

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

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

Overview and notation.

Overview: The Laplace Transform method can be used to solve constant coefficients differential equations with *discontinuous source functions*.

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From the Laplace Transform table we know that $\mathcal{L}[e^{at}] = \frac{1}{s-a}$.

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Example

From the Laplace Transform table we know that $\mathcal{L}[e^{at}] = \frac{1}{s-a}$.

Then also holds that $\mathcal{L}^{-1}\left[\frac{1}{s-a}\right] = e^{at}$. ◁

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The definition of a step function.

Definition

A function u is called a *step function* at $t = 0$ iff holds

$$u(t) = \begin{cases} 0 & \text{for } t < 0, \\ 1 & \text{for } t \geq 0. \end{cases}$$

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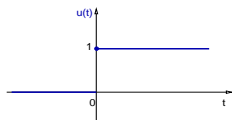
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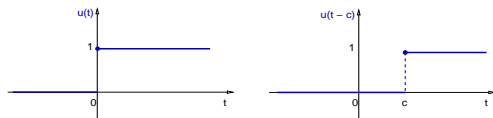
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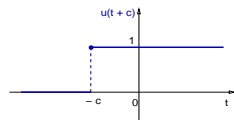
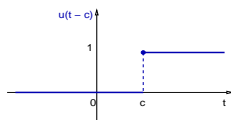
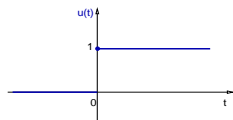
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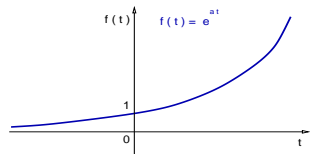
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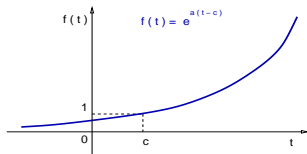
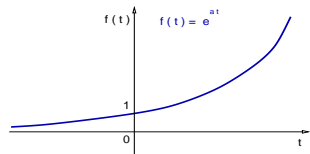
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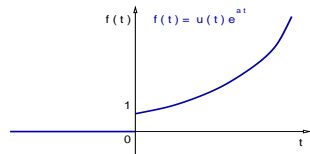
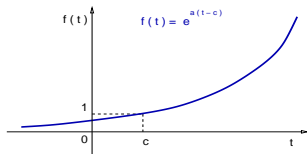
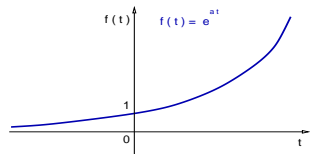
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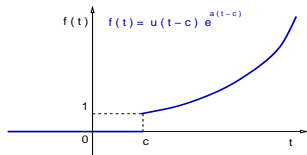
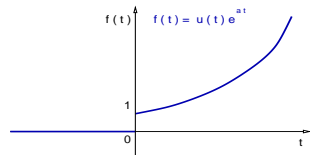
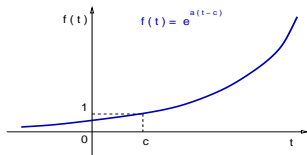
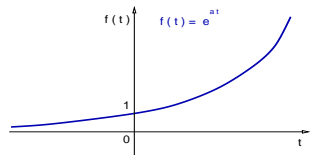
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Piecewise discontinuous functions.

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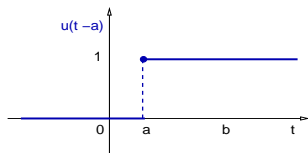
Graph of the function $b(t) = u(t - a) - u(t - b)$, with $0 < a < b$.

Piecewise discontinuous functions.

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Solution: The bump function b can be graphed as follows:

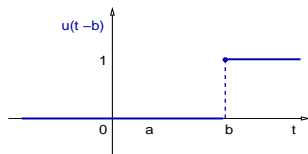
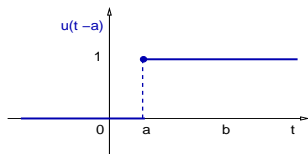


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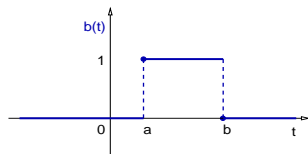
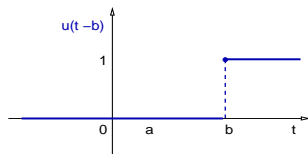
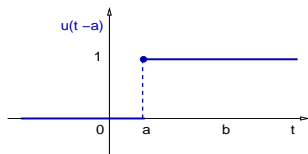


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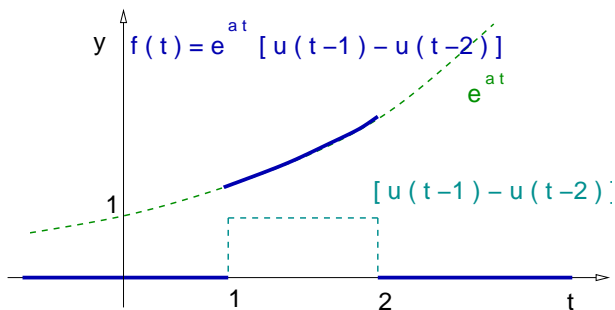
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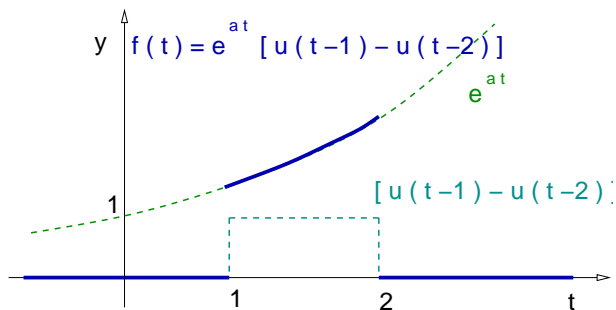


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Notation: It is common in the literature to denote the function values $u(t-c)$ as $u_c(t)$.

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Given any real number $c \geq 0$, the following equation holds,

$$\mathcal{L}[u(t - c)] = \frac{e^{-cs}}{s}, \quad s > 0.$$

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We conclude that $\mathcal{L}[u(t - c)] = \frac{e^{-cs}}{s}$. □

The Laplace Transform of discontinuous functions.

Example

Compute $\mathcal{L}[3u(t - 2)]$.

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Solution: $\mathcal{L}[3u(t - 2)] = 3 \mathcal{L}[u(t - 2)]$

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The Laplace Transform of discontinuous functions.

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Solution: Since $\mathcal{L}[u(t-c)] = \frac{e^{-cs}}{s}$, for $c=3$ we get

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Properties of the Laplace Transform.

Theorem (Translations)

If $F(s) = \mathcal{L}[f(t)]$ exists for $s > a \geq 0$ and $c \geq 0$, then holds

$$\mathcal{L}[u(t - c)f(t - c)] = e^{-cs} F(s), \quad s > a.$$

Furthermore,

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Compute $\mathcal{L}[u(t - 2) \sin(a(t - 2))]$.

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Solution: $\mathcal{L}[\sin(at)] = \frac{a}{s^2 + a^2}$,

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Compute $\mathcal{L}[u(t-2) \sin(a(t-2))]$.

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Example

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

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Compute $\mathcal{L}[u(t-2) \sin(a(t-2))]$.

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Solution: Recall: $\mathcal{L}[e^{ct}f(t)] = \mathcal{L}[f](s-c)$, $\mathcal{L}[\sin(at)] = \frac{a}{s^2 + a^2}$.

Properties of the Laplace Transform.

Example

Compute $\mathcal{L}[u(t-2) \sin(a(t-2))]$.

Solution: $\mathcal{L}[\sin(at)] = \frac{a}{s^2 + a^2}$, $\mathcal{L}[u(t-c)f(t-c)] = e^{-cs} \mathcal{L}[f(t)]$.

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Find the Laplace transform of $f(t) = \begin{cases} 0, & t < 1, \\ (t^2 - 2t + 2), & t \geq 1. \end{cases}$

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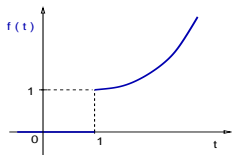
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We conclude: $\mathcal{L}[f(t)] = \frac{e^{-s}}{s^3} (2 + s^2)$. ◁

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Remark: The inverse of the formulas in the Theorem above are:

$$\mathcal{L}^{-1}[e^{-cs} F(s)] = u(t - c) f(t - c),$$

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$$\mathcal{L}^{-1}\left[\frac{e^{-4s}}{s^2 + 9}\right] = \frac{1}{3} u(t - 4) \sin(3(t - 4)). \quad \triangleleft$$

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Find $\mathcal{L}^{-1}\left[\frac{(s-2)}{(s-2)^2+9}\right]$.

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

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:

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

- (b) Example 2:

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

- (c) Example 3:

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

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Differential equations with discontinuous sources.

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Use the Laplace transform to find the solution of the IVP

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Solution: Compute the Laplace transform of the whole equation,

$$\mathcal{L}[y'] + 2\mathcal{L}[y] = \mathcal{L}[u(t - 4)]$$

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From the previous Section we know that

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

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Introduce the initial condition,

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

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We need to invert the Laplace transform on the last term.

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

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

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We conclude that

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



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Solution:

Rewrite the source function using step functions.

Differential equations with discontinuous sources.

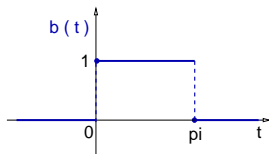
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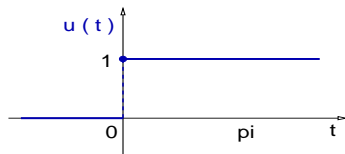
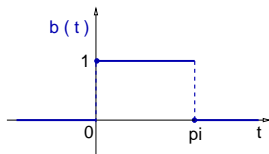
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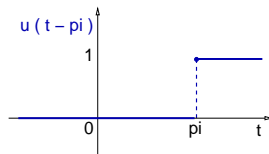
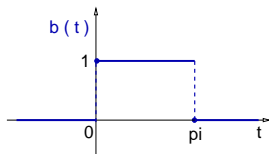
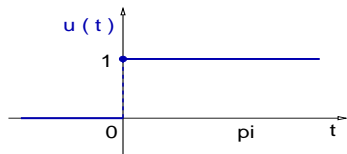
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Solution: The graphs imply: $b(t) = u(t) - u(t - \pi)$

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

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

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

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

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

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

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

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

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

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

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

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

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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.

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

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

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Therefore, the solution has the form

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

Differential equations with discontinuous sources.

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

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

Differential equations with discontinuous sources.

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Partial fractions:

Differential equations with discontinuous sources.

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$$s_{\pm} = \frac{1}{2}[-1 \pm \sqrt{1-5}]$$

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Differential equations with discontinuous sources.

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

Differential equations with discontinuous sources.

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

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

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

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

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

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Hence, we have found that,

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

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Hence, we have found that,

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

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Differential equations with discontinuous sources.

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We have to compute the inverse Laplace Transform

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

Differential equations with discontinuous sources.

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

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In this case we complete the square in the denominator,

Differential equations with discontinuous sources.

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In this case we complete the square in the denominator,

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

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In this case we complete the square in the denominator,

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

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

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In this case we complete the square in the denominator,

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

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

Differential equations with discontinuous sources.

Example

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

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

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

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

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

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

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

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

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

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

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

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:

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

- (b) Example 2:

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

- (c) **Example 3:**

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

Differential equations with discontinuous sources.

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Solution:

Rewrite the source function using step functions.

Differential equations with discontinuous sources.

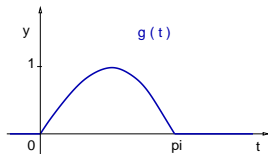
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Differential equations with discontinuous sources.

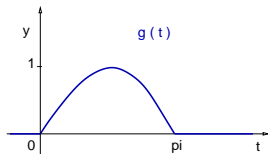
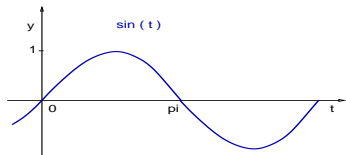
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Differential equations with discontinuous sources.

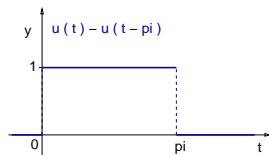
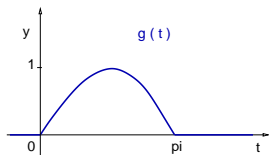
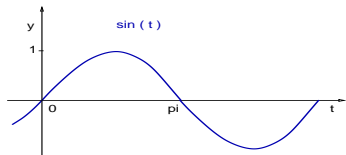
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Differential equations with discontinuous sources.

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

Differential equations with discontinuous sources.

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

Differential equations with discontinuous sources.

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

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Differential equations with discontinuous sources.

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

Differential equations with discontinuous sources.

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

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

Differential equations with discontinuous sources.

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

Differential equations with discontinuous sources.

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

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

Differential equations with discontinuous sources.

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Recall the Laplace transform of the differential equation

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

Differential equations with discontinuous sources.

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The initial conditions imply:

Differential equations with discontinuous sources.

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Recall the Laplace transform of the differential equation

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

Differential equations with discontinuous sources.

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Differential equations with discontinuous sources.

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

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

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

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

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

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

Differential equations with discontinuous sources.

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

Differential equations with discontinuous sources.

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Differential equations with discontinuous sources.

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Partial fractions: Find the zeros of the denominator,

Differential equations with discontinuous sources.

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Partial fractions: Find the zeros of the denominator,

$$s_{\pm} = \frac{1}{2}[-1 \pm \sqrt{1 - 5}]$$

Differential equations with discontinuous sources.

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Partial fractions: Find the zeros of the denominator,

$$s_{\pm} = \frac{1}{2}[-1 \pm \sqrt{1 - 5}] \Rightarrow \text{Complex roots.}$$

Differential equations with discontinuous sources.

Example

Use the Laplace transform to find the solution of the IVP

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

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

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

Partial fractions: Find the zeros of the denominator,

$$s_{\pm} = \frac{1}{2}[-1 \pm \sqrt{1 - 5}] \Rightarrow \text{Complex roots.}$$

The partial fraction decomposition is:

Differential equations with discontinuous sources.

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Differential equations with discontinuous sources.

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Therefore, we get

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

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Differential equations with discontinuous sources.

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

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

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

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

Differential equations with discontinuous sources.

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Complete the square in the denominator,

Differential equations with discontinuous sources.

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

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Rewrite the polynomial in the numerator,

Differential equations with discontinuous sources.

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

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

Generalized sources (Sect. 4.4).

- ▶ The Dirac delta generalized function.
- ▶ Properties of Dirac's delta.
- ▶ Relation between deltas and steps.
- ▶ Dirac's delta in Physics.
- ▶ The Laplace Transform of Dirac's delta.
- ▶ Differential equations with Dirac's delta sources.

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The Dirac delta generalized function.

Definition

Consider the sequence of functions for $n \geq 1$,

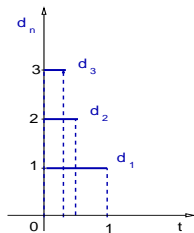
$$\delta_n(t) = \begin{cases} 0, & t < 0 \\ n, & 0 \leq t \leq \frac{1}{n} \\ 0, & t > \frac{1}{n}. \end{cases}$$

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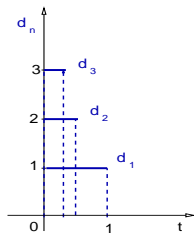


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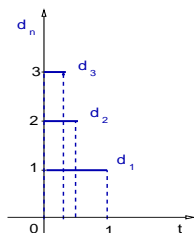
$$\lim_{n \rightarrow \infty} \delta_n(t) = \delta(t), \quad t \in \mathbb{R}.$$

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Remarks:

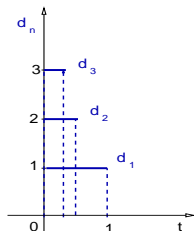
- (a) There exist infinitely many sequences δ_n that define the same generalized function δ .

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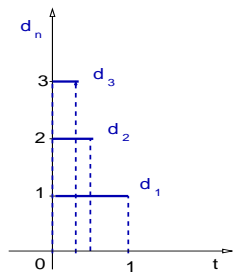
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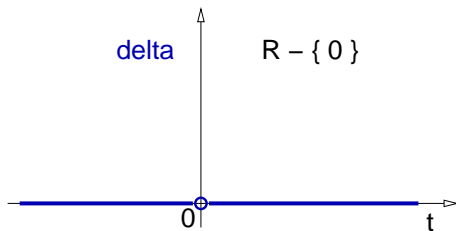
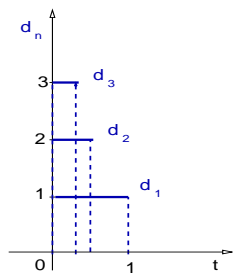
Remarks:

- There exist infinitely many sequences δ_n that define the same generalized function δ .
- For example, compare with the sequences δ_n in the literature.

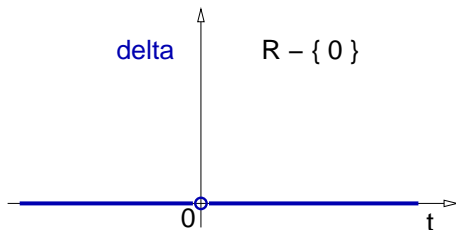
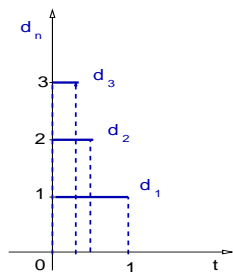
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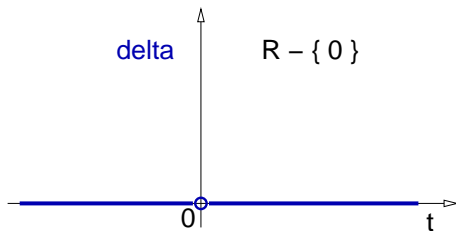
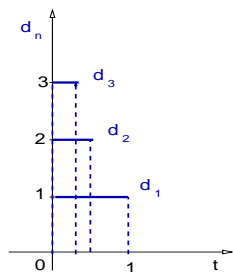
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Remarks:

- (a) The Dirac δ is a function on the domain $\mathbb{R} - \{0\}$, and $\delta(t) = 0$ for $t \in \mathbb{R} - \{0\}$.

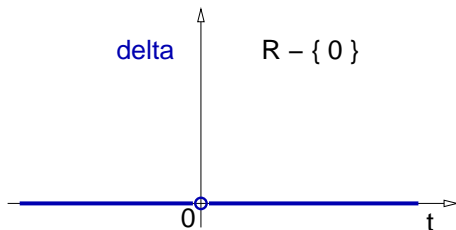
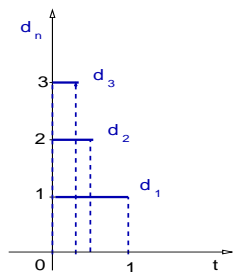
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The Dirac delta generalized function.



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- (c) δ is not a function on \mathbb{R} .

Generalized sources (Sect. 4.4).

- ▶ The Dirac delta generalized function.
- ▶ **Properties of Dirac's delta.**
- ▶ Relation between deltas and steps.
- ▶ Dirac's delta in Physics.
- ▶ The Laplace Transform of Dirac's delta.
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Properties of Dirac's delta.

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We conclude: $\int_{-a}^a \delta(t) dt = 1.$

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Properties of Dirac's delta.

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Therefore, $I = \lim_{n \rightarrow \infty} n \int_0^{1/n} F'(\tau + t_0) d\tau$, where we introduced the primitive $F(t) = \int f(t) dt$, that is, $f(t) = F'(t)$.

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We conclude: $\int_{t_0-a}^{t_0+a} \delta(t - t_0) f(t) dt = f(t_0)$. □

Generalized sources (Sect. 4.4).

- ▶ The Dirac delta generalized function.
- ▶ Properties of Dirac's delta.
- ▶ **Relation between deltas and steps.**
- ▶ Dirac's delta in Physics.
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Relation between deltas and steps.

Theorem

The sequence of functions for $n \geq 1$,

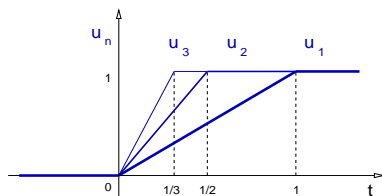
$$u_n(t) = \begin{cases} 0, & t < 0 \\ nt, & 0 \leq t \leq \frac{1}{n} \\ 1, & t > \frac{1}{n}. \end{cases}$$

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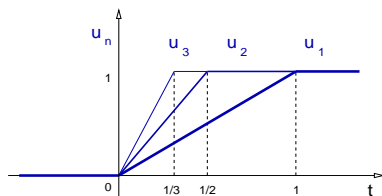


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satisfies, for $t \in (-\infty, 0) \cup (0, 1/n) \cup (1/n, \infty)$, both equations,

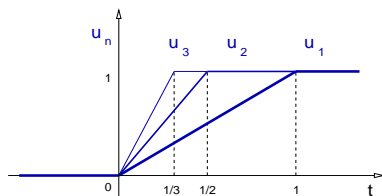
$$u_n'(t) = \delta_n(t), \quad \lim_{n \rightarrow \infty} u_n(t) = u(t), \quad t \in \mathbb{R}.$$

Relation between deltas and steps.

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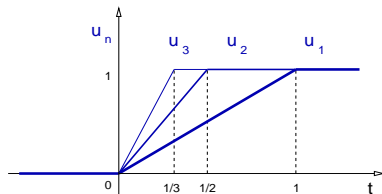
- ▶ If we generalize the notion of derivative as $u'(t) = \lim_{n \rightarrow \infty} u'_n(t)$, then holds $u'(t) = \delta(t)$.

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Remark:

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Generalized sources (Sect. 4.4).

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$$\Delta I = \lim_{\Delta t \rightarrow 0} m v(t) \Big|_{t_0 - \Delta t}^{t_0 + \Delta t} = \lim_{\Delta t \rightarrow 0} \int_{t_0 - \Delta t}^{t_0 + \Delta t} F(t) dt = F_0.$$

Dirac's delta in Physics.

Remarks:

- (a) Dirac's delta generalized function is useful to describe *impulsive forces* in mechanical systems.
- (b) An impulsive force transmits a finite momentum in an infinitely short time.
- (c) For example: The momentum transmitted to a pendulum when hit by a hammer. Newton's law of motion says,

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That is, $\Delta I = F_0$.

Generalized sources (Sect. 4.4).

- ▶ The Dirac delta generalized function.
- ▶ Properties of Dirac's delta.
- ▶ Relation between deltas and steps.
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- ▶ Differential equations with Dirac's delta sources.

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Generalized sources (Sect. 4.4).

- ▶ The Dirac delta generalized function.
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Differential equations with Dirac's delta sources.

Example

Find the solution y to the initial value problem

$$y'' - y = -20\delta(t - 3), \quad y(0) = 1, \quad y'(0) = 0.$$

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We conclude: $y(t) = \frac{1}{2} [u(t - \pi) - u(t - 2\pi)] \sin(2t)$. ◁