## Example

Example 6.10,  $p_{501}$ , Fig. 6.7 on  $p_{493}$ :

• *RC* = 0.2

- Input voltage:  $x(t) = (3/5)e^{-2t}u(t)$
- Initial condition:  $y(0^-) = -2$
- Find y(t), the voltage across the capacitor.

The differential equation: **Example (cont.)** 

$$\begin{aligned} \frac{d}{dt}y(t) + \frac{1}{RC}y(t) &= \frac{1}{RC}x(t) \\ \frac{d}{dt}y(t) + 5y(t) &= 5x(t), \text{ taking LT of both sides} \\ sY(s) - y(0^{-}) + 5Y(s) &= 5X(s) \\ Y(s) &= \frac{1}{s+5}[5X(s) + y(0^{-})] \\ x(t) &= (3/5)e^{-2t}u(t) & \xleftarrow{\mathcal{L}_u} \quad \mathbb{K}(s) = \frac{3/5}{s+2} \\ Y(s) &= \frac{3}{(s+2)(s+5)} + \frac{-2}{s+5} = \frac{-2s-1}{(s+2)(s+5)} \\ &= \frac{1}{s+2} - \frac{3}{s+5} \\ y(t) &= e^{-2t}u(t) - 3e^{-5t}u(t) \end{aligned}$$

## **Natural and forced responses**

- From the example, it can be seen that the output consists of two terms: a term due to input and a term due to initial conditions.
- Let  $Y(s) = Y^{(f)}(s) + Y^{(n)}(s)$ , where
- Y<sup>(f)</sup>(s) is entirely associated with the input, called the *forced* response (system initial rest), and
- $Y^{(n)}(s)$  is due entirely to the initial conditions, called the *natural response* (system input=0).

### Natural and forced responses: examples

- Read example 6.11,  $p_{503}$ .
- Problem 6.9(b), p<sub>505</sub>: determine the forced and the natural responses of the system described by the following differential equation and initial conditions:

$$\frac{d^2}{dt^2}y(t) + 4y(t) = 8x(t)$$
$$x(t) = u(t)$$
$$y(0^-) = 1$$
$$\frac{d}{dt}y(t)\Big|_{t=0^-} = 2.$$

### Natural and forced responses: examples (cont.)

• Apply Eq. (6.19)  $p_{494}$  and take LT of both sides of the differential equation:

$$s^{2}Y(s) - \left(\frac{d}{dt}y(t)\Big|_{t=0^{-}} + sy(t)|_{t=0^{-}}\right) + 4Y(s)$$

$$= 8X(s)$$

$$X(s) = 1/s$$

$$Y(s) = \frac{8}{s(s^{2}+4)} + \frac{s+2}{s^{2}+4}, \text{ where}$$

$$Y^{(f)}(s) = \frac{8}{s(s^{2}+4)}$$

$$Y^{(n)}(s) = \frac{s+2}{s^{2}+4}$$

### Natural and forced responses: examples (cont.)

Forced response Y<sup>(f)</sup>(s): three poles at s = 0, s = ±j2
 (complex pole pair, α = 0, ω<sub>0</sub> = 2).

$$Y^{(f)}(s) = \frac{A}{s} + \frac{B_1}{s - j2} + \frac{B_2}{s + j2}$$

$$A = 2$$

$$B_1 = -1$$

$$B_2 = -1$$

$$C_1 = B_1 + B_2 = -2$$

$$C_2 = j(B_1 - B_2) = 0$$

$$y^{(f)}(t) = 2u(t) + C_1 e^{\alpha t} \cos(\omega_0 t) u(t) + C_2 e^{\alpha t} \sin(\omega_0 t)$$

$$= 2u(t) - 2\cos(2t)u(t)$$

### Natural and forced responses: examples (cont.)

Natural response Y<sup>(n)</sup>(s): two poles at s = ±j2 (complex pole pair, α = 0, ω<sub>0</sub> = 2).

$$Y^{(n)}(s) = \frac{D_1}{s - j2} + \frac{D_2}{s + j2}$$

$$D_1 = \frac{2 + j2}{j4}$$

$$D_2 = \frac{-2 + j2}{j4}$$

$$E_1 = D_1 + D_2 = 1$$

$$E_2 = j(D_1 - D_2) = 1$$

$$y^{(n)}(t) = E_1 e^{\alpha t} \cos(\omega_0 t) u(t) + E_2 e^{\alpha t} \sin(\omega_0 t)$$

$$= \cos(2t) u(t) + \sin(2t) u(t)$$

## Laplace transform in circuit analysis

• Resistor:

$$v_R(t) = Ri_R(t)$$
  
 $V_R(s) = RI_R(s)$ 

• Inductor:

$$v_L(t) = L\frac{d}{dt}i_L(t)$$
$$V_L(s) = sLI_L(s) - Li_L(0^{-})$$

• Capacitor:

$$v_{c}(t) = \frac{1}{C} \int_{0^{-}}^{t} i_{C}(\tau) d\tau + v_{C}(0^{-})$$
$$V_{c}(s) = \frac{1}{sC} I_{C}(s) + \frac{v_{C}(0^{-})}{s}$$

### Laplace transform in circuit analysis (cont.)



**Figure 6.10 (p. 507):** Laplace transform circuit models for use with Kirchhoff's voltage law. (a) Resistor. (b) Inductor with initial current  $i_L(0^-)$ . (c) Capacitor with initial voltage  $v_c(0^-)$ .



(c) Capacitor with initial voltage  $v_c(0^-)$ .

#### Laplace transform in circuit analysis: example

Example 6.13,  $p_{508}$ : determine output voltage y(t) in the circuit shown in Fig. 6.12,  $p_{508}$ . Given  $x(t) = 2e^{-10t}u(t)$ ,  $v_C(0^-) = 5V$ .



Figure 6.12 (p. 508): Electrical circuit for Example 6.13. (a) Original circuit. (b) Transformed circuit.

## Laplace transform in circuit analysis (cont.)

$$\begin{split} Y(s) &= 1000(I_1(s) + I_2(s)) \\ X(s) &= Y(s) + \frac{5}{s} + \frac{1}{s(10^{-4})} I_1(s) \\ X(s) &= Y(s) + 1000 I_2(s), \text{ solving for Y(s) gives} \\ Y(s) &= X(s) \frac{s+10}{s+20} - \frac{5}{s+20} \\ &= \frac{2}{s+10} \frac{s+10}{s+20} - \frac{5}{s+20} = \frac{-3}{s+20} \\ y(t) &= -3e^{-20t} u(t) \end{split}$$

## Laplace transform in circuit analysis (cont.)

- Natural response: setting the voltage or current source associated with input equal to zero.
- Forced response: setting the initial conditions equal to zero, which eliminates the voltage or current sources present in the transformed capacitor and inductor circuit models.

- Bilateral Laplace transform:  $X(s) = \int_{-\infty}^{\infty} x(t)e^{-st}dt$ , well suited to problems involving noncausal signals and systems.
- Linearity, scaling (time), s-domain shift, convolution, and differentiation in the s-domain are identical for bilateral and unilateral Laplace transforms.
- The operation of these properties may change the ROC.
- Usually, ROC of a sum of signals are the interactions of the individual signals.
- ROC may be larger than the interaction of the individual ROCs if a pole and zero cancel in the sum.

• Example:

$$\begin{aligned} x(t) &= e^{-2t}u(t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad X(s) = \frac{1}{s+2}, \ ROC \ Re(s) > -2 \\ y(t) &= e^{-2t}u(t) - e^{-3t}u(t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad Y(s) = \frac{1}{(s+2)(s+3)}, \\ ROC \ Re(s) > -3 \\ x(t) - y(t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad \frac{1}{s+3}, \ ROC \ Re(s) > -3 \end{aligned}$$

• If the interactions of the ROCs is the empty set and pole-zero cancellation does not occur, then the Laplace transform of ax(t) + by(t) does not exist.

 The bilateral Laplace transform involving time shifts, differentiation in the time domain, and integration with respect to time differ slightly from their unilateral counterparts.

• Time shift:

 $\begin{array}{rcl} x(t-\tau) & \xleftarrow{\mathcal{L}_u} & e^{-s\tau}X(s), \text{ restriction}: \\ & \text{ for all } \tau \text{ such that } x(t-\tau)u(t) = x(t-\tau)u(t-\tau). \\ & \text{ Shift is always satisfied for causal } x(t) \text{ with } \tau > 0 \\ & x(t-\tau) & \xleftarrow{\mathcal{L}} & e^{-s\tau}X(s) \text{ (restriction removed)} \end{array}$ 

• Differentiation in the time domain:

$$\begin{array}{rcl} \frac{d}{dt}x(t) & \xleftarrow{\mathcal{L}_u} & sX(s) - x(0^-) \\ \frac{d}{dt}x(t) & \xleftarrow{\mathcal{L}} & sX(s), \ \text{ROC} \ \text{is at least } R_x \ (R_x: \ \text{the ROC of } X(s)). \\ & \text{ROC of } sX(s) \ \text{may be larger than } R_x \\ & \text{if } X(s) \ \text{has a single pole at } s = 0 \\ & \text{on the ROC boundary.} \end{array}$$

Integration with respect to time:

$$\int_{-\infty}^{t} x(\tau) d\tau \quad \stackrel{\mathcal{L}_{u}}{\longleftrightarrow} \quad \frac{x^{(-1)}(0^{-})}{s} + \frac{X(s)}{s}$$

$$\int_{-\infty}^{t} x(\tau) d\tau \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad \frac{X(s)}{s}, \text{ with ROC } R_{x} \cap Re(s) > 0.$$

• The initial- and final-value theorems apply to the bilateral transform, with the additional restriction that x(t) = 0 for t < 0.

## **Properties of the ROC**

- Bilateral Laplace transform is not unique, unless the ROC is specified.
- ROC is related to the characteristics of the signal.
- ROC cannot contain any poles.
- Left-sided signals (LSS): a signal for which x(t) = 0 for t > b.
- Right-sided signals (RSS): a signal for which x(t) = 0 for t < a.
- *Two-sided signals (TSS)*: a signal that is infinite in extent in both directions.

## **Properties of the ROC (cont.)**

- ROC of an LSS signal is of the form  $\sigma < \sigma_n$ .
- ROC of an RSS signal is of the form  $\sigma > \sigma_p$ .
- ROC of a TSS signal is of the form  $\sigma_p < \sigma < \sigma_n$ .
- Boundaries are determined by pole locations.

### **Properties of the ROC: example**

**Example:** determine the ROC of  $x_1(t) = e^{-2t}u(t) + e^{-t}u(-t)$ :

- $e^{-2t}u(t)$ : RSS, pole at s = -2, ROC: Re(s) > -2
- $e^{-t}u(-t)$ : LSS, pole at s = -1, ROC: Re(s) < -1.
- ROC of  $x_1(t)$ : -2 < Re(s) < -1, a strip of the *s*-plane located between poles.

### **Properties of the ROC: example (cont.)**

**Example:** determine the ROCs of  $x_2(t) = e^{-t}u(t) + e^{-2t}u(-t)$ :

- $e^{-t}u(t)$ : RSS, pole at s = -1, ROC:  $\mathbb{R}e(s) > -1$
- $e^{-2t}u(-t)$ : LSS, pole at s = -2, ROC: Re(s) < -2.
- ROC of  $x_2(t)$  is an empty set. Laplace transform of  $x_2(t)$  does not exist.

### **Properties of the ROC: example (cont.)**

**Example:** determine the ROCs of  $x_3(t) = e^{-b|t|}$ :

• 
$$x(t) = e^{-bt}u(t) + e^{bt}u(-t)$$

- $e^{-bt}u(t)$ : RSS, pole at s = -b, ROC Re(s) > -b.  $e^{bt}u(-t)$ : LSS, pole at s = b, ROC Re(s) < b.
- Case 1: *b* > 0.

★ ROC of 
$$x_3(t)$$
:  $-b < Re(s) < b$ 

• Case 2: *b* < 0.

\* ROC of  $x_3(t)$  is an empty set. Laplace transform of  $x_3(t)$  does not exist.

### **Inversion of the bilateral Laplace transforms**

 Primary difference between unilateral and bilateral Laplace transforms is that we must use the ROC to determine a unique inverse transform in the bilateral case.

•  $A_k e^{d_k t} u(t) \xleftarrow{\mathcal{L}} \frac{A_k}{s-d_k}$ , with ROC  $Re(s) > d_k$  (right-sided transform pair).

•  $-A_k e^{d_k t} u(-t) \xleftarrow{\mathcal{L}} \frac{A_k}{s-d_k}$ , with ROC  $Re(s) < d_k$  (left-sided transform pair).

Example 6.17,  $p_{517}$ : Find x(t) given

$$X(s) = \frac{-5s - 7}{(s+1)(s-1)(s+2)}, \text{ with ROC } -1 < Re(s) < 1$$

Partial-fraction expansion of X(s):

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

• Poles at s = -2.

Right-sided inverse: 
$$e^{-2t}u(t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad \frac{1}{s+2}$$
  
Left-sided inverse:  $-e^{-2t}u(-t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad \frac{1}{s+2}$ 

• Correct choice: the right-sided inverse Laplace transform.

• Poles at s = -1.

Right-sided inverse: 
$$e^{-t}u(t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad \frac{1}{s+1}$$
  
Left-sided inverse:  $-e^{-t}u(-t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad \frac{1}{s+1}$ 

• Correct choice: the right-sided inverse Laplace transform.

• Poles at s = 1.

Right-sided inverse: 
$$-2e^t u(t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad \frac{2}{s-1}$$
  
Left-sided inverse:  $2e^t u(-t) \quad \stackrel{\mathcal{L}}{\longleftrightarrow} \quad \frac{2}{s-1}$ 

- Correct choice: the left-sided inverse Laplace transform.
- Thus,  $x(t) = e^{-2t}u(t) + e^{-t}u(t) + 2e^{t}u(-t)$ .

- Read Example 6.18,  $p_{518}$ .
- Problem 6.14,  $p_{518}$ : find x(t) of

$$X(s) = \frac{s^4 + 3s^3 - 4s^2 + 5s + 5}{s^2 + 3s - 4}, \text{ with ROC } -4 < Re(s) < 1.$$

Long division and then partial fraction expansion:

$$X(s) = s^{2} + \frac{5s+5}{(s-1)(s+4)} = s^{2} + \frac{2}{s-1} + \frac{3}{s+4}$$

• For pole at s = 1,  $\frac{2}{s-1}$  corresponds to a left-sided signal with the given ROC. Thus,

$$-2e^t u(-t) \xleftarrow{\mathcal{L}} \frac{2}{s-1}$$

• For pole at s = -4,  $\frac{3}{s+4}$  corresponds to a right-sided signal with the given ROC. Thus,

$$3e^{-4t}u(t) \xleftarrow{\mathcal{L}} \frac{3}{s+4}$$

• Thus,  $x(t) = \delta^{(2)}(t) - 2e^t u(-t) + 3e^{-4t}u(t)$ 

### **The Transfer Function**

• For LTI systems: y(t) = x(t) \* h(t), Y(s) = X(s)H(s).

$$H(s) = \frac{Y(s)}{X(s)}.$$

For a system described by the input-output differential equation:

$$\sum_{k=0}^{N} a_k \frac{d^k}{dt^k} y(t) = \sum_{k=0}^{M} b_k \frac{d^k}{dt^k} x(t)$$
$$H(s) = \frac{Y(s)}{X(s)} = \frac{\sum_{k=0}^{M} b_k s^k}{\sum_{k=0}^{N} a_k s^k} = \frac{\tilde{b} \prod_{k=0}^{M} (s - c_k)}{\prod_{k=0}^{N} (s - d_k)}, \quad \tilde{b} = \frac{b_M}{a_N}$$

### **The Transfer Function: examples**

- *H*(*s*) is the ratio of two polynomials in *s*, and is termed a *rational transfer function*.
- Read Example 6.19,  $p_{521}$ .
- Problem 6.17(b),  $p_{521}$ : find H(s) given

$$\frac{d^3}{dt^3}y(t) - \frac{d^2}{dt^2}y(t) + 3y(t) = 4\frac{d}{dt}x(t)$$
$$s^3Y(s) - s^2Y(s) + 3Y(s) = 4sX(s)$$
$$H(s) = \frac{Y(s)}{X(s)} = \frac{4s}{s^3 - s^2 + 3}$$

#### The Transfer Function: examples (cont.)

• Problem 6.18(b),  $p_{522}$ : determine the differential-equation description of the system given

$$H(s) = \frac{2(s+1)(s-1)}{s(s+2)(s+1)}$$
$$= \frac{Y(s)}{X(s)} = \frac{2s^2 - 2}{s^3 + 3s^2 + 2s}$$

Cross multiply:

$$s^{3}Y(s) + 3s^{2}Y(s) + 2sY(s) = 2s^{2}X(s) - 2X(s)$$
  
$$\frac{d^{3}}{dt^{3}}y(t) + 3\frac{d^{2}}{dt^{2}}y(t) + 2\frac{d}{dt}y(t) = 2\frac{d^{2}}{dt^{2}}x(t) - 2x(t)$$

## **System causality and stability**

- System transfer function  $H(s) \stackrel{\mathcal{L}}{\longleftrightarrow} h(t)$ , system impulse response.
- In order to uniquely determine h(t), must know ROC or other knowledge of the system characteristics.
- Causal system  $\rightarrow h(t) = 0$  for  $t < 0 \rightarrow H(s)$  is right-sided Laplace transform.
- Stable system  $\rightarrow h(t)$  absolutely integrable  $\rightarrow$  FT of x(t) exists  $\rightarrow$  ROC includes  $j\omega$ -axis.

### System causality and stability (cont.)

• Assume a pole at  $s = d_k$ .

★ If  $\alpha = Re(d_k) < 0$  (pole in the left half plane) h(t) contains a term  $e^{\alpha t}$  that is exponentially decaying.

- ★ If  $\alpha = Re(d_k) > 0$  (pole in the right half plane) h(t) contains a term  $e^{\alpha t}$  that is exponentially increasing.
- Conclusion: If a system is causal and stable, then all poles of *H(s)* are in the left half of the *s*-plane.

### System causality and stability: examples

• Example 6.21,  $p_{525}$ : given

$$H(s) = \frac{2}{s+3} + \frac{1}{s-2}$$

- Determine h(t) assuming
- ⋆ the system is stable
- ★ the system is causal
- \* can the system be both causal and stable?

#### System causality and stability: examples Poles at s = -3 and s = 2.

• If the system is stable, then pole at s = -3 contributes to a right-sided term  $2e^{-3t}u(t)$ , and pole at s = 2 contributes to a left-sided term  $-e^{2t}u(-t)$  (otherwise this term is not absolutely integrable). Thus

$$h(t) = 2e^{-3t}u(t) - e^{2t}u(-t).$$

 If the system is causal, then both poles must contribute to right-sided terms, thus

$$h(t) = 2e^{-3t}u(t) + e^{2t}u(t).$$

• The system cannot be both causal and stable because pole at s = 2 is in the right half of the *s*-plane.

### System causality and stability: examples (cont.)

• Problem 6.19(a),  $p_{526}$ : given

$$\frac{d^2}{dt^2}y(t) + 5\frac{d}{dt}y(t) + 6y(t) = \frac{d^2}{dt^2}x(t) + 8\frac{d}{dt}x(t) + 13x(t)$$

- Determine h(t) assuming
- ★ the system is stable
- ★ the system is causal

#### System causality and stability: examples (cont.)

Taking Laplace transform of both sides of the diff. equation gives

$$s^{2}Y(s) + 5sY(s) + 6Y(s) = s^{2}X(s) + 8sX(s) + 13X(s)$$
$$H(s) = \frac{s^{2} + 8s + 13}{s^{2} + 5s + 6} = 1 + \frac{3s + 7}{s^{2} + 5s + 6}$$
$$= 1 + \frac{1}{s+2} + \frac{2}{s+3}$$

Poles at s = -2 and s = -3 are in the left half of the *s*-plane. For both causal and stable systems, these poles contributed to right-sided terms. Thus, for both cases,

$$h(t) = \delta(t) + 2e^{-3t}u(t) + e^{-2t}u(t).$$

### Freq. response from poles and zeros

- If ROC includes the  $j\omega$ -axis, frequency response can be obtained as  $H(j\omega) = H(s)|_{s=j\omega}$ .
- We examine both the magnitude and phase responses of  $H(j\omega)$  using the *Bode diagram* approach.

For rational transfer function, the freq. response is obtained as

$$\begin{split} H(j\omega) &= \frac{\tilde{b}\prod_{k=1}^{M}(j\omega-c_k)}{\prod_{k=1}^{N}(j\omega-d_k)} \\ &= \frac{K\prod_{k=1}^{M}(1-\frac{j\omega}{c_k})}{\prod_{k=1}^{N}(1-\frac{j\omega}{d_k})}, \quad \text{where} \quad K = \frac{\tilde{b}\prod_{k=1}^{M}(-c_k)}{\prod_{k=1}^{N}(-d_k)} \end{split}$$

## Freq. response from poles and zeros-Bode diagram

Magnitude and phase responses:

$$|H(j\omega)|_{dB} = 20\log_{10}|K| + \sum_{k=1}^{M} 20\log_{10}\left|1 - \frac{j\omega}{c_k}\right| - \sum_{k=1}^{N} 20\log_{10}\left|1 - \frac{j\omega}{d_k}\right|$$
$$\arg\{H(j\omega)\} = \arg\{K\} + \sum_{k=1}^{M} \arg\left(1 - \frac{j\omega}{c_k}\right) - \sum_{k=1}^{N} \arg\left(1 - \frac{j\omega}{d_k}\right)$$

## Freq. response from poles and zeros-Bode diagram (cont.)

Consider a pole factor  $(1 - j\omega/d_0)$  for which  $d_0 = -\omega_b$  where  $\omega_b$  is a real number.

Approximate gain response:

$$-20log_{10}\left|1+\frac{j\omega}{\omega_b}\right| = -10log_{10}\left(1+\frac{\omega^2}{\omega_b^2}\right)$$

- \* Low-frequency asymptote:  $\omega \ll \omega_b$ ,  $-10log_{10} \left(1 + \frac{\omega^2}{\omega_b^2}\right) \approx -10log_{10}(1) = 0dB$
- \* High-frequency asymptote:  $\omega \gg \omega_b$ ,  $-10log_{10}\left(1 + \frac{\omega^2}{\omega_b^2}\right) \approx -20log_{10}\left|\frac{\omega}{\omega_b}\right|$ , a straight line with a slope of -20 dB/decade.
- \* The intersection frequency  $\omega_b$ : corner frequency or break frequency of the Bode diagram.

### Freq. response from poles and zeros-Bode diagram (cont.)

Approximate phase response:

$$-arg\{1+j\omega/\omega_b\} = -arctan\left(\frac{\omega}{\omega_b}\right)$$

- $\star \omega < \omega_b/10$ : 0°
- ★  $\omega_b/10 < \omega < 10\omega_b$ : linearly decreases from 0° to -90°. ★  $10\omega_b < \omega$ : -90°

### Freq. response from poles and zeros-Bode diagram (cont.)



## **Bode diagram - example**

Example 6.25,  $p_{535}$ : sketch the magnitude and phase response as a Bode diagram for the LTI system described by transfer function:

$$H(s) = \frac{5(s+10)}{(s+1)(s+50)}$$

Frequency response:

$$H(j\omega) = \frac{1 + \frac{j\omega}{10}}{(1 + j\omega)\left(1 + \frac{j\omega}{50}\right)}$$

- Two pole corner frequencies:  $\omega = 1$  and  $\omega = 50$
- Single zero corner frequencies:  $\omega = 10$

# **Bode diagram - example (cont.)**



# **Bode diagram - example (cont.)**

