



Course of "Automatic Control System"
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Laplace transform

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Contents

- ✦ *Laplace transform definition*
- ✦ *Laplace transform main properties*
- ✦ *Selected Laplace transforms*



Laplace transform definition

- ⤴ **The Laplace transform** of a function $f(t)$ is defined as

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

where $t \in R$ is a real variable, while $s = \alpha + j\omega \in C$ is a complex variable.

- ⤴ Vice versa, given a function $F(s)$ in the Laplace domain, the original function in the time domain can be obtained using the **Laplace anti-transformation**

$$F(s) \rightarrow f(t) = \lim_{\omega \rightarrow \infty} \frac{1}{2\pi j} \int_{\sigma - j\omega}^{\sigma + j\omega} F(s)e^{st} ds$$

- ⤴ **The Laplace transform is a bilateral only if the function $f(t)$ is null for $t < 0$**



Laplace transform main properties (1/2)

✦ *Linearity*

$$L(af(t) + bg(t)) = aF(s) + bG(s)$$

✦ *Translation in the Laplace domain*

$$L(e^{\alpha t} f(t)) = F(s - \alpha)$$

✦ *Translation in the time domain*

$$L(f(t - T)) = F(s)e^{-sT}$$



Laplace transform main properties (2/2)

✦ *Time domain derivation*

$$L\left(\frac{df(t)}{dt}\right) = sF(s) - f(0)$$

✦ *Time domain integration*

$$L\left(\int_0^t f(\tau) d\tau\right) = \frac{1}{s} F(s)$$

✦ *Time domain convolution*

$$L(f(t) * g(t)) = F(s)G(s)$$



Additional properties useful in control theory

✦ *Initial value theorem*

$$f(0) = \lim_{s \rightarrow \infty} sF(s)$$

✦ *Final value theorem*

$$\lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} sF(s)$$

✦ *Initial value theorem of the derivate of the function*

$$\left. \frac{df(t)}{dt} \right|_{t=0} = \lim_{s \rightarrow \infty} s^2 F(s) - sf(0)$$



Selected Laplace transforms

✦ In the system theory, we will mainly use the Laplace transform for the evaluation of the forced response of LTI systems to selected sets of input :

✦ *Polynomial inputs*

$$u(t) = t^n \mathbf{1}(t)$$

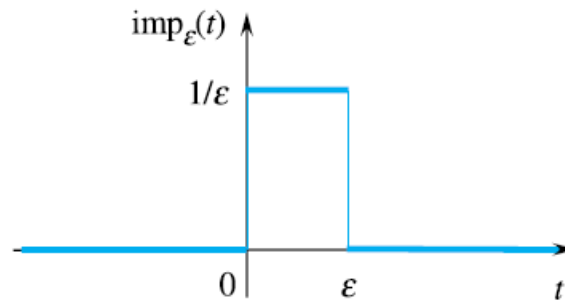
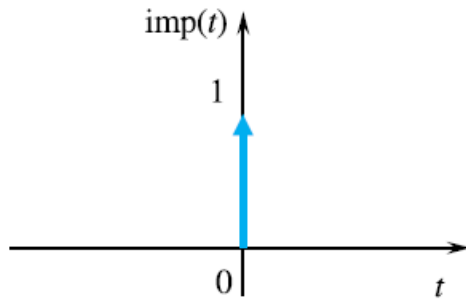
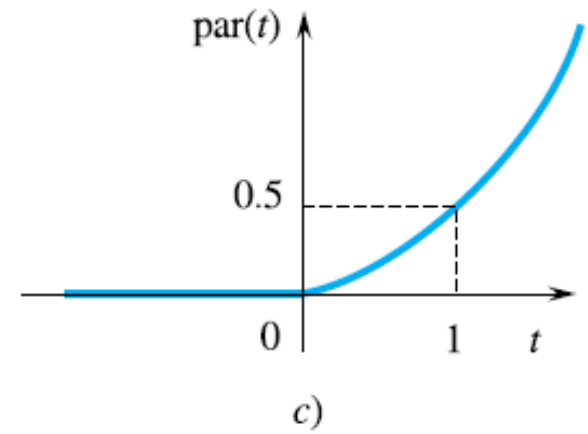
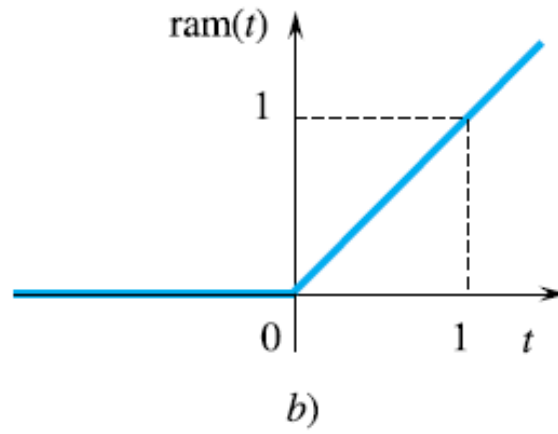
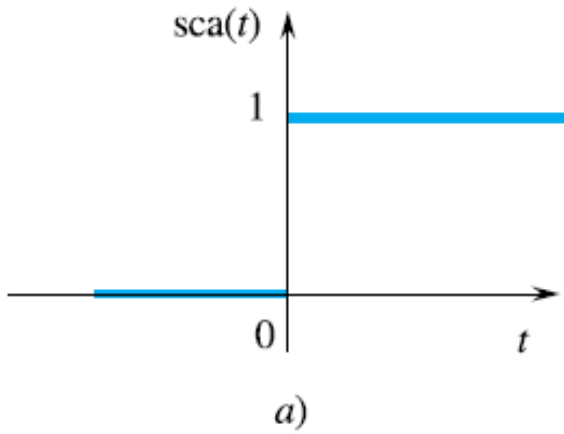
✦ *Sinusoidal inputs*

$$u(t) = \sin(\omega t) \mathbf{1}(t)$$

$$u(t) = \cos(\omega t) \mathbf{1}(t)$$



Selected Laplace transforms





Selected Laplace transforms: polynomial signals

- ✧ In order to evaluate the Laplace transform of polynomial signals, let us firstly consider the Laplace transform of the impulse

- ✧ *Impulse* $\delta(t) \longrightarrow L(\delta(t)) = 1$ (from the Laplace transform definition)

- ✧ Then, using the *time domain integration property*, we have

- ✧ *Step* $1(t) \longrightarrow L(1(t)) = \frac{1}{s}$

- ✧ *Ramp* $t \cdot 1(t) \longrightarrow L(t \cdot 1(t)) = \frac{1}{s^2}$

- ✧ *Polynomial function* $t^n \cdot 1(t) \longrightarrow L(t^n \cdot 1(t)) = \frac{n!}{s^{n+1}}$



Selected Laplace transforms: sinusoidal signals

✧ The Laplace transform of sinusoidal functions

$$\star \textit{ Sine} \quad \sin(\omega t)\mathbf{1}(t) \quad \longrightarrow \quad L(\sin(\omega t) \cdot \mathbf{1}(t)) = \frac{\omega}{s^2 + \omega^2}$$

$$\star \textit{ Cosine} \quad \cos(\omega t)\mathbf{1}(t) \quad \longrightarrow \quad L(\cos(\omega t) \cdot \mathbf{1}(t)) = \frac{s}{s^2 + \omega^2}$$

✧ Finally, in the control theory the following transformations are of interest for the definition of the Laplace domain of the evolution modes of LTI systems

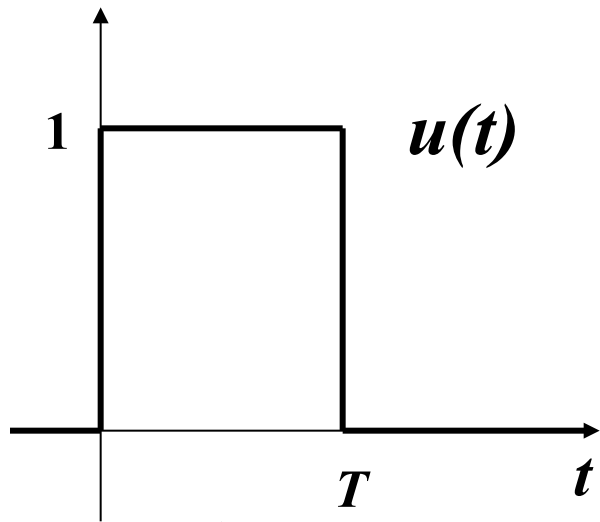
$$L(e^{\alpha t}\mathbf{1}(t)) = \frac{1}{s - \alpha}$$

$$L(e^{\alpha t} \cos(\omega t) \cdot \mathbf{1}(t)) = \frac{s - \alpha}{(s - \alpha)^2 + \omega^2}$$

$$L(e^{\alpha t} \textit{ sen}(\omega t) \cdot \mathbf{1}(t)) = \frac{\omega}{(s - \alpha)^2 + \omega^2}$$

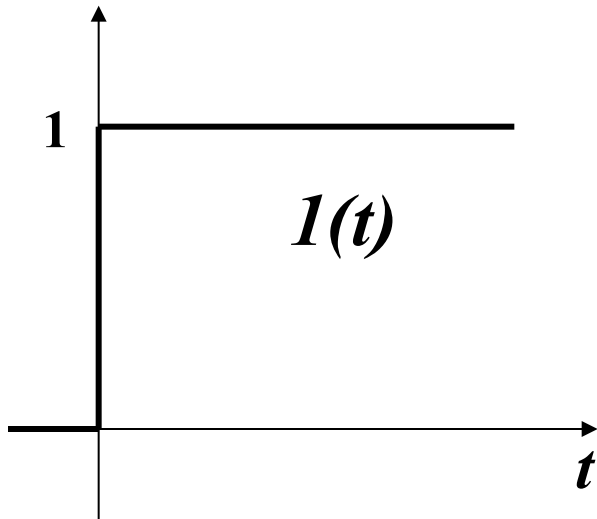


Example: Laplace transform of a window signal

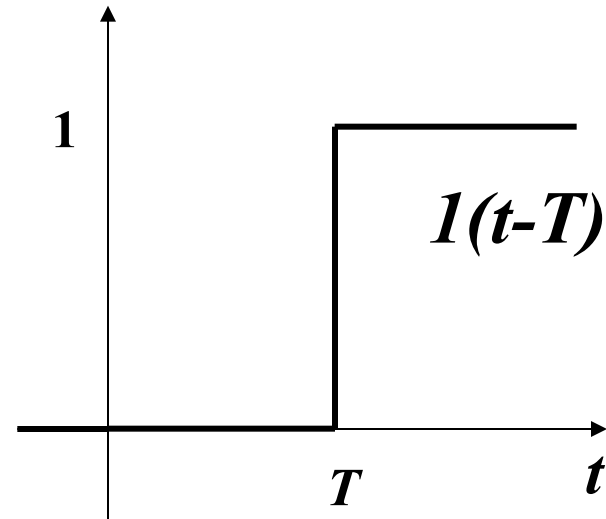


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$$u(t) = 1(t) - 1(t-T)$$



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Example: Laplace transform of a window signal

- ✦ The Laplace transform of a window signal can be evaluated from the Laplace transforms of two steps.

$$\begin{aligned}L(u(t)) &= L(1(t) - 1(t - T)) \\ &= L(1(t)) - L(1(t - T)) \\ &= \frac{1}{s} - \frac{e^{-sT}}{s} = \frac{1 - e^{-sT}}{s}\end{aligned}$$