

Signals and Systems

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Signals and Systems

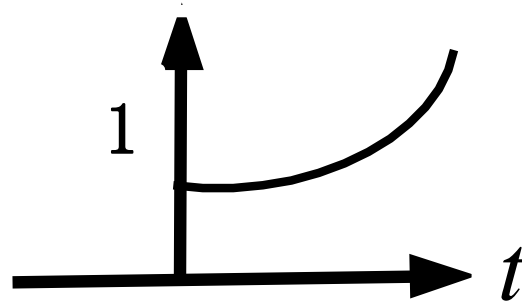
Chapter 9

The Laplace Transform

9. The Laplace Transform

(1) Fourier transform of this signal?

$$x(t) = e^t u(t)$$



→ The signal has no FT existed.

(2) FT can only be used to analysis of the **stable** systems.

9 The Laplace Transform

9.1 The Laplace Transform

(1) Definition $x(t) \xleftrightarrow{L} X(s)$

$$X(s) = \int_{-\infty}^{+\infty} x(t) e^{-st} dt \quad \longrightarrow L\{x(t)\}$$

(A Function of Complex Variable)

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

9 The Laplace Transform

9.1 The Laplace Transform

(2) Region of Convergence (**ROC**)

$$X(s) = \int_{-\infty}^{+\infty} x(t) e^{-(s=\sigma+j\omega)t} dt = \int_{-\infty}^{+\infty} \boxed{x(t) e^{-\sigma t}} e^{-j\omega t} dt$$

ROC: Range of **Re{s}** (or σ) for $X(s)$ to **converge**

Representation:

A. Inequality

B. Region in **S-plane**

9 The Laplace Transform

Example 1: $x(t) = e^{-at}u(t)$

$$\begin{aligned} X(s) &= \int_{-\infty}^{\infty} e^{-at}u(t)e^{-st}dt = \int_0^{\infty} e^{-at}e^{-st}dt \\ &= -\frac{1}{s+a}e^{-(s+a)t} \Big|_0^{\infty} = \frac{1}{s+a}, \quad \text{Re}\{s\} > -a \end{aligned}$$

or $e^{-at}u(t) \xleftrightarrow{L} \frac{1}{s+a}, \text{Re}\{s\} > -a$

When $a > 0$

$$X(j\omega) = X(s) \Big|_{s=j\omega} = X(0+j\omega) = \frac{1}{j\omega + a}$$

9 The Laplace Transform

Example 2 $x(t) = -e^{-at}u(-t)$

In the same way as 9.1, we can get

$$X(s) = \frac{1}{s+a}, \quad \operatorname{Re}\{s\} < -a$$

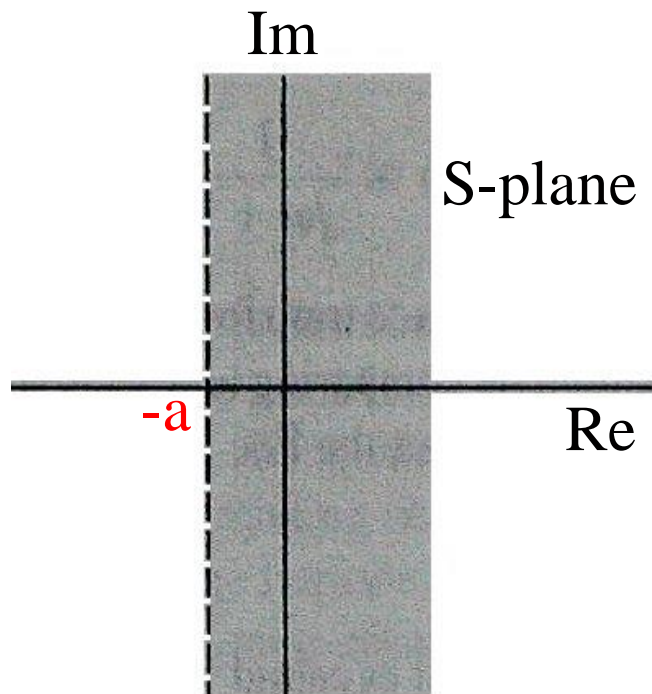
or $-e^{-at}u(-t) \xleftrightarrow{L} \frac{1}{s+a}, \operatorname{Re}\{s\} < -a$

$$e^{-at}u(t) \xleftrightarrow{L} \frac{1}{s+a}, \operatorname{Re}\{s\} > -a$$

9 The Laplace Transform

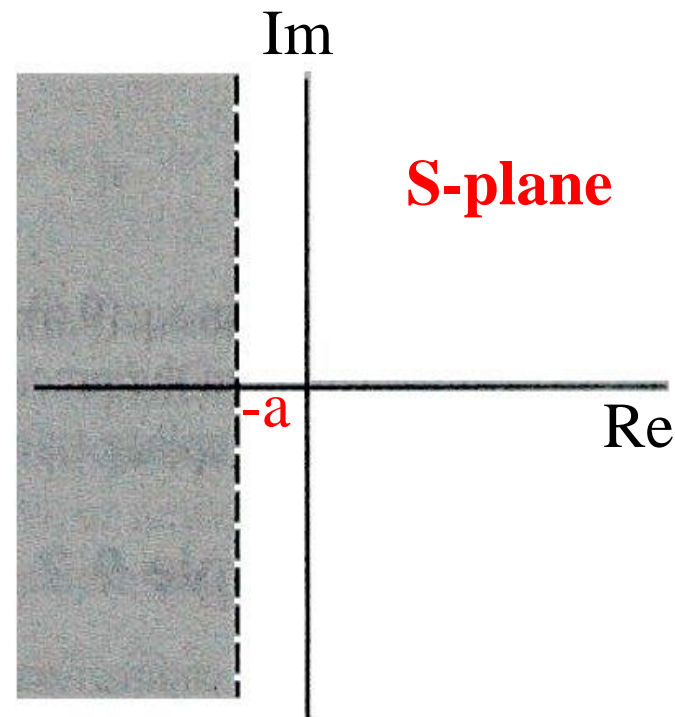
ROC of Example 1 and 2

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



The ROC of
a **right-sided** signal

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



The ROC of
a **left-sided** signal

9 The Laplace Transform

Example 3 $x(t) = 3e^{-2t}u(t) - 2e^{-t}u(t)$

$$e^{-2t}u(t) \xleftrightarrow{L} \frac{1}{s+2}, \quad \operatorname{Re}\{s\} > -2$$

$$e^{-t}u(t) \xleftrightarrow{L} \frac{1}{s+1}, \quad \operatorname{Re}\{s\} > -1$$

$$X(s) = \frac{3}{s+2} - \frac{2}{s+1}, \quad \operatorname{Re}\{s\} > -1$$

$$\therefore X(s) = \frac{s-1}{s^2+3s+2}, \quad \operatorname{Re}\{s\} > -1$$

9 The Laplace Transform

Example $x(t) = e^{-at}u(t) \xrightarrow{\text{L}} X(s) = \frac{1}{s+a}, \operatorname{Re}\{s\} > -a$

(1) Let $a = 0$,

$$u(t) \xleftrightarrow{L} \frac{1}{s}, \quad \operatorname{Re}\{s\} > 0$$

(2) Let $a = \pm j\omega_0$

$$e^{-j\omega_0 t}u(t) \xleftrightarrow{L} \frac{1}{s + j\omega_0}, \quad \operatorname{Re}\{s\} > 0$$

$$e^{j\omega_0 t}u(t) \xleftrightarrow{L} \frac{1}{s - j\omega_0}, \quad \operatorname{Re}\{s\} > 0$$

9 The Laplace Transform

$$e^{-j\omega_0 t} u(t) \xleftrightarrow{L} \frac{1}{s + j\omega_0} = \frac{s - j\omega_0}{s^2 + \omega_0^2}, \operatorname{Re}\{s\} > 0$$

$$e^{j\omega_0 t} u(t) \xleftrightarrow{L} \frac{1}{s - j\omega_0} = \frac{s + j\omega_0}{s^2 + \omega_0^2}, \operatorname{Re}\{s\} > 0$$

$$\cos \omega_0 t u(t) \xleftrightarrow{L} \frac{s}{s^2 + \omega_0^2}, \quad \operatorname{Re}\{s\} > 0$$

$$\sin \omega_0 t u(t) \xleftrightarrow{L} \frac{\omega_0}{s^2 + \omega_0^2}, \quad \operatorname{Re}\{s\} > 0$$

9 The Laplace Transform

Example

$$\delta(t) \xleftrightarrow{L} 1 \quad -\infty < \operatorname{Re}\{s\} < \infty$$

$$\therefore X(s) = \int_{-\infty}^{\infty} \delta(t) e^{-st} dt = 1$$

The ROC is **the entire s-plane**.

Generally, $X(s)$ is a ratio of polynomials

In complex variable s

$$X(s) = \frac{N(s)}{D(s)},$$

$N(s)$ **---numerator**

$D(s)$ **---denominator**

9 The Laplace Transform

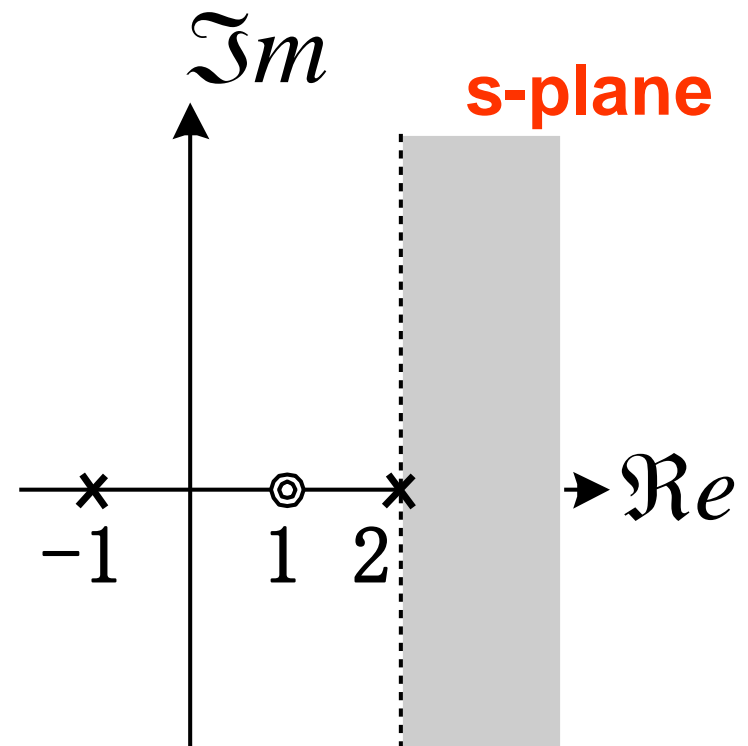
$$X(s) = \frac{(s-1)^2}{(s+1)(s-2)}, \quad \text{in example 9.5}$$

poles--- the roots of $D(s)$

zeros--- the roots of $N(s)$

pole-zero plot and ROC
of $X(s)$ in s-plane

$$\operatorname{Re}\{s\} > 2$$



9 The Laplace Transform

9.2 The Region of Convergence for Laplace Transform

Property1:

The ROC of $X(s)$ consists of **strips** parallel to $j\omega$ -axis in the s -plane.

Property2:

For **rational** Laplace transform, the **ROC does not contain any poles**.

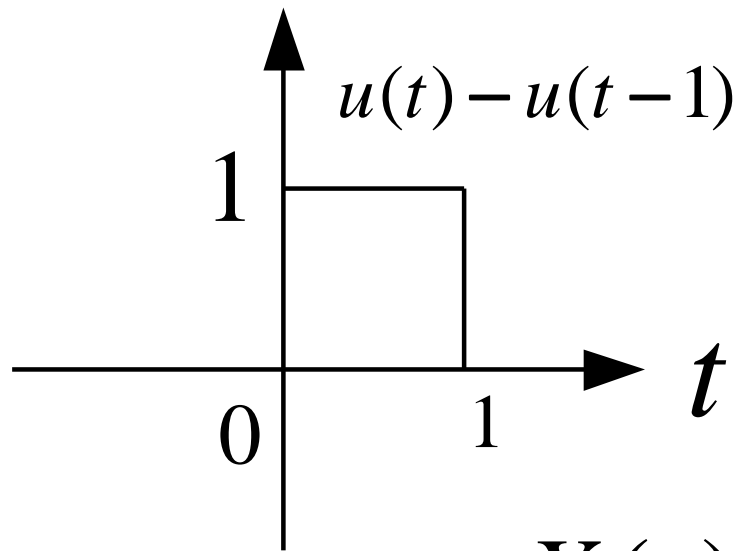
Property3:

If $x(t)$ is of **finite duration** and is absolutely integrable, then the ROC is the **entire s -plane**

9 The Laplace Transform

Example

$$u(t) - u(t - 1) \xleftrightarrow{L} \frac{1}{s} [1 - e^{-s}],$$



$$-\infty < \operatorname{Re}\{s\} < \infty$$

$$\therefore X(s) = \int_0^1 e^{-st} dt = \frac{1}{s} [1 - e^{-s}],$$

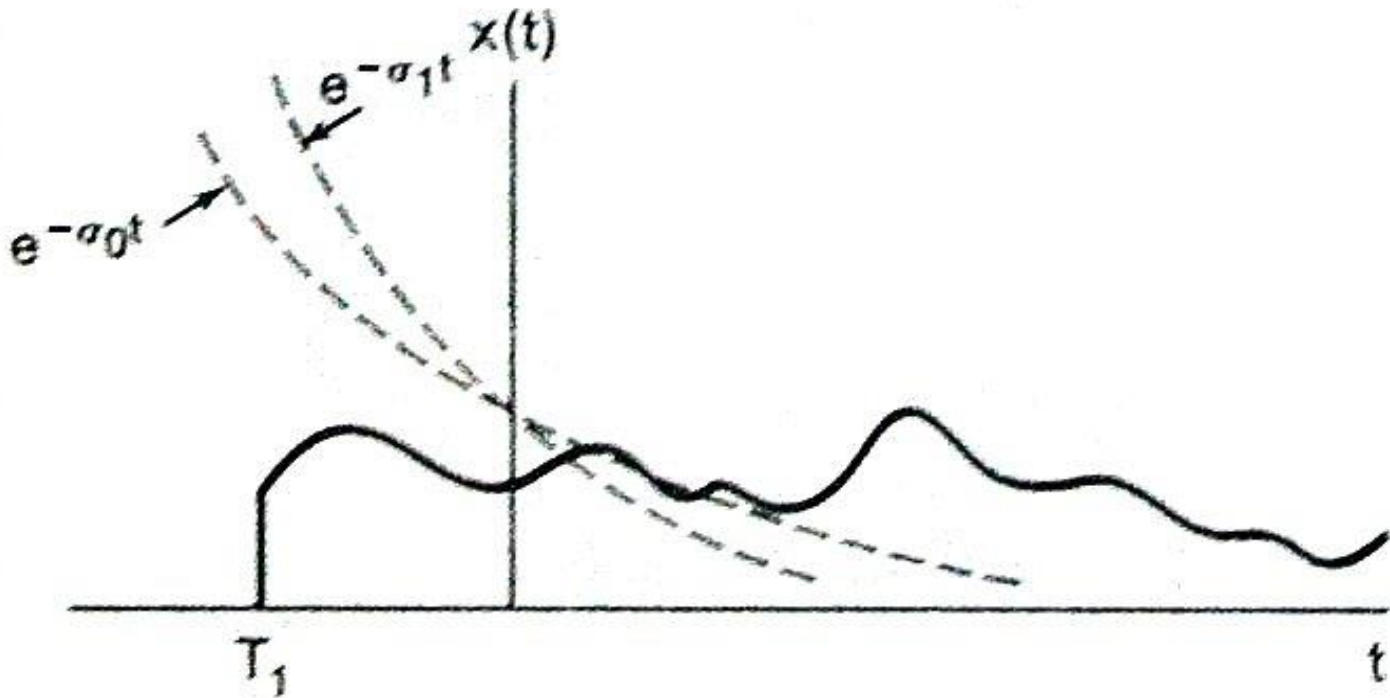
It is convergent for any $\operatorname{Re}\{s\}$.

The ROC is the entire s-plane.

9 The Laplace Transform

Property4:

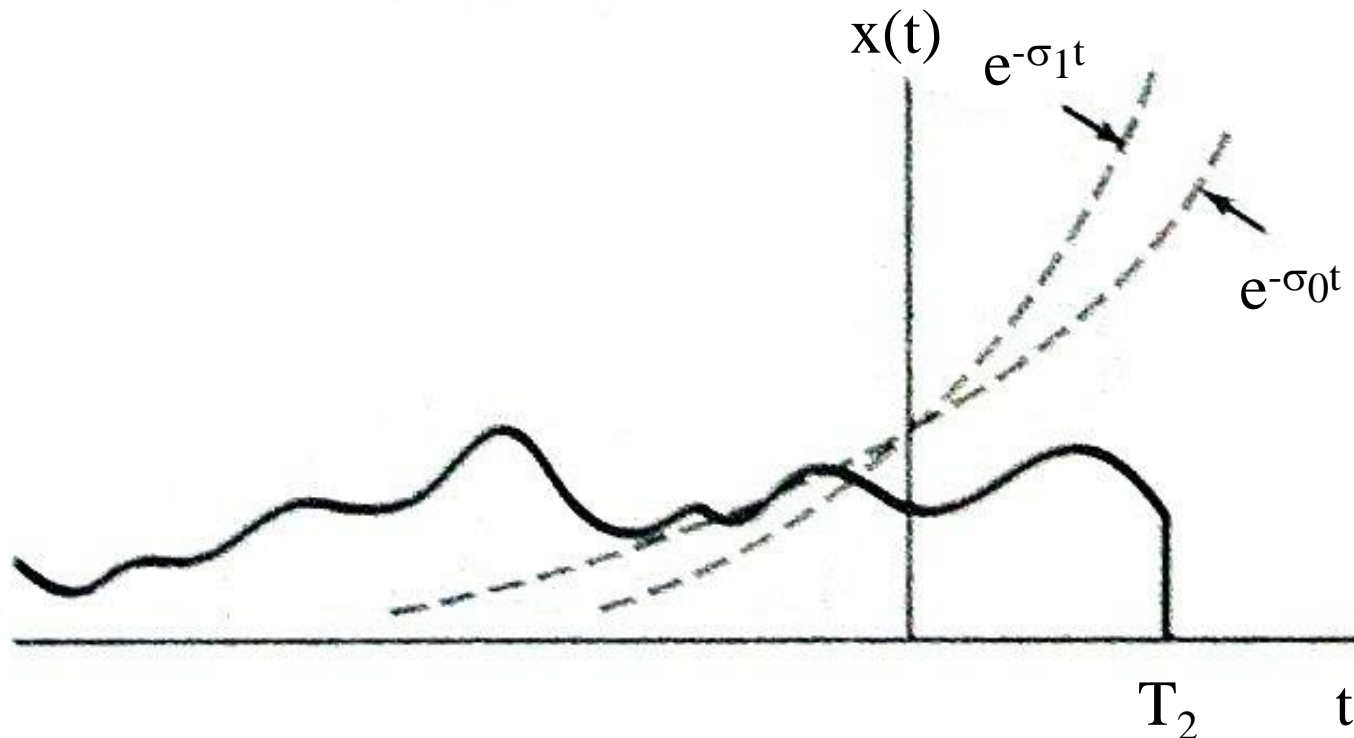
If $x(t)$ is **right sided**, and if the line $\text{Re}\{s\}=\sigma_0$ is in the ROC, then all values of s for which **$\text{Re}\{s\} > \sigma_0$** will also in the ROC.



9 The Laplace Transform

Property 5:

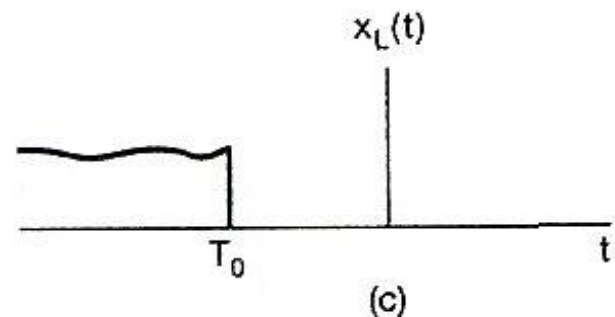
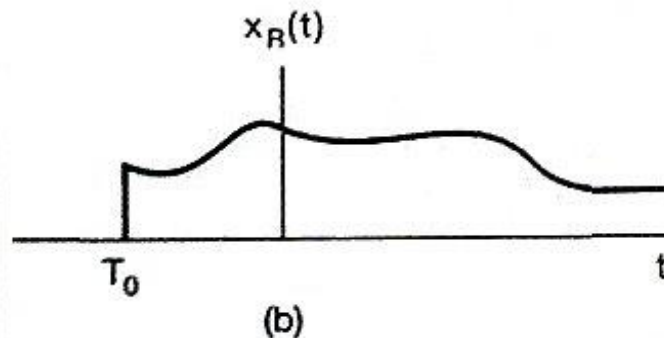
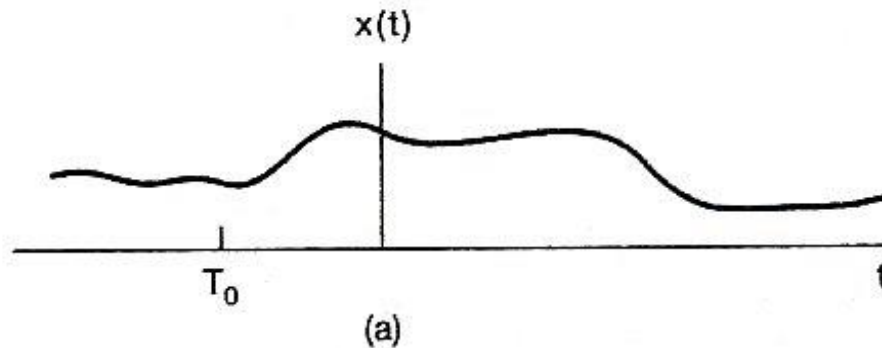
If $x(t)$ is **left sided**, and if the line $\text{Re}\{s\}=\sigma_0$ is in the ROC, then all values of s for which **$\text{Re}\{s\}<\sigma_0$** will also be in the ROC.



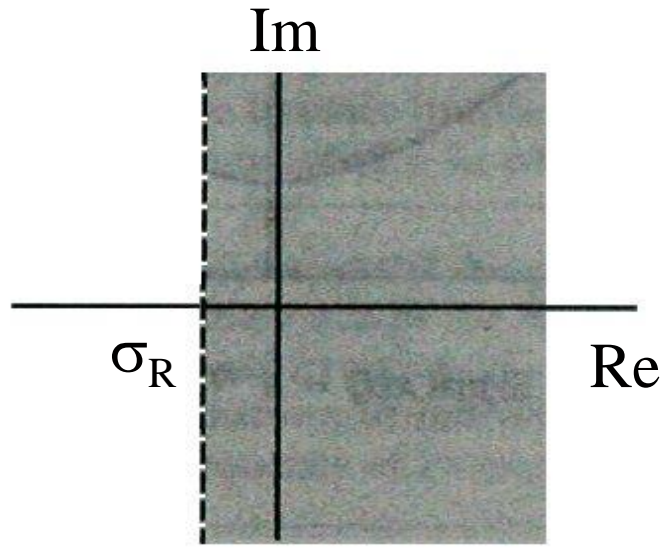
9 The Laplace Transform

Property 6:

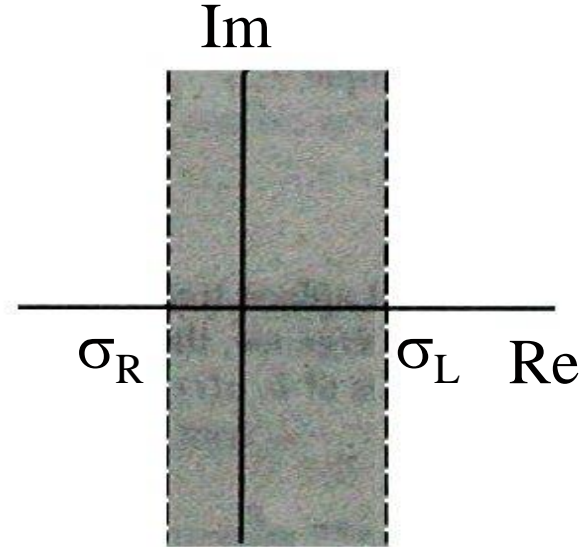
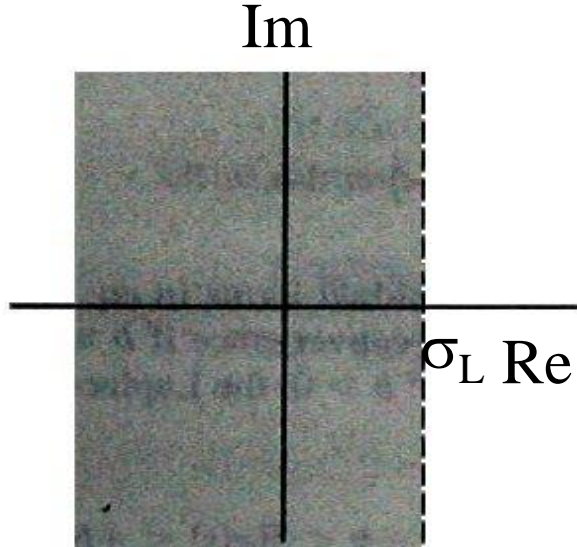
If $x(t)$ is **two sided**, and if the line $\text{Re}\{s\}=\sigma_0$ is in the ROC, then the ROC will consist of a strip in the s -plane that includes the line $\text{Re}\{s\}=\sigma_0$. Normally, $\sigma_R < \text{Re}\{s\} < \sigma_L$. ($\sigma_R < \sigma_L$)



9 The Laplace Transform

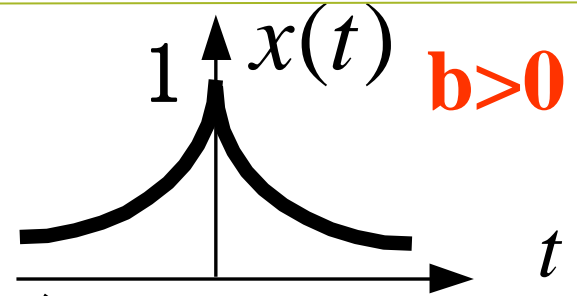


S-plane



9 The Laplace Transform

Example 9.7 $x(t) = e^{-b|t|}$



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

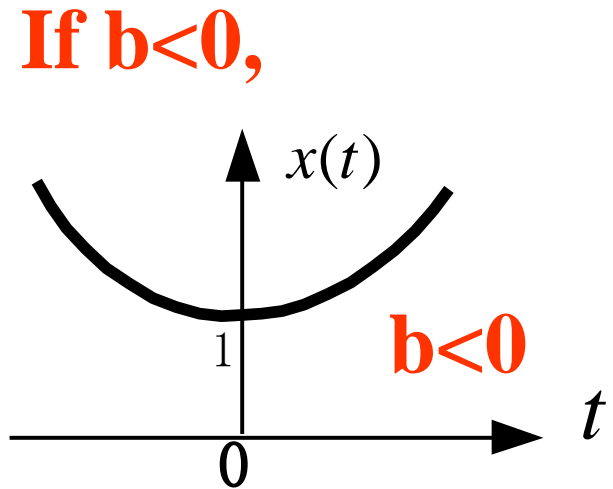
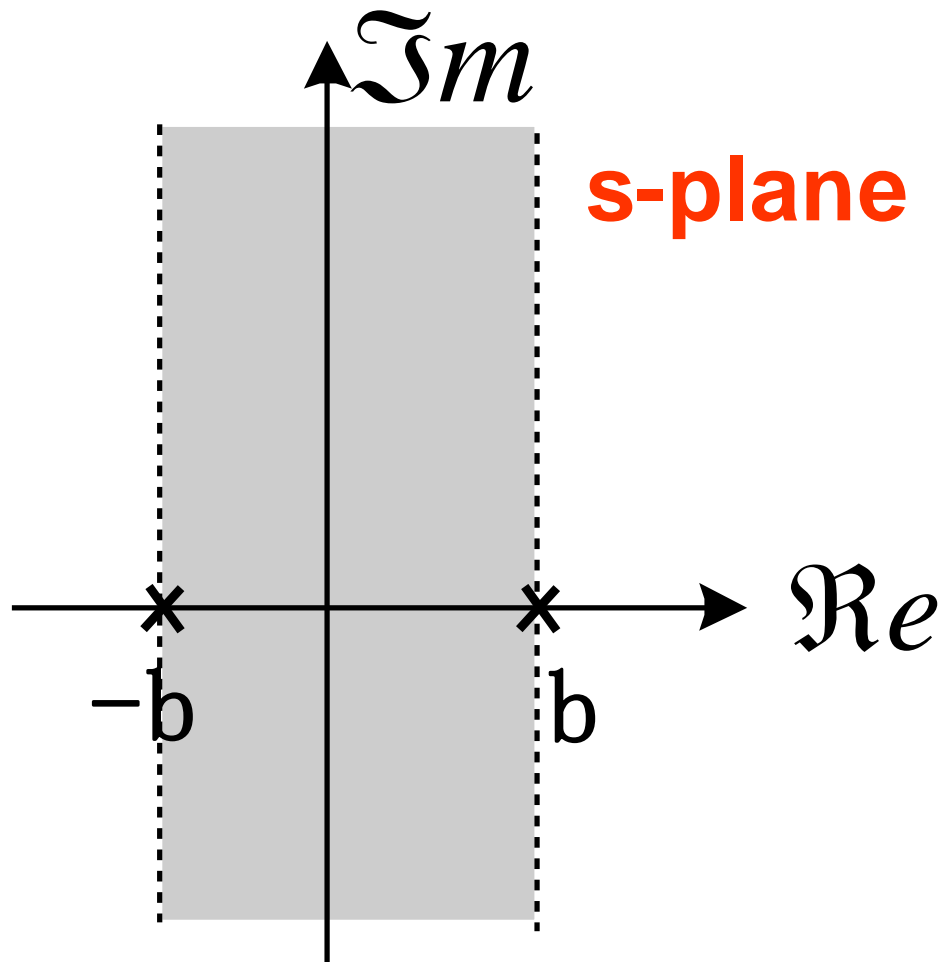
$$e^{-bt} u(t) \xleftrightarrow{LT} \frac{1}{s+b}, \quad \operatorname{Re}\{s\} > -b$$

$$e^{bt} u(-t) \xleftrightarrow{LT} \frac{-1}{s-b}, \quad \operatorname{Re}\{s\} < b$$

$$X(s) = \frac{1}{s+b} + \frac{-1}{s-b} = \frac{-2b}{s^2 - b^2},$$

9 The Laplace Transform

ROC: $-b < \operatorname{Re}\{s\} < b$



$X(s)$ is not existed.

9 The Laplace Transform

Property7:

If the Laplace transform $X(s)$ of $x(t)$ is **rational**, then its ROC is **bounded by poles** or extends to infinity. In addition, no poles of $X(s)$ are contained in the ROC.

Property8:

If the Laplace transform $X(s)$ of $x(t)$ is **rational**, then if $x(t)$ is **right sided**, the ROC is the region in the s -plane to **the right of the rightmost pole**.

If $x(t)$ is **left sided**, the ROC is the region in the s -plane to **the left of the leftmost pole**.

9 The Laplace Transform

Example 9.8 $X(s) = \frac{1}{(s+1)(s+2)},$

poles: $s = -1, s = -2$

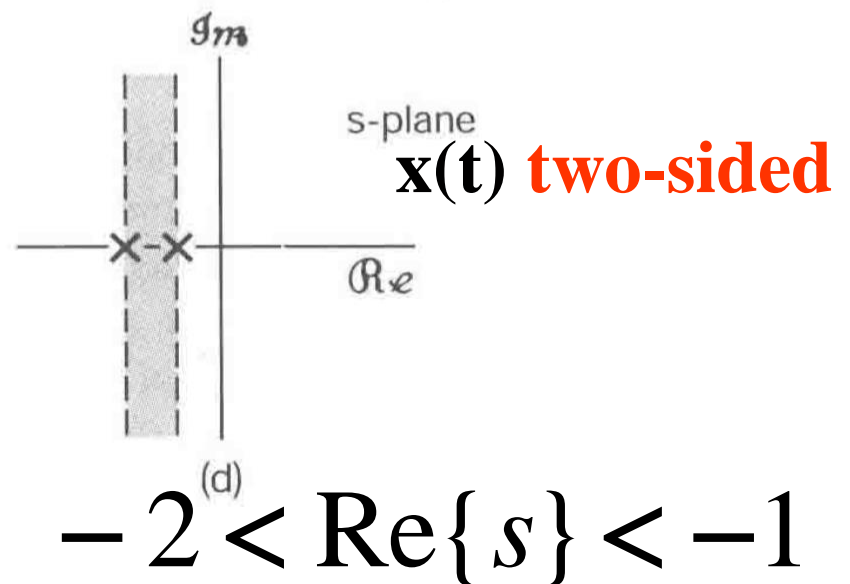
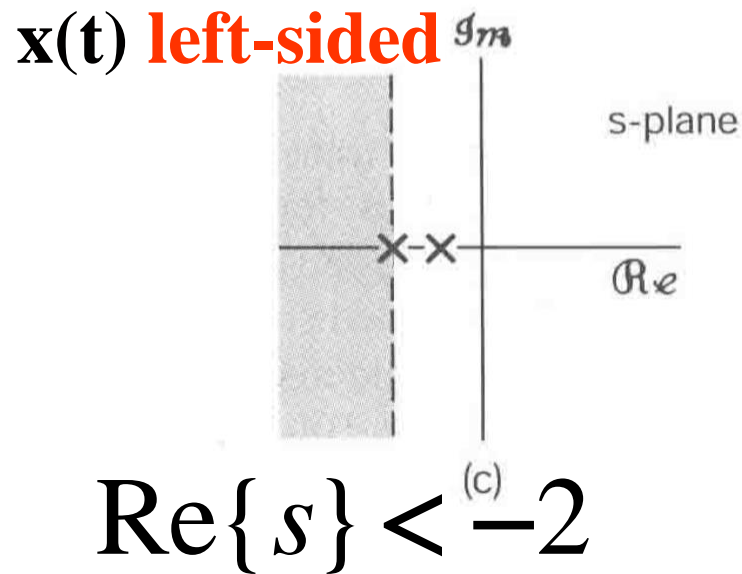
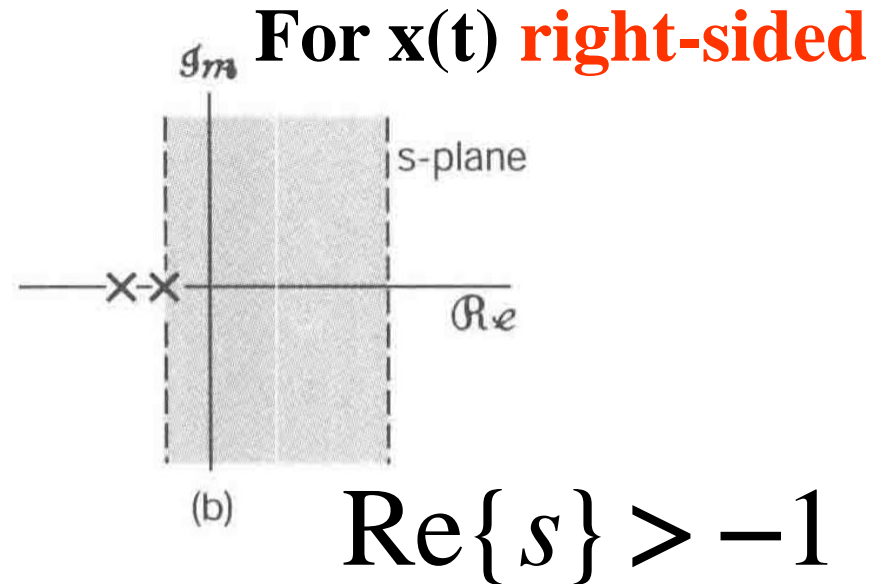
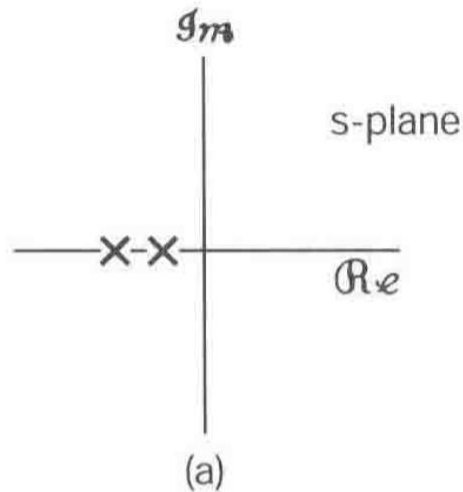
ROC1: $\operatorname{Re}\{s\} > -1$ For $x(t)$ **right-sided**

ROC2: $-2 < \operatorname{Re}\{s\} < -1$ For $x(t)$ **two-sided**

ROC3: $\operatorname{Re}\{s\} < -2$ For $x(t)$ **left-sided**

ROC of $X(s)$ could be one of the up three ROCs.

9 The Laplace Transform



9 The Laplace Transform

9.3 The **Inverse** Laplace Transform

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

$$\begin{aligned} X(\sigma + j\omega) &= \int_{-\infty}^{+\infty} x(t)e^{-\sigma t} e^{-j\omega t} dt \quad (s = \sigma + j\omega) \\ &= F[x(t)e^{-\sigma t}] \end{aligned}$$

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

9 The Laplace Transform

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

So

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

Inverse Laplace transform

9 The Laplace Transform

The **calculation** for inverse Laplace transform:

(1) Integration of complex function **by equation**.

(2) Compute by **Partial Fraction Expansion** .

General form of $X(s)$: $X(s) = \frac{N(s)}{D(s)},$

$$\begin{aligned} X(s) &= \frac{A_1}{s - \lambda_1} + \frac{A_2}{s - \lambda_2} + \dots + \frac{A_n}{s - \lambda_n} \\ &= \sum_{i=1}^n \frac{A_i}{s - \lambda_i} \end{aligned}$$

9 The Laplace Transform

Important transform pair:

$$\frac{1}{s - \lambda_i} \leftrightarrow \begin{cases} e^{\lambda_i t} u(t), & \text{left pole} \\ -e^{\lambda_i t} u(-t), & \text{right pole} \end{cases}$$

The inverse Laplace transform can be determined.

Example:

$$X(s) = \frac{1}{(s+1)(s+2)}, \operatorname{Re}\{s\} > -1$$

Partial-fraction expansion

$$X(s) = \frac{1}{(s+1)(s+2)} = \frac{A}{s+1} + \frac{B}{s+2}$$

9 The Laplace Transform

$$X(s) = \frac{1}{(s+1)(s+2)} = \frac{A}{s+1} + \frac{B}{s+2}$$

$$A = [(s+1)X(s)]|_{s=-1} = 1$$

$$B = [(s+2)X(s)]|_{s=-2} = -1$$

9 The Laplace Transform

$$\text{So, } X(s) = \frac{1}{s+1} - \frac{1}{s+2} \quad , \operatorname{Re}\{s\} > -1$$

$$e^{-t}u(t) \stackrel{L}{\longleftrightarrow} \frac{1}{s+1}, \operatorname{Re}\{s\} > -1$$

$$e^{-2t}u(t) \stackrel{L}{\longleftrightarrow} \frac{1}{s+2}, \operatorname{Re}\{s\} > -2$$

$$\underline{[e^{-t} - e^{-2t}]u(t)} \stackrel{L}{\longleftrightarrow} \frac{1}{(s+1)(s+2)}, \operatorname{Re}\{s\} > -1$$

9 The Laplace Transform

$$\textit{Example} : X(s) = \frac{1}{s+1} - \frac{1}{s+2} \text{ \textcolor{red}{If } } \mathbf{Re\{s\} < -2}$$

$$-e^{-t}u(-t) \overset{L}{\longleftrightarrow} \frac{1}{s+1}, \mathbf{Re\{s\} < -1}$$

$$-e^{-2t}u(-t) \overset{L}{\longleftrightarrow} \frac{1}{s+2}, \mathbf{Re\{s\} < -2}$$

$$x(t) = [-e^{-t} + e^{-2t}]u(-t) \overset{L}{\longleftrightarrow} \frac{1}{(s+1)(s+2)}, \mathbf{Re\{s\} < -2}$$

9 The Laplace Transform

$$\textit{Example} : X(s) = \frac{1}{s+1} - \frac{1}{s+2}$$

If ROC: $-2 < \text{Re}\{s\} < -1$

$$x(t) = -e^{-t}u(-t) - e^{-2t}u(t) \xleftrightarrow{L} \frac{1}{(s+1)(s+2)},$$

$$-2 < \text{Re}\{s\} < -1$$

9.4 The Properties of Laplace Transform

9.4.1 Linearity

If $x_1(t) \xleftrightarrow{L} X_1(s), \text{ ROC: } \mathbf{R_1}$

$$x_2(t) \xleftrightarrow{L} X_2(s), \text{ ROC: } \mathbf{R_2}$$

Then

$$ax_1(t) + bx_2(t) \xleftrightarrow{L} aX_1(s) + bX_2(s),$$

$\mathbf{R_1 \cap R_2}$

Note: (1) normally, common ROC.

(2) $\mathbf{R_1 \cap R_2}$ may be larger than $\mathbf{R_1}$ or $\mathbf{R_2}$

9 The Laplace Transform

9.4.2 Time Shifting

If $x(t) \xleftrightarrow{L} X(s),$ **ROC: R**

Then $x(t - t_0) \xleftrightarrow{L} e^{-st_0} X(s),$ **ROC: R**

9 The Laplace Transform

9.4.3 Shifting in s-Domain

If $x(t) \xleftrightarrow{L} X(s),$ **ROC: \mathbf{R}**

Then $e^{s_0 t} x(t) \xleftrightarrow{L} X(s - s_0),$
ROC: $\mathbf{R} + \mathbf{Re}\{s_0\}$

$e^{j\omega_0 t} x(t) \xleftrightarrow{L} X(s - j\omega_0),$ **ROC: \mathbf{R}**

9 The Laplace Transform

Example:

From *LT* pair

$$\sin \alpha t u(t) \xleftrightarrow{L} \frac{\alpha}{s^2 + \alpha^2}, \quad \operatorname{Re}\{s\} > 0$$

We can get

$$e^{-\beta t} \sin \alpha t u(t) \xleftrightarrow{L} \frac{\alpha}{(s + \beta)^2 + \alpha^2},$$

$$\operatorname{Re}\{s\} > -\beta$$

9 The Laplace Transform

Example $X(s) = \frac{e^{-(s+1)}}{(s+1)^2 + 2}, \quad \operatorname{Re}\{s\} > -1$

$$x(t) = ?$$

9 The Laplace Transform

Solution:

(1) From LT pair

$$\sin \sqrt{2}tu(t) \xleftrightarrow{L} \frac{\sqrt{2}}{s^2 + 2}, \quad \operatorname{Re}\{s\} > 0$$

(2) Shifting in s-Domain

$$e^{-t} \sin \sqrt{2}tu(t) \xleftrightarrow{L} \frac{\sqrt{2}}{(s+1)^2 + 2}, \quad \operatorname{Re}\{s\} > -1$$

(3) Shifting in time-Domain


$$e^{-t} \sin \sqrt{2}(t-1)u(t-1) \quad \longleftrightarrow^L \quad \frac{e^{-1}e^{-s}\sqrt{2}}{(s+1)^2 + 2},$$
$$\text{Re}\{s\} > -1$$

$$\therefore x(t) = \frac{1}{\sqrt{2}} e^{-t} \sin \sqrt{2}(t-1)u(t-1)$$

You can get same $x(t)$ by Shifting in time-Domain first.

9 The Laplace Transform

Solution: #2

$$\begin{aligned} X(s) &= \frac{e^{-(s+1)}}{(s+1)^2 + 2}, & \longrightarrow & x(t) = e^{-t} x_1(t) \\ X_1(s) &= e^{-s} \frac{1}{s^2 + 2}, & \longrightarrow & x_1(t) = x_2(t-1) \\ X_2(s) &= \frac{1}{s^2 + 2}, & \longrightarrow & x_2(t) = \frac{\sqrt{2}}{2} \sin(\sqrt{2}t) u(t) \end{aligned}$$


9 The Laplace Transform

9.4.4 Time Scaling

If $x(t) \xleftrightarrow{L} X(s), \quad \mathbf{R}$

Then $x(at) \xleftrightarrow{L} \frac{1}{|a|} X\left(\frac{s}{a}\right), \quad \mathbf{|a|R}$

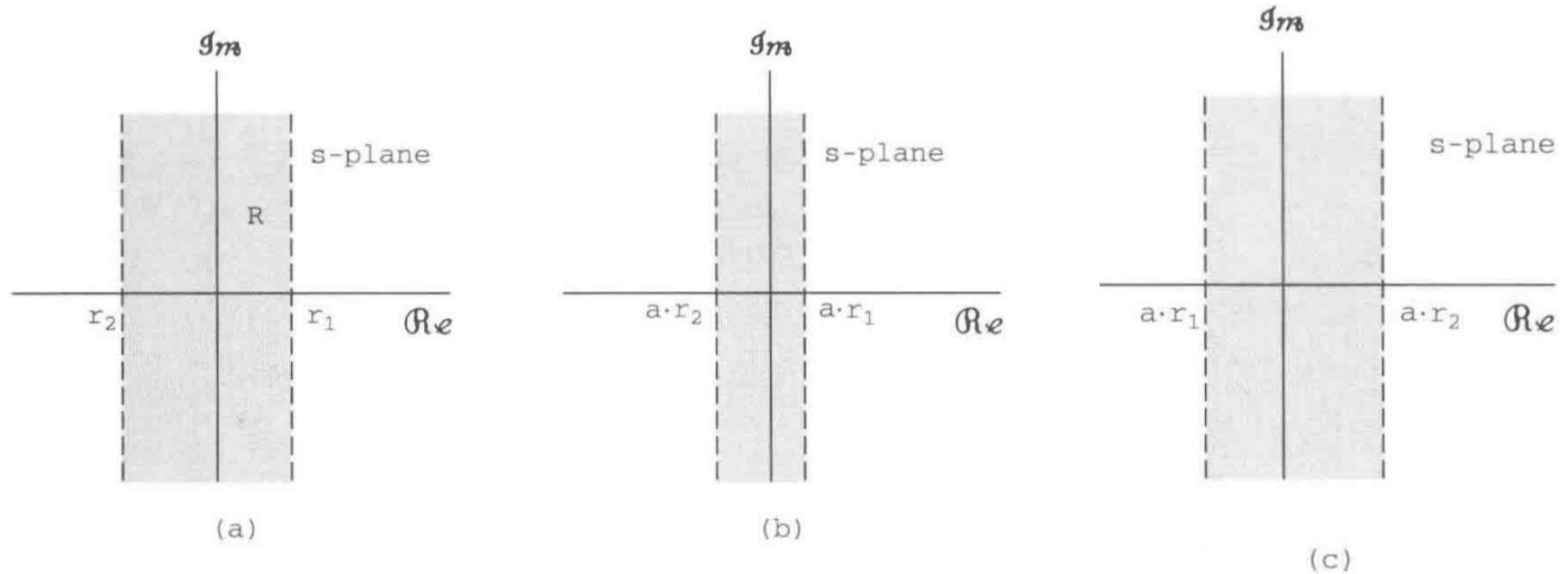
Note: $R : (r_2, r_1)$

$$aR : (ar_2, ar_1), a > 0$$

$$aR : (ar_1, ar_2), a < 0$$

Specially, $x(-t) \xleftrightarrow{L} X(-s), \quad \mathbf{-R}$

9 The Laplace Transform



Effect of ROC of time scaling:

(a) ROC for $X(s)$ (b) ROC for $\left(\frac{1}{|a|} X\left(\frac{s}{a}\right)\right)$, for $0 < a < 1$

(c) ROC for $\left(\frac{1}{|a|} X\left(\frac{s}{a}\right)\right)$, for $-1 < a < 0$

9 The Laplace Transform

Example

From LT pair

$$e^{-at}u(t) \xleftrightarrow{L} \frac{1}{s+a}, \quad \operatorname{Re}\{s\} > -a$$

$$e^{at}u(-t) \xleftrightarrow{L} \frac{1}{-s+a}, \quad \operatorname{Re}\{s\} < a$$

9.4.5 Conjugation

If $x(t) \xleftrightarrow{L} X(s),$ **R**

Then $x^*(t) \xleftrightarrow{L} X^*(s^*),$ **R**

If $x(t)$ is real $X(s) = X^*(s^*)$

9 The Laplace Transform

9.4.6 The Convolution Property

If $x_1(t) \xleftrightarrow{L} X_1(s), \quad \mathbf{R}_1$

$$x_2(t) \xleftrightarrow{L} X_2(s), \quad \mathbf{R}_2$$

Then $x_1(t) * x_2(t) \xleftrightarrow{L} X_1(s)X_2(s) \quad \mathbf{R}_1 \cap \mathbf{R}_2$

$\mathbf{R}_1 \cap \mathbf{R}_2$ maybe larger than \mathbf{R}_1 or \mathbf{R}_2

For example

9 The Laplace Transform

$$X_1(s) = \frac{s+1}{s+2}, \operatorname{Re}\{s\} > -2$$

$$X_2(s) = \frac{s+2}{s+1}, \operatorname{Re}\{s\} > -1$$

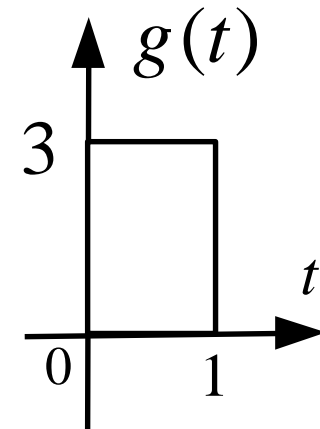
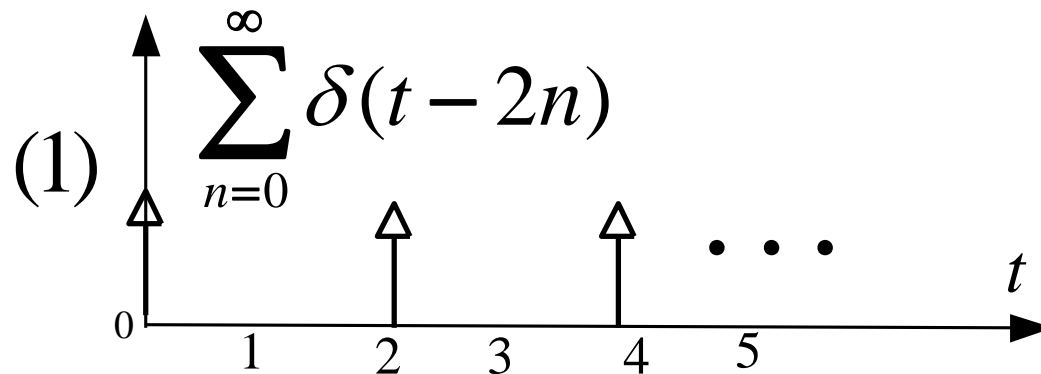
$$X_1(s)X_2(s) = 1 \quad ROC: \text{entire s-plane}$$

Note: if $\mathbf{R_1 \cap R_2 = \emptyset}$, $X_1(s)X_2(s)$ does **not exist**.

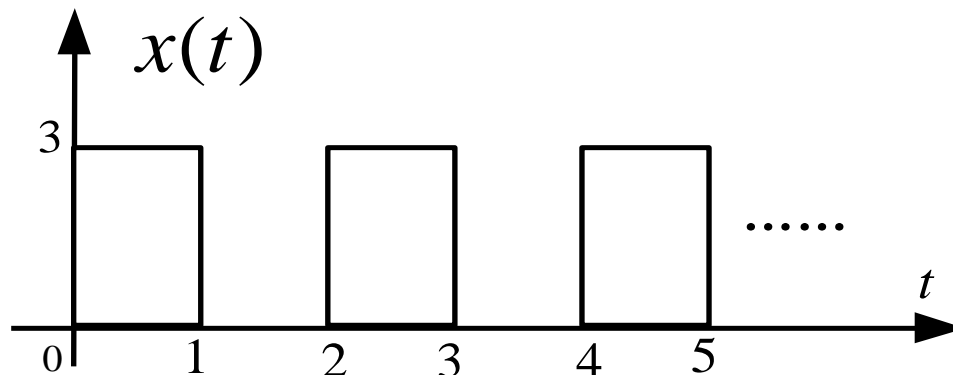
Example
$$x(t) = g(t) * \sum_{n=0}^{\infty} \delta(t - 2n)$$

9 The Laplace Transform

$$x(t) = g(t) * \sum_{n=0}^{\infty} \delta(t - 2n)$$



So



9 The Laplace Transform

where $g(t) = 3[u(t) - u(t - 1)]$

$$G(s) = 3\left[\frac{(1 - e^{-s})}{s}\right], \quad -\infty < \operatorname{Re}\{s\} < \infty$$

$$\sum_{n=0}^{\infty} \delta(t - 2n) \xleftrightarrow{L} \sum_{n=0}^{\infty} e^{-2ns} = \frac{1}{1 - e^{-2s}}$$

$$\operatorname{Re}\{s\} > 0$$

9 The Laplace Transform

$$\begin{aligned}\therefore X(s) &= G(s) \frac{1}{(1 - e^{-2s})} \\ &= 3 \left[\frac{(1 - e^{-s})}{s} \right] \frac{1}{(1 - e^{-2s})} \\ &= \frac{3}{s(1 + e^{-s})}, \quad \text{Re}\{s\} > 0\end{aligned}$$

9.4.7 Differentiation in the time Domain

If $x(t) \xleftrightarrow{L} X(s), \quad \mathbf{R}$

Then $\frac{d}{dt} x(t) \xleftrightarrow{L} sX(s),$

Containing R

9 The Laplace Transform

Example

$$u(t) \xleftrightarrow{L} \frac{1}{s}, \quad \operatorname{Re}\{s\} > 0$$

$$\frac{d}{dt}u(t) = \delta(t) \xleftrightarrow{L} 1, \quad -\infty < \operatorname{Re}\{s\} < \infty$$

$$\delta'(t) \xleftrightarrow{L} s, \quad -\infty < \operatorname{Re}\{s\} < \infty$$

9 The Laplace Transform

9.4.8 Differentiation in the s-Domain

$$\text{If } x(t) \xleftrightarrow{L} X(s), \quad \mathbf{R}$$

$$\text{Then } -tx(t) \xleftrightarrow{L} \frac{d}{ds} X(s), \quad \mathbf{R}$$

$$\{X(s) = \int_{-\infty}^{+\infty} x(t)e^{-st} dt$$
$$\frac{dX(s)}{ds} = \int_{-\infty}^{+\infty} (-t)x(t)e^{-st} dt\}$$

9 The Laplace Transform

Example **From LT pair**

$$e^{-at}u(t) \xleftrightarrow{L} \frac{1}{s+a}, \quad \operatorname{Re}\{s\} > -a$$

$$-te^{-at}u(t) \xleftrightarrow{L} \frac{d}{ds} \left[\frac{1}{s+a} \right] = \frac{-1}{(s+a)^2},$$

$$\operatorname{Re}\{s\} > -a$$

9 The Laplace Transform

Example $x(t) = ?$

$$X(s) = \frac{2s^2 + 5s + 5}{(s+1)^2(s+2)}, \quad \operatorname{Re}\{s\} > -1$$

By partial-fraction expansion

$$X(s) = \frac{2}{(s+1)^2} - \frac{1}{s+1} + \frac{3}{s+2}, \quad \operatorname{Re}\{s\} > -1$$

9 The Laplace Transform

$$X(s) = \frac{2}{(s+1)^2} - \frac{1}{s+1} + \frac{3}{s+2},$$

$$\operatorname{Re}\{s\} > -1$$

$$x(t) = [2te^{-t} - e^{-t} + 3e^{-2t}]u(t)$$

9 The Laplace Transform

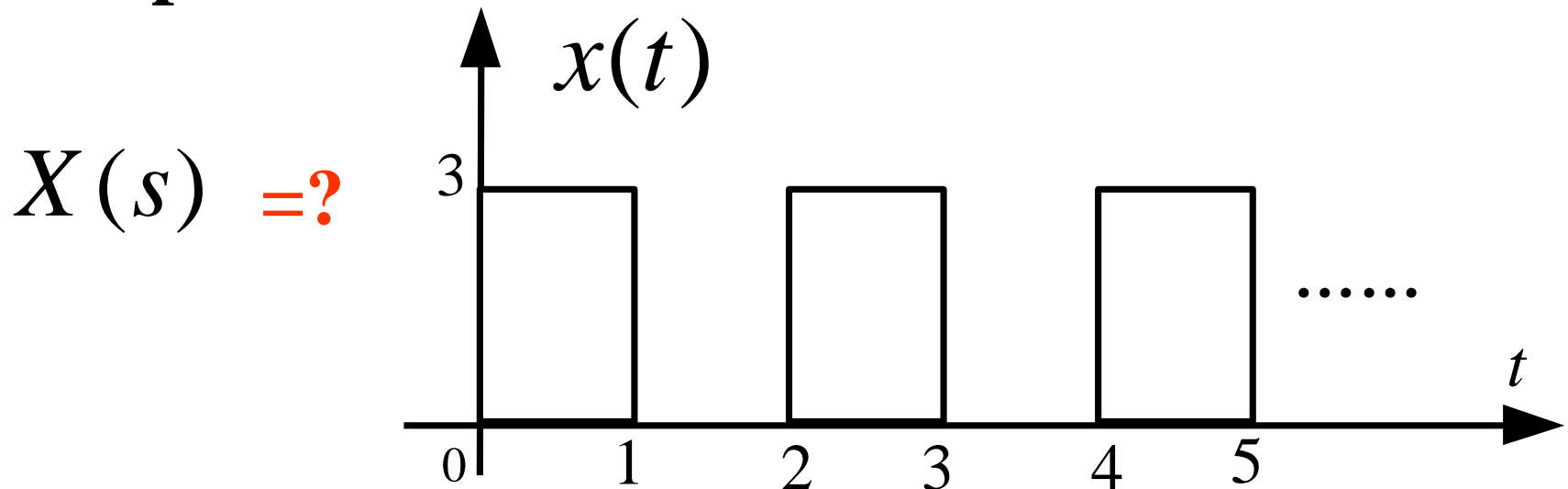
9.4.9 Integration in the time Domain

If $x(t) \xleftrightarrow{L} X(s), \quad \mathbf{R}$

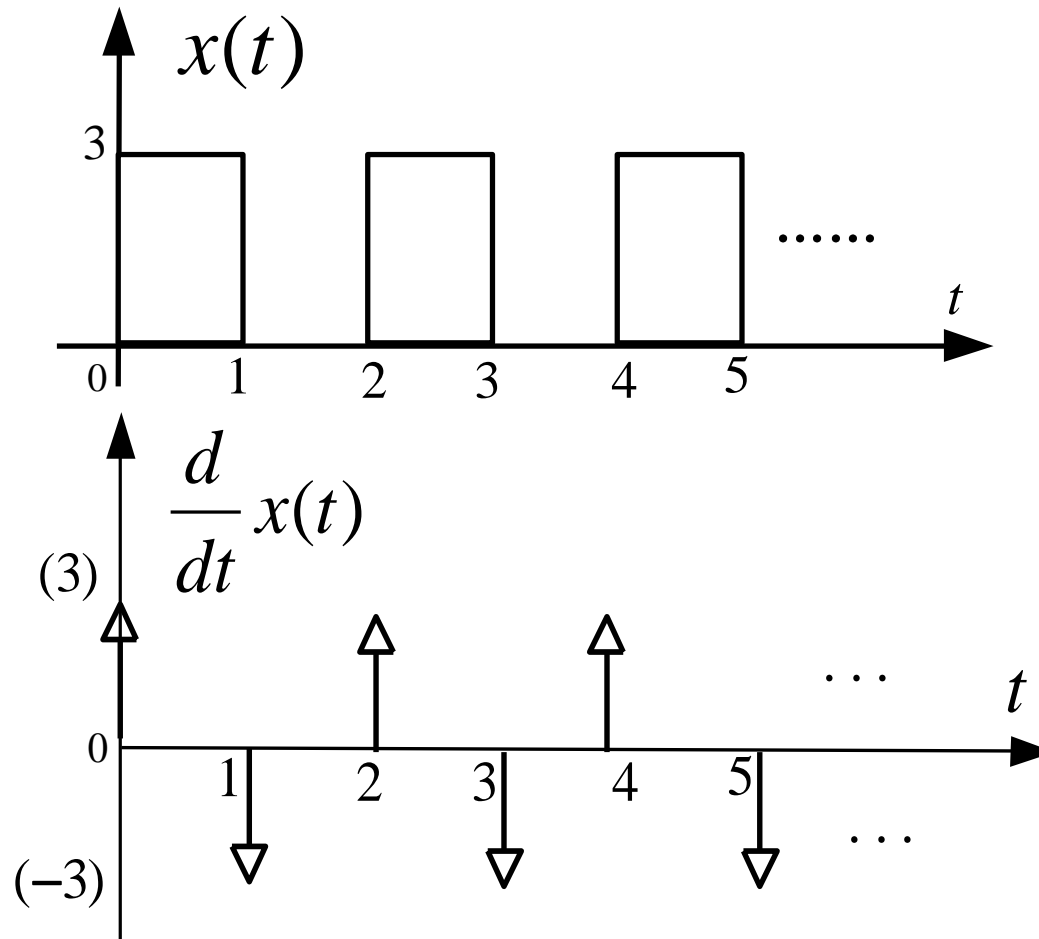
Then $\int_{-\infty}^t x(\tau) d\tau \xleftrightarrow{L} \frac{1}{s} X(s),$

Example

$$\mathbf{R} \cap \mathbf{Re}\{s\} > 0$$



9 The Laplace Transform



So
$$\frac{d}{dt}x(t) = 3 \sum_{n=0}^{\infty} \delta(t - 2n) - 3 \sum_{n=0}^{\infty} \delta(t - 2n - 1)$$

9 The Laplace Transform

$$\begin{aligned}\frac{d}{dt} x(t) &= 3 \sum_{n=0}^{\infty} \delta(t - 2n) - 3 \sum_{n=0}^{\infty} \delta(t - 2n - 1) \\ &\quad \downarrow L \qquad \downarrow L \qquad \downarrow L \\ sX(s) &= 3 \sum_{n=0}^{\infty} e^{-2ns} - 3 \sum_{n=0}^{\infty} e^{-(2n+1)s} \\ &= 3 \left[\sum_{n=0}^{\infty} e^{-2ns} \right] (1 - e^{-s}) \quad \therefore X(s) = \frac{3}{s(1 + e^{-s})} \\ &= 3 [1 / (1 - e^{-2s})] (1 - e^{-s}) \quad \text{Re}\{s\} > 0\end{aligned}$$

9 The Laplace Transform

9.4.10 The **Initial-** and **Final-Value** Theorems

If $x(t) = 0$, for $t < 0$.

Its *LT* $X(s)$, **ROC: $\text{Re}\{s\} > \sigma_1$**

**Then the Initial- Value
Theorem**

$$x(0^+) = \lim_{s \rightarrow \infty} sX(s)$$

**The Final-Value
Theorem**

$$\lim_{t \rightarrow \infty} x(t) = x(\infty) = \lim_{s \rightarrow 0} sX(s)$$

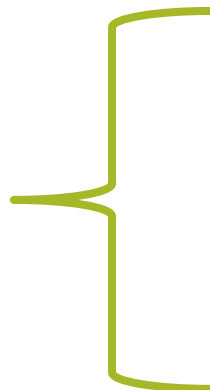
Example 9.16 Read by yourself!

9 The Laplace Transform

Example

$$x(t) = e^{-2t}u(t) + e^{-t} \cos(3t)u(t)$$

$$X(s) = \frac{2s^2 + 5s + 12}{(s^2 + 2s + 10)(s + 2)} \quad \text{Re}\{s\} > -1$$


$$x(0^+) = 1 + 1 = 2$$

$$x(0^+) = \lim_{s \rightarrow \infty} sX(s) = 2$$

Example:

Let

$$g(t) = x(t) + \alpha x(-t),$$

where

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

and the Laplace transform of $g(t)$ is

$$G(s) = \frac{s}{s^2 - 1}, \quad -1 < \Re\{s\} < 1.$$

Determine the values of the constants α and β .

Solution:

We have $X(s) = \frac{\beta}{s+1}, \operatorname{Re}\{s\} > -1$

Also $G(s) = X(s) + \alpha X(-s), -1 < \operatorname{Re}\{s\} < 1$

Therefore, $G(s) = \beta \left[\frac{1-s+\alpha s+\alpha}{1-s^2} \right]$

Comparing with the given equation for G(s),

$$\alpha = -1, \beta = \frac{1}{2}$$

9 The Laplace Transform

9.4.11 Table of LT Properties

TABLE 9.1 PROPERTIES OF THE LAPLACE TRANSFORM

Section	Property	Signal	Laplace Transform	ROC
		$x(t)$	$X(s)$	R
		$x_1(t)$	$X_1(s)$	R_1
		$x_2(t)$	$X_2(s)$	R_2
9.5.1	Linearity	$ax_1(t) + bx_2(t)$	$aX_1(s) + bX_2(s)$	At least $R_1 \cap R_2$
9.5.2	Time shifting	$x(t - t_0)$	$e^{-st_0} X(s)$	R
9.5.3	Shifting in the s -Domain	$e^{s_0 t} x(t)$	$X(s - s_0)$	Shifted version of R (i.e., s is in the ROC if $s - s_0$ is in R)
9.5.4	Time scaling	$x(at)$	$\frac{1}{ a } X\left(\frac{s}{a}\right)$	Scaled ROC (i.e., s is in the ROC if s/a is in R)
9.5.5	Conjugation	$x^*(t)$	$X^*(s^*)$	R
9.5.6	Convolution	$x_1(t) * x_2(t)$	$X_1(s)X_2(s)$	At least $R_1 \cap R_2$
9.5.7	Differentiation in the Time Domain	$\frac{d}{dt} x(t)$	$sX(s)$	At least R
9.5.8	Differentiation in the s -Domain	$-tx(t)$	$\frac{d}{ds} X(s)$	R
9.5.9	Integration in the Time Domain	$\int_{-\infty}^t x(\tau) d(\tau)$	$\frac{1}{s} X(s)$	At least $R \cap \{\operatorname{Re}\{s\} > 0\}$
Initial- and Final-Value Theorems				
9.5.10	If $x(t) = 0$ for $t < 0$ and $x(t)$ contains no impulses or higher-order singularities at $t = 0$, then			
	$x(0^+) = \lim_{s \rightarrow \infty} sX(s)$			
	If $x(t) = 0$ for $t < 0$ and $x(t)$ has a finite limit as $t \rightarrow \infty$, then			
	$\lim_{t \rightarrow \infty} x(t) = \lim_{s \rightarrow 0} sX(s)$			

9 The Laplace Transform

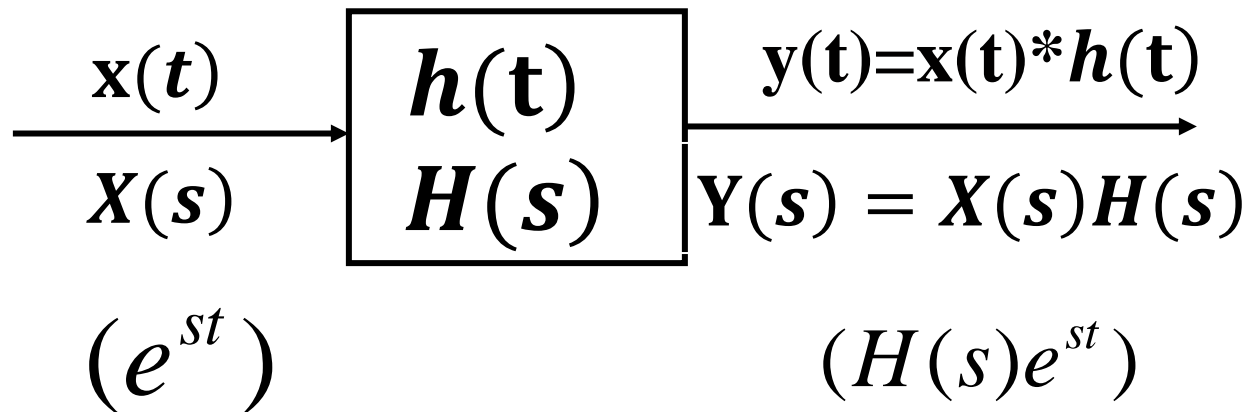
9.5 Some LT Pairs

TABLE 9.2 LAPLACE TRANSFORMS OF ELEMENTARY FUNCTIONS

Transform pair	Signal	Transform	ROC
1	$\delta(t)$	1	All s
2	$u(t)$	$\frac{1}{s}$	$\Re\{s\} > 0$
3	$-u(-t)$	$\frac{1}{s}$	$\Re\{s\} < 0$
4	$\frac{t^{n-1}}{(n-1)!}u(t)$	$\frac{1}{s^n}$	$\Re\{s\} > 0$
5	$-\frac{t^{n-1}}{(n-1)!}u(-t)$	$\frac{1}{s^n}$	$\Re\{s\} < 0$
6	$e^{-at}u(t)$	$\frac{1}{s+a}$	$\Re\{s\} > -a$
7	$-e^{-at}u(-t)$	$\frac{1}{s+a}$	$\Re\{s\} < -a$
8	$\frac{t^{n-1}}{(n-1)!}e^{-at}u(t)$	$\frac{1}{(s+a)^n}$	$\Re\{s\} > -a$
9	$-\frac{t^{n-1}}{(n-1)!}e^{-at}u(-t)$	$\frac{1}{(s+a)^n}$	$\Re\{s\} < -a$
10	$\delta(t-T)$	e^{-sT}	All s
11	$[\cos \omega_0 t]u(t)$	$\frac{s}{s^2 + \omega_0^2}$	$\Re\{s\} > 0$
12	$[\sin \omega_0 t]u(t)$	$\frac{\omega_0}{s^2 + \omega_0^2}$	$\Re\{s\} > 0$
13	$[e^{-at} \cos \omega_0 t]u(t)$	$\frac{s+a}{(s+a)^2 + \omega_0^2}$	$\Re\{s\} > -a$
14	$[e^{-at} \sin \omega_0 t]u(t)$	$\frac{\omega_0}{(s+a)^2 + \omega_0^2}$	$\Re\{s\} > -a$
15	$u_n(t) = \frac{d^n \delta(t)}{dt^n}$	s^n	All s
16	$u_{-n}(t) = \underbrace{u(t) * \cdots * u(t)}_{n \text{ times}}$	$\frac{1}{s^n}$	$\Re\{s\} > 0$

9.6 Analysis and Characterization of LTI systems Using LT (including 9.4 9.7)

Consider an LTI system:



9 The Laplace Transform

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

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

$$H(s) = \frac{Y(s)}{X(s)} \quad (\text{system function})$$

$$h(t) \xleftrightarrow{L} H(s)$$

9 The Laplace Transform

9.6.1 Causality

(1) A causal system  $H(s)$, ROC: right-half plane

($h(t) = 0$, for $t < 0$.) ($\text{Re}\{s\} > \sigma_1$)

(2) For rational $H(s) = \frac{N(s)}{D(s)}$,

A causal system


equivalent

ROC: right-half plane
To the right of
rightmost pole(σ_1)

Example 9.17 $h(t) = e^{-t}u(t)$

Since $h(t)=0$ for $t<0$, so the system is causal

$$H(s) = \frac{1}{s+1}, \quad \text{Re}\{s\} > -1$$

H(s) is rational and ROC is to the right of the rightmost pole, consistent with our statement.

Example 9.18

$$h(t) = e^{-|t|} \quad \longleftrightarrow^L \quad H(s) = \frac{-2}{s^2 - 1},$$
$$-1 < \operatorname{Re}\{s\} < 1$$

H(s) is rational, but ROC is not to the right of the rightmost pole

So: the system is noncausal system

9 The Laplace Transform

Example 9.19 $H(s) = \frac{e^s}{s+1}, \quad \operatorname{Re}\{s\} > -1$

$$e^{-t}u(t) \xleftrightarrow{L} \frac{1}{s+1}, \operatorname{Re}(s) > -1$$

$$e^{-(t+1)}u(t+1) \xleftrightarrow{L} \frac{e^s}{s+1}, \operatorname{Re}(s) > -1$$

$$h(t) = e^{-(t+1)}u(t+1)$$

A noncausal system

9 The Laplace Transform

9.6.2 Stability

(1) A stable system $\Leftrightarrow H(s)$, ROC:

$(\text{Re}\{s\}=0)$ includes $j\omega$ -axis

(2) A **causal** and **stable** system with rational

$$H(s) = \frac{N(s)}{D(s)}, \Leftrightarrow \text{All poles lie in the left-half of s-plane}$$

9 The Laplace Transform

Example:

$$H(s) = \frac{s-1}{(s+1)(s-2)}$$

Impulse response: $h(t) = ?$

$$H(s) = \frac{A}{s+1} + \frac{B}{s-2} = \frac{2/3}{s+1} + \frac{1/3}{s-2}$$

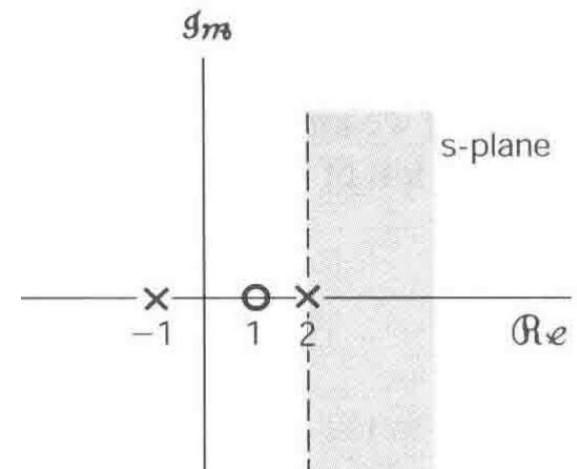
$$h(t) = \frac{2}{3}e^{-t}u(t) + \frac{1}{3}e^{2t}u(t) \quad ???$$

9 The Laplace Transform

$$H(s) = \frac{2/3}{s+1} + \frac{1/3}{s-2}$$

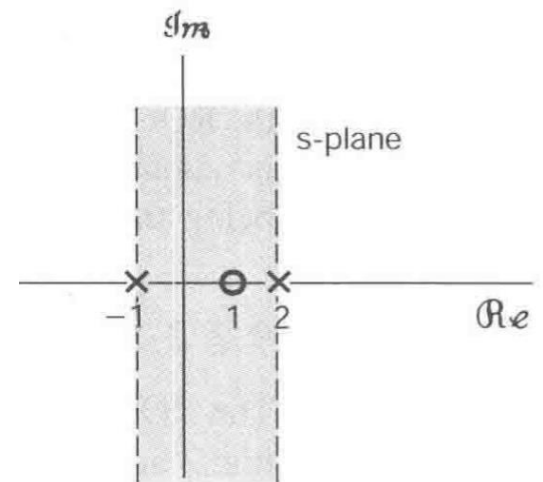
If the system is **causal**

$$h(t) = \frac{2}{3} e^{-t} u(t) + \frac{1}{3} e^{2t} u(t)$$



If the system is **stable**

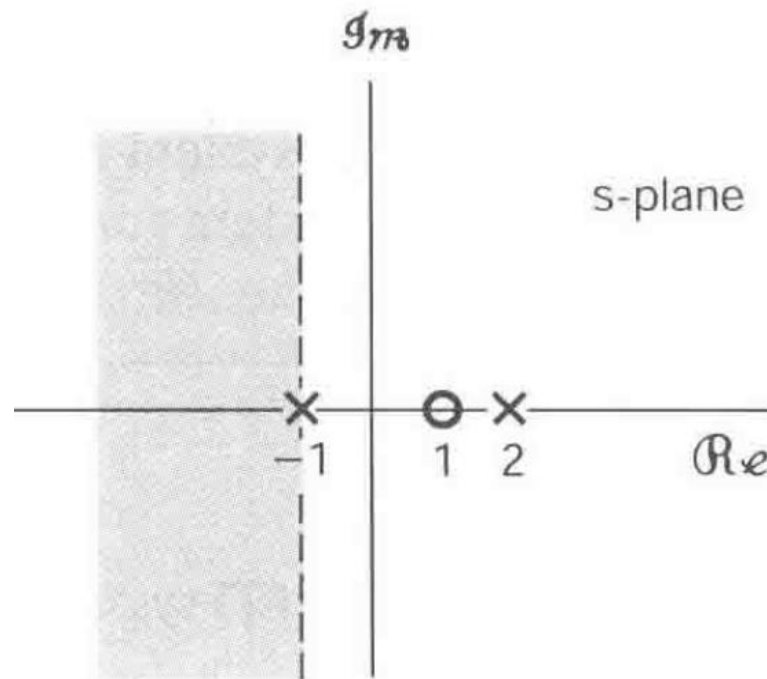
$$h(t) = \frac{2}{3} e^{-t} u(t) - \frac{1}{3} e^{2t} u(-t)$$



9 The Laplace Transform

If the system is **anticausal** and **unstable**

$$h(t) = -\frac{2}{3}e^{-t}u(-t) - \frac{1}{3}e^{2t}u(-t)$$



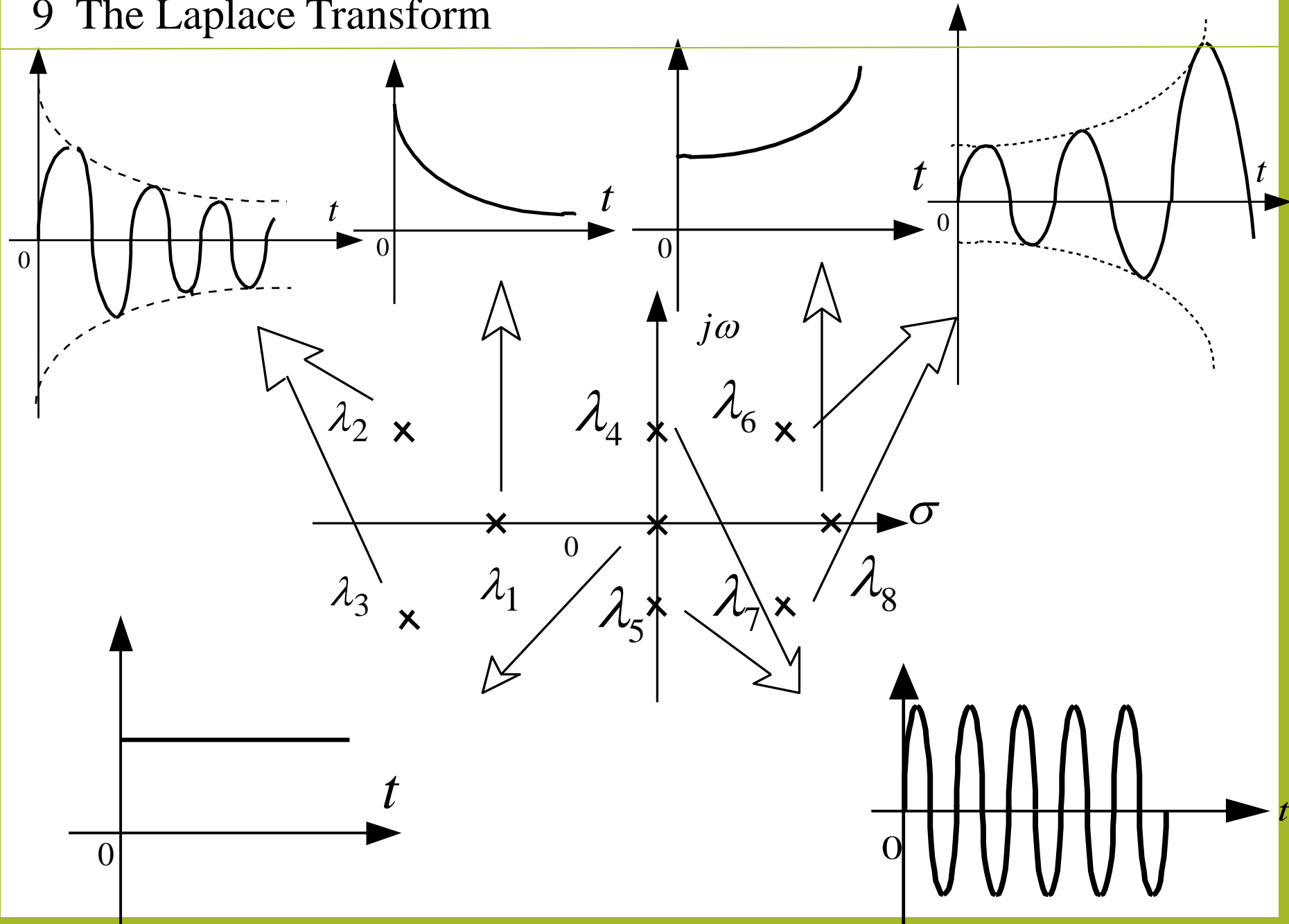
9 The Laplace Transform

9.6.3 Pole-Zero Plot of $H(s)$ and Evaluation of Frequency Response

$$H(s) = \frac{N(s)}{D(s)}$$

$$H(s) = \frac{b_0 \prod_{i=1}^M (s - \gamma_i)}{\prod_{i=1}^N (s - \lambda_i)} \qquad H(j\omega) = \frac{b_0 \prod_{i=1}^M (j\omega - \gamma_i)}{\prod_{i=1}^N (j\omega - \lambda_i)}$$

9 The Laplace Transform



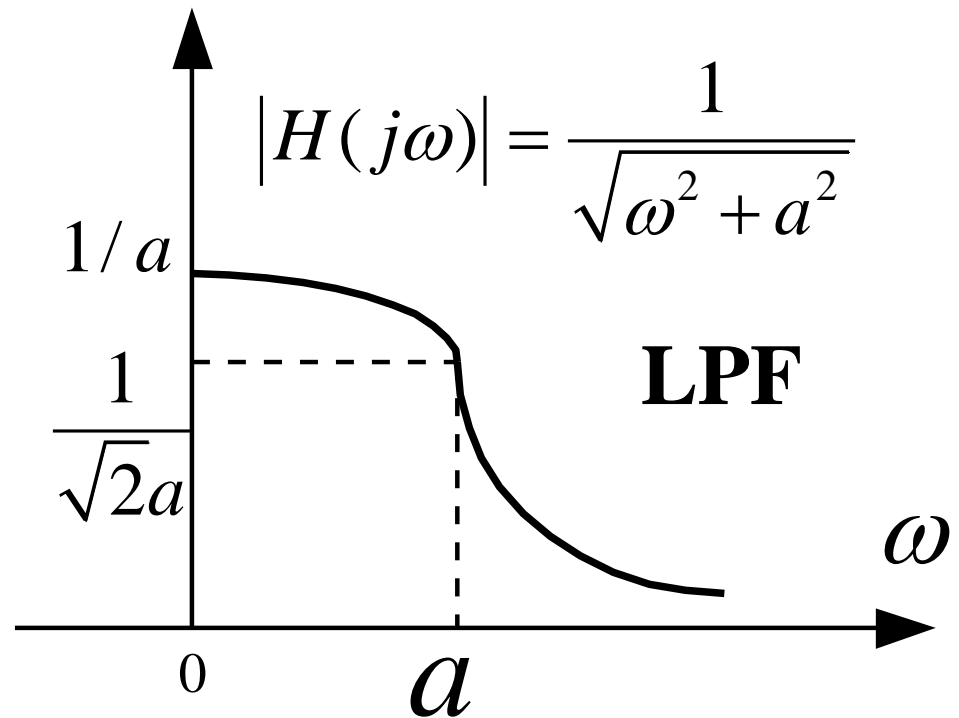
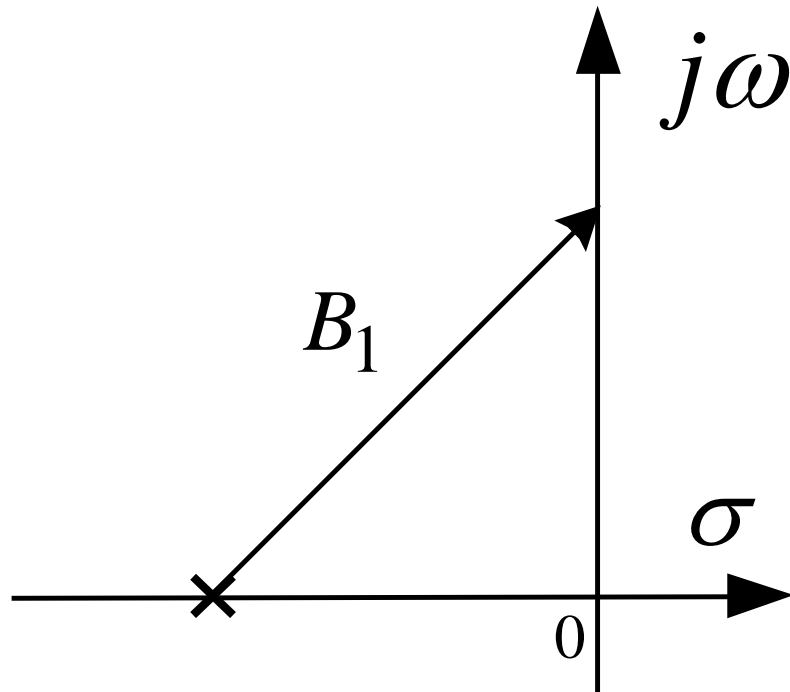
9 The Laplace Transform

Example: A causal system

$(a > 0)$

$$H(s) = \frac{1}{s + a}$$

$$H(j\omega) = \frac{1}{j\omega + a}$$



9 The Laplace Transform

Example: Second-Order System

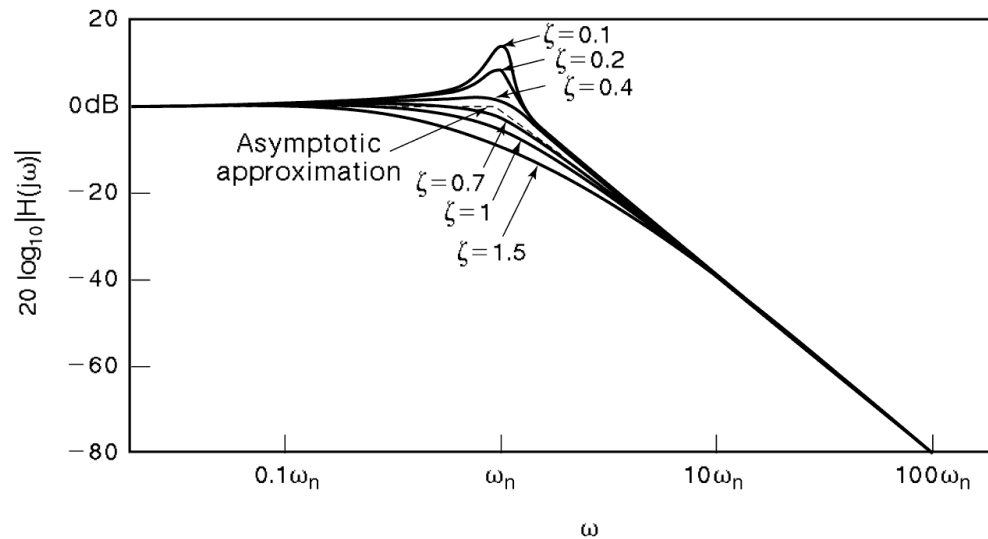
$$H(s) = \frac{\omega_n^2}{s^2 + 2\zeta\omega_n s + \omega_n^2} \quad \text{ROC } \Re\{s\} > \Re(\text{pole})$$

$$0 < \zeta < 1 \quad \Rightarrow \quad \begin{array}{l} \text{complex poles} \\ - \textit{Underdamped} \end{array}$$

$$\zeta = 1 \quad \Rightarrow \quad \begin{array}{l} \text{double poles at } s = -\omega_n \\ - \textit{Critically damped} \end{array}$$

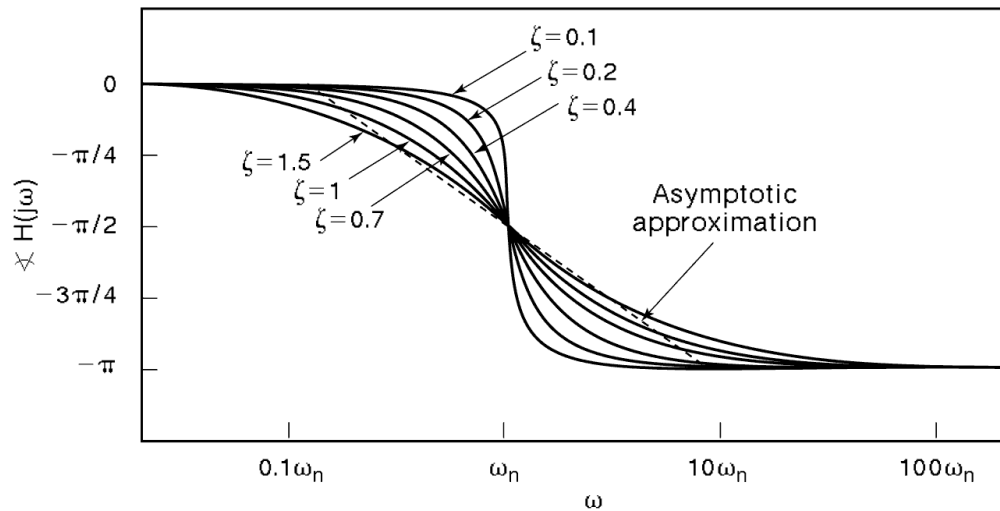
$$\zeta > 1 \quad \Rightarrow \quad \begin{array}{l} \text{2 poles on negative real axis} \\ - \textit{Overdamped} \end{array}$$

9 The Laplace Transform



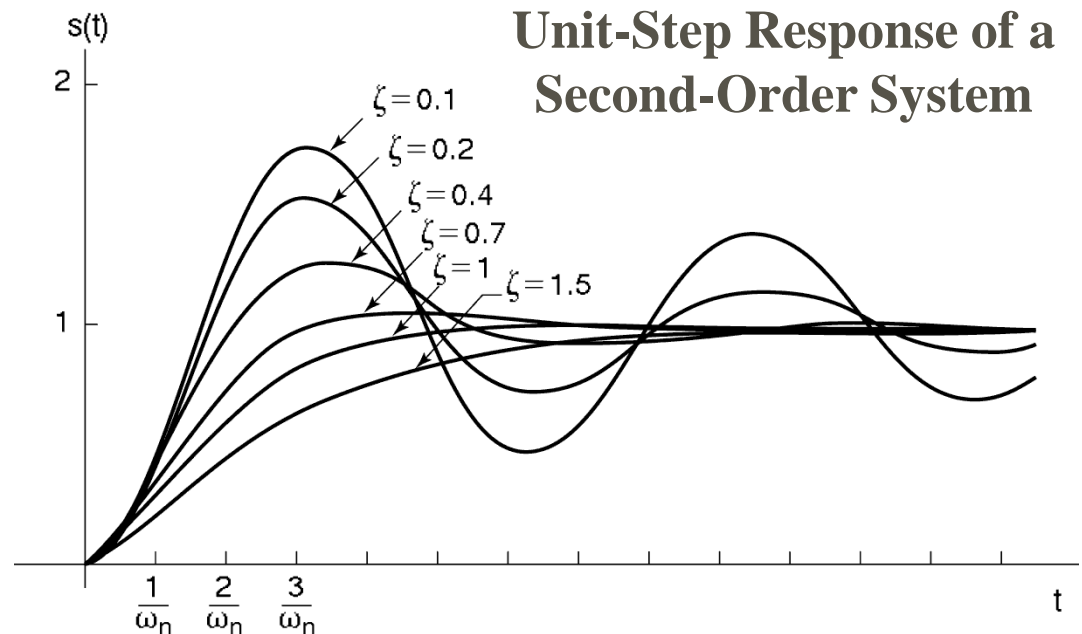
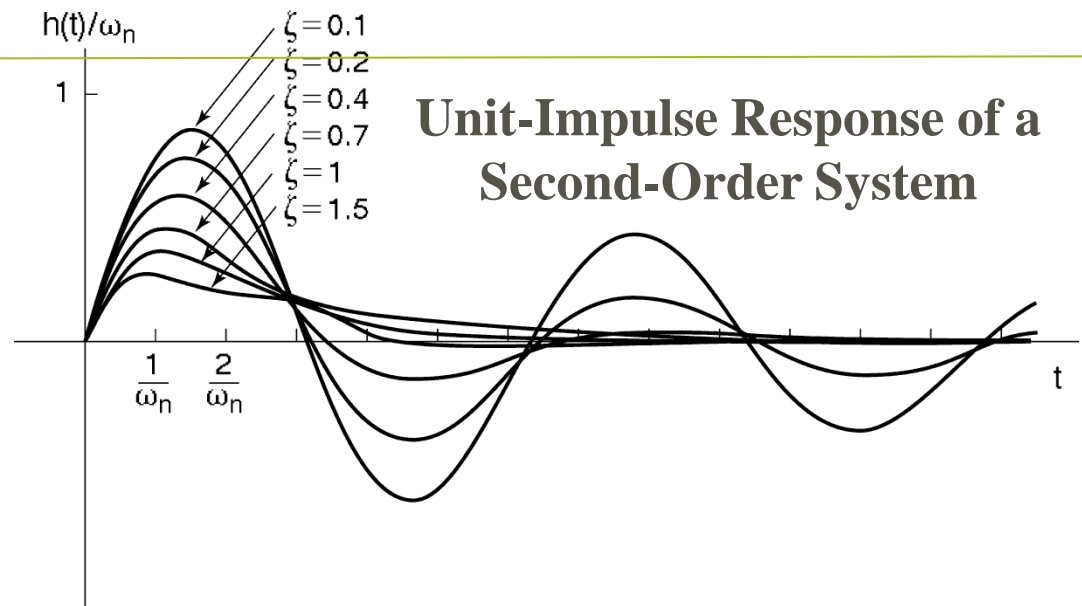
Top is flat
when
 $\zeta = 1/\sqrt{2} = 0.707$
 \Rightarrow an LPF for
 $\omega < \omega_n$

Bode Plot of a Second-Order System



9 The Laplace Transform

$h(t)$ ---No
oscillations when
 $\zeta \geq 1$
 \Rightarrow Critically (=)
and over (>)
damped.



**Read P677~681
by yourself!**

9 The Laplace Transform

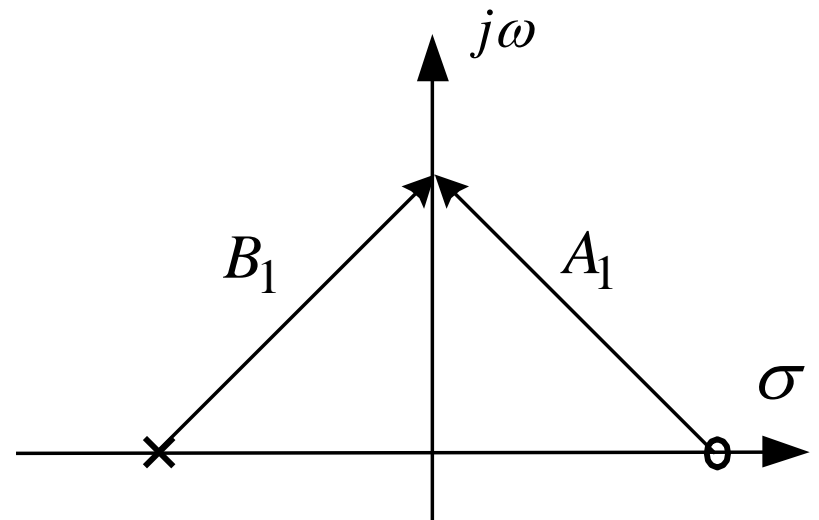
Example: A causal system

$$H(s) = \frac{s - a}{s + a} \quad (a > 0)$$

$$H(j\omega) = \frac{j\omega - a}{j\omega + a}$$

$$|H(j\omega)| = 1$$

(All-pass system)



9 The Laplace Transform

Example(9.7.5) *N*-order Butterworth Filter

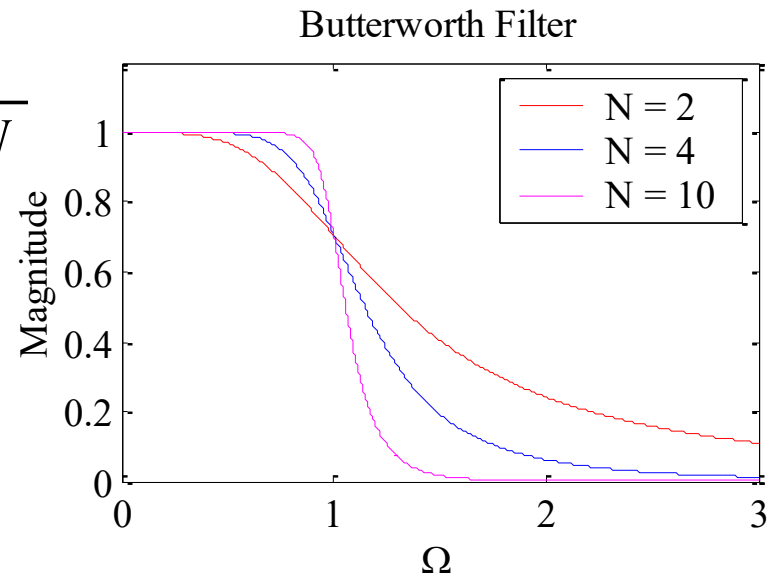
$$|H(j\omega)|^2 = \frac{1}{1 + (j\omega / j\omega_c)^{2N}}$$

$$|H(j\omega)|^2 = H(s)H(-s) \big|_{s=j\omega}$$

$$H(s) = \frac{\omega_c^N}{\prod_{p=1}^N (s - s_p)}$$

$$s_p = \omega_c e^{j(\frac{1}{2} + \frac{2p-1}{2N})\pi}$$

$$p = 1, 2, \dots, N$$



Read P703~706 by yourself !

9 The Laplace Transform

9.6.4 LTI Systems Characterized by **Linear Constant-Coefficient Differential Equations**

$$\sum_{k=0}^N a_k \frac{d^k y(t)}{dt^k} = \sum_{k=0}^M b_k \frac{dx^k(t)}{dt^k}$$

Laplace transform:

$$\sum_{k=0}^N a_k s^k Y(s) = \sum_{k=0}^M b_k s^k X(s)$$

$$H(s) = \frac{\sum_{k=0}^M b_k s^k}{\sum_{k=0}^N a_k s^k} = \frac{Y(s)}{X(s)} \quad (\text{rational})$$

Usually, **a practical system is causal and stable.**

9 The Laplace Transform

Example

$$\frac{dy(t)}{dt} + 3y(t) = x(t)$$

Applying Laplace transform to both sides:

$$sY(s) + 3Y(s) = X(s) \longrightarrow H(s) = \frac{Y(s)}{X(s)} = \frac{1}{s + 3}$$

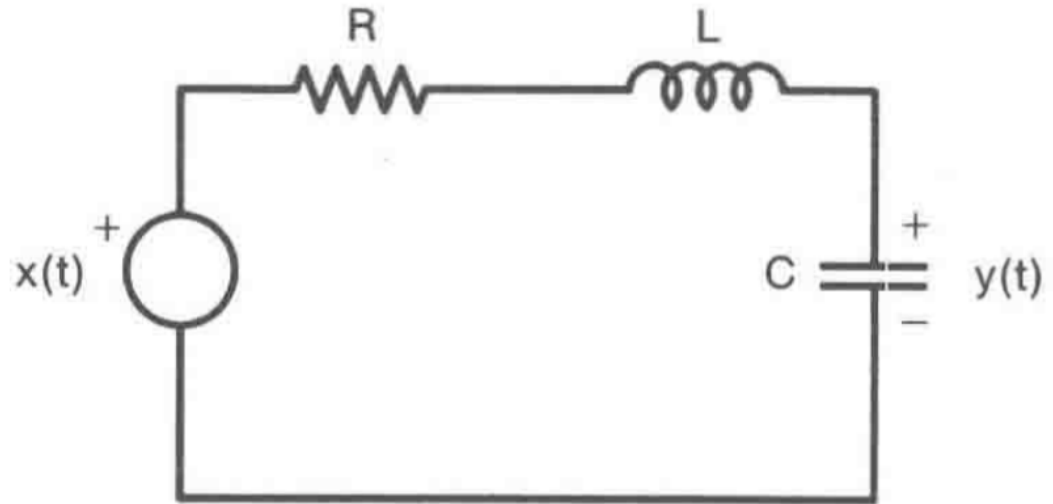
Causal system: $\text{Re}\{s\} > -3$ $h(t) = e^{-3t}u(t)$

Anticausal system: $\text{Re}\{s\} < -3$ $h(t) = -e^{-3t}u(-t)$

9 The Laplace Transform

Example 9.24

In another way



$$RC \frac{dy(t)}{dt} + LC \frac{d^2 y(t)}{dt^2} + y(t) = x(t)$$

$$H(s) = \frac{1/LC}{s^2 + (R/L)s + (1/LC)}$$

9 The Laplace Transform

9.6.5 Examples Relating System Behavior to the System Function

Example 9.25 If input $x(t) = e^{-3t}u(t)$

output $y(t) = [e^{-t} - e^{-2t}]u(t)$

$$X(s) = \frac{1}{s+3}, \quad \text{Re}\{s\} > -3$$

$$Y(s) = \frac{1}{s+1} - \frac{1}{s+2} = \frac{1}{(s+1)(s+2)}, \quad \text{Re}\{s\} > -1$$

$$H(s) = \frac{Y(s)}{X(s)} = \frac{s+3}{(s+1)(s+2)} = \frac{s+3}{s^2 + 3s + 2},$$

9 The Laplace Transform

Example: Suppose an LTI system:

1.causal,

2. $H(s)$ is rational ,has only 2 poles, at $s = -2$ and $s = -4$

3. If $x(t) = 1$, then $y(t) = 0$.

4.The value of the impulse response at $t = 0^+$ is 4.

From 1 and 2,we can deduce

$$H(s) = \frac{p(s)}{(s+2)(s+4)} = \frac{p(s)}{s^2 + 6s + 8},$$

9 The Laplace Transform

From 3,

$$x(t) = 1 = e^{0t}, \Rightarrow y(t) = H(0)e^{0t} = 0 \quad .$$

$\therefore H(s)$ has a zero at $s = 0$

$$\therefore p(s) = sq(s)$$

From 4,

$$h(0^+) = \lim_{s \rightarrow \infty} sH(s) = \lim_{s \rightarrow \infty} \frac{s^2 q(s)}{s^2 + 6s + 8} = 4$$

$$\therefore q(s) = K = 4(\text{constant})$$

$$\therefore H(s) = \frac{4s}{(s+2)(s+4)}$$

9 The Laplace Transform

Example: A real, causal and stable LTI system with $H(s)$ and frequency response

$$H(j\omega) = \text{Re}(\omega) + j \text{Im}(\omega)$$

Suppose $\lim_{s \rightarrow \infty} sH(s) = K (\text{constant})$

Show that $\int_0^{\infty} \text{Re}(\omega) d\omega = \frac{K\pi}{2}$

Proof: Impulse response $h(t)$ real, causal

$h(t) \xleftrightarrow{L} H(s)$ we can deduce

at $t = 0^+$ $h(0^+) = \lim_{s \rightarrow \infty} sH(s) = K$

9 The Laplace Transform

$$\frac{h(t) + h(-t)}{2} \xleftrightarrow{F} \operatorname{Re}(\omega)$$

$$\therefore \frac{h(0^+) + h(0^-)}{2} = \frac{1}{2\pi} \int_{-\infty}^{\infty} \operatorname{Re}(\omega) d\omega$$

$$h(0^-) = 0 \quad \therefore \int_{-\infty}^{\infty} \operatorname{Re}(\omega) d\omega = K\pi$$

Because $h(t)$ is **real**,

$\operatorname{Re}(\omega)$ is **even**.

$$\therefore \int_0^{\infty} \operatorname{Re}(\omega) d\omega = \frac{K\pi}{2}$$

Example:

The system function of a **causal** LTI system is

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

Determine and **sketch** the response $y(t)$ when the input is

$$x(t) = e^{-|t|}, -\infty < t < \infty$$

Solution:

Since $x(t) = e^{-|t|} = e^{-t}u(t) + e^t u(-t)$

$$X(s) = \frac{1}{s+1} - \frac{1}{s-1} = \frac{-2}{(s+1)(s-1)}, -1 < \text{Re}\{s\} < 1$$

We are also given that

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

Since the poles of $H(s)$ are at $-1 \pm j$, and since $h(t)$ is causal, we may conclude that the ROC of $H(s)$ is $\text{Re}\{s\} > -1$. Now,

$$Y(s) = H(s)X(s) = \frac{-2}{(s^2 + 2s + 2)(s-1)}$$

The ROC of $Y(s)$ will be the **intersection** of the ROCs of $X(s)$ and $H(s)$. This is **$-1 < \text{Re}\{s\} < 1$**

We may obtain the following partial fraction expansion for $Y(s)$:

$$Y(s) = -\frac{2/5}{s-1} + \frac{2s/5 + 6/5}{s^2 + 2s + 2}$$

We may rewrite this as:

$$Y(s) = -\frac{2/5}{s-1} + \frac{2}{5} \left[\frac{s+1}{(s+1)^2 + 1} \right] + \frac{4}{5} \left[\frac{1}{(s+1)^2 + 1} \right]$$

Noting that the ROC of $Y(s)$ is $-1 < \text{Re}\{s\} < 1$ and using Table 9.2, we obtain

$$y(t) = \frac{2}{5} e^t u(-t) + \frac{2}{5} e^{-t} \cos t u(t) + \frac{4}{5} e^{-t} \sin t u(t)$$

Example:

Consider the LTI system (input $x(t)$ and output $y(t)$) with the following information:

$$X(s) = \frac{s+2}{s-2}, \text{ and } x(t) = 0, t > 0$$

$$y(t) = -\frac{2}{3}e^{2t}u(-t) + \frac{1}{3}e^{-t}u(t)$$

- (a) Determine $H(s)$ and its region of convergence
- (b) Determine $h(t)$.
- (c) Using the system function $H(s)$ found in part (a), determine the output $y(t)$ if the input is

$$x(t) = e^{3t}, -\infty < t < +\infty$$

Solution:

(a) Taking the Laplace transform of the signal $y(t)$, we get

$$Y(s) = \frac{2/3}{s-2} + \frac{1/3}{s+1} = \frac{s}{(s-2)(s+1)},$$

The ROC is $-1 < \text{Re}\{s\} < 2$.

Also, note that since $x(t)$ is a left-sided signal, the ROC for $X(s)$ is $\text{Re}\{s\} < 2$.

Now,
$$H(s) = \frac{Y(s)}{X(s)} = \frac{s}{(s+2)(s+1)},$$

We know that the ROC of Y(s) has to be the **intersection of the ROCs of X(s) and H(s).**

This leads us to conclude that the **ROC of H(s) is $\text{Re}\{s\} > -1$.**

(b) The partial fraction expansion of H(s) is

$$H(s) = \frac{2}{s+2} - \frac{1}{s+1}, \quad \text{Re}\{s\} > -1$$

Therefore,
$$h(t) = 2e^{-2t}u(t) - e^{-t}u(t)$$

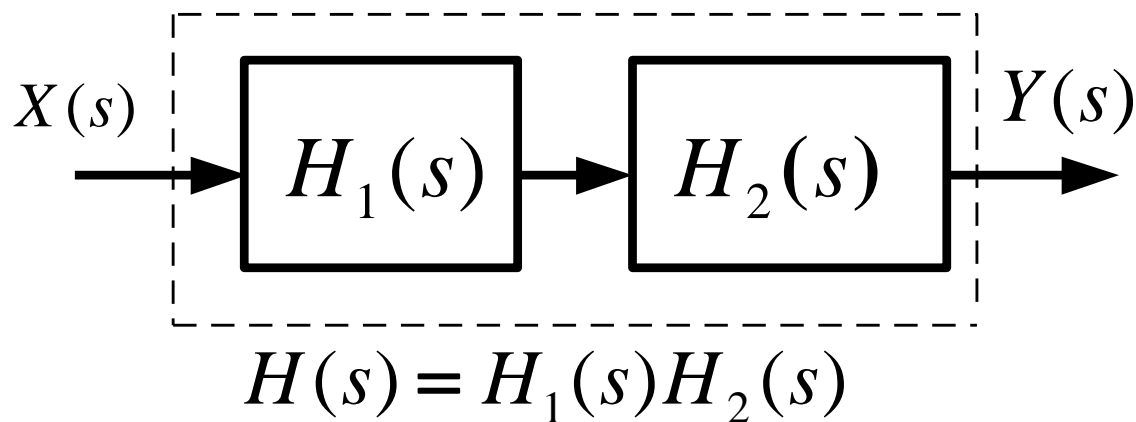
(c) e^{3t} is an Eigenfunction of the LTI system. Therefore,

$$y(t) = H(3)e^{3t} = \frac{3}{20}e^{3t}$$

9 The Laplace Transform

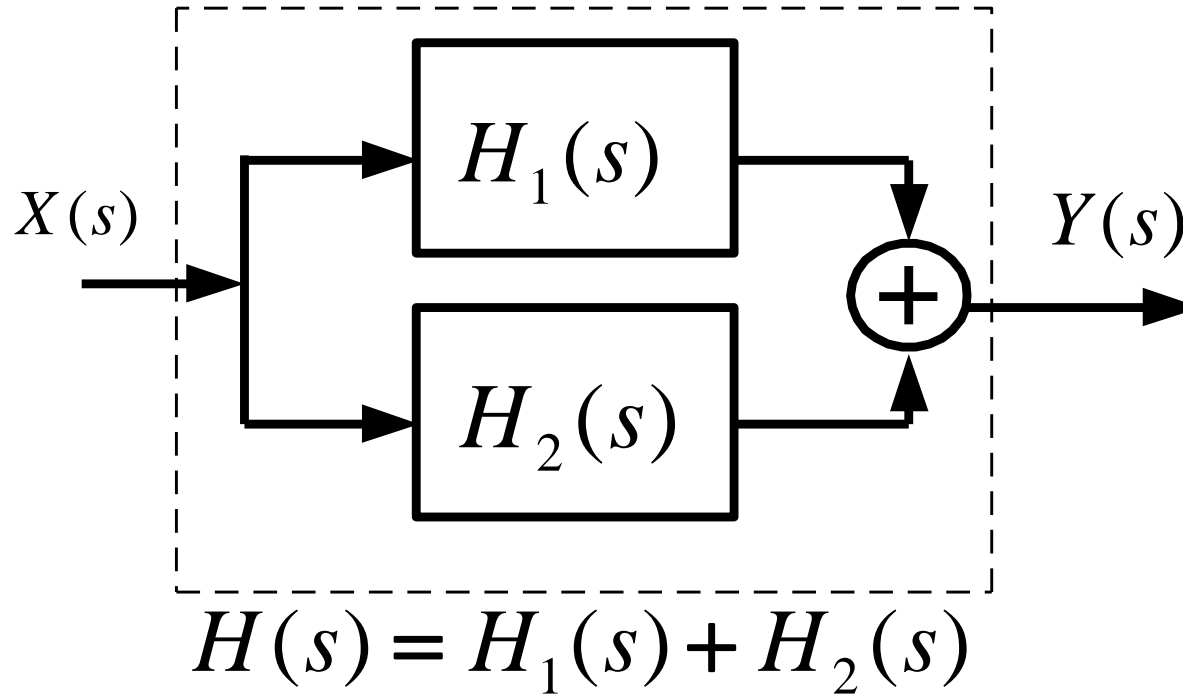
9.7 System Function Algebra and **Block Diagram** Representations (9.8)

9.7.1 **System Functions** for **Interconnections** of LTI Systems



Series(cascade)

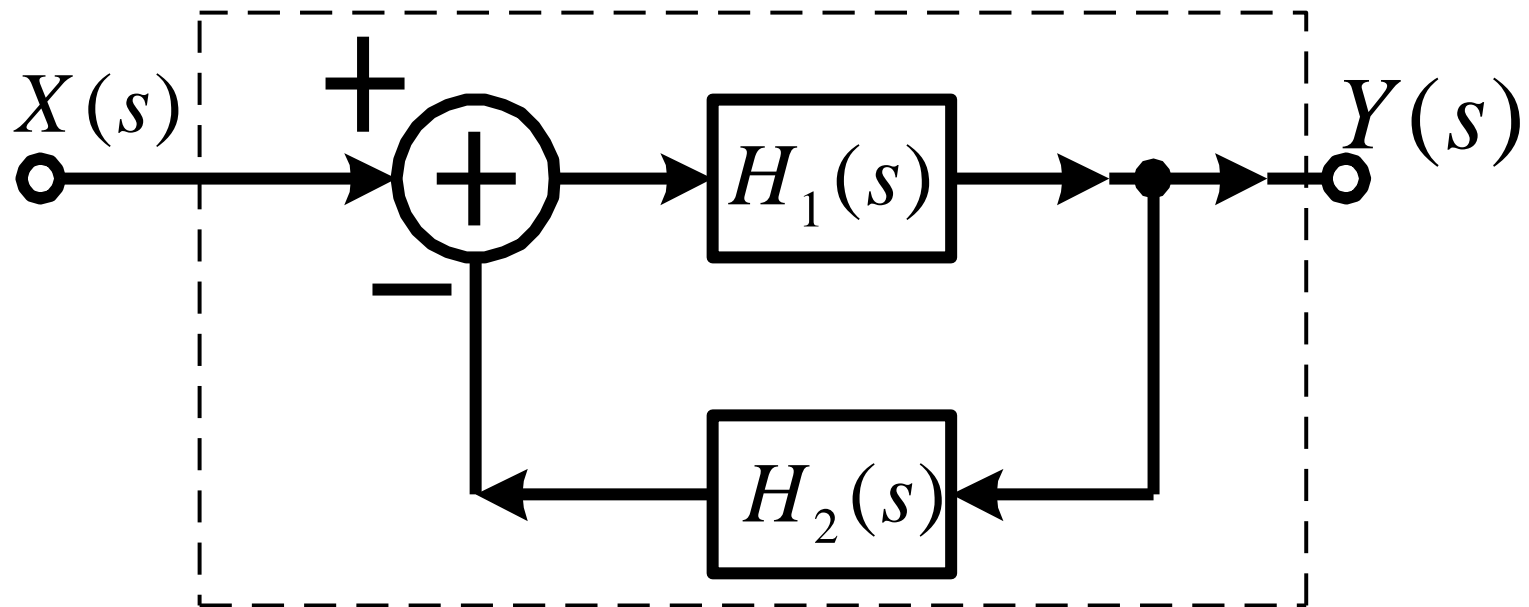
9 The Laplace Transform



Parallel

9 The Laplace Transform

Feed-back

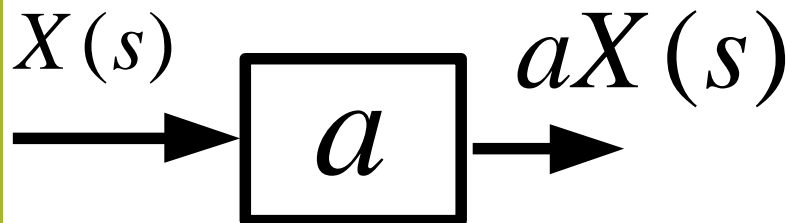


$$H(s) = \frac{H_1(s)}{1 + H_1(s)H_2(s)}$$

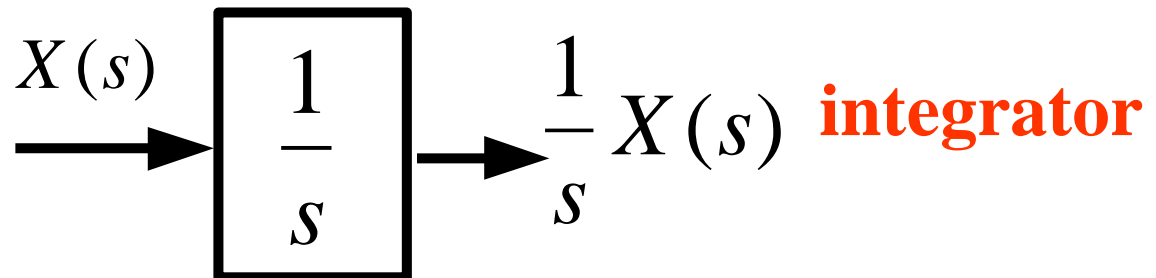
9 The Laplace Transform

9.7.2 Block Diagram Representation for causal LTI Systems Described by Differential Equations and Rational System Functions

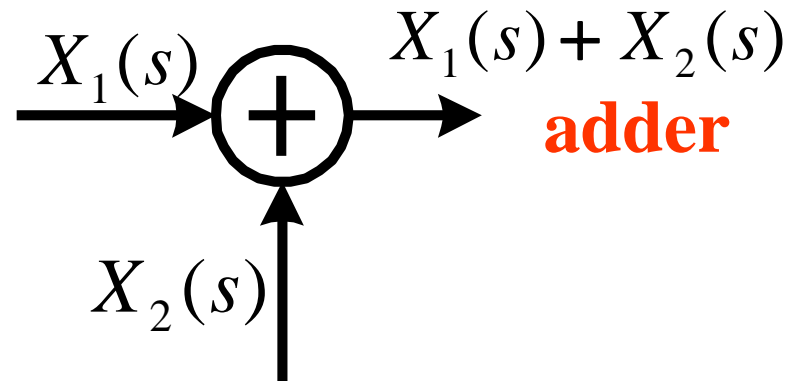
Basic elements:



multiplication



integrator



adder

9 The Laplace Transform

Example 9.28

$$H(s) = \frac{1}{s+3} = \frac{Y(s)}{X(s)}$$

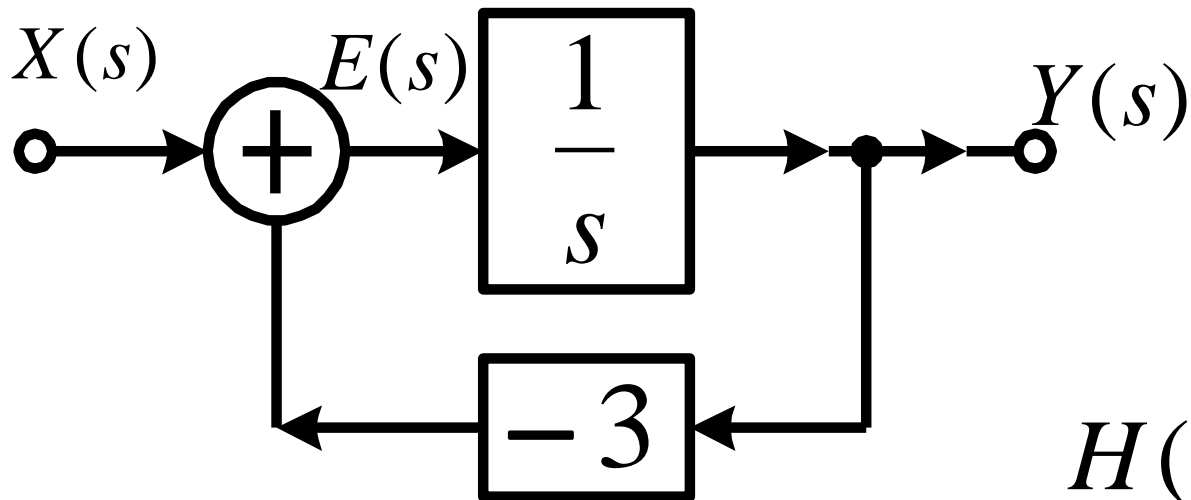
$$\frac{d}{dt} y(t) + 3y(t) = x(t)$$

So $sY(s) + 3Y(s) = X(s)$

Let $E(s) = sY(s)$ $\frac{1}{s} E(s) = Y(s)$

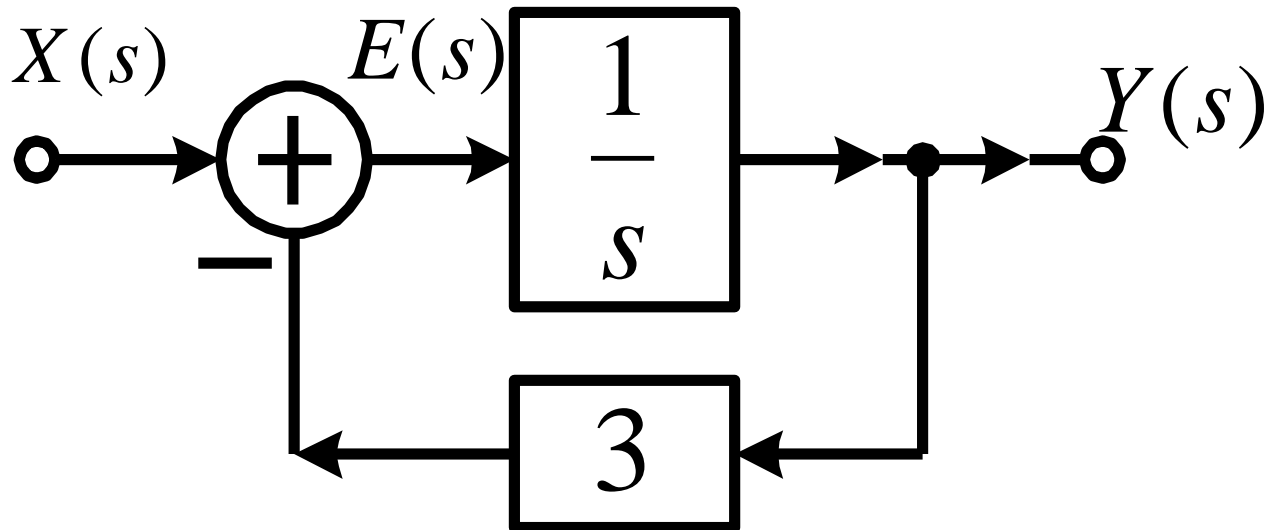
Then, $E(s) = X(s) - 3Y(s)$

9 The Laplace Transform



$$H(s) = \frac{1/s}{1 + 3/s}$$

Equivalent representation

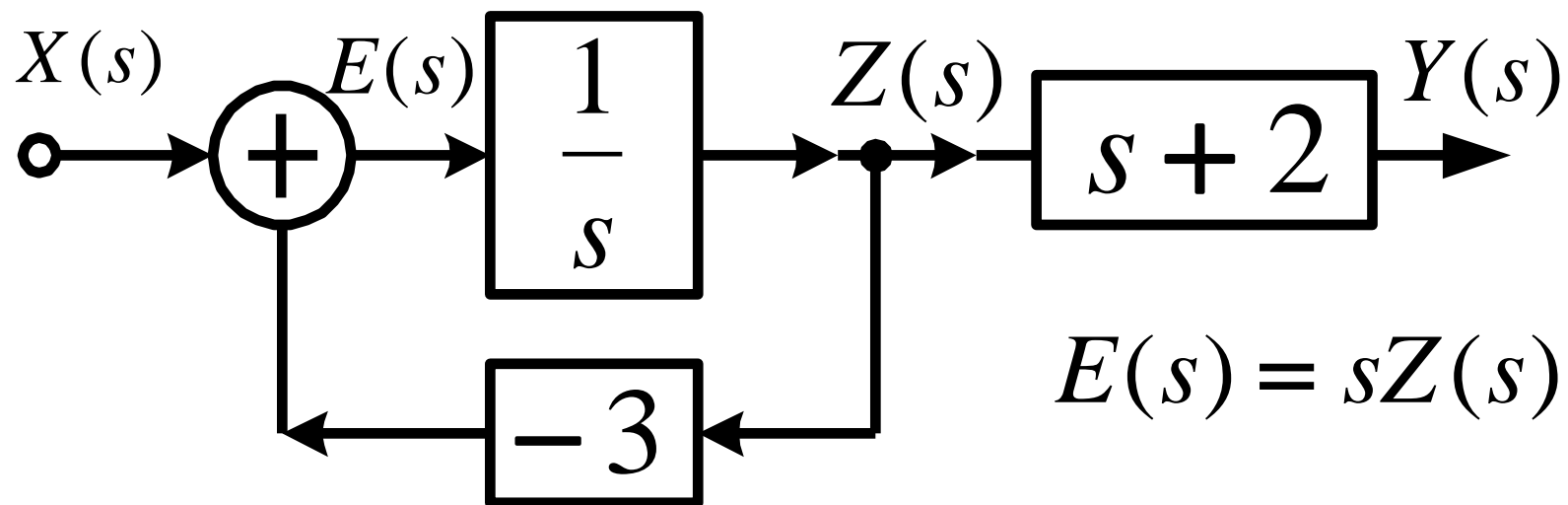


9 The Laplace Transform

Example 9.29 $\frac{d}{dt} y(t) + 3y(t) = \frac{d}{dt} x(t) + 2x(t)$

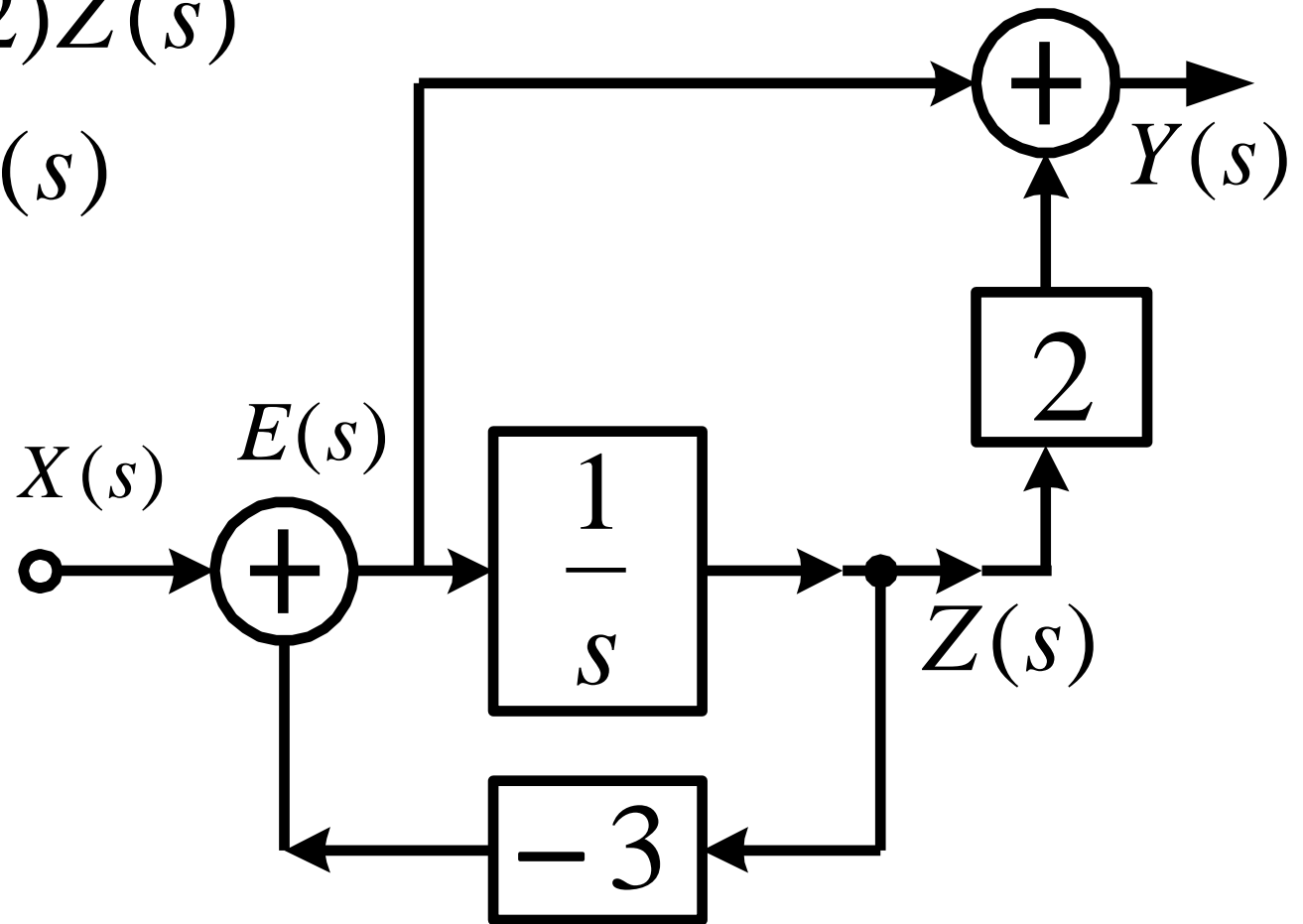
$$H(s) = \frac{s+2}{s+3} = \left(\frac{1}{s+3}\right)(s+2) = \frac{Y(s)}{X(s)}$$

Let $Z(s) = \frac{1}{s+3} X(s)$ $(s+2)Z(s) = Y(s)$



9 The Laplace Transform

$$Y(s) = (s + 2)Z(s)$$
$$= E(s) + 2Z(s)$$



canonic form: the **number** of integrator = the **order** of differential equation

9 The Laplace Transform

Example 9.30 $\frac{d^2}{dt^2} y(t) + 3 \frac{d}{dt} y(t) + 2y(t) = x(t)$

$$H(s) = \frac{1}{s^2 + 3s + 2} = \frac{Y(s)}{X(s)}$$

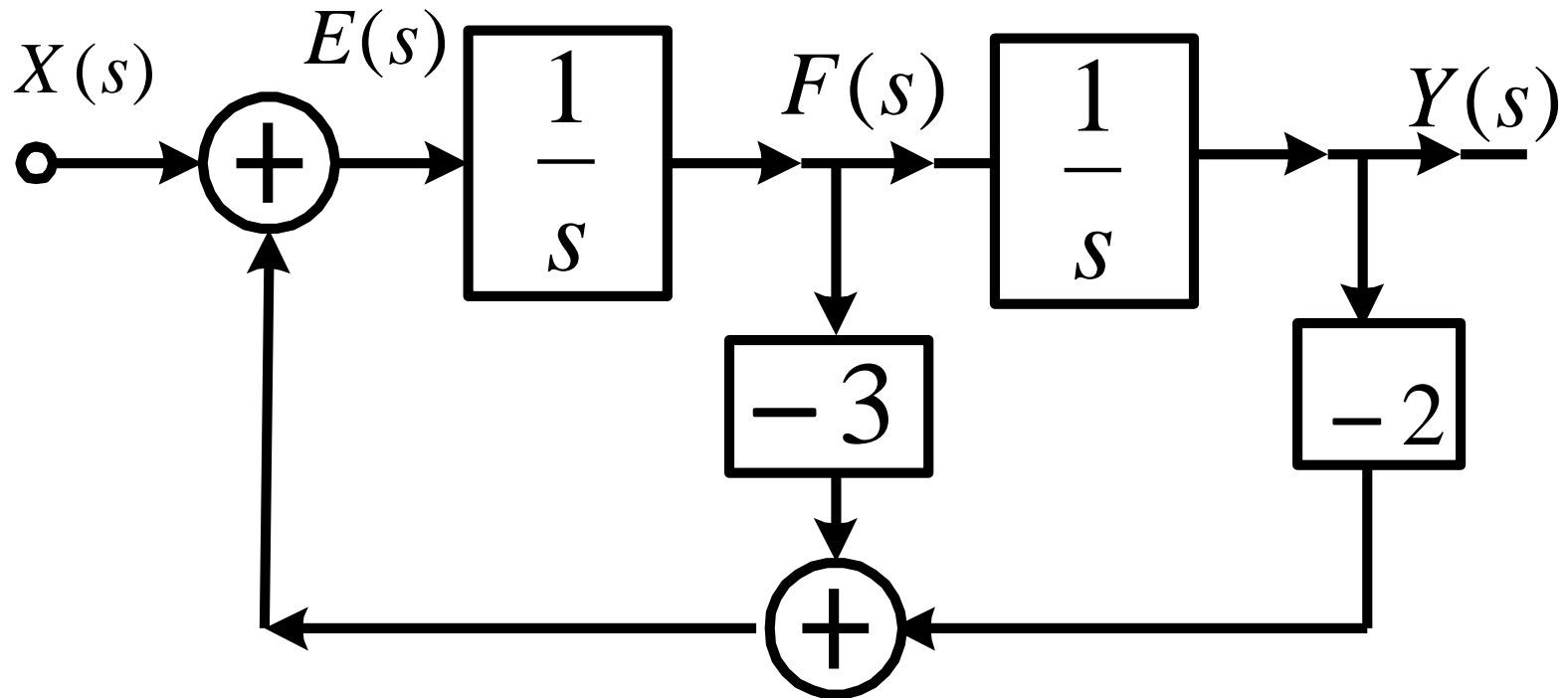
(1) *direct-form*

Let $F(s) = sY(s)$

$$E(s) = sF(s) = s^2 Y(s)$$

Then, $E(s) = X(s) - 3F(s) - 2Y(s)$

9 The Laplace Transform

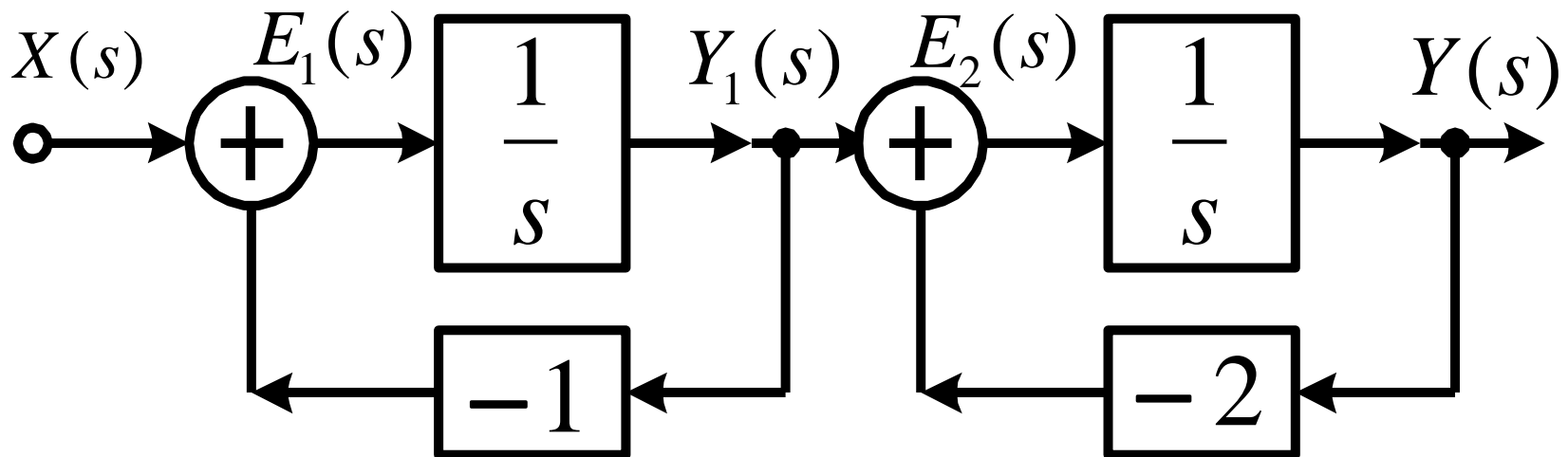


$$H(s) = \frac{1/s^2}{1 + 3/s + 2/s^2}$$

9 The Laplace Transform

(2) *cascade-form*

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

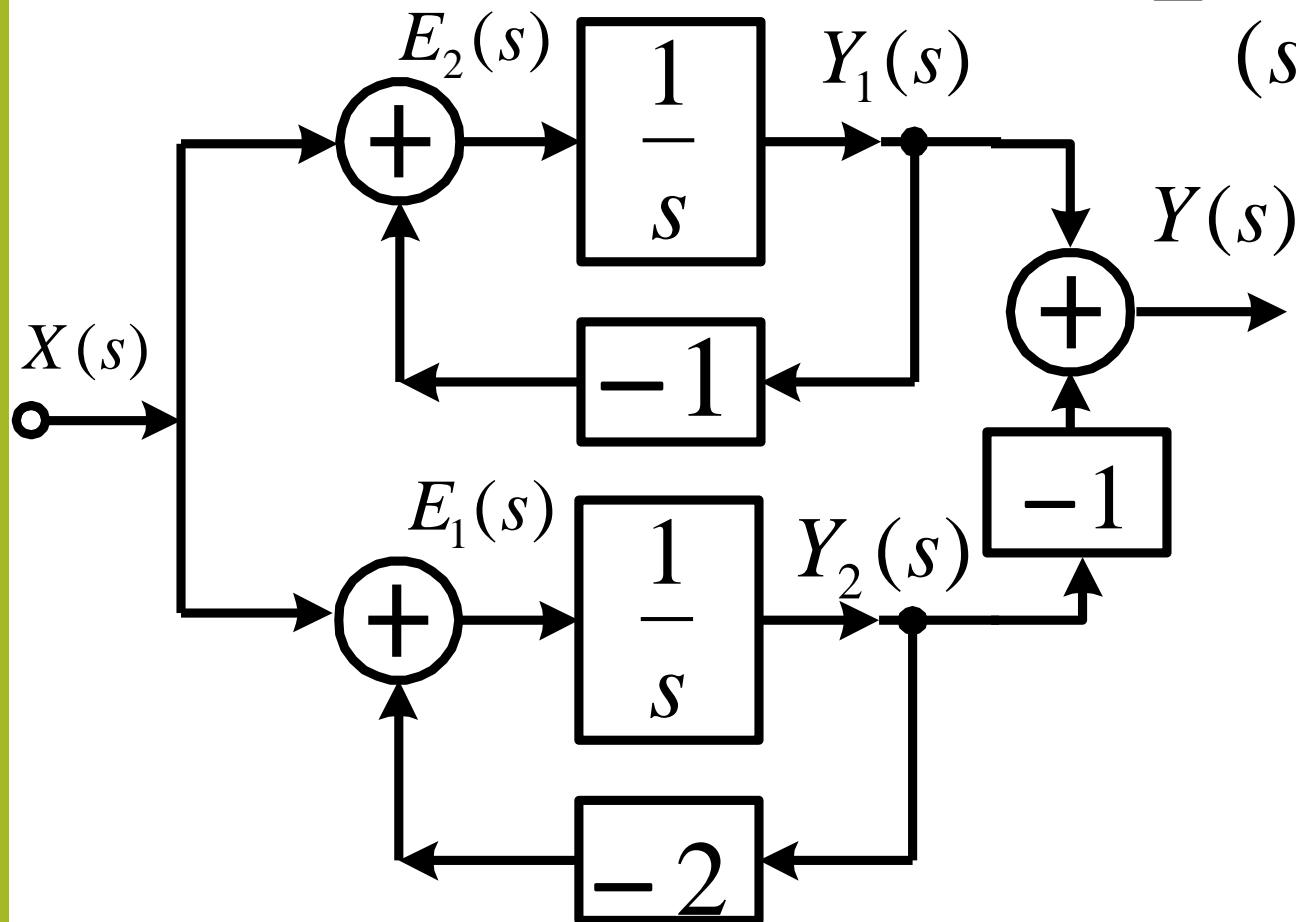


9 The Laplace Transform

(3) *parallel-form*

Partial Fraction Expansion

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



9 The Laplace Transform

Example 9.31

$$\frac{d^2}{dt^2} y(t) + 3 \frac{d}{dt} y(t) + 2y(t) = 2 \frac{d^2}{dt^2} x(t) + 4 \frac{d}{dt} x(t) - 6x(t)$$

$$H(s) = \frac{2s^2 + 4s - 6}{s^2 + 3s + 2}$$

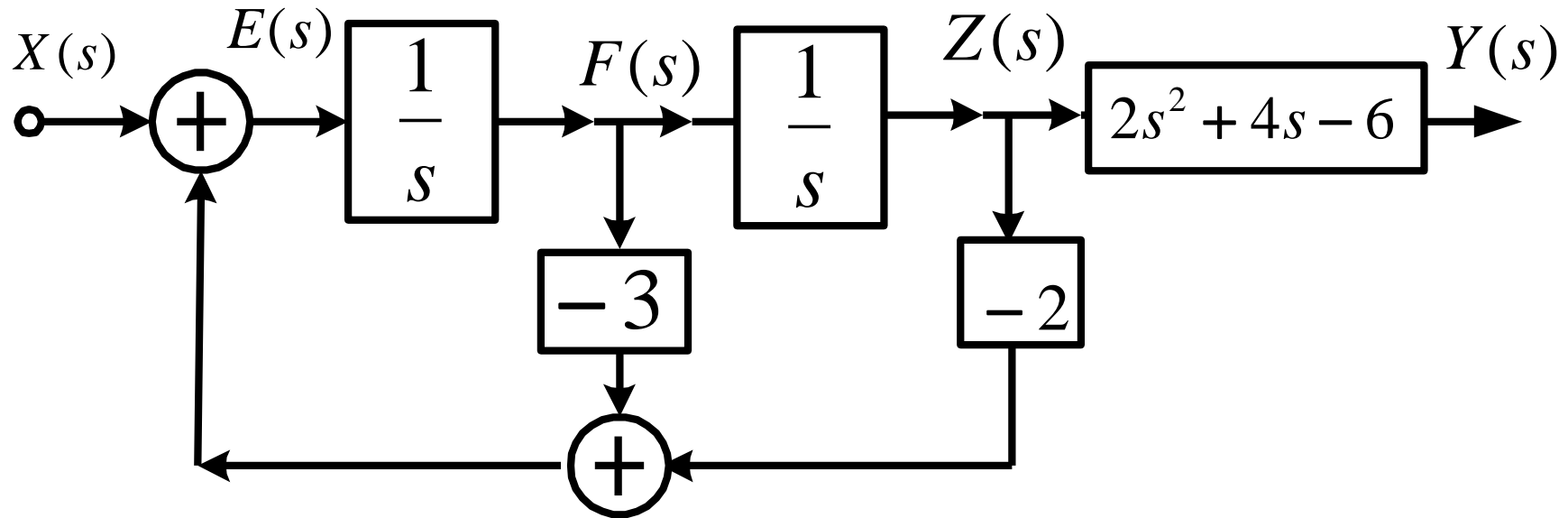
$$H(s) = \left(\frac{1}{s^2 + 3s + 2} \right) (2s^2 + 4s - 6) = \frac{Y(s)}{X(s)}$$

Let

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

$$(2s^2 + 4s - 6)Z(s) = Y(s)$$

9 The Laplace Transform



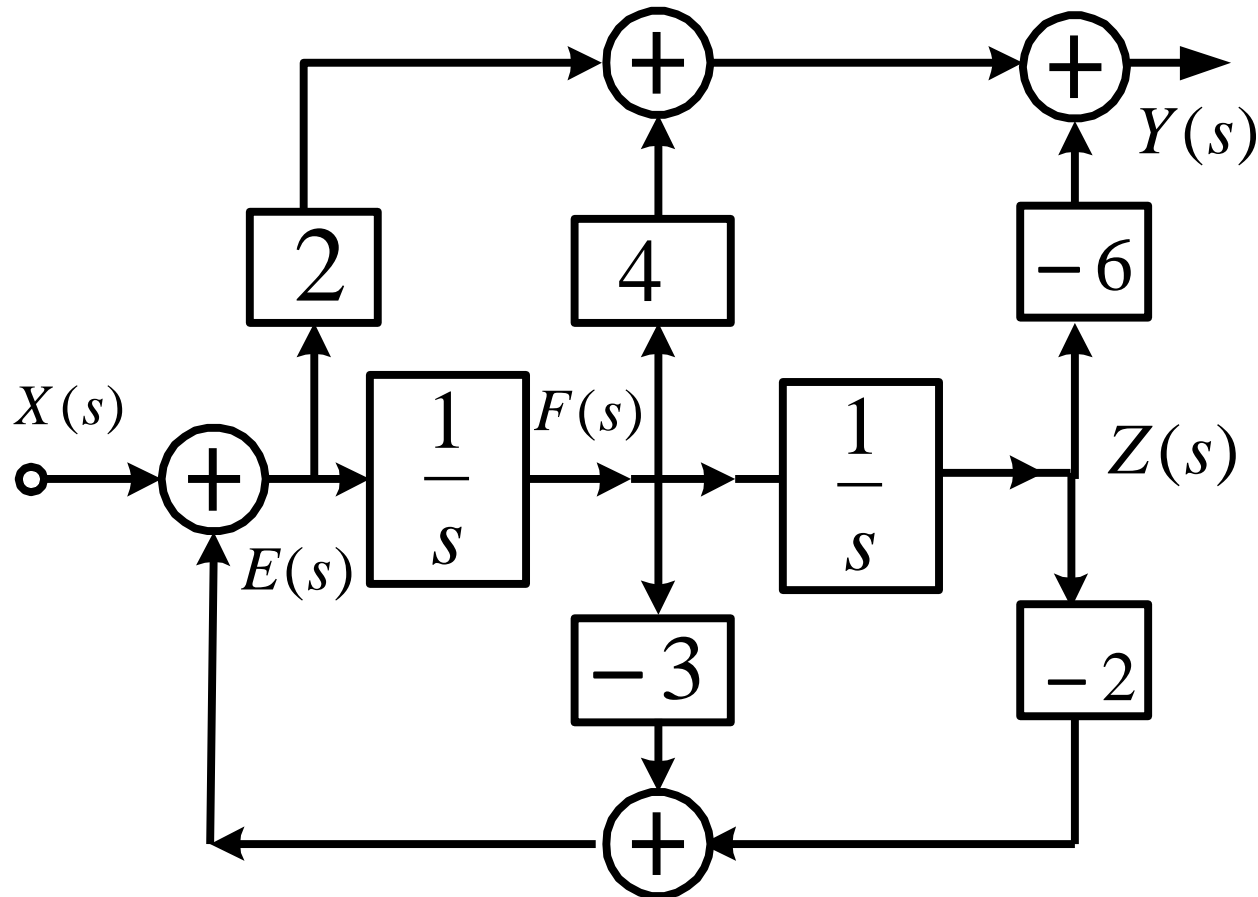
Let $F(s) = sZ(s)$

$$E(s) = sF(s) = s^2Z(s)$$

Then, $Y(s) = (2s^2 + 4s - 6)Z(s)$

$$= 2E(s) + 4F(s) - 6Z(s)$$

9 The Laplace Transform



$$H(s) = \frac{2 + 4/s - 6/s^2}{1 + 3/s + 2/s^2}$$

9 The Laplace Transform

9.8 The Unilateral LT

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

or $x(t)u(t) \xleftrightarrow{L} X(s), \quad \text{Re}\{s\} > \sigma_1$

$$x(t) \xleftrightarrow{UL} X(s) = UL\{x(t)\}$$

The **most properties** of Unilateral *LT* are same as *LT*, except **differentiation** and **integration** in the time Domain.

9 The Laplace Transform

Differentiation in the time Domain

$$x(t)u(t) \xleftrightarrow{L} X(s), \quad \text{Re}\{s\} > \sigma_1$$

$$\left[\frac{d}{dt}x(t)\right]u(t) \xleftrightarrow{L} sX(s) - x(0^-),$$

$$\left[\frac{d^2}{dt^2}x(t)\right]u(t) \xleftrightarrow{L} s^2X(s) - sx(0^-) - x'(0^-)$$

Integration in the time Domain (appended)

$$g(t) = \left[\int_{-\infty}^t x(\tau)d\tau\right]u(t) \xleftrightarrow{L} G(s) = \frac{X(s)}{s} + \frac{x(0^-)}{s}$$

9 The Laplace Transform

Example: $x(t) = e^{-a(t+1)}u(t+1)$

The **bilateral** transform $X(s)$ is

$$X(s) = \frac{e^s}{s+a}, \operatorname{Re}\{s\} > -a$$

The **unilateral** transform $X(s)$ is

$$\begin{aligned} X(s) &= \int_{0^-}^{\infty} e^{-a(t+1)}u(t+1)e^{-st}dt \\ &= \int_{0^-}^{\infty} e^{-a}e^{-(s+a)t}dt = e^{-a} \frac{1}{s+a}, \operatorname{Re}\{s\} > -a \end{aligned}$$

Applications of Unilateral LT

It is very useful to solving a differential equation with **nonzero initial conditions**

Example $\frac{d^2}{dt^2} y(t) + 3\frac{d}{dt} y(t) + 2y(t) = x(t)$

$$y(0^-) = \beta, \quad y'(0^-) = \gamma, \quad x(t) = \alpha u(t)$$

$$y(t) = ?, t > 0$$

9 The Laplace Transform

Using Unilateral LT: $y(t)u(t) \xleftrightarrow{L} Y(s)$

$$s^2 Y(s) - \beta s - \gamma + 3s Y(s) - 3\beta + 2Y(s) = \alpha / s$$

$$Y(s) = \frac{\beta(s+3) + \gamma}{(s+1)(s+2)} + \frac{\alpha}{s(s+1)(s+2)},$$

9 The Laplace Transform

If $\alpha = 2, \beta = 3, \gamma = 5$

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

$$y(t) = [1 - e^{-t} + 3e^{-2t}]u(t),$$

for $t > 0$

Exercise:

Consider the following system function $H(s)$

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

Draw the block diagram for $H(s)$ of the second-order system.

Solution:

H(s) can be drawn directly from the form

The corresponding differential equation is as follows:

$$H(s) = \frac{1}{s^2 + 2s + 2} = \frac{Y(s)}{X(s)},$$

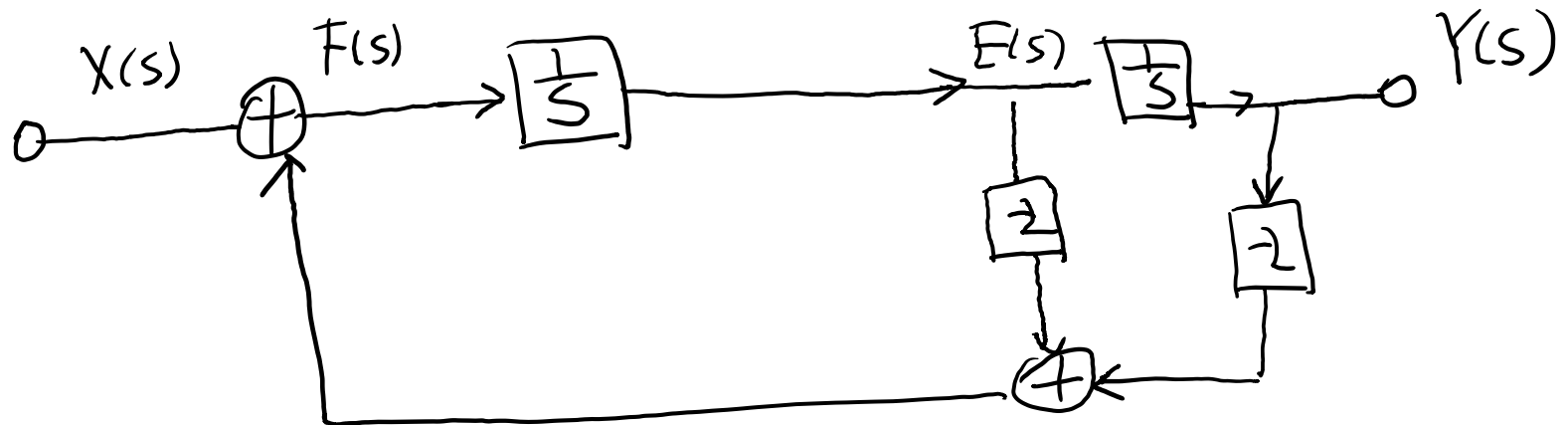
$$s^2 Y(s) + 2s Y(s) + 2Y(s) = X(s)$$

9 The Laplace Transform

$$\text{let } ① E(s) = s Y(s) \Rightarrow \frac{1}{s} E(s) = Y(s)$$

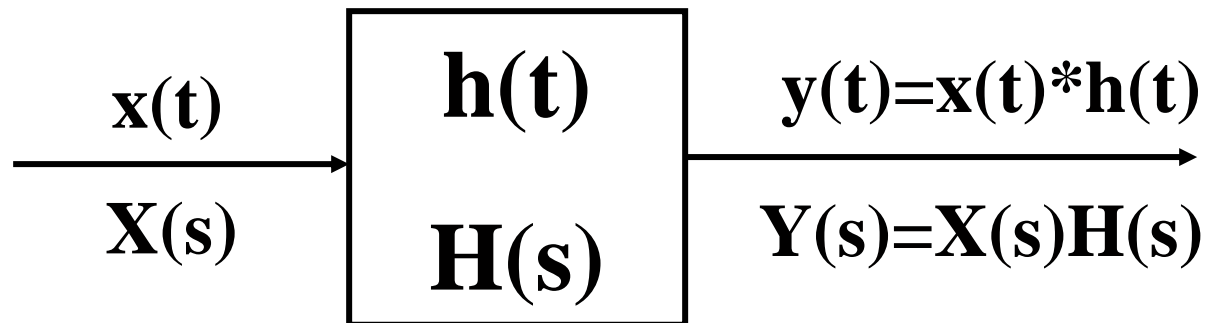
$$② F(s) = s^2 Y(s) \Rightarrow \frac{1}{s} F(s) = E(s)$$

$$③ F(s) + 2 E(s) + 2 Y(s) = X(s)$$



Resume of Chapter 9

Key points of analysis:



Key points of calculation:

Properties and Basic LT Pairs(ROC)

Partial Fraction Expansion

Block Diagram Representation

Homework list for Chapter 9

2, 5, 7, 8, 9, **13**, 21(a, b, i, j) 22(a,b,c),
28, 31, 32, 33, **34**, **35**