Laplace Transform (4B)

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Inverse Laplace Transform

Laplace Transform

$$F(s) = \int_0^{\infty} f(t) e^{-st} \, dt$$

$$= \int_0^{\infty} \{ f(t) e^{-xt} \} \, e^{-iyt} \, dt$$

Inverse Laplace Transform

$$f(t) = \frac{1}{2\pi i} \int_{\sigma_0 - i\infty}^{\sigma_0 + i\infty} F(s) e^{st} \, ds$$

Inverse Laplace Transform

Laplace Transform

$$F(s) = \int_0^{\infty} f(t) e^{-st}\, dt$$

$$= \int_0^{\infty} \{f(t) e^{-xt}\} e^{-iyt}\, dt$$

- f(t) continuous on [0, ∞)
- f(t) = 0 for t < 0
- f(t) has exponential order α
- f'(t) piecewise continuous on [0, ∞)

➡ F(s) converges absolutely for Re(s) = x > α

$$\int_0^{\infty} |f(t) e^{-st}|\, dt = \int_0^{\infty} |f(t)|\, e^{-xt}\, dt < \infty$$

$$x > \alpha$$

$$F(x, y) = \int_0^{\infty} \{f(t) e^{-xt}\} e^{-iyt}\, dt$$

$$F(x, y) = \int_0^{\infty} g(t)\, e^{-iyt}\, dt$$

Fourier Transform $g(t) = f(t) e^{-xt}$

$$g(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} F(x, y) e^{iyt}\, dy$$

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{+\infty} F(x, y) e^{xt} e^{iyt}\, dy$$

Inverse Fourier Transform

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Fourier-Mellin Inversion Formula

$$F(x,y) = \int_0^\infty \underline{\{f(t)e^{-xt}\}}\, e^{-iyt}\, dt$$

$$F(x,y) = \int_0^\infty \underline{g(t)}\, e^{-iyt}\, dt$$

Fourier Transform $g(t) = f(t)e^{-xt}$

$$g(t) = \frac{1}{2\pi}\int_{-\infty}^{+\infty} F(x,y)e^{iyt}\, dy$$

$$f(t) = \frac{1}{2\pi}\int_{-\infty}^{+\infty} F(x,y)e^{xt}e^{iyt}\, dy$$

Inverse Fourier Transform

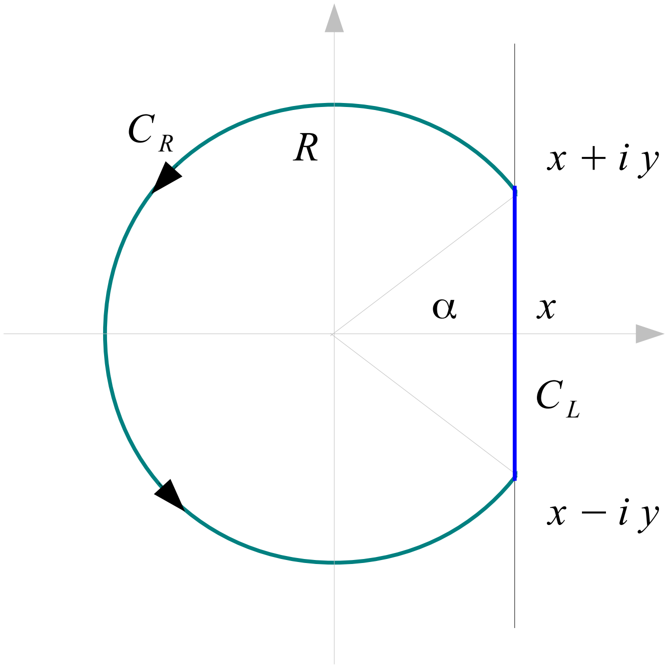
$s = x + iy \qquad ds = i\,dy \qquad x > \alpha$ (fixed x)

$$f(t) = \frac{1}{2\pi i}\int_{x-i\infty}^{x+i\infty} F(x,y)e^{st}\, ds = \lim_{y\to\infty}\frac{1}{2\pi i}\int_{x-iy}^{x+iy} F(s)e^{st}\, ds$$

Complex Inversion Formula (Fourier-Mellin Inversion Formula)

Vertical line at x : Bromwich line

Contour Integration (1)



$$\frac{1}{2\pi i}\int_C F(s)e^{st}\,ds$$

$$= \frac{1}{2\pi i}\int_{C_R} F(s)e^{st}\,ds + \underline{\frac{1}{2\pi i}\int_{C_L} F(s)e^{st}\,ds}$$

F(s) is analytic for Re(s) = x > α

➡ F(s)all singularities must lie to the left of Bromwich line

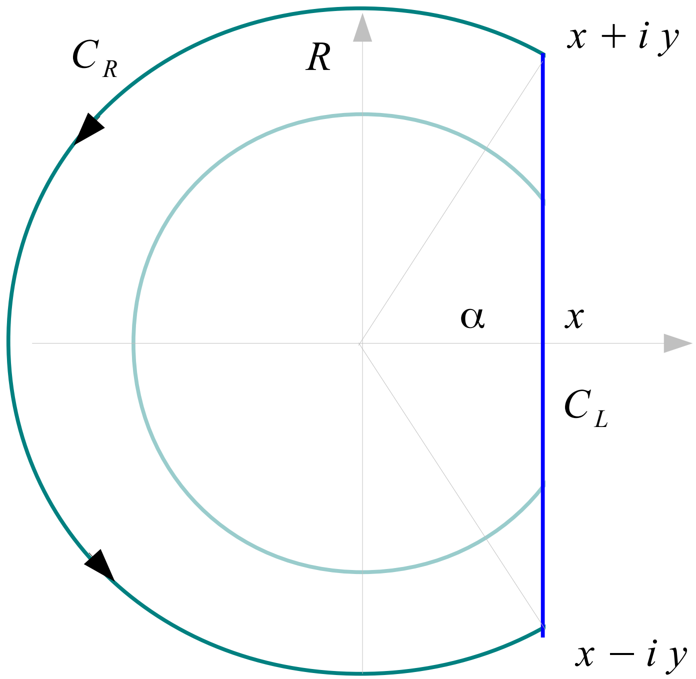
Assume F(s) is analytic for Re(s) = x < α except for having finitely many poles

$$z_1,\ z_2,\ \cdots,\ z_n$$

$$\frac{1}{2\pi i}\int_C F(s)e^{st}\,ds = \sum_{k=1}^{n} Res(z_k)$$

$$= \frac{1}{2\pi i}\int_{C_R} F(s)e^{st}\,ds + \underline{\frac{1}{2\pi i}\int_{x-iy}^{x+iy} F(s)e^{st}\,ds}$$

Contour Integration (2)



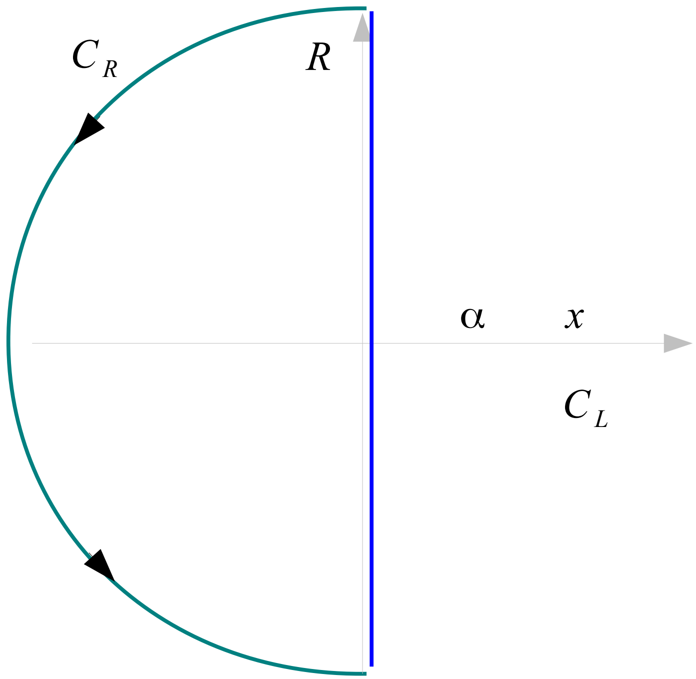
$$\frac{1}{2\pi i}\int_C F(s)e^{st}\,ds = \sum_{k=1}^{n} Res(z_k)$$

$$= \frac{1}{2\pi i}\int_{C_R} F(s)e^{st}\,ds + \frac{1}{2\pi i}\int_{x-iy}^{x+iy} F(s)e^{st}\,ds$$

$$\lim_{R\to\infty}\int_{C_R} F(s)e^{st}\,ds = 0 \quad (t > 0)$$

$$f(t) = \lim_{y\to\infty}\frac{1}{2\pi i}\int_{x-iy}^{x+iy} F(s)e^{st}\,ds = \sum_{k=1}^{n} Res(z_k)$$

Contour Integration (2)



$$\lim_{R \to \infty} \int_{C_R} F(s) e^{st} \, ds = 0 \quad (t > 0)$$

$$s = Re^{i\theta} = R(\cos\theta + i\sin\theta)$$

$$e^{st} = e^{Rt(\cos\theta + i\sin\theta)} = e^{Rt\cos\theta} e^{i\sin\theta}$$

$$|e^{st}| = e^{Rt\cos\theta}$$

$$\int_{C_R} F(s) e^{st} \, ds \leq \int_{C_R} |F(s)| \, |e^{st}| \, |ds|$$

$$\leq \frac{M}{R^{p-1}} \int_{\pi/2}^{3\pi/2} e^{Rt\cos\theta} \, d\theta$$

References

[1] http://en.wikipedia.org/
[2] J.H. McClellan, et al., Signal Processing First, Pearson Prentice Hall, 2003
[3] A “graphical interpretation” of the DFT and FFT, by Steve Mann