

Example: Bilateral Laplace Inversion

Consider a continuous-time signal whose bilateral Laplace transform is given by the expression:

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

This expression has one zero at $s = 0$ and two poles at $s = \pm 1$. Performing a partial fractions expansion on this expression because it is purely rational:

$$X(s) = \frac{k_1}{s+1} + \frac{k_2}{s-1}.$$

Comparing coefficients or substituting specific values of s we obtain:

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

By definition the ROC of this expression cannot contain singularities. Therefore there are several possibilities for the ROC of this expression:

1. $\sigma < -1$: Region I
2. $\sigma > 1$: Region II
3. $-1 < \sigma < 1$: Region III

Note that of these three possibilities only Region III includes the imaginary axis and therefore will result in an absolutely integrable inverse. Before we begin to investigate the inverse, we will make use of the following Laplace transform pairs:

$$\begin{aligned}\mathcal{L}\left(e^{-at}u(t)\right) &= \frac{1}{s+a}, \quad \sigma > -a, \\ \mathcal{L}\left(-e^{at}u(-t)\right) &= \frac{1}{s-a}, \quad \sigma < a.\end{aligned}$$

We will also make use of the pairs obtained by replacing a with $-a$:

$$\begin{aligned}\mathcal{L}\left(e^{at}u(t)\right) &= \frac{1}{s-a}, \quad \sigma > a, \\ \mathcal{L}\left(-e^{-at}u(-t)\right) &= \frac{1}{s+a}, \quad \sigma < -a.\end{aligned}$$

The solution for the Laplace inverse in this case is given by:

$$x(t) = \frac{1}{2}\mathcal{L}^{-1}\left(\frac{1}{s+1}, \sigma > -1\right) + \frac{1}{2}\mathcal{L}^{-1}\left(\frac{1}{s-1}, \sigma < 1\right).$$

Upon using the appropriate Laplace transform pairs we obtain:

$$x(t) = \frac{1}{2}e^{-t}u(t) - \frac{1}{2}e^t u(-t).$$

This solution for the inverse is clearly double-sided and is bounded. In region I, i.e., $\sigma < -1$, we obtain the inverse:

$$x(t) = \frac{1}{2}\mathcal{L}^{-1}\left(\frac{1}{s+1}, \sigma < -1\right) + \frac{1}{2}\mathcal{L}^{-1}\left(\frac{1}{s-1}, \sigma < 1\right)$$

Using the pairs described before:

$$x(t) = -\frac{1}{2}e^{-t}u(-t) - \frac{1}{2}e^t u(-t).$$

Clearly this solution produces a non-causal signal and will not be bounded as $t \rightarrow -\infty$. For region II, we have the solution:

$$x(t) = \frac{1}{2}\mathcal{L}^{-1}\left(\frac{1}{s+1}, \sigma > -1\right) + \frac{1}{2}\mathcal{L}^{-1}\left(\frac{1}{s-1}, \sigma > 1\right).$$

The corresponding solution for the inverse is:

$$x(t) = \frac{1}{2}e^{-t}u(t) + \frac{1}{2}e^t u(t).$$

Again this solution is purely causal but will not be bounded as $t \rightarrow \infty$.