

we can enclose all these poles in a contour C on the left of $x = \gamma$. Then

$$\begin{aligned} f(t) &= \frac{1}{2\pi i} \lim_{R \rightarrow \infty} \int_{\gamma-iR}^{\gamma+iR} e^{st} F(s) ds \\ &= \frac{1}{2\pi i} \oint_C e^{st} F(s) ds = \frac{1}{2\pi i} \sum_j (2\pi i R_j) \end{aligned}$$

where we have used the residue theorem. Hence

$$f(t) = \sum_j R_j$$

where $R_j =$ residue of $e^{st} F(s)$ at the pole $s = s_j$.

6.11.1 Illustrative examples

Example 1

Use the Laplace inversion integral to evaluate

$$L^{-1} \left\{ \frac{s^3 + 2s^2 + 1}{s^2(s^2 + 1)} \right\}$$

Solution

Here

$$F(s) = \frac{s^3 + 2s^2 + 1}{s^2(s^2 + 1)}$$

The function $e^{st} F(s)$ has a double pole at $s = 0$ and it has simple poles at $s = \pm i$. Therefore by the Laplace inversion integral theorem $f(t) = R_0 + R_1 + R_2$, where

$$\begin{aligned} R_0 &= \text{residue of the function } F(s) e^{st} \text{ at } s = 0 \\ &= \frac{d}{ds} \{ s^2 e^{st} F(s) \} \Big|_{s=0} \\ &= \frac{d}{ds} \left\{ e^{st} \frac{s^3 + 2s^2 + 1}{s^2 + 1} \right\} \Big|_{s=0} \\ &= \left[\frac{t e^{st} (s^3 + 2s^2 + 1)}{s^2 + 1} + \frac{e^{st} (3s^2 + 4s)}{(s^2 + 1)} \right. \\ &\quad \left. + \frac{e^{st} (s^3 + 2s^2 + 1) (-2s)}{(s^2 + 1)^2} \right] \Big|_{s=0} \\ &= t + 0 + 0 = t \end{aligned}$$

and

$$\begin{aligned}
 R_1 &= \text{residue of the function } F(s) e^{st} \text{ at } s = \iota \\
 &= \lim_{s \rightarrow \iota} e^{st} (s - \iota) F(s) \\
 &= e^{st} \frac{(s^3 + 2s^2 + 1)}{s^2(s + \iota)} \Big|_{s=\iota} \\
 &= e^{\iota t} \frac{(-\iota - 2 + 1)}{(-2\iota)} \\
 &= e^{\iota t} \frac{(-\iota - 1)}{(-2\iota)} = \frac{1}{2} e^{\iota t} (1 - \iota)
 \end{aligned}$$

$$R_2 = \text{residue of the function at } s = -\iota = \frac{+1}{2} e^{-\iota t} (1 + \iota)$$

and

$$\begin{aligned}
 f(t) &= t + \frac{1}{2} e^{\iota t} (1 - \iota) + \frac{1}{2} e^{-\iota t} (1 + \iota) \\
 &= t + \frac{1}{2} [(\cos t + \iota \sin t) (1 - \iota)] \\
 &\quad + \frac{1}{2} [(\cos t - \iota \sin t) (1 + \iota)] \\
 &= t + \frac{1}{2} [2 \cos t + 2 \sin t + \iota \cos t] \\
 &\quad + \frac{1}{2} [-\iota \cos t + \iota \sin t - \iota \sin t] \\
 &= t + \frac{2}{2} \{\cos t + \sin t\} \\
 &= t + \cos t + \sin t
 \end{aligned}$$

Example 2

Use the inversion integral (or residue) method to calculate the Laplace transform of the following:

$$(a) F(s) = \frac{2s + 1}{s(s^2 + 1)}, \quad (b) F(s) = \frac{1}{s^2(s + 1)}$$

Solution

(a) $F(s) = (2s + 1)/[s(s^2 + 1)]$ and the function $e^{st} F(s) = e^{st} (2s + 1)/[s(s^2 + 1)]$ has simple poles at $s = 0$ and $s = \pm \iota$. Therefore

$$f(t) = L^{-1}\{F(s)\} = R_0 + R_1 + R_2$$

where

$$\begin{aligned} R_0 &= \text{residue of } e^{st} F(s) \text{ at } s = 0 \\ &= \lim_{s \rightarrow 0} e^{st} \frac{s(2s+1)}{s(s^2+1)} = 1 \frac{(0+1)}{(0+1)} = 1 \end{aligned}$$

$$\begin{aligned} R_1 &= \text{residue of } e^{st} F(s) \text{ at } s = +\iota \\ &= \lim_{s \rightarrow \iota} e^{st} \frac{(s-\iota)(2s+1)}{(s-\iota)(s+\iota)s} \\ &= e^{\iota t} \frac{(2\iota+1)}{(-2)} = -\frac{1}{2} e^{\iota t} (2\iota+1) \end{aligned}$$

and

$$\begin{aligned} R_2 &= \text{residue of } e^{st} f(s) \text{ at } s = -\iota \\ &= \lim_{s \rightarrow -\iota} e^{st} \frac{(s+\iota)(2s+1)}{(s+\iota)(s+\iota)s} \\ &= e^{-\iota t} \frac{-2\iota+1}{-2} \\ &= \frac{-1}{2} e^{-\iota t} (-2\iota+1) \end{aligned}$$

Hence

$$\begin{aligned} f(t) &= R_0 + R_1 + R_2 \\ &= 1 + \frac{1}{2} e^{\iota t} (2\iota+1) + \left(\frac{-1}{2}\right) e^{-\iota t} (-2\iota+1) \\ &= -\frac{1}{2} \{(\cos t + \sin t)(2\iota+1) + (\cos t - \sin t)(-2\iota+1)\} \\ &= 1 - \frac{1}{2} \{2\iota \cos t - 2\sin t + \cos t + \iota \sin t \\ &\quad - 2\iota \cos t - 2\sin t + \cos t - \iota \sin t\} \\ &= 1 - \frac{1}{2} \{-4\sin t + 2\cos t\} \\ &= 1 + 2\sin t - \cos t \end{aligned}$$

(b) $F(s) = 1/[s^2(s+1)]$. The function $e^{st} F(s) = e^{st}/[s^2(s+1)]$ has a pole of order 2 at $s = 0$ and a simple pole at $s = -1$. Therefore

$$f(t) = L^{-1}\{F(s)\} = R_0 + R_1$$

where

$$\begin{aligned}R_0 &= \text{residue of } e^{st} F(s) \text{ at } s = 0 \\&= \left. \frac{d}{ds} \left\{ \frac{e^{st} s^2}{s^2(s+1)} \right\} \right|_{s=0} \\&= \left. \left[\frac{te^{st}}{s+1} - \frac{e^{st}}{(s+1)^2} \right] \right|_{s=0} = t - 1\end{aligned}$$

and

$$\begin{aligned}R_1 &= \text{residue of } e^{st} F(s) \text{ at } s = -1 \\&= \left. e^{st} \frac{s+1}{(s+1)s^2} \right|_{s=-1} = \left. \frac{e^{st}}{s^2} \right|_{s=-1} = e^{-t}\end{aligned}$$

Hence

$$f(t) = R_0 + R_1 = t - 1 + e^{-t}$$