

$$\begin{aligned}
\mathcal{L}[\delta(t - \tau)] &= \int_0^{\infty} e^{-st} \delta(t - \tau) dt = \\
&= \int_0^{\infty} e^{-st} \lim_{\varepsilon \rightarrow 0} \frac{H(t - (\tau - \varepsilon)) - H(t - (\tau + \varepsilon))}{2\varepsilon} dt \\
&= \lim_{\varepsilon \rightarrow 0} \frac{e^{-(s(\tau - \varepsilon))} - e^{-(s(\tau + \varepsilon))}}{2\varepsilon s} = e^{-s\tau}
\end{aligned}$$

Use $e^{\varepsilon s} = 1 + \varepsilon s + \frac{(\varepsilon s)^2}{2!} \dots$ or L'Hospital's rule

$$\mathcal{L}[\delta(t)] = \int_0^{\infty} e^{-st} \delta(t) dt = e^0 = 1$$

• Note that

$$\int_0^{\infty} kf(t) \delta(t - \tau) dt = kf(\tau)$$

- Consider an impulse forcing function, i.e. delta function for the following first order differential equation:

$$y' - ay = \delta(t); y(0) = 0$$

- Take Laplace transform on both sides

$$L[f'] = -f(0) + sL(f)$$

$$-y(0) + sL(y) - aL(y) = L(\delta(t)) = 1$$

$$L(y)(s - a) = 1; L(y) = \frac{1}{s - a}$$

- Use tables or online resources to get the solution as $y = e^{at}$
- Note that if the forcing function(i.e. RHS) is made $k\delta(t)$ then the solution is simply $y = ke^{at}$
- $k\delta(t)$ can also be thought of as sum of $\delta(t)$ k times.
- Now suppose the equation is

$$y' - ay = \delta(t - \tau); y(0) = 0$$

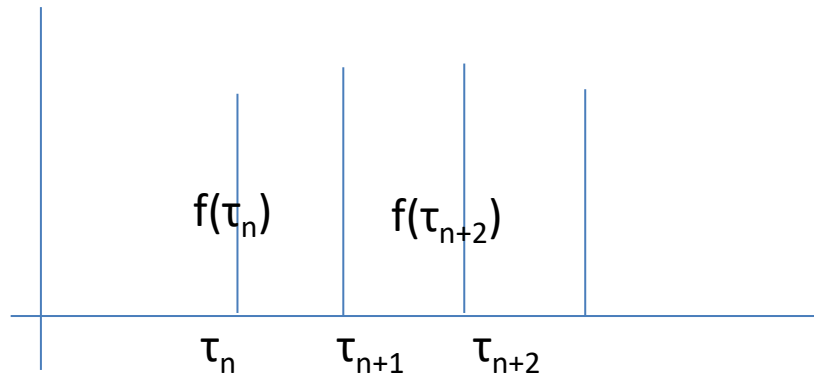
- Proceed in a similar fashion to get the solution as $y = e^{a(t-\tau)}H(t - \tau)$

- The solution for the delta function at $t=\tau$ was obtained by simply replacing t with $t-\tau$ in the solution.
- This is not surprising since the initial condition is homogeneous.
- Now instead of delta function consider a specified input as the forcing term

$$y' - ay = f(t); y(0) = 0$$

- $f(t)$ is an arbitrary function as shown below
- RHS can be written as the following summation:

- $$f(t) = \sum_{n=-\infty}^{n=\infty} f(\tau_n) \hat{\delta}(t - \tau_n) \Delta\tau$$



- $\hat{\delta}(t - \tau_n)$ is the unit impulse function and as $\Delta\tau$ approaches zero the impulse function becomes the delta function

$$y' - ay = f(t) = \sum_{n=-\infty}^{n=\infty} f(\tau_n) \hat{\delta}(t - \tau_n) \Delta\tau$$

- Assume the function starts at τ_1 and write only first two terms explicitly

$$y' - ay = f(\tau_1) \hat{\delta}(t - \tau_1) \Delta\tau + f(\tau_2) \hat{\delta}(t - \tau_2) \Delta\tau \dots$$

- Since the governing equation is linear it can be easily verified that the solution can be assumed to be a sum as: $y = y_1 + y_2 + \dots$
- Substitute in the governing equation and also the boundary condition

- The governing equation and the boundary conditions therefore become:

$$y_1' - ay_1 + y_2' - ay_2 \dots = f(\tau_1)\hat{\delta}(t - \tau_1)\Delta\tau + f(\tau_2)\hat{\delta}(t - \tau_2)\Delta\tau \dots$$

$$y_1 + y_2 \dots = 0$$

- Now generalize the above into n (tending to infinity) terms and then split the above into n differential equations with appropriate boundary conditions.
- Notice that homogeneous boundary condition is important to be able to do this.

$$y_1' - ay_1 = f(\tau_1)\hat{\delta}(t - \tau_1)\Delta\tau$$

$$y_1 = 0$$

$$y_2' - ay_2 = f(\tau_2)\hat{\delta}(t - \tau_2)\Delta\tau$$

$$y_2 = 0$$

$$y_n' - ay_n = f(\tau_n)\hat{\delta}(t - \tau_n)\Delta\tau$$

$$y_n = 0$$

- n equations can be written where n is very large number in which case $\hat{\delta} \equiv \delta$ and the earlier equations for the solution can be used.

- The solution for this equation has already been established as $y_1 = f(\tau_1) \Delta\tau e^{a(t-\tau_1)}$ Note that $e^{a(t-\tau_1)}$ is the solution for the simple delta function
- Generalize by not restricting to the equation taken as an example but a general differential equation. The solution for the simple delta function is assumed to be y_1^* which is a general function of $(t-\tau)$ i.e. $y_1^*(t-\tau)$

- The solution is therefore

$$y = \sum_1^n f(\tau_n) \Delta\tau y^*(t - \tau_n)$$

- As n tends to a large number the summation can be replaced with an integral

$$y = \int_0^t f(\tau) y^*(t - \tau) d\tau$$

- The solution is therefore integral of the RHS and the solution for the delta function