The Laplace Transform of step functions (Sect. 4.3).

Last Lecture

- Overview and notation.
- ▶ The definition of a step function.
- Piecewise discontinuous functions.
- ▶ The Laplace Transform of discontinuous functions.
- ▶ Properties of the Laplace Transform.

This Lecture

▶ Differential equations with discontinuous sources.

Equations with discontinuous sources (Sect. 4.3).

- Differential equations with discontinuous sources.
- ▶ We solve the IVPs:
 - (a) Example 1:

$$y' + 2y = u(t - 4),$$
 $y(0) = 3.$

(b) Example 2:

$$y'' + y' + rac{5}{4}y = b(t), \quad egin{array}{ll} y(0) = 0, \ y'(0) = 0, \end{array} \ b(t) = egin{cases} 1, & t \in [0,\pi) \ 0, & t \in [\pi,\infty). \end{cases}$$

(c) Example 3:

$$y''+y'+rac{5}{4}y=g(t), \ \ y(0)=0, \ g(t)=egin{cases} \sin(t), & t\in[0,\pi) \ 0, & t\in[\pi,\infty). \end{cases}$$

Equations with discontinuous sources (Sect. 4.3).

- ▶ Differential equations with discontinuous sources.
- ► We solve the IVPs:
 - (a) Example 1:

$$y' + 2y = u(t - 4),$$
 $y(0) = 3.$

(b) Example 2:

$$y'' + y' + rac{5}{4}y = b(t), \quad egin{array}{ll} y(0) = 0, \ y'(0) = 0, \end{array} \ b(t) = egin{cases} 1, & t \in [0,\pi) \ 0, & t \in [\pi,\infty). \end{cases}$$

(c) Example 3:

$$y''+y'+rac{5}{4}y=g(t), \ \ y(0)=0, \ g(t)=egin{cases} \sin(t), & t\in[0,\pi) \ 0, & t\in[\pi,\infty). \end{cases}$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y' + 2y = u(t - 4),$$
 $y(0) = 3.$

Solution: Compute the Laplace transform of the whole equation,

$$\mathcal{L}[y'] + 2\mathcal{L}[y] = \mathcal{L}[u(t-4)] = \frac{e^{-4s}}{s}.$$

From the previous Section we know that

$$[s \mathcal{L}[y] - y(0)] + 2 \mathcal{L}[y] = \frac{e^{-4s}}{s} \Rightarrow (s+2) \mathcal{L}[y] = y(0) + \frac{e^{-4s}}{s}.$$

Introduce the initial condition, $\mathcal{L}[y] = \frac{3}{(s+2)} + e^{-4s} \frac{1}{s(s+2)}$,

Use the table:
$$\mathcal{L}[y] = 3\mathcal{L}[e^{-2t}] + e^{-4s} \frac{1}{s(s+2)}$$
.

Example

Use the Laplace transform to find the solution of the IVP

$$y' + 2y = u(t - 4),$$
 $y(0) = 3.$

Solution: Recall: $\mathcal{L}[y] = 3\mathcal{L}[e^{-2t}] + e^{-4s} \frac{1}{s(s+2)}$.

We need to invert the Laplace transform on the last term. Partial fractions:

$$\frac{1}{s(s+2)} = \frac{a}{s} + \frac{b}{(s+2)} = \frac{a(s+2) + bs}{s(s+2)} = \frac{(a+b)s + (2a)}{s(s+2)}$$

We get, a + b = 0, 2a = 1. We obtain: $a = \frac{1}{2}$, $b = -\frac{1}{2}$. Hence,

$$\frac{1}{s(s+2)} = \frac{1}{2} \left[\frac{1}{s} - \frac{1}{(s+2)} \right].$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y' + 2y = u(t - 4),$$
 $y(0) = 3.$

Solution: Recall: $\frac{1}{s(s+2)} = \frac{1}{2} \left[\frac{1}{s} - \frac{1}{(s+2)} \right].$

The algebraic equation for $\mathcal{L}[y]$ has the form,

$$\mathcal{L}[y] = 3\mathcal{L}[e^{-2t}] + \frac{1}{2} \left[e^{-4s} \frac{1}{s} - e^{-4s} \frac{1}{(s+2)} \right].$$

$$\mathcal{L}[y] = 3\mathcal{L}[e^{-2t}] + \frac{1}{2} \left(\mathcal{L}[u(t-4)] - \mathcal{L}[u(t-4)e^{-2(t-4)}] \right).$$

We conclude that

$$y(t) = 3e^{-2t} + \frac{1}{2}u(t-4)\left[1 - e^{-2(t-4)}\right].$$

Equations with discontinuous sources (Sect. 4.3).

- ▶ Differential equations with discontinuous sources.
- ▶ We solve the IVPs:
 - (a) Example 1:

$$y' + 2y = u(t - 4),$$
 $y(0) = 3.$

(b) Example 2:

$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{array}{c} y(0) = 0, \\ y'(0) = 0, \end{array} \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

(c) Example 3:

$$y''+y'+rac{5}{4}y=g(t), \ \ y(0)=0, \ g(t)=egin{cases} \sin(t), & t\in[0,\pi) \ 0, & t\in[\pi,\infty). \end{cases}$$

Differential equations with discontinuous sources.

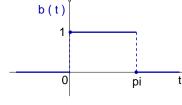
Example

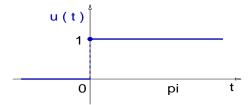
Use the Laplace transform to find the solution of the IVP

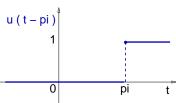
$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

Solution:

Rewrite the source function using step functions.







Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = b(t), \quad \frac{y(0) = 0}{y'(0) = 0}, \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

Solution: The graphs imply: $b(t) = u(t) - u(t - \pi)$

Now is simple to find $\mathcal{L}[b]$, since

$$\mathcal{L}[b(t)] = \mathcal{L}[u(t)] - \mathcal{L}[u(t-\pi)] = \frac{1}{s} - \frac{e^{-\pi s}}{s}.$$

So, the source is $\mathcal{L}[b(t)] = \left(1 - e^{-\pi s}\right) \frac{1}{s}$, and the equation is

$$\mathcal{L}[y''] + \mathcal{L}[y'] + \frac{5}{4}\mathcal{L}[y] = \left(1 - e^{-\pi s}\right)\frac{1}{s}.$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{array}{c} y(0) = 0, \\ y'(0) = 0, \end{array} \ b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

Solution: So:
$$\mathcal{L}[y''] + \mathcal{L}[y'] + \frac{5}{4}\mathcal{L}[y] = (1 - e^{-\pi s})\frac{1}{s}$$
.

The initial conditions imply: $\mathcal{L}[y''] = s^2 \mathcal{L}[y]$ and $\mathcal{L}[y'] = s \mathcal{L}[y]$.

Therefore,
$$\left(s^2+s+\frac{5}{4}\right)\mathcal{L}[y]=\left(1-e^{-\pi s}\right)\frac{1}{s}.$$

We arrive at the expression:
$$\mathcal{L}[y] = \left(1 - e^{-\pi s}\right) \frac{1}{s\left(s^2 + s + \frac{5}{4}\right)}$$
.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + rac{5}{4}y = b(t), \quad egin{array}{ll} y(0) = 0, \ y'(0) = 0, \end{array} \ b(t) = egin{cases} 1, & t \in [0,\pi) \ 0, & t \in [\pi,\infty). \end{cases}$$

Solution: Recall: $\mathcal{L}[y] = \left(1 - e^{-\pi s}\right) \frac{1}{s\left(s^2 + s + \frac{5}{4}\right)}$.

Denoting: $H(s) = \frac{1}{s(s^2 + s + \frac{5}{4})}$

we obtain, $\mathcal{L}[y] = (1 - e^{-\pi s}) H(s)$.

In other words: $y(t) = \mathcal{L}^{-1}[H(s)] - \mathcal{L}^{-1}[e^{-\pi s}H(s)].$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{array}{l} y(0) = 0, \\ y'(0) = 0, \end{array} \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

Solution: Recall: $y(t) = \mathcal{L}^{-1}[H(s)] - \mathcal{L}^{-1}[e^{-\pi s} H(s)].$

Denoting: $h(t) = \mathcal{L}^{-1}[H(s)]$, the $\mathcal{L}[]$ properties imply

$$\mathcal{L}^{-1}\big[e^{-\pi s}H(s)\big]=u(t-\pi)\,h(t-\pi).$$

Therefore, the solution has the form

$$y(t) = h(t) - u(t - \pi) h(t - \pi).$$

We only need to find $h(t) = \mathcal{L}^{-1} \left[\frac{1}{s \left(s^2 + s + \frac{5}{4} \right)} \right]$.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{array}{l} y(0) = 0, \\ y'(0) = 0, \end{array} \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

Solution: Recall:
$$h(t) = \mathcal{L}^{-1} \left[\frac{1}{s \left(s^2 + s + \frac{5}{4} \right)} \right].$$

Partial fractions: Find the zeros of the denominator,

$$s_{\pm} = \frac{1}{2} \bigl[-1 \pm \sqrt{1-5} \bigr] \quad \Rightarrow \quad {\sf Complex \ roots}.$$

The partial fraction decomposition is:

$$H(s) = \frac{1}{\left(s^2 + s + \frac{5}{4}\right)s} = \frac{a}{s} + \frac{\left(bs + c\right)}{\left(s^2 + s + \frac{5}{4}\right)}$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + rac{5}{4}y = b(t), \quad egin{array}{ll} y(0) = 0, \ y'(0) = 0, \end{array} \ b(t) = egin{cases} 1, & t \in [0,\pi) \ 0, & t \in [\pi,\infty). \end{cases}$$

Solution: Recall:
$$H(s) = \frac{1}{\left(s^2 + s + \frac{5}{4}\right)s} = \frac{a}{s} + \frac{\left(bs + c\right)}{\left(s^2 + s + \frac{5}{4}\right)}$$
.

The partial fraction decomposition is:

$$1 = a\left(s^2 + s + \frac{5}{4}\right) + s\left(bs + c\right) = (a + b)s^2 + (a + c)s + \frac{5}{4}a.$$

This equation implies that a, b, and c, are solutions of

$$a+b=0$$
, $a+c=0$, $\frac{5}{4}a=1$.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

Solution: So:
$$a = \frac{4}{5}$$
, $b = -\frac{4}{5}$, $c = -\frac{4}{5}$.

Hence, we have found that,

$$H(s) = \frac{1}{\left(s^2 + s + \frac{5}{4}\right)s} = \frac{4}{5}\left[\frac{1}{s} - \frac{\left(s+1\right)}{\left(s^2 + s + \frac{5}{4}\right)}\right]$$

We have to compute the inverse Laplace Transform

$$h(t) = rac{4}{5} \, \mathcal{L}^{-1} \Big[rac{1}{s} - rac{(s+1)}{\left(s^2 + s + rac{5}{4}
ight)} \Big]$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = b(t), \quad \frac{y(0) = 0}{y'(0) = 0}, \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

Solution: Recall:
$$h(t) = \frac{4}{5} \mathcal{L}^{-1} \left[\frac{1}{s} - \frac{(s+1)}{(s^2+s+\frac{5}{4})} \right].$$

In this case we complete the square in the denominator,

$$s^{2} + s + \frac{5}{4} = \left[s^{2} + 2\left(\frac{1}{2}\right)s + \frac{1}{4}\right] - \frac{1}{4} + \frac{5}{4} = \left(s + \frac{1}{2}\right)^{2} + 1.$$

So:
$$h(t) = \frac{4}{5} \mathcal{L}^{-1} \left[\frac{1}{s} - \frac{(s+1)}{\left[\left(s + \frac{1}{2} \right)^2 + 1 \right]} \right].$$

That is,
$$h(t) = \frac{4}{5} \mathcal{L}^{-1} \left[\frac{1}{s} \right] - \frac{4}{5} \mathcal{L}^{-1} \left[\frac{\left(s + \frac{1}{2}\right) + \frac{1}{2}}{\left[\left(s + \frac{1}{2}\right)^2 + 1\right]} \right].$$

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = b(t), \quad \frac{y(0) = 0}{y'(0) = 0}, \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

Solution: Recall:
$$h(t) = \frac{4}{5} \mathcal{L}^{-1} \left[\frac{1}{s} \right] - \frac{4}{5} \mathcal{L}^{-1} \left[\frac{\left(s + \frac{1}{2}\right) + \frac{1}{2}}{\left\lceil \left(s + \frac{1}{2}\right)^2 + 1 \right\rceil} \right].$$

$$h(t) = \frac{4}{5} \mathcal{L}^{-1} \left[\frac{1}{s} \right] - \frac{4}{5} \mathcal{L}^{-1} \left[\frac{\left(s + \frac{1}{2}\right)}{\left[\left(s + \frac{1}{2}\right)^2 + 1\right]} \right] - \frac{2}{5} \mathcal{L}^{-1} \left[\frac{1}{\left[\left(s + \frac{1}{2}\right)^2 + 1\right]} \right].$$

Recall: $\mathcal{L}^{-1}[F(s-c)] = e^{ct} f(t)$. Hence,

$$h(t) = \frac{4}{5} \left[1 - e^{-t/2} \cos(t) - \frac{1}{2} e^{-t/2} \sin(t) \right].$$

We conclude: $y(t) = h(t) + u(t - \pi)h(t - \pi)$.

Equations with discontinuous sources (Sect. 4.3).

- ▶ Differential equations with discontinuous sources.
- ▶ We solve the IVPs:
 - (a) Example 1:

$$y' + 2y = u(t - 4),$$
 $y(0) = 3.$

(b) Example 2:

$$y'' + y' + \frac{5}{4}y = b(t), \quad \begin{array}{c} y(0) = 0, \\ y'(0) = 0, \end{array} \quad b(t) = \begin{cases} 1, & t \in [0, \pi) \\ 0, & t \in [\pi, \infty). \end{cases}$$

(c) Example 3:

$$y''+y'+rac{5}{4}y=g(t), \ \ rac{y(0)=0}{y'(0)=0}, \ g(t)=egin{cases} \sin(t), & t\in[0,\pi) \ 0, & t\in[\pi,\infty). \end{cases}$$

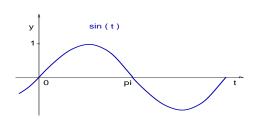
Example

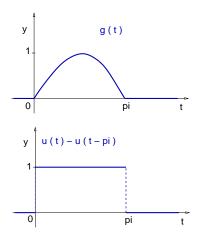
Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad g(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$$

Solution:

Rewrite the source function using step functions.





Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad g(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$$

Solution: The graphs imply: $g(t) = [u(t) - u(t - \pi)] \sin(t)$.

Recall the identity: $sin(t) = -sin(t - \pi)$. Then,

$$g(t) = u(t)\sin(t) - u(t - \pi)\sin(t),$$

$$g(t) = u(t)\sin(t) + u(t - \pi)\sin(t - \pi).$$

Now is simple to find $\mathcal{L}[g]$, since

$$\mathcal{L}[g(t)] = \mathcal{L}[u(t)\sin(t)] + \mathcal{L}[u(t-\pi)\sin(t-\pi)].$$

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad g(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$$

Solution: So: $\mathcal{L}[g(t)] = \mathcal{L}[u(t)\sin(t)] + \mathcal{L}[u(t-\pi)\sin(t-\pi)]$.

$$\mathcal{L}[g(t)] = rac{1}{(s^2+1)} + e^{-\pi s} \, rac{1}{(s^2+1)}.$$

Recall the Laplace transform of the differential equation

$$\mathcal{L}[y''] + \mathcal{L}[y'] + \frac{5}{4}\mathcal{L}[y] = \mathcal{L}[g].$$

The initial conditions imply: $\mathcal{L}[y''] = s^2 \mathcal{L}[y]$ and $\mathcal{L}[y'] = s \mathcal{L}[y]$.

Therefore,
$$\left(s^2+s+\frac{5}{4}\right)\mathcal{L}[y]=\left(1+e^{-\pi s}\right)\frac{1}{(s^2+1)}.$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad g(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$$

Solution: Recall: $\left(s^2+s+\frac{5}{4}\right)\mathcal{L}[y]=\left(1+e^{-\pi s}\right)\frac{1}{\left(s^2+1\right)}.$

$$\mathcal{L}[y] = \left(1 + e^{-\pi s}\right) rac{1}{\left(s^2 + s + rac{5}{4}
ight)\left(s^2 + 1
ight)}.$$

Introduce the function $H(s) = \frac{1}{\left(s^2 + s + \frac{5}{4}\right)\left(s^2 + 1\right)}$.

Then,
$$y(t) = \mathcal{L}^{-1}[H(s)] + \mathcal{L}^{-1}[e^{-\pi s} H(s)].$$

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad g(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$$

Solution: Recall: $y(t) = \mathcal{L}^{-1}[H(s)] + \mathcal{L}^{-1}[e^{-\pi s} H(s)]$, and

$$H(s) = rac{1}{\left(s^2 + s + rac{5}{4}
ight)\left(s^2 + 1
ight)}.$$

Partial fractions: Find the zeros of the denominator,

$$s_{\pm} = \frac{1}{2} \bigl[-1 \pm \sqrt{1-5} \bigr] \quad \Rightarrow \quad \mathsf{Complex roots}.$$

The partial fraction decomposition is:

$$\frac{1}{\left(s^2+s+\frac{5}{4}\right)\left(s^2+1\right)} = \frac{\left(as+b\right)}{\left(s^2+s+\frac{5}{4}\right)} + \frac{\left(cs+d\right)}{\left(s^2+1\right)}.$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad g(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$$

Solution: So:
$$\frac{1}{(s^2+s+\frac{5}{4})(s^2+1)} = \frac{(as+b)}{(s^2+s+\frac{5}{4})} + \frac{(cs+d)}{(s^2+1)}$$
.

Therefore, we get

$$1 = (as + b)(s^2 + 1) + (cs + d)(s^2 + s + \frac{5}{4}),$$

$$1 = (a+c) s^3 + (b+c+d) s^2 + \left(a + \frac{5}{4}c + d\right) s + \left(b + \frac{5}{4}d\right).$$

This equation implies that a, b, c, and d, are solutions of

$$a+c=0, \quad b+c+d=0, \quad a+\frac{5}{4}\,c+d=0, \quad b+\frac{5}{4}\,d=1.$$

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t),$$
 $y(0) = 0,$ $y(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$

Solution: So:
$$a = \frac{16}{17}$$
, $b = \frac{12}{17}$, $c = -\frac{16}{17}$, $d = \frac{4}{17}$.

We have found:
$$H(s) = \frac{4}{17} \left[\frac{(4s+3)}{(s^2+s+\frac{5}{4})} + \frac{(-4s+1)}{(s^2+1)} \right].$$

Complete the square in the denominator,

$$s^{2} + s + \frac{5}{4} = \left[s^{2} + 2\left(\frac{1}{2}\right)s + \frac{1}{4}\right] - \frac{1}{4} + \frac{5}{4} = \left(s + \frac{1}{2}\right)^{2} + 1.$$

$$H(s) = \frac{4}{17} \left[\frac{\left(4s + 3\right)}{\left[\left(s + \frac{1}{2}\right)^{2} + 1\right]} + \frac{\left(-4s + 1\right)}{\left(s^{2} + 1\right)}\right].$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t),$$
 $y(0) = 0,$ $y(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty) \end{cases}$

Solution: So:
$$H(s) = \frac{4}{17} \left[\frac{(4s+3)}{\left[\left(s + \frac{1}{2} \right)^2 + 1 \right]} + \frac{(-4s+1)}{(s^2+1)} \right].$$

Rewrite the polynomial in the numerator,

$$(4s+3) = 4\left(s+\frac{1}{2}-\frac{1}{2}\right)+3 = 4\left(s+\frac{1}{2}\right)+1,$$

$$H(s) = \frac{4}{17} \left[4 \frac{\left(s + \frac{1}{2}\right)}{\left[\left(s + \frac{1}{2}\right)^2 + 1\right]} + \frac{1}{\left[\left(s + \frac{1}{2}\right)^2 + 1\right]} - 4 \frac{s}{\left(s^2 + 1\right)} + \frac{1}{\left(s^2 + 1\right)} \right],$$

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad g(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$$

Solution:

$$H(s) = \frac{4}{17} \left[4 \frac{\left(s + \frac{1}{2}\right)}{\left[\left(s + \frac{1}{2}\right)^2 + 1\right]} + \frac{1}{\left[\left(s + \frac{1}{2}\right)^2 + 1\right]} - 4 \frac{s}{\left(s^2 + 1\right)} + \frac{1}{\left(s^2 + 1\right)} \right],$$

Use the Laplace Transform table to get H(s) equal to

$$H(s) = \frac{4}{17} \Big[4 \mathcal{L} \big[e^{-t/2} \cos(t) \big] + \mathcal{L} \big[e^{-t/2} \sin(t) \big] - 4 \mathcal{L} [\cos(t)] + \mathcal{L} [\sin(t)] \Big].$$

$$H(s) = \mathcal{L}\Big[\frac{4}{17}\Big(4e^{-t/2}\cos(t) + e^{-t/2}\sin(t) - 4\cos(t) + \sin(t)\Big)\Big].$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

$$y'' + y' + \frac{5}{4}y = g(t), \quad \begin{array}{ll} y(0) = 0, \\ y'(0) = 0, \end{array} \quad g(t) = \begin{cases} \sin(t) & t \in [0, \pi) \\ 0 & t \in [\pi, \infty). \end{cases}$$

Solution: Recall:

$$H(s) = \mathcal{L}\Big[\frac{4}{17}\Big(4e^{-t/2}\cos(t) + e^{-t/2}\sin(t) - 4\cos(t) + \sin(t)\Big)\Big].$$

Denote:

$$h(t) = \frac{4}{17} \Big[4e^{-t/2} \cos(t) + e^{-t/2} \sin(t) - 4\cos(t) + \sin(t) \Big].$$

Then, $H(s) = \mathcal{L}[h(t)]$. Recalling: $\mathcal{L}[y(t)] = H(s) + e^{-\pi s} H(s)$,

$$\mathcal{L}[y(t)] = \mathcal{L}[h(t)] + e^{-\pi s} \mathcal{L}[h(t)].$$

We conclude: $y(t) = h(t) + u(t - \pi)h(t - \pi)$.