

Theorem 1. *Complex Inversion Formula for Laplace Transform*

Let $|f(t)| \leq Me^{at}$ so the Laplace Transform $F(s)$ be valid for $\text{Re } s > a$ and let $\lim_{|s| \rightarrow \infty} |F(s)| = 0$. Then the inverse Laplace transform $f(t)$ is given by $f(t) = \frac{1}{2\pi i} \int_{b-i\infty}^{b+i\infty} F(s)e^{st} ds = \text{Sum of Residues of } F(s)e^{st} \text{ for } \text{Re } s \leq a$.

Proof.

Let $|f(t)| \leq Me^{at}$. Then the Laplace transform is

$$\mathcal{L}\{f(t)\} = F(s) = \int_0^{\infty} f(t)e^{st} dt$$

So $|F(s)| \leq \int_0^{\infty} Me^{at} e^{\text{Re } st} dt = \frac{1}{\text{Re } s - a}$ whenever $\text{Re } s > a$.

Take any real number $b > a$ and define $g(t) = f(t)e^{-bt}$ for $t \geq 0$ and 0 otherwise.

Fourier Transform of $g(t)$ is

$$\mathcal{F}\{g(t)\} = G(\omega) = \int_{-\infty}^{\infty} g(t)e^{-i\omega t} dt = \int_0^{\infty} f(t)e^{-(b+i\omega)t} dt = F(b+i\omega)$$

And the inverse Fourier Transform of $G(\omega)$ is

$$g(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} G(\omega)e^{i\omega t} d\omega = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(b+i\omega)e^{i\omega t} d\omega$$

In particular for $t \geq 0$,

$$g(t) = f(t)e^{-bt} = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(b+i\omega)e^{i\omega t} d\omega \text{ or}$$

$$f(t) = \frac{1}{2\pi} \int_{-\infty}^{\infty} F(b+i\omega)e^{(b+i\omega)t} d\omega$$

Now changing the variable $s = b + i\omega$, we arrive at

$$f(t) = \frac{1}{2\pi i} \int_{b-i\infty}^{b+i\infty} F(s)e^{st} ds$$

Now let L : vertical line from $b - iR$ to $b + iR$ and Γ : left half circle with center $b + i0$ and radius R . Let the closed loop $C = L \cup \Gamma$.

On Γ with $s = b + Re^{i\theta}$ for $\frac{\pi}{2} < \theta < \frac{3\pi}{2}$ we have

$$\left| \int_{\Gamma} F(s)e^{st} ds \right| \leq \int_{\pi/2}^{3\pi/2} |F(b + Re^{i\theta})| e^{(b+R\cos\theta)t} R d\theta \leq \epsilon R e^{bt} \int_{\pi/2}^{3\pi/2} e^{Rt \cos\theta} d\theta$$

Note that $\cos\theta \leq -\frac{2}{\pi}\theta + 1$ on $\frac{\pi}{2} \leq \theta \leq \pi$ and $\cos\theta \leq \frac{2}{\pi}\theta - 3$ on $\pi \leq \theta \leq \frac{3\pi}{2}$

$$\begin{aligned} \text{Therefore, } \int_{\pi/2}^{3\pi/2} e^{Rt \cos\theta} d\theta &\leq \int_{\pi/2}^{\pi} e^{Rt(-\frac{2}{\pi}\theta+1)} d\theta + \int_{\pi}^{3\pi/2} e^{Rt(\frac{2}{\pi}\theta-3)} d\theta \\ &= e^{Rt} \frac{\pi}{2Rt} (e^{-Rt} - e^{-2Rt}) + e^{-3Rt} \frac{\pi}{2Rt} (e^{3Rt} - e^{2Rt}) = \frac{\pi}{Rt} (1 - e^{-Rt}) \end{aligned}$$

Now, $\left| \int_{\Gamma} F(s)e^{st} ds \right| \leq \epsilon R e^{bt} \frac{\pi}{Rt} (1 - e^{-Rt}) = \epsilon e^{bt} \frac{\pi}{t} (1 - e^{-Rt}) \rightarrow 0$ as $R \rightarrow \infty$

Also $\int_L F(s)e^{st} ds \rightarrow \int_{b-i\infty}^{b+i\infty} F(s)e^{st} ds = 2\pi i f(t)$ as $R \rightarrow \infty$.

And $\int_C F(s)e^{st} ds \rightarrow 2\pi i$ Sum of Residues of $F(s)e^{st}$ to the left of $\text{Res } < b$.

So we have,

$$0 + 2\pi i f(t) = 2\pi i \text{ Sum of Residues of } F(s)e^{st} \text{ for } \text{Re } s < b.$$

Finally since $F(s)$ has no singularities for $a < \text{Re } s \leq b$ we have

$$f(t) = \text{Sum of Residues of } F(s)e^{st} \text{ for } \text{Re } s \leq a$$

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