

Chapter 4:

Inverse Laplace Transform



4.1: Definition :

$$f(t) = \mathcal{L}^{-1} \{F(s)\}$$

- $f(t)$: original function , is unique .

- $F(s)$: Laplace transform.

4.2: Inverse Laplace Transform of Fundamental functions :



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4.3: Properties of Inverse Laplace Transform :

1) Linearity :

$$\mathcal{L}^{-1} \{C_1 F_1(s) + C_2 F_2(s)\} = C_1 f_1(t) + C_2 f_2(t)$$

2) First Translation :

$$\mathcal{L}^{-1} \{F(s - a)\} = e^{at} f(t)$$

3) Second Translation :

$$\mathcal{L}^{-1} \{F(s).e^{-sT}\} = f(t - T).u(t - T)$$

4.3: Properties of Inverse Laplace Transform :



4) Scale Changing :

$$\mathcal{L}^{-1} \{F(ks)\} = \frac{1}{k} f\left(\frac{t}{k}\right)$$

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4.3: Properties of Inverse Laplace Transform :



5) Inverse Laplace Transform of derivatives :

$$\mathcal{L}^{-1} \{F^{(n)}(s)\} = (-1)^n t^n f(t)$$

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6) Inverse Laplace Transform of Integrals :

$$\mathcal{L}^{-1} \left\{ \int_s^\infty F(u) du \right\} = \frac{f(t)}{t}$$

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7) Multiplication by s:

$$\mathcal{L}^{-1} \{s.F(s)\} = f'(t)$$

Attention:

$$\mathcal{L}^{-1} \{s.F(s) - f(0)\} = f'(t) - f(0).\delta(t)$$

8) Division by s :

$$\mathcal{L}^{-1} \left\{ \frac{F(s)}{s} \right\} = \int_0^t f(u) du$$

9) The convolution:

$$\mathcal{L}^{-1}\{F(s), G(s)\} = f(t) * g(t) = \int_0^t f(x).g(t-x)dx$$

- $f(t)*g(t)$: the convolution of $f(t)$ and $g(t)$.

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4.4: Methods of Finding Inverse Laplace Transform:

1) Use of Tables :

2) Series Method : Let $F(s) = \frac{a_0}{s} + \frac{a_1}{s^2} + \frac{a_2}{s^3} + \dots$

Then:

$$f(t) = a_0 + \frac{a_1 t}{1!} + \frac{a_2 t^2}{2!} + \dots$$

3) Partial Fraction Method :

- Rational Function $P(s)/Q(s)$ can be written as the sum of rational functions having form:

$$\frac{A}{(as+b)^r} \text{ or } \frac{(As+B)}{(as^2+bs+c)^r}$$

- The constants A, B, C ... can be found by equating of like powers of s on both side / or substitution the values of s .

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4) The Heavyside Expansion Formula :

Let $F(s) = P(s)/Q(s)$

a) $Q(s)$ has n simple zeros: $s_1, s_2, \dots, s_n$.

$$f(t) = \sum_{i=1}^n K_i e^{s_i t}$$

$$K_i = \lim_{s \rightarrow s_i} \left(\frac{P(s)}{Q(s)} (s - s_i) \right) = \frac{P(s)}{Q'(s)} \Big|_{s=s_i}$$

b) $Q(s)$ has s_1 multiple zero r th-order:

$$\frac{P(s)}{Q(s)} = \frac{K_{1,1}}{(s-s_1)} + \frac{K_{1,2}}{(s-s_1)^2} + \dots + \frac{K_{1,r}}{(s-s_1)^r} + \frac{K_{r+1}}{s-s_{r+1}} + \dots + \frac{K_n}{s-s_n}$$

$$K_{1,k} = \frac{1}{(r-k)!} \frac{d^{r-k}}{ds^{r-k}} \left[\frac{P(s)}{Q(s)} (s-s_1)^r \right] \bigg|_{s=s_1}; k=1 \div r$$

For finding the original function we use:

$$\mathcal{L}^{-1} \left\{ \frac{1}{(s-s_1)^r} \right\} = \frac{1}{(r-1)!} t^{r-1} e^{s_1 t}$$

c) $Q(s)$ has complex zeros:

$$s_{1,2} = \alpha \pm i\beta$$

$$f(t) = 2 \operatorname{Re} \left\{ \frac{P(s_1)}{Q'(s_1)} e^{s_1 t} \right\} + \sum_{i=3}^n K_i e^{s_i t}$$

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4.5: MATLAB to find Inverse Laplace Transform:

```
syms s t ;  
Fs = (3*s+2)/(s^2+3*s+2);  
ft = ilaplace(Fs);  
pretty(ft);
```

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