

# Laplace Transforms

Conditions for existence:

$x \rightarrow \infty$   $f(x)$  can diverge for large  $x$  as long as there is some  $s_0$  such that  $e^{-s_0 x} f(x)$  is finite as  $x \rightarrow \infty$ . Then the Laplace transform will exist for  $s > s_0$ .

$x \rightarrow 0$   $f(x)$  cannot diverge too fast at  $x \rightarrow 0$ . Eg Laplace transform of  $x^n$  doesn't exist if  $n \leq -1$ .

- More
- $e^{x^2}$  has no Laplace transform
  - $x^n$  is okay  $e^{-s x} x^n \rightarrow 0$  as  $x \rightarrow \infty$   $\forall s > s_0 = 0$
  - Laplace transform of  $e^{ax} \rightarrow 1/(s-a)$  well defined for  $s > a$ .

Alternatively

$$F(s) \equiv \lim_{x_{max} \rightarrow \infty} \int_0^{x_{max}} e^{-s x} f(x) dx$$

$F(s)$  is defined for a particular  $s$  if limit exists.

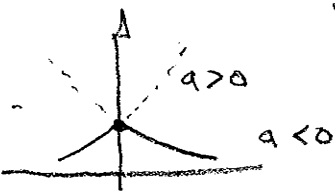
Phase in terms of  $\omega$ !

→ Avoided this issue for FT because periodic on  $[0, L]$

But same problem would occur after  $L \rightarrow \infty$  (Fourier integral)

eg.  $f(x) = e^{a|x|}$   
 $\psi(x)$

$$c(k) = \frac{1}{\sqrt{2\pi}} \int_{-\infty}^{\infty} dx e^{-ikx} e^{a|x|}$$



$$c(k) = \frac{1}{\sqrt{2\pi}} \left[ \int_0^{\infty} e^{-ikx} e^{ax} dx + \int_{-\infty}^0 e^{-ikx} e^{-ax} dx \right]$$

$$= \frac{1}{\sqrt{2\pi}} \left\{ \frac{1}{a-ik} e^{(a-ik)x} \Big|_0^{\infty} + \frac{1}{-a-ik} e^{-(a+ik)x} \Big|_0^{-\infty} \right\}$$

only if  $a < 0!$

$$= \frac{1}{\sqrt{2\pi}} \left\{ \frac{-1}{a-ik} + \frac{1}{-a-ik} \right\}$$

$$= \frac{-1}{\sqrt{2\pi}} \left\{ \frac{1}{a-ik} + \frac{1}{a+ik} \right\} = \frac{-1}{\sqrt{2\pi}} \left\{ \frac{a+ik+a-ik}{a^2+k^2} \right\}$$

$$c(k) = -\frac{2}{\sqrt{2\pi}} \frac{a}{a^2+k^2} \quad \leftarrow \text{recall } a < 0! \text{ so } c(k) > 0$$

Difference though appears to be that ours is entirely on original  $f(x)$ . If  $f(x)$  obeys certain conditions, eg  $a < 0$ ,  $c(k)$  is defined  $\forall k$ .

For Laplace case  $F(s)$  exists depending not only on  $f(x)$  but also on value of  $s$ , eg  $F(s)$  exists for  $s > a$  if  $f(x) = e^{ax}$ .

It's clear why this is so mathematically:  $e^{-sx}$  can control some of bad behavior of  $f(x) = e^{ax}$  if  $s$  is large enough

Still, physical interpretation awaits inversion formula  $f(x) = \dots F(s) \dots$  in form await integration in complex plane

0-c

Numerical  
Laplace transform of 1

$$F(s) = \int_0^{\infty} dx e^{-sx} = 1/s$$

Means can construct 1 via putting together

$$s = 0.1, 0.2, 0.3, \dots, 1.0$$
$$1/s = 10, 5, 3.3, \dots, 1$$

$$f(x) = 1 = (10e^{-.1x} + 5e^{-.2x} + \dots + e^{-x}) / [10 + 5 + 3.3 + \dots + 1]$$

general  $s_i = ds - i$   $i = 1, 2, 3, \dots 1/ds$

$ds$	$L$	$f(1)$	$f(2)$
.1	1	.724	.569
.2	2	.569	.378
.1	2	.641	.474
.05	2	.695	.549
.02	2	.747	.653
.01	2	.776	.667
.004	2	.806	.711
.0002	2	.865	.799

not too good!