

Inverse Laplace Transform

Teng-Jui Lin

Department of Chemical Engineering, University of Washington

Process Dynamics and Control

- $\mathcal{L}^{-1}[\mathcal{L}[f(t)]] = f(t)$

$$\int \frac{d}{dx} \quad \frac{d}{dx} \int$$

$$\mathcal{L}^{-1}[\alpha F(s) + \beta G(s)] = \alpha \mathcal{L}^{-1}[F(s)] + \beta \mathcal{L}^{-1}[G(s)]$$

$$\mathcal{L}^{-1}[5t + 10e^t] = 5\mathcal{L}^{-1}[t] + 10\mathcal{L}^{-1}[e^t]$$

Common inverse Laplace transforms are tabulated

Use Seaborg Table 3.1... in reverse

Inverse L.T. $f(t)$	Laplace Transform $F(s)$	Inverse L.T. $f(t)$	Laplace Transform $F(s)$
1	$\frac{1}{s}$	e^{at}	$\frac{1}{s-a}$
t^n	$\frac{n!}{s^{n+1}}$	\sqrt{t}	$\frac{\sqrt{\pi}}{2s^{3/2}}$
$\sin(at)$	$\frac{a}{s^2 + a^2}$	$t \sin(at)$	$\frac{2as}{(s^2 + a^2)^2}$
$\cos(at)$	$\frac{s}{s^2 + a^2}$	$t \cos(at)$	$\frac{s^2 - a^2}{(s^2 + a^2)^2}$

Applying inverse Laplace transform

Zill Ex. 4.2.1a Evaluate $\mathcal{L}^{-1} \left[\frac{1}{s^5} \right]$

Recall $t^n = \mathcal{L}^{-1} \left[\frac{n!}{s^{n+1}} \right]$

$$\begin{aligned} n+1 &= 5 \\ n &= 4 \\ &= \frac{4!}{4!} \cdot \frac{1}{s^{4+1}} = \frac{1}{4!} \left[\frac{4!}{s^{4+1}} \right] \\ &= \boxed{\frac{1}{4!} t^4} \end{aligned}$$

Zill Ex. 4.2.1b Evaluate $\mathcal{L}^{-1} \left[\frac{1}{s^2 + 7} \right]$

Recall $\sin(at) = \mathcal{L}^{-1} \left[\frac{a}{s^2 + a^2} \right]$

$$\begin{aligned} a^2 &= 7 \\ a &= \sqrt{7} \\ &= \frac{\sqrt{7}}{\sqrt{7}} \cdot \frac{1}{s^2 + (\sqrt{7})^2} = \frac{1}{\sqrt{7}} \left[\frac{\sqrt{7}}{s^2 + (\sqrt{7})^2} \right] \\ &= \boxed{\frac{1}{\sqrt{7}} \sin(\sqrt{7} t)} \end{aligned}$$

Term-wise division and linearity

Zill Ex. 4.2.2 Evaluate $\mathcal{L}^{-1} \left[\frac{-2s + 6}{s^2 + 4} \right]$ ↗

$$\mathcal{L}^{-1} \left(\frac{-2s+6}{s^2+4} \right) \leftarrow \text{Laplace (s) space}$$
$$= \mathcal{L}^{-1} \left[\frac{-2s}{s^2+4} + \frac{6}{s^2+4} \right]$$

$$= -2\mathcal{L}^{-1} \left[\frac{s}{s^2+4} \right] + 6\mathcal{L}^{-1} \left[\frac{1}{s^2+4} \right]$$

$$= \boxed{-2 \cos(2t) + 6 \sin(2t)}$$

↖ "real" (world)
time + space

const ↙

$$\mathcal{L}^{-1} \left(\frac{a}{s^2+a^2} \right) = \sin(at)$$

↑

$$4 = a^2$$
$$a = 2$$

var in space ↙

$$\mathcal{L}^{-1} \left(\frac{s}{s^2+a^2} \right) = \cos(at)$$

↑

$$a^2 = 4$$
$$a = 2$$

Partial fractions and linearity

Ex. Evaluate $\mathcal{L}^{-1} \left[\frac{1}{(s-1)(s+4)} \right]$ \leftarrow $\frac{1}{(\quad)(\quad)} = \frac{A^{\swarrow}}{(\quad)} + \frac{B^{\searrow}}{(\quad)}$ $\mathcal{L}^{-1} \left(\frac{1}{s+a} \right) = e^{-at}$

$a = -1$
 $a = 4$

$$\frac{1}{(s-1)(s+4)} = \frac{A}{(s-1)} + \frac{B}{(s+4)} = \frac{1}{5} \frac{1}{s-1} - \frac{1}{5} \frac{1}{s+4}$$

$$= \frac{A}{(s-1)} \cdot \frac{s+4}{s+4} + \frac{B}{(s+4)} \cdot \frac{s-1}{s-1}$$

$$\frac{1}{(s-1)(s+4)} = \frac{As + 4A + Bs - B}{(s-1)(s+4)}$$

$$\begin{aligned} 1 &= As + 4A + Bs - B \\ 0s + 1 &= s(A+B) + (4A-B) \end{aligned}$$

$$\begin{cases} 0 = A+B \\ 1 = 4A-B \end{cases} \Rightarrow A = -B$$

$$\begin{aligned} 1 &= -4B - B \\ 1 &= -5B \\ B &= -\frac{1}{5}, A = \frac{1}{5} \end{aligned}$$

$$\begin{aligned} \mathcal{L}^{-1} \left[\frac{1}{(s-1)(s+4)} \right] &= \mathcal{L}^{-1} \left[\frac{1}{5} \frac{1}{s-1} - \frac{1}{5} \frac{1}{s+4} \right] \\ &= \frac{1}{5} \mathcal{L}^{-1} \left[\frac{1}{s-1} \right] - \frac{1}{5} \mathcal{L}^{-1} \left[\frac{1}{s+4} \right] \\ &= \boxed{\frac{1}{5} e^t - \frac{1}{5} e^{-4t}} \end{aligned}$$

Partial fraction by Heaviside expansion (cover-up method)

Ex. Evaluate $\mathcal{L}^{-1} \left[\frac{1}{(s-1)(s+4)} \right]$ with Heaviside expansion.

1. Set up partial fraction expansion
2. Multiply both sides by one denominator term $(s+a)$
3. Evaluate at $s = -a$ $\angle -$
4. Solve for coefficient

$$a = -1 \quad s-1: \quad \cancel{(s-1)} \frac{1}{(\cancel{s-1})(s+4)} = \left[\frac{A}{\cancel{s-1}} + \frac{B}{s+4} \right] \cancel{(s-1)}$$

$$\frac{1}{s+4} = A + \frac{B \cancel{(s+4)}}{s+4} \quad 0$$

$$\frac{1}{1+4} = A + 0$$

$$\boxed{A = \frac{1}{5}} \quad \leftarrow$$

$$\boxed{s-1} \quad a+s=1$$

$$\frac{1}{\cancel{(s-1)}(s+4)} = \frac{1}{1+4} = \boxed{\frac{1}{5} = A}$$

1. Cover up denominator term $(s+a)$
2. Evaluate at $s = -a$
3. The result is the coeff for the term

Limitation: Rational function of s with distinct linear factors in denominator

Partial fraction by Heaviside expansion (cover-up method)

Ex. Evaluate $\mathcal{L}^{-1} \left[\frac{1}{(s-1)(s+4)} \right]$ with Heaviside expansion.

1. Set up partial fraction expansion
2. Multiply both sides by one denominator term $(s+a)$
3. Evaluate at $s = -a$
4. Solve for coefficient

$$\begin{aligned} \cancel{(s+4)} \frac{1}{(s-1)\cancel{(s+4)}} &= \left[\frac{A}{s-1} + \frac{B}{\cancel{s+4}} \right] \cancel{(s+4)} \\ s+4=0 \rightarrow s=-4 &\rightarrow \frac{1}{s-1} = \frac{A\cancel{(s+4)}^0}{s-1} + B \\ \frac{1}{-5} &= 0 + B \Rightarrow \boxed{B = -\frac{1}{5}} \end{aligned}$$

1. Cover up denominator term $(s+a)$
2. Evaluate at $s = -a$
3. The result is the coeff for the term

$$\frac{1}{(s-1)\cancel{(s+4)}} = \left[\frac{1}{s-1} \right]_{s=-4} = \frac{1}{-4-1} = \boxed{\frac{1}{-5} = B}$$

$$A = \frac{1}{5}, B = -\frac{1}{5} \quad \checkmark$$

Limitation: Rational function of s with distinct linear factors in denominator

Partial fraction by Heaviside expansion (cover-up method)

Ex. Evaluate $\mathcal{L}^{-1} \left[\frac{1}{(s-1)(s+4)} \right]$ with Heaviside expansion.

$$A = \frac{1}{5}, B = -\frac{1}{5} \Rightarrow \mathcal{L}^{-1} \left[\frac{1}{5} \frac{1}{s-1} - \frac{1}{5} \frac{1}{s+4} \right]$$

$$\mathcal{L}^{-1} \left(\frac{1}{s+a} \right) = e^{-at}$$

$$= \frac{1}{5} \mathcal{L}^{-1} \left[\frac{1}{s-1} \right] - \frac{1}{5} \mathcal{L}^{-1} \left[\frac{1}{s+4} \right]$$

$$= \boxed{\frac{1}{5} e^t - \frac{1}{5} e^{-4t}}$$

Cover-up method is great for more complicated expressions

Zill Remarks 4.2.ii Evaluate $\mathcal{L}^{-1} \left[\frac{s^2 + 6s + 9}{(s-1)(s-2)(s+4)} \right]$ with Heaviside expansion.

$$\boxed{1} \quad \frac{s^2 + 6s + 9}{(s-1)(s-2)(s+4)} = \frac{A}{s-1} + \frac{B}{s-2} + \frac{C}{s+4} = \frac{16}{-5} \frac{1}{s-1} + \frac{25}{6} \frac{1}{s-2} + \frac{1}{30} \frac{1}{s+4}$$

$$s-1=0 \quad s=1: \quad \frac{s^2 + 6s + 9}{(s-2)(s+4)} = \frac{1^2 + 6 + 9}{(1-2)(1+4)} = \frac{16}{-5} = A$$

$$s-2=0 \quad s=2: \quad \frac{s^2 + 6s + 9}{(s-1)(s+4)} = \frac{4 + 12 + 9}{(1)(6)} = \frac{25}{6} = B$$

$$s+4=0 \quad s=-4: \quad \frac{s^2 + 6s + 9}{(s-1)(s-2)} = \frac{16 - 24 + 9}{(-5)(-6)} = \frac{1}{30} = C$$

$$\boxed{2} \quad \mathcal{L}^{-1}[\quad] \quad \mathcal{L}^{-1}\left[\frac{1}{s+a}\right] = e^{-at}$$
$$= \frac{16}{-5} \mathcal{L}^{-1}\left[\frac{1}{s-1}\right] + \frac{25}{6} \mathcal{L}^{-1}\left[\frac{1}{s-2}\right] + \frac{1}{30} \mathcal{L}^{-1}\left[\frac{1}{s+4}\right]$$
$$= \boxed{\frac{16}{-5} e^t + \frac{25}{6} e^{2t} + \frac{1}{30} e^{-4t}}$$