V and assume 0.1 F that at t=0, current -1A flows through the inductor and +5 V is across the capacitor.

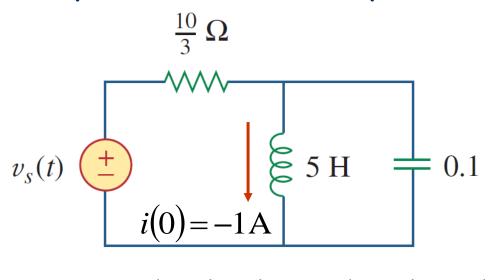


Find the value of the voltage across the capacitor assuming that $v_s(t)=10u(t)$ V and assume = 0.1 F that at t=0, current -1A flows through the inductor and +5 V is across the capacitor.

Is across the capacitor.

$$L\left[\frac{dx}{dt}\right] = s X(s) - x(0) \qquad \sum_{t=0}^{L} V(s) = L(sI(s) - i(0))$$

$$V(s) = L(sI(s) - i(0))$$



Find the value of the voltage across the capacitor assuming that $v_s(t)=10u(t)$ V and assume that at t=0, current -1A flows through the inductor and +5 V is across the capacitor.

Convert the circuit to *s*-domain and use Nodal Analysis:

$$\frac{10}{3} \Omega \qquad V_{1} \qquad \frac{V_{1}-10/s}{10/3} + \frac{V_{1}-0}{5s} + \frac{i(0)}{s} + \frac{V_{1}-v_{c}(0)/s}{10/s} = 0$$

$$\frac{10}{s} \qquad \frac{1}{10} \left(s+3+\frac{2}{s}\right)V_{1} = \frac{3}{s} + \frac{1}{s} + \frac{5}{10}$$

$$\left(s^{2}+3s+2\right)V_{1} = 40 + 5s$$

$$V_{1} = \frac{40+5s}{(s+1)(s+2)} = \frac{35}{s+1} - \frac{30}{s+2}$$

$$v_{1}(t) = \left(35e^{-t} - 30e^{-2t}\right)u(t)V$$