

Transform Methods - So Far

Recall, for LTI system:

Total Response = Zero-Input Response + Zero-State Response

Phasor Analysis: Gives zero-state response only
when input is a sinusoid, AND after all
transients have died down (steady state)

Bilateral Laplace Transform: Gives zero-state
response for any* input

[*Any input that has a Laplace Transform]

◦ Unilateral Laplace Transform: Gives total
response for any* input

◦ Requires initial conditions (@ $t=0$)

◦ Useful for time $t \geq 0$

Unilateral Laplace Transform

Definition of Unilateral Laplace Transform

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

- Differs from Bilateral Laplace only by lower limit of integral

$$\circ \text{ If } x(t < 0) = 0$$

$$\Rightarrow \mathcal{L}\{x(t)\} = \mathcal{U}\mathcal{L}\{x(t)\}$$

- Signals differing for $t < 0$, but same for $t \geq 0$ have same $\mathcal{U}\mathcal{L}\{ \}$.

- $\mathcal{U}\mathcal{L}$ used with right-sided (usually causal) signals

$$\Rightarrow \text{ROC is } \operatorname{Re}(s) > \sigma_0$$

$$\Rightarrow \text{Seldom bother to specify ROC}$$

- Most (not all) transforms, properties same as bilateral transform

- Key difference: Derivative property

uL - Transform of Exponential

• Find uL $\{ e^{-\lambda t} u(t) \}$

• Sol'n

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

$$= \int_{t=0^-}^{\infty} e^{-t(s+\lambda)} dt = \frac{e^{-t(s+\lambda)}}{-(s+\lambda)} \bigg|_{t=0}^{\infty}$$

$$= \frac{e^{-\infty(s+\lambda)} - e^{-0(s+\lambda)}}{-(s+\lambda)} = \frac{e^{-\infty(\sigma+\lambda)} \cdot e^{-\infty j\omega} - 1}{-(s+\lambda)}$$

Note 1: $\left| e^{-j\omega\infty} \right| \leq 1$

Note 2: $e^{-\infty(\sigma+\lambda)} \rightarrow 0$ for $\sigma > -\lambda$, else diverges

So,

$$X(s) = \frac{0 - 1}{-(s+\lambda)}, \text{Re}(s) > -\lambda$$

$$\Rightarrow \boxed{X(s) = \frac{1}{s+\lambda}}$$

Don't
write
ROC

Unilateral Laplace Transform

uL-Transform of Impulse

◦ Find uL $\{ \delta(t) \}$

◦ Sol'n

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

↑
Impulse included in integral

$$= e^{-s \cdot 0}$$

$$X(s) = 1, \forall s$$

For uL, don't write ROC

⇓

$$X(s) = 1$$

Unilateral Laplace Transform

Common Unilateral Laplace Transforms

A Short Table of (Unilateral) Laplace Transforms

| $x(t)$ | $X(s)$ |
|--|--|
| $\delta(t)$ | 1 |
| $u(t)$ | $\frac{1}{s}$ |
| $tu(t)$ | $\frac{1}{s^2}$ |
| $t^n u(t)$ | $\frac{n!}{s^{n+1}}$ |
| $e^{\lambda t} u(t)$ | $\frac{1}{s - \lambda}$ |
| $te^{\lambda t} u(t)$ | $\frac{1}{(s - \lambda)^2}$ |
| $t^n e^{\lambda t} u(t)$ | $\frac{n!}{(s - \lambda)^{n+1}}$ |
| $\cos bt u(t)$ | $\frac{s}{s^2 + b^2}$ |
| $\sin bt u(t)$ | $\frac{b}{s^2 + b^2}$ |
| $e^{-at} \cos bt u(t)$ | $\frac{s + a}{(s + a)^2 + b^2}$ |
| $e^{-at} \sin bt u(t)$ | $\frac{b}{(s + a)^2 + b^2}$ |
| $re^{-at} \cos(bt + \theta) u(t)$ | $\frac{(r \cos \theta)s + (ar \cos \theta - br \sin \theta)}{s^2 + 2as + (a^2 + b^2)}$ |
| $re^{-at} \cos(bt + \theta) u(t)$ | $\frac{0.5re^{j\theta}}{s + a - jb} + \frac{0.5re^{-j\theta}}{s + a + jb}$ |
| $re^{-at} \cos(bt + \theta) u(t)$ | $\frac{As + B}{s^2 + 2as + c}$ |
| $r = \sqrt{\frac{A^2c + B^2 - 2ABa}{c - a^2}}$ $\theta = \tan^{-1} \left(\frac{Aa - B}{A\sqrt{c - a^2}} \right)$ $b = \sqrt{c - a^2}$ | |
| $e^{-at} \left[A \cos bt + \frac{B - Aa}{b} \sin bt \right] u(t)$ | $\frac{As + B}{s^2 + 2as + c}$ |
| $b = \sqrt{c - a^2}$ | |

[Lathi, Table 4.1]

Table of Ud-Transform Properties

TABLE 4.2 The Laplace Transform Properties (Unilateral)

| Operation | $x(t)$ | $X(s)$ |
|---------------------------|----------------------------------|--|
| Addition | $x_1(t) + x_2(t)$ | $X_1(s) + X_2(s)$ |
| Scalar multiplication | $kx(t)$ | $kX(s)$ |
| Time differentiation | $\frac{dx}{dt}$ | $sX(s) - x(0^-)$ |
| | $\frac{d^2x}{dt^2}$ | $s^2X(s) - sx(0^-) - \dot{x}(0^-)$ |
| | $\frac{d^3x}{dt^3}$ | $s^3X(s) - s^2x(0^-) - s\dot{x}(0^-) - \ddot{x}(0^-)$ |
| | $\frac{d^n x}{dt^n}$ | $s^n X(s) - \sum_{k=1}^n s^{n-k} x^{(k-1)}(0^-)$ |
| Time integration | $\int_{0^-}^t x(\tau) d\tau$ | $\frac{1}{s} X(s)$ |
| | $\int_{-\infty}^t x(\tau) d\tau$ | $\frac{1}{s} X(s) + \frac{1}{s} \int_{-\infty}^{0^-} x(t) dt$ |
| Time shifting | $x(t - t_0)u(t - t_0)$ | $X(s)e^{-st_0} \quad t_0 \geq 0$ |
| Frequency shifting | $x(t)e^{s_0 t}$ | $X(s - s_0)$ |
| Frequency differentiation | $-tx(t)$ | $\frac{dX(s)}{ds}$ |
| Frequency integration | $\frac{x(t)}{t}$ | $\int_s^{\infty} X(z) dz$ |
| Scaling | $x(at), a \geq 0$ | $\frac{1}{a} X\left(\frac{s}{a}\right)$ |
| Time convolution | $x_1(t) * x_2(t)$ | $X_1(s)X_2(s)$ |
| Frequency convolution | $x_1(t)x_2(t)$ | $\frac{1}{2\pi j} X_1(s) * X_2(s)$ |
| Initial value | $x(0^+)$ | $\lim_{s \rightarrow \infty} sX(s) \quad (n > m)$ |
| Final value | $x(\infty)$ | $\lim_{s \rightarrow 0} sX(s) \quad [\text{poles of } sX(s) \text{ in LHP}]$ |

[Lathi]

Note difference from bilateral:

$$\frac{dx(t)}{dt} \longrightarrow sX(s) - x(0^-)$$

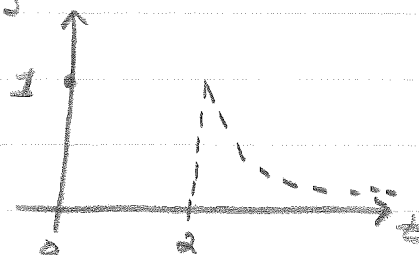
Initial condition !!

Unilateral Laplace Transform

Example: Time Shifting Property

Find $\mathcal{L}\{e^{-3(t-2)} u(t-2)\}$

A) From Definition:



$$X(s) = \int_{t=0^-}^{\infty} e^{s t} e^{-3(t-2)} u(t-2) dt$$

$$= e^6 \int_{t=2}^{\infty} e^{-t(s+3)} dt = \left. \frac{e^6 e^{-t(s+3)}}{-(s+3)} \right|_{t=2}^{\infty}$$

$$= \frac{e^6 e^{-\infty(s+3)} - e^6 e^{-2(s+3)}}{-(s+3)} = \frac{e^6 e^{-2s} e^{-6}}{s+3}$$

Goes to zero for $\text{Re}(s) > -3$

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

B) i) $e^{-\lambda t} u(t) \leftrightarrow \frac{1}{s+\lambda}$

ii) $x(t-T) u(t-T) \leftrightarrow e^{-sT} X(s)$
($T \geq 0$)

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

Frequency Differentiation Property

◦ Know : $t \cdot x(t) \longleftrightarrow \frac{-d}{ds} X(s)$

◦ If $e^{-\lambda t} u(t) \longleftrightarrow \frac{1}{s+\lambda}$

Find $\mathcal{L}\{t e^{-\lambda t} u(t), t^2 e^{-\lambda t} u(t)\}$

Sol'n

a) $\mathcal{L}\{t e^{-\lambda t} u(t)\} = \frac{-d}{ds} \left\{ \frac{1}{s+\lambda} \right\} = \frac{-d}{ds} \{ (s+\lambda)^{-1} \}$

$= +1 (s+\lambda)^{-2} \cdot 1 = \boxed{\frac{1}{(s+\lambda)^2}}$

b) $\mathcal{L}\{t^2 e^{-\lambda t} u(t)\} = \frac{-d}{ds} \left\{ \frac{1}{(s+\lambda)^2} \right\} = \frac{-d}{ds} \{ (s+\lambda)^{-2} \}$

$= +2 (s+\lambda)^{-3} \cdot 1 = \boxed{\frac{2}{(s+\lambda)^3}}$

$\Rightarrow t^n e^{-\lambda t} u(t) \longleftrightarrow \frac{n!}{(s+\lambda)^{n+1}}$

MATLAB "laplace()" Command

- Symbolic Toolbox

- Unilateral Transform (NB ROC provided)

Example

```
>>syms t a
```

```
>> laplace( exp(-a*t) )
```

```
ans =
```

```
1/(s+a)
```

Unilateral Laplace Transform

MATLAB DEMO

laplace_demo.txt

```
>> syms t a w
>> laplace( exp(-a*t) )
ans =
1/(s+a)
```

```
>> laplace( exp(-4*t) )
ans =
1/(s+4)
```

```
>> laplace( sym(1) )
ans =
1/s
```

```
>> laplace( t )
ans =
1/s^2
```

```
>> laplace( t^4 * exp(-a*t) )
ans =
24/(s+a)^5
```

```
>> laplace( exp(-a*t) * cos(w*t) )
ans =
(s+a)/((s+a)^2+w^2)
```

```
>> laplace( cos(5*t) )
ans =
s/(s^2+25)
```

```
>> laplace( cos(5*t) * sin(5*t) )
ans =
5/(s^2+100)
```

```
>> laplace( abs( cos(5*t) ) )
ans =
1/(s^2+25)*(s+5*csch(1/10*pi*s))
```

$$\left. \begin{array}{l} e^{-\lambda t} u(t) \leftrightarrow \frac{1}{s+\lambda} \\ \uparrow \\ \boxed{\text{NOT MATTER}} \end{array} \right\}$$

$$\leftarrow u(t) \leftrightarrow \frac{1}{s}$$

$$\leftarrow t u(t) \leftrightarrow \frac{1}{s^2}$$

$$t^n e^{-\lambda t} u(t) \leftrightarrow \frac{n!}{(s+\lambda)^{n+1}}$$

$$e^{-\lambda t} \cdot \cos(\omega t) u(t) \leftrightarrow \frac{s+\lambda}{(s+\lambda)^2 + \omega^2}$$

$$\cos(\omega t) u(t)$$

← Please Excuse My Dear Aunt Sally ???

Example DE with Initial Conditions - I (1)

Solve $\frac{d^2 y(t)}{dt^2} + 6 \frac{dy(t)}{dt} + 8 y(t) = \frac{dx(t)}{dt} + 2 x(t)$

with initial conditions $y(0^-) = -1$, $\frac{dy(0^-)}{dt} = 1$

and input $x(t) = 2e^{-3t}u(t)$.

Sol'n

1) Transform to $\mathcal{U}\mathcal{L}$ -domain:

a) $x(t) = 2e^{-3t}u(t) \xleftrightarrow{\mathcal{U}\mathcal{L}} \frac{2}{s+3}$

b) $\left[s^2 Y(s) - s \cdot y(0^-) - \frac{dy(0^-)}{dt} \right] + 6 \left[s Y(s) - y(0^-) \right]$

$+ 8 Y(s) = s X(s) - x(0^-) + 2 X(s)$

where $x(0^-) = 0$.

2) Solve in $\mathcal{U}\mathcal{L}$ -domain:

$$Y(s) \left[s^2 + 6s + 8 \right] + \left[s + 5 \right] = \frac{2s + 4}{s + 3}$$

System
characteristics

Due to
Initial
Conditions

Due to
Input

(Continued)

Unilateral Laplace Transform

Example DE with Initial Conditions - I (2)

2 Continued)

$$Y(s) =$$

$$= \left[\frac{2s+4}{s+3} - (s+5) \right] \left[\frac{1}{s^2+6s+8} \right] = \left[\frac{2s+4}{s+3} - (s+5) \right] \left[\frac{1}{(s+2)(s+4)} \right]$$

$$= \frac{-s^2 - 6s - 11}{(s+2)(s+4)(s+3)}$$

Total response

$$= \frac{2s+4}{(s+3)(s+2)(s+4)} - \frac{s+5}{(s+2)(s+4)}$$

Zero-state response

Zero-input response

3) Transform result back to time domain:

$$Y(s) =$$

$$= \frac{-1.5}{s+2} + \frac{-1.5}{s+4} + \frac{2}{s+3}$$

$$y(t) = \left[-1.5e^{-2t} - 1.5e^{-4t} + 2e^{-3t} \right] u(t)$$

Transient response

Forced response

$$= \left[\frac{2}{s+3} + \frac{0}{s+2} + \frac{-2}{s+4} \right] + \left[\frac{-1.5}{s+2} + \frac{1/2}{s+4} \right]$$

$$y(t) = \left[2e^{-3t} - 2e^{-4t} \right] u(t)$$

$$+ \left[-1.5e^{-2t} + \frac{1}{2}e^{-4t} \right] u(t)$$

Zero-state response

Zero-input response

Unilateral Laplace Transform

Solving LTI Circuits

Time Domain

1) Write KVL, KCL using time-domain terminal laws.

E.g., $i_C(t) = C \frac{dv_C(t)}{dt}$, $v_C(t) = \frac{1}{C} \int_{t_0}^t i_C(\tau) d\tau + v(t_0)$

2) Solve in time domain

- Homogeneous solution, particular solution
- Form of particular solution depends on input

Frequency Domain

1) a) write time-domain KVL, KCL ~~or~~ b) Convert components to frequency domain (Impedance)

◦ Then, convert DE to frequency domain

◦ Write KVL, KCL

2) Solve in frequency domain

3) Convert result back to time domain

Unilateral Laplace Transform

UL - Transform and Impedance

R:

$$v_R(t) = i_R(t) \cdot R$$

↕ ul

$$V_R(s) = I_R(s) \cdot R \quad \text{or}$$

$$\frac{V_R(s)}{I_R(s)} = R$$

L: $v_L(t) = L \frac{d i_L(t)}{dt}$

↕ ul

$$V_L(s) = L [s I_L(s) - i_L(0^-)]$$

$$\begin{cases} \text{or } V_L(s) = sL I_L(s) - L \cdot i_L(0^-) \\ I_L(s) = \frac{V_L(s) + L \cdot i_L(0^-)}{sL} \end{cases}$$

C:

$$i_C(t) = C \frac{d v_C(t)}{dt}$$

↕ ul

$$I_C(s) = C [s V_C(s) - v_C(0^-)]$$

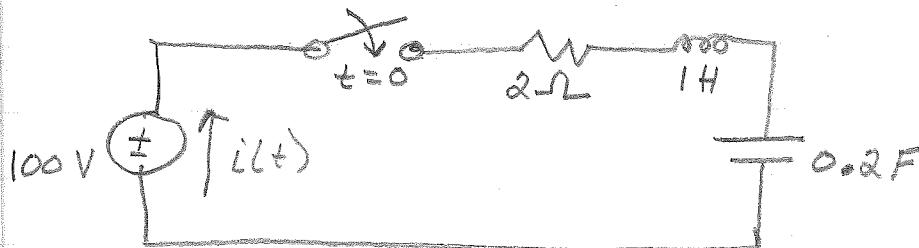
↑
 • No simple impedance
 • USE TERMINAL LAWS
 in frequency domain

$$\begin{cases} \text{or } I_C(s) = sC V_C(s) - C \cdot v_C(0^-) \\ V_C(s) = \frac{I_C(s) + C \cdot v_C(0^-)}{sC} \end{cases}$$

Unilateral Laplace Transform

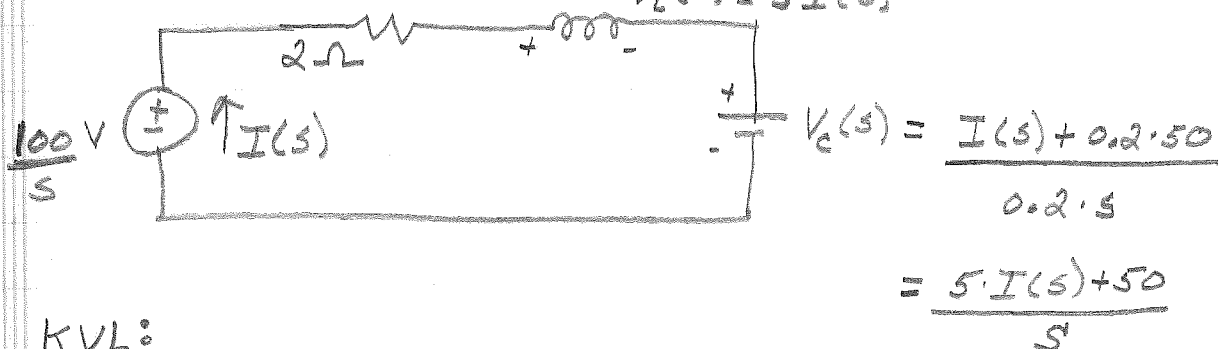
Electrical Circuit Example I

Find $i(t)$ for $t > 0$ if $v_C(0) = 50 \text{ V}$.



1) Convert to frequency domain ($t > 0$):

$$V_L(s) = sI(s)$$



KVL:

$$\frac{100}{s} = 2I(s) + sI(s) + \frac{5I(s) + 50}{s}$$

2) Solve in frequency domain:

$$I(s) = \frac{50}{s^2 + 2s + 5}$$

3) Convert result back to time domain:

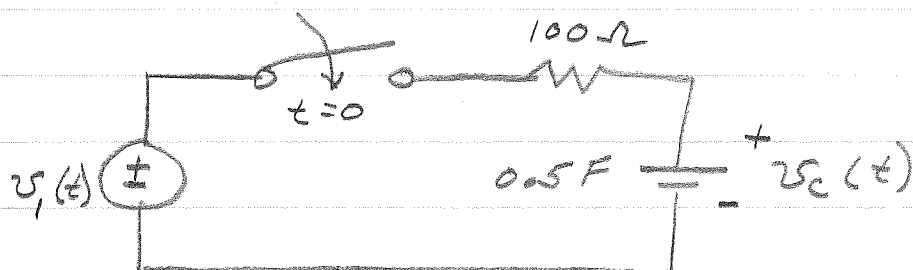
$$I(s) = \frac{50}{(s+1)^2 + 4}$$

$$i(t) = 25 e^{-t} \sin(2t) u(t)$$

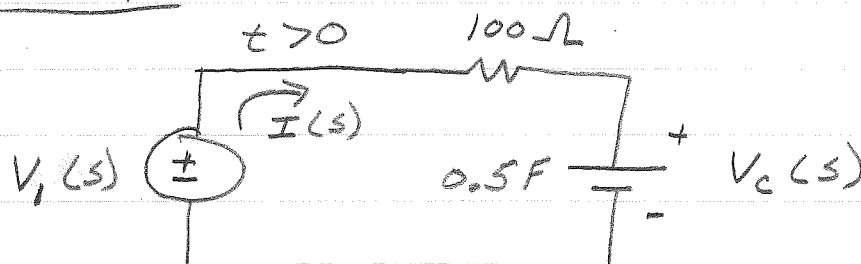
Unilateral Laplace Transforms

Electrical Circuit Example Ia (I)

- Find the (a) impulse response, (b) step response and (c) ramp response if $v_i(t) \rightarrow$ input, $v_o(t) \rightarrow$ output, $v_o(0^-) = 4 \text{ V}$.



Sol'n



By KVL:

$$V_i(s) = 100 \cdot I(s) + \frac{I(s)}{s \cdot \frac{1}{2}} + \frac{1}{2} \cdot v_o(0^-) \quad (1)$$

and

$$I(s) = s \cdot \frac{1}{2} V_o(s) - \frac{1}{2} \cdot v_o(0^-) \quad (2)$$

or

$$(1) \quad s \cdot V_i(s) = I(s) [100s + 2] + 4 \quad \longrightarrow$$

$$(2) \quad I(s) = \frac{s}{2} V_o(s) - 2 \quad (\text{continued})$$

Unilateral Laplace Transforms

Electrical Circuit Example 1a (2)

(Continued)

• Solving for $V_c(s)$ as a function of $V_i(s)$:

$$V_c(s) = \frac{V_i(s) + 200}{50s + 1}$$

(a) Impulse $\Rightarrow V_i(s) = 1$

$$V_c(s) = \frac{201}{50s + 1} = \frac{201/50}{s + 1/50}$$

$$\Rightarrow v_c(t) = \frac{201}{50} e^{-\frac{t}{50}} \mu(t)$$

(b) Step $\Rightarrow V_i(s) = 1/s$

$$V_c(s) = \frac{1/s + 200}{50s + 1} = \frac{200s + 1}{50s^2 + s} = \frac{3}{s + 1/50} + \frac{1}{s}$$

$$\Rightarrow v_c(t) = \left[3 e^{-\frac{t}{50}} + 1 \right] \mu(t)$$

(c) Ramp $\Rightarrow V_i(s) = 1/s^2$

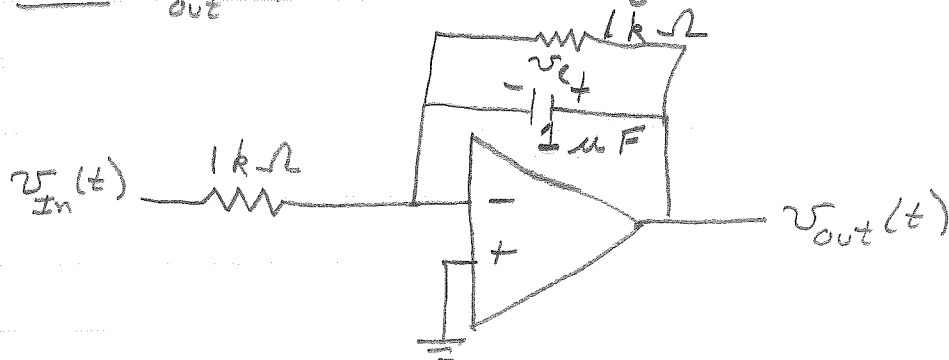
$$V_c(s) = \frac{1/s^2 + 200}{50s + 1} = \frac{200s^2 + 1}{50s^3 + s^2} = \frac{54}{s + 1/50} - \frac{50}{s} + \frac{1}{s^2}$$

$$\Rightarrow v_c(t) = \left[54 e^{-\frac{t}{50}} - 50 + t \right] \mu(t)$$

Unilateral Laplace Transforms

Electrical Circuit Example 2

Find $v_{out}(t)$ for $t > 0$ if $v_c(0^-) = 10V$ and $v_{in}(t) = \sin(t)u(t) V$



1) Convert to frequency domain:

$$V_{in}(s) = \frac{1}{s^2 + 1}, \quad v_c(0^-) = 10$$

By KCL at inverting input:

$$\frac{V_{in}(s)}{1k} + \frac{V_{out}(s)}{1k} + 1\mu [s \cdot V_{out}(s) - v_c(0^-)] = 0$$

2) Solve in frequency domain:

$$V_{out}(s) = \frac{10s^2 - 990}{s^3 + 1000s^2 + s + 1000}$$

3) Convert result back to time domain:

$$V_{out}(s) = \frac{9.999}{s + 1000} + \frac{0.001s - 1}{(s^2 + 1)} \quad \leftarrow \text{Two terms}$$

$$v_{out}(t) = \left[9.999e^{-1000t} + 0.001 \cos(t) - \sin(t) \right] u(t) V$$

Unilateral Laplace Transforms

Example DE (1)

• Find $y(t)$ for $(D^2 + 5D + 6)y(t) = D x(t)$

with $y(0) = -1$, $\dot{y}(0) = 1$, $x(t) = u(t)$,

(Same ZIR as "Zero Input Response: ZIR - Real Roots")

Sol'n

1) Transform to $\mathcal{U}\mathcal{L}$ -domain:

$$\begin{aligned} [s^2 Y(s) - s \cdot y(0) - \dot{y}(0)] + [5s Y(s) - 5y(0)] + 6 Y(s) \\ = s \cdot X(s) - x(0^-) \end{aligned}$$

$$Y(s) [s^2 + 5s + 6] = s \cdot X(s) - x(0^-) + s y(0^-) + \dot{y}(0^-) + 5 \cdot y(0^-)$$

2) Solve in $\mathcal{U}\mathcal{L}$ domain:

$$x(t) = u(t) \Rightarrow X(s) = \frac{1}{s}, \quad x(0^-) = 0$$

$$Y(s) = \frac{s \cdot \frac{1}{s} - 0 + s \cdot (-1) + 1 + 5 \cdot (-1)}{s^2 + 5s + 6}$$

$$Y(s) = \frac{-s - 3}{s^2 + 5s + 6}$$

continued

Unilateral Laplace Transform

Example DE (2)Continued

3) Transform results back to time domain:

$$Y(s) = \frac{-s-3}{s^2+5s+6} = \frac{0}{s+3} + \frac{-1}{s+2}$$

$$\Downarrow$$

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

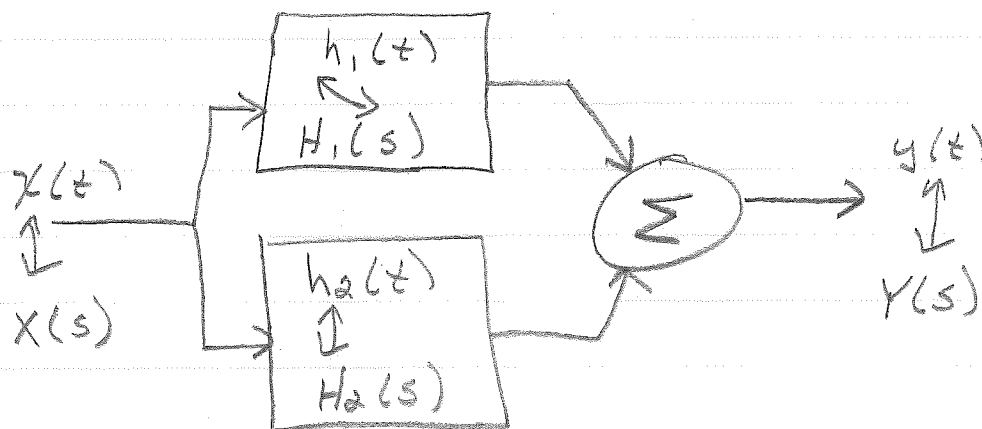
So,

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

 \Downarrow

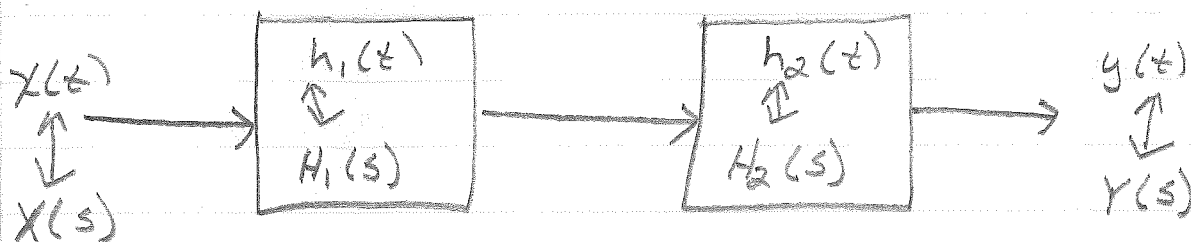
$$y(t) = -e^{-2t} u(t)$$

Interconnected LTI Systems



$$y(t) = x(t) * h_1(t) + x(t) * h_2(t) = x(t) * [h_1(t) + h_2(t)]$$

$$Y(s) = X(s) \cdot H_1(s) + X(s) \cdot H_2(s) = X(s) \cdot [H_1(s) + H_2(s)]$$



$$y(t) = x(t) * h_1(t) * h_2(t)$$

$$Y(s) = X(s) \cdot H_1(s) \cdot H_2(s)$$