Advanced Engineering Mathematics Mathematical Techniques for Engineering

Dr Athar Kharal

Humanities and Science Department College of Aeronautical Engineering National University of Sciences and Tecnology (NUST), Pakistan

Definition

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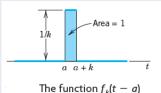
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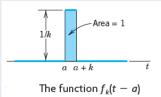
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Then Dirac's delta function (aka, unit impulse function) is defined as

$$\delta(t-a) = \lim_{k\to 0} f_k(t-a).$$



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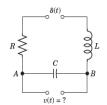
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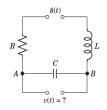
$$L(\lim_{k \to 0} f_k(t-a)) = \lim_{k \to 0} e^{-as} \frac{1 - e^{-ks}}{ks}$$

$$\begin{split} \delta \left(t - a \right) &= \frac{1}{k} \left[u \left(t - a \right) - u \left(t - \left(a + k \right) \right) \right] \\ L \left(f_k \left(t - a \right) \right) &= \frac{1}{ks} \left[e^{-as} - e^{-(a+k)s} \right] = e^{-as} \frac{1 - e^{-ks}}{ks} \\ L \left(\lim_{k \to 0} f_k \left(t - a \right) \right) &= \lim_{k \to 0} e^{-as} \frac{1 - e^{-ks}}{ks} \\ &= e^{-as} \lim_{k \to 0} \frac{\frac{d}{dk} \left(1 - e^{-ks} \right)}{\frac{d}{dk} \left(ks \right)} \quad \text{(I'Hopital)} \\ &= e^{-as} \left[\frac{se^{-ks}}{s} \right]_{k=0} = e^{-as} \\ L \left(\delta \left(t - a \right) \right) &= e^{-as} \end{split}$$

Find output voltage response of the four-terminal RLC circuit given in figure if $R = 20\Omega$, L = 1H, $C = 10^{-4}F$, the input is an impulse, current and charge are zero at time t = 0?



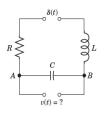
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Solution: Since for this circuit

$$\mathit{Li'} + \mathit{Ri} + \frac{\mathit{q}}{\mathit{C}} = 1\mathit{i'} + 20\mathit{i} + 10000 \; \mathit{q} = \delta\left(\mathit{t}\right)$$
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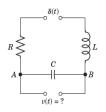
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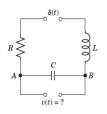
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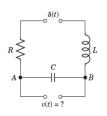
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$$\frac{\mathrm{d}^{2}}{\mathrm{d}t^{2}}q\left(t\right)+20\,\frac{\mathrm{d}}{\mathrm{d}t}q\left(t\right)+10000\,q\left(t\right)=\delta\left(t\right)\;;\quad q\left(0\right)=q'\left(0\right)=0$$

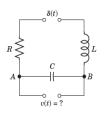
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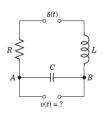
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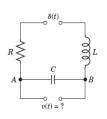


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By inverse LT,
$$q(t) = \frac{\sqrt{11}e^{-10t}\sin(30\sqrt{11}t)}{330}$$

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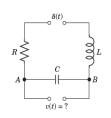
$$\frac{d^{2}}{dt^{2}}q(t) + 20\frac{d}{dt}q(t) + 10000q(t) = \delta(t) ; q(0) = q'(0) = 0$$

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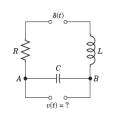
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Using ICs and isolating Y, we have

$$Y = \frac{1}{s^2 + 5s + 6} \left(e^{-\frac{\pi}{2}s} - \frac{s}{s^2 + 1} e^{-s\pi} \right)$$

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Using Partial Fractions

$$Y = \left(\frac{1}{(s+2)} - \frac{1}{(s+3)}\right) e^{-\frac{\pi}{2}s} - \left(\frac{-2}{5} \frac{1}{(s+2)} + \frac{1}{10} \frac{s+1}{s^2+1} + \frac{3}{10} \frac{1}{(s+3)}\right) e^{-s\pi}$$



$$y(t) = L^{-1} \left(\frac{e^{-\frac{\pi}{2}s}}{s+2} \right) - L^{-1} \left(\frac{e^{-\frac{\pi}{2}s}}{s+3} \right) + \frac{2}{5} L^{-1} \left(\frac{1}{s+2} e^{-s\pi} \right) - \frac{1}{10} L^{-1} \left(\frac{s}{1+s^2} e^{-s\pi} \right) - \frac{1}{10} L^{-1} \left(\frac{1}{1+s^2} e^{-s\pi} \right) - \frac{3}{10} L^{-1} \left(\frac{1}{s+3} e^{-s\pi} \right)$$

$$\begin{array}{l} y\left(t\right) = L^{-1}\left(\frac{e^{-\frac{\pi}{2}s}}{s+2}\right) - L^{-1}\left(\frac{e^{-\frac{\pi}{2}s}}{s+3}\right) + \frac{2}{5}L^{-1}\left(\frac{1}{s+2}e^{-s\pi}\right) - \\ \frac{1}{10}L^{-1}\left(\frac{s}{1+s^2}e^{-s\pi}\right) - \frac{1}{10}L^{-1}\left(\frac{1}{1+s^2}e^{-s\pi}\right) - \frac{3}{10}L^{-1}\left(\frac{1}{s+3}e^{-s\pi}\right) \\ y\left(t\right) = e^{\pi-2t}u\left(t-\frac{1}{2}\pi\right) - e^{\frac{3}{2}\pi-3t}u\left(t-\frac{1}{2}\pi\right) + \\ \frac{2}{5}e^{2\pi-2t}u\left(t-\pi\right) - \frac{1}{10}\left(-\left(\cos t\right)u\left(t-\pi\right)\right) - \\ \frac{1}{10}\left(-\left(\sin t\right)u\left(t-\pi\right)\right) - \frac{3}{10}e^{3\pi-3t}u\left(t-\pi\right) \\ y\left(t\right) = \\ \frac{1}{10}u\left(t-\pi\right)\left(-3e^{-3t+3\pi} + \sin\left(t\right) + \cos\left(t\right) + 4e^{-2t+2\pi}\right) + \\ u\left(t-\pi/2\right)\left(-e^{-3t+3/2\pi} + e^{-2t+\pi}\right) \end{array}$$

$$\frac{d^{2}}{dt^{2}}y(t) + 2\frac{d}{dt}y(t) + 5y(t) = 25t - 100\delta(t - \pi), \quad y(0) = -2, \quad y'(0) = 5$$

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In words one says: product of transforms is not the transform of product, instead product of transforms is the transform of convolution.

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$$= \frac{1}{\omega^2} \int_0^t \frac{1}{2} \left[-\cos(\omega t) + \cos(2\omega \tau - \omega t) \right] d\tau$$

$$\sin(\omega \tau) t$$

$$= \frac{1}{2\omega^2} \left[-\tau \cos \omega t + \frac{\sin (\omega \tau)}{\omega} \right]_{\tau=0}^{\tau}$$

$$= \frac{1}{2\omega^2} \left[-t\cos\omega t + \frac{\sin(\omega t)}{\omega} \right] \quad \blacksquare$$

Properties of Convolution:

$$f \star g = g \star f$$

$$f \star (g + h) = f \star g + f \star h$$

$$f \star (g \star h) = (f \star g) \star h$$

$$f \star 0 = 0 \star f = 0$$

$$f \star 1 \neq f \text{ (why?)}$$

Question: (10ed-6.5-6) Find convolution $e^{at} \star e^{bt}$, $(a \neq b)$?

$$\int_0^t \mathrm{e}^{a au} \mathrm{e}^{b(t- au)} d au = \int_0^t \mathrm{e}^{bt-b au} \mathrm{e}^{a au} \,d au$$

$$\int_0^t e^{a au} e^{b(t- au)} d au = \int_0^t e^{bt-b au} e^{a au} \, d au$$

by rewriting $e^{a au}e^{b(t- au)}=e^{a au\ln(e)}e^{b(t- au)\ln(e)}$

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by rewriting $e^{a\tau}e^{b(t-\tau)}=e^{a\tau}\ln(e)e^{b(t-\tau)\ln(e)}$

$$=\int_0^t \mathrm{e}^{a au\,\ln(e)} \mathrm{e}^{b(t- au)\ln(e)}\,d au = \int_0^t \mathrm{e}^{a au\,\ln(e)-b(au-t)\ln(e)}\,d au$$

$$\int_0^t e^{a au} e^{b(t- au)} d au = \int_0^t e^{bt-b au} e^{a au} \,d au$$

by rewriting $e^{a\tau}e^{b(t-\tau)}=e^{a\tau\ln(e)}e^{b(t-\tau)\ln(e)}$

$$= \textstyle \int_0^t e^{a\tau \, \ln(e)} e^{b(t-\tau) \ln(e)} \, d\tau = \textstyle \int_0^t e^{a\tau \, \ln(e) - b(\tau-t) \ln(e)} \, d\tau$$

Substituting $u = a \tau \ln (e) - b (\tau - t) \ln (e)$ implies at $\tau = 0$, u = bt and $\tau = t$, u = at and $du = \frac{d}{d\tau} (a\tau \ln (e) - b (\tau - t) \ln (e)) = a - b \Rightarrow \frac{du}{a - b} = d\tau$

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$$=\int_{0}^{t} e^{a au \ln(e)} e^{b(t- au)\ln(e)} d au = \int_{0}^{t} e^{a au \ln(e) - b(au - t)\ln(e)} d au$$

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$$= \int_{\ln(e)bt}^{at \ln(e)} \frac{e^u}{(a-b)\ln(e)} \, du = \frac{e^{at \ln(e)} - e^{\ln(e)bt}}{(a-b)\ln(e)} = \frac{e^{at} - e^{bt}}{(a-b)} \quad \blacksquare$$



$$y(t) + 2e^{t} \int_{0}^{t} y(\tau) e^{-\tau} d\tau = te^{t}$$

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$$Y + 2 \left(Y \frac{1}{s-1} \right) = \frac{1}{(s-1)^{2}}$$

$$Y = \frac{1}{s^{2}-1}$$

$$y(t) = L^{-1} \left(\frac{1}{s^{2}-1} \right)$$

$$y(t) = \sinh t$$

$$y(t) - \int_0^t y(\tau)(t-\tau) d\tau = 2 - \frac{1}{2}t^2$$

$$y(t) - \int_0^t y(\tau)(t - \tau) d\tau = 2 - \frac{1}{2}t^2$$
$$y(t) - (y(t) \star t) = 2 - \frac{1}{2}t^2$$
$$Y - \left(Y \frac{1}{s^2}\right) = \frac{2}{s} - \frac{1}{s^3}$$

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$$Y - \left(Y\frac{1}{s^{2}}\right) = \frac{2}{s} - \frac{1}{s^{3}}$$

$$Y = -\frac{2s^{2} - 1}{s - s^{3}}$$

$$Y = \frac{1}{2(s - 1)} + \frac{1}{2(s + 1)} + \frac{1}{s}$$

$$y(t) = \frac{1}{2}e^{t} + \frac{1}{2}e^{-t} + 1$$

$$y(t) = 1 + \cosh t$$

$$\frac{e^{-as}}{s(s-2)} =$$

$$\tfrac{e^{-as}}{s(s-2)} = \tfrac{1}{s-2} \tfrac{e^{-as}}{s} = L\left(e^{2t}\right) L\left(u\left(t-a\right)\right) = \left(e^{2t}\right) \star u\left(t-a\right)$$

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choose $f\left(t\right)=e^{2t}$ and $g\left(t\right)=u\left(t-a\right)$ in convolution integral $\left(f\star g\right)\left(t\right)=\int_{0}^{t}f\left(\tau\right)g\left(t-\tau\right)d\tau$

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$$(e^{2t}) \star u(t-a) = \int_0^t e^{2\tau} u((t-\tau)-a) d\tau$$

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choose $f(t) = e^{2t}$ and g(t) = u(t - a) in convolution integral $(f \star g)(t) = \int_0^t f(\tau) g(t - \tau) d\tau$

$$(e^{2t})\star u(t-a)=\int_0^t e^{2\tau}u((t-\tau)-a)d\tau$$

$$\begin{split} &= \left[\frac{1}{2}u\left(t - a - \tau\right)\left(e^{2\tau} + e^{2t - 2a}\right)\right]_{\tau = 0}^{t} \\ &= \left[\frac{1}{2}u\left(t - a - \tau\right)\left(e^{2\tau} + e^{2t - 2a}\right)\right]_{\tau = t} - \\ &\left[\frac{1}{2}u\left(t - a - \tau\right)\left(e^{2\tau} + e^{2t - 2a}\right)\right]_{\tau = 0} \end{split}$$

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



$$y'' + 5y' + 4y = 2e^{-2t}$$
 ; $y(0) = 0$, $y'(0) = 0$

$$y'' + 5y' + 4y = 2e^{-2t} \quad ; \quad y(0) = 0, \ y'(0) = 0$$

$$s^{2}Y - y'(0) - sy(0) + 5sY - 5y(0) + 4Y = \frac{2}{s+2}$$

$$Y = \frac{1}{s^{2} + 5s + 4} \left(\frac{2}{s+2} + y'(0) + sy(0) + 5y(0)\right) = 2\frac{1}{(s+2)} \left(\frac{1}{(s+4)(s+1)}\right)$$

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$$Y = \frac{2}{(s+2)} \left[L\left(e^{-4t}\right)L\left(e^{-t}\right)\right] = 2L\left(e^{-2t}\right) \left[L\left(e^{-4t}\right)L\left(e^{-t}\right)\right]$$

$$Y = 2e^{-2t} \star \left[e^{-4t} \star e^{-t}\right] = 2e^{-2t} \star \int_{0}^{t} e^{-4\tau} e^{-(t-\tau)} d\tau$$

$$y'' + 5y' + 4y = 2e^{-2t} \quad ; \quad y(0) = 0, \quad y'(0) = 0$$

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$$Y = 2e^{-2t} \star \left[-\frac{1}{3}e^{-t-3\tau}\right]_{\tau=0}^{\tau=t}$$

$$= 2e^{-2t} \star \left(\frac{1}{3}e^{-t} - \frac{1}{3}e^{-4t}\right) = \frac{2}{3}e^{-2t} \star \left(e^{-t} - e^{-4t}\right)$$

$$Y = \frac{2}{3} \int_0^t e^{-2\tau} \left(e^{-(t-\tau)} - e^{-4(t-\tau)} \right) d\tau$$

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$$y(t) = \frac{2}{3} \left(\frac{1}{2} e^{-t} \left(e^{-t} - 1 \right)^2 \left(e^{-t} + 2 \right) \right)$$

$$y(t) = \frac{1}{3}e^{-t}(e^{-t}-1)^2(e^{-t}+2)$$