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MP232: Applied Mathematics

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1 Prelim : The Exponential Function and Hyperbolic Functions

1.1 Exponential Function

Derivative

$$\frac{d}{dt}(e^{at}) = a e^{at}$$

Integral

$$\int e^{at} dt = \frac{1}{a} e^{at} + C$$

1.2 Hyperbolic Functions

Definitions:

$$\sinh(at) = \frac{e^{at} - e^{-at}}{2} \quad \bigg| \quad \cosh(at) = \frac{e^{at} + e^{-at}}{2} \quad \bigg| \quad \tanh(at) = \frac{\sinh(at)}{\cosh(at)}.$$

Derivatives

$$\frac{d}{dt}(\sinh(at)) = a \cosh(at), \quad \bigg| \quad \frac{d}{dt}(\cosh(at)) = a \sinh(at), \quad \bigg| \quad \frac{d}{dt}(\tanh(at)) = a \operatorname{sech}^2(at).$$

Integrals

$$\begin{aligned} \int \sinh(at) dt &= \frac{1}{a} \cosh(at) + C \\ \int \cosh(at) dt &= \frac{1}{a} \sinh(at) + C, \\ \int \tanh(at) dt &= \frac{1}{a} \ln|\cosh(at)| + C. \end{aligned}$$

Common Identities

$$\begin{aligned} \cosh^2 x - \sinh^2 x &= 1, \\ \sinh(2x) &= 2 \sinh x \cosh x, \\ \cosh(2x) &= \cosh^2 x + \sinh^2 x, \\ \tanh(2x) &= \frac{2 \tanh x}{1 + \tanh^2 x}. \end{aligned}$$

1.3 Partial Fraction Decomposition

Unrepeated Linear Factors: A linear factor is of form $(ax + b)$

$$\frac{s+1}{s(s-2)(s+3)} = \frac{A}{s} + \frac{B}{s-2} + \frac{C}{s+3}$$

Repeated Linear Factors:

$$\frac{3}{(s+2)^2(s-3)} = \frac{A}{s+2} + \frac{B}{(s+2)^2} + \frac{C}{s-3}$$

Unrepeated Quadratic Factors with complex roots: Where the discriminant $(b^2 - 4ac)$ is negative (complex roots) but the factor is not repeated

$$\frac{3}{(s^2 - s + 1)(s + 2)} = \frac{As + B}{s^2 - s + 1} + \frac{C}{s + 2}$$

Repeated Quadratic Factors with complex roots:

$$\frac{1}{(s^2 + 1)^2(s - 1)} = \frac{As + B}{(s^2 + 1)^2} + \frac{Cs + D}{s^2 + 1} + \frac{E}{s - 1}$$

2 Laplace Transforms

2.1 What is a Laplace Transform?

The Laplace Transform, defined for $t \geq 0$, is given by

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

2.2 Common Laplace Transforms

Example Find the Laplace Transform of $f(t) = 1$

We have:

$$L\{1\} = \int_0^{\infty} 1 \cdot e^{-st} dt = \lim_{R \rightarrow \infty} \int_0^R e^{-st} dt$$

This integral is equal to:

$$\int_0^R e^{-st} dt = \left. \frac{e^{-st}}{-s} \right|_{t=0}^{t=R} = -\frac{1}{s} [e^{-sR} - 1] = \frac{1 - e^{-sR}}{s}$$

Taking the limit as $R \rightarrow \infty$ gives:

$$L\{1\} = \lim_{R \rightarrow \infty} \frac{1 - e^{-sR}}{s} = \frac{1}{s}$$

Example Find the Laplace Transform of $f(t) = e^{2t}$

$$\begin{aligned} L\{e^{2t}\} &= \int_0^{\infty} e^{2t} e^{-st} dt = \int_0^{\infty} e^{-(s-2)t} dt \\ &= \lim_{R \rightarrow \infty} \int_0^R e^{-(s-2)t} dt \\ &= \lim_{R \rightarrow \infty} \left[\frac{e^{-(s-2)t}}{-(s-2)} \right]_{t=0}^{t=R} \\ &= \lim_{R \rightarrow \infty} \left(\frac{e^{-(s-2)R} - e^0}{-(s-2)} \right) = \lim_{R \rightarrow \infty} \left(\frac{e^{-(s-2)R} - 1}{-(s-2)} \right) \\ &= \frac{1}{s-2} \quad (\text{since } e^{-(s-2)R} \rightarrow 0 \text{ as } R \rightarrow \infty \text{ provided } s > 2) \end{aligned}$$

Example Find the Laplace Transform of $f(t) = \cosh(at)$

We have:

$$\begin{aligned} L\{\cosh(at)\} &= L\left\{ \frac{e^{at} + e^{-at}}{2} \right\} \quad \text{from the definition of } \cosh(at) \\ &= \frac{1}{2} L\{e^{at}\} + \frac{1}{2} L\{e^{-at}\} \quad \text{by linearity of the Laplace Transform} \\ &= \frac{1}{2} \left(\frac{1}{s-a} \right) + \frac{1}{2} \left(\frac{1}{s+a} \right) \end{aligned}$$

Hence:

$$L\{\cosh(at)\} = \frac{s}{s^2 - a^2}$$

Noting that $\sinh(at) = (e^{at} - e^{-at})/2$, we can find that:

$$L\{\sinh(at)\} = \frac{a}{(s^2 - a^2)}$$

Example Find the Laplace Transform of $\cos(wt)$ and $\sin(wt)$ where w is a constant.

We first compute the Laplace Transform of e^{iwt} using its definition:

$$L\{e^{iwt}\} = \int_0^{\infty} e^{-st} e^{iwt} dt = \int_0^{\infty} e^{-(s-iw)t} dt = \frac{1}{s-iw}, \quad \text{for } \Re(s) > 0.$$

To express this in terms of real and imaginary parts, we multiply the numerator and denominator by the complex conjugate of the denominator:

$$\frac{1}{s-iw} = \frac{s+iw}{(s-iw)(s+iw)} = \frac{s+iw}{s^2+w^2}.$$

Since Euler's formula gives:

$$e^{iwt} = \cos(wt) + i\sin(wt),$$

the linearity of the Laplace Transform yields:

$$L\{e^{iwt}\} = L\{\cos(wt)\} + iL\{\sin(wt)\}.$$

Equating the two representations of $L\{e^{iwt}\}$, we have:

$$L\{\cos(wt)\} + iL\{\sin(wt)\} = \frac{s+iw}{s^2+w^2}.$$

Since the equality must hold for both the real and imaginary parts, we equate them separately:

$$L\{\cos(wt)\} = \frac{s}{s^2+w^2} \quad \text{and} \quad L\{\sin(wt)\} = \frac{w}{s^2+w^2}.$$

2.3 Linearity of the Laplace Transform

The Laplace Transform is a linear operator, i.e. for any constants a and b :

$$L\{af(t) + bg(t)\} = aL\{f(t)\} + bL\{g(t)\}$$

Proof

$$\begin{aligned} L\{af(t) + bg(t)\} &= \int_0^{\infty} e^{-st} (af(t) + bg(t)) dt \\ &= a \int_0^{\infty} e^{-st} f(t) dt + b \int_0^{\infty} e^{-st} g(t) dt \\ &= aL\{f(t)\} + bL\{g(t)\} \end{aligned}$$

2.4 The First Shift Theorem

Theorem First Shift Theorem

If $f(t)$ has a Laplace Transform, $F(s)$, defined for $s > k$, then $e^{at} f(t)$ has a Laplace Transform, $F(s - a)$ defined for $s - a > k$ and is given by:

$$L\{e^{at} f(t)\} = F(s - a)$$

or, taking the inverse Laplace Transform of both sides:

$$e^{at} f(t) = L^{-1}\{F(s - a)\}$$

Example Find the Laplace Transform of $e^{at} \cos(wt)$, where a, w are constants.

We know that $L\{\cos(wt)\} = \frac{s}{s^2 + w^2}$, so by the First Shift Theorem:

$$\begin{aligned} L\{e^{at} \cos(wt)\} &= \frac{s - a}{(s - a)^2 + w^2} \\ &= \frac{s - a}{s^2 - 2as + a^2 + w^2} \end{aligned}$$

2.5 Existence of the Laplace Transform

Existence of a Laplace transform is not always guaranteed because we're integrating over an infinite integral. For a Laplace Transform to exist for a given s , then the integral must exist:

$$\int_0^\infty e^{-st} f(t) dt$$

Theorem Existence Theorem of Laplace Transforms

Suppose $f(t)$ is a piecewise continuous function on $[0, \infty)$. If $f(t)$ satisfies:

$$|f(t)| \leq M e^{kt} \quad (0 \leq t < \infty)$$

for some constants, M, k , then the Laplace Transform of $f(t)$ exists for $s > k$. In other words, the Laplace Transform of $f(t)$ exists if $f(t)$ is bounded by an exponential function.

Proof

If $s > k$, then from the equation above, we have:

$$|F(s)| = \left| \int_0^\infty f(t) e^{-st} dt \right| \leq \int_0^\infty |f(t)| e^{-st} dt \leq \int_0^\infty M e^{(k-s)t} dt = \frac{M}{s - k}$$

2.6 Integration by Parts

Starting with the product rule:

$$\frac{d}{dx}[uv] = u'v + uv',$$

we can express this in differential form as:

$$d(uv) = u dv + v du.$$

Integrate both sides with respect to x :

$$\int d(uv) = \int_a^b u dv + \int_a^b v du.$$

The Fundamental Theorem of Calculus tells us that the left-hand side is simply:

$$uv = \int_a^b u dv + \int_a^b v du.$$

Rearrange to solve for the desired integral:

$$\int_a^b u dv = uv - \int_a^b v du,$$

Example Use integration by parts to find the Laplace of $f(t) = t$

$$L\{t\} = \int_0^\infty te^{-st} dt$$

We integrate by parts by setting:

$$u = t, \quad dv = e^{-st}, \quad du = 1, \quad v = -\frac{e^{-st}}{s}$$

Then integrating by parts gives:

$$\begin{aligned} L\{t\} &= \left[-\frac{te^{-st}}{s} \right]_0^\infty + \frac{1}{s} \int_0^\infty e^{-st} dt \\ &= 0 + \frac{1}{s} \left[-\frac{e^{-st}}{s} \right]_0^\infty \end{aligned}$$

Hence:

$$L\{t\} = \frac{1}{s^2}$$

Example Use integration by parts to find the Laplace of $f(t) = \cos(t)$

Let:

$$u = e^{-st}, \quad du = -se^{-st}, \quad dv = \cos(t), \quad v = \sin(t)$$

Then:

$$\int_0^\infty e^{-st} \cos(t) dt = \left[e^{-st} \sin(t) \right]_0^\infty + \int_0^\infty \sin(t) \cdot se^{-st} dt = 0 + s \int_0^\infty e^{-st} \sin(t) dt$$

Considering the sin part :

$$u = e^{-st}, \quad du = -se^{-st}, \quad dv = \sin(t), \quad v = -\cos(t)$$

$$\int_0^\infty e^{-st} \sin(t) dt = 1 - s \int_0^\infty e^{-st} \cos(t) dt$$

Substituting this back into the original integral gives:

$$\int_0^\infty e^{-st} \cos(t) dt = 1 - s \int_0^\infty e^{-st} \cos(t) dt = s - s^2 \int_0^\infty e^{-st} \cos(t) dt$$

$$L\{\cos(t)\} = \frac{s}{1 + s^2}$$

2.7 Table of Laplace Transforms

$f(t)$	$L\{f(t)\}$
1	$\frac{1}{s}, s > 0$
t	$\frac{1}{s^2}, s > 0$
$t^n, n = 0, 1, 2, 3$	$\frac{n!}{s^{n+1}}, s > 0$
e^{at}	$\frac{1}{s-a}, s > a$
$\cos(\omega t)$	$\frac{s}{s^2 + \omega^2}$
$\sin(\omega t)$	$\frac{\omega}{s^2 + \omega^2}$
$\cosh(at)$	$\frac{s}{s^2 - a^2}, s > a \geq 0$
$\sinh(at)$	$\frac{a}{s^2 - a^2}, s > a \geq 0$
$e^{at} \cos(\omega t)$	$\frac{s-a}{(s-a)^2 + \omega^2}$
$e^{at} \sin(\omega t)$	$\frac{\omega}{(s-a)^2 + \omega^2}$
$e^{at} f(t)$	$F(s-a)$

2.8 Laplace Transforms of Derivatives

Theorem Laplace Transform of Derivatives

Suppose that $f(t)$ and $f'(t)$ are continuous and that $|f(t)| \leq Me^{kt}, \forall t \geq 0$ and for constants M, k . Then the Laplace Transform of $f'(t)$ exists for $s > k$ and is given by:

$$L\left\{\frac{df}{dt}\right\} = sL\{f\} - f(0) \quad \text{for } s > k$$

We can easily extend this to higher order derivatives. Assume the Laplace Transform of $f^{(n)}(t)$ exists for $s > k$ and is given by:

$$L\left\{\frac{d^n f}{dt^n}\right\} = s^n L\{f\} - s^{n-1}f(0) - s^{n-2}f'(0) - \dots - f^{(n-1)}(0) \quad \text{for } s > k$$

Example Find $L\{t^2\}$ using the fact $L\{s\} = 1/s$ for $s > 0$

$$L\{f''\} = s^2 L\{f\} - sf(0) - f'(0)$$

With $f(t) = t^2$. Since $f'(t) = 2t, f''(t) = 2, f'(0) = 0, f(0) = 0$, gives:

$$L\{2\} = s^2 L\{t^2\} - s \cdot 0 - 0$$

So that:

$$L\{t^2\} = \frac{L\{2\}}{s^2} = \frac{2}{s^3}$$

Example Find $L\{\sin(t)\}$ and $L\{\cos(t)\}$

We again use the equation:

$$L\{f''\} = s^2 L\{f\} - sf(0) - f'(0)$$

With $f(t) = \sin(t), f'(t) = \cos(t), f''(t) = -\sin(t), \sin(0) = 0, \cos(0) = 1$. This gives:

$$L\{-\sin(t)\} = s^2 L\{\sin(t)\} - s \cdot 0 - 1$$

So that:

$$L\{\sin(t)\} = \frac{1}{s^2 + 1}$$

Similarly, we can find:

$$L\{\cos(t)\} = \frac{s}{s^2 + 1}$$

2.9 Solving Initial Value Problems

Consider an example from mechanics: A particle of mass $m > 0$ lies on rough table, attached to a spring of stiffness $k > 0$. At any time $t > 0$, the mass is a distance $x(t)$ from the equilibrium position O , and $x(t)$ is much less than the length of the spring.

The mass is subject to a driving force $F_d(t)$, from Newton's second law, we have:

$$F_d(t) - kx - \gamma \frac{dx}{dt} = m \frac{dx^2}{dt^2}$$

Where $\gamma > 0$ is the **damping constant** and the term $\gamma \frac{dx}{dt}$ models the **friction due to roughness** of the table, which opposes direction of motion. The **restoring force** due to the spring is $-kx$; and always points towards O . The term $m \frac{dx^2}{dt^2}$ is the **acceleration of the mass**. We can rewrite this as:

$$F_d(t) = m \frac{dx^2}{dt^2} + \gamma \frac{dx}{dt} + kx$$

In order to solve this, we also need initial displacement $v_0 = x(0)$ and initial velocity $v_0 = \frac{dx}{dt}(0)$.

Example

$$\frac{dx^2}{dt^2} + 3 \frac{dx}{dt} + 2x = 0, \quad x(0) = 0, \quad \frac{dx}{dt}(0) = 1$$

1. Take Laplace of governing equation:

$$L \left\{ \frac{dx^2}{dt^2} \right\} = s^2 L\{x\} - sx(0) - x'(0) = s^2 L\{x\} - 1$$

$$L \left\{ \frac{dx}{dt} \right\} = sL\{x\} - x(0) = sLx$$

Hence:

$$s^2 L\{x\} - 1 + 3sL\{x\} + 2L\{x\} = 0$$

This is known as the **subsidiary equation**. Rearranging:

$$(s^2 + 3s + 2)L\{x\} = 1$$

2. Solve the subsidiary equation:

$$L\{x\} = \frac{1}{s^2 + 3s + 2}$$

3. Find the inverse Laplace Transform:

$$x(t) = L^{-1} \left\{ \frac{1}{s^2 + 3s + 2} \right\} = L^{-1} \left\{ \frac{1}{(s+1)(s+2)} \right\}$$

$$\frac{1}{(s+1)(s+2)} = \frac{A}{s+1} + \frac{B}{s+2} = \frac{A(s+2) + B(s+1)}{(s+1)(s+2)}$$

Hence:

$$A(s+2) + B(s+1) = 1 \rightarrow A = 1, B = -1$$

Thus:

$$x = L^{-1} \left\{ \frac{1}{s+1} - \frac{1}{s+2} \right\} = L^{-1} \left\{ \frac{1}{s+1} \right\} - L^{-1} \left\{ \frac{1}{s+2} \right\} = e^{-t} - e^{-2t}$$

2.10 Heaviside Step Function

Denote the Heaviside Step Function as $H(t)$, defined as:

$$H(t) = \begin{cases} 0 & \text{if } t < 0 \\ 1 & \text{if } t > 0 \end{cases}$$

Clearly, for any constant a , we have:

$$H(t - a) = \begin{cases} 0 & \text{if } t < a \\ 1 & \text{if } t > a \end{cases}$$

Example Express this function in terms of a Heaviside step function

$$f(t) = \begin{cases} 3 & \text{for } 0 \leq t < 2 \\ -1 & \text{for } t > 2 \end{cases}$$

We write the general form of $f(t)$ as:

$$f(t) = \alpha + \beta H(t - 2)$$

Now, settings t to any value $\in [0, 2)$ gives:

$$f(t) = \alpha + (\beta)(0) = 0 \Rightarrow \alpha = 3$$

Setting t to any value greater than 2 gives:

$$f(t) = 3 + (\beta)(1) = -1 \Rightarrow \beta = -4$$

Thus, we have:

$$f(t) = 3 - 4H(t - 2)$$

Example Express this function in terms of a Heaviside step function

$$f(t) = \begin{cases} 3 & \text{for } 0 \leq t < 1 \\ 5 & \text{for } 1 < t < 3 \\ -2 & \text{for } t > 3 \end{cases}$$

We write the general form of $f(t)$ as:

$$f(t) = \alpha + \beta H(t - 1) + \gamma H(t - 3)$$

Setting t to any value $\in [0, 1)$ gives: $f(t) = \alpha + (\beta)(0) + (\gamma)(0) = 0 \Rightarrow \alpha = 3$

Setting t to any value $\in (1, 3)$ gives: $f(t) = 3 + (\beta)(2) + (\gamma)(0) = 5 \Rightarrow \beta = 2$

Setting t to any value greater than 3 gives: $f(t) = 3 + 2 + (\gamma)(1) = -7 \Rightarrow \gamma = -5$ Thus, we have:

$$f(t) = 3 + 2H(t - 1) - 5H(t - 3)$$

2.11 The Second Shift Theorem

Theorem

If $f(t)$ has the transform $F(s)$ ($s > k$) then the shifted function,

$$\tilde{f}(t) = f(t-a)H(t-a) = \begin{cases} 0 & \text{if } t < a \\ f(t-a) & \text{if } t > a \end{cases}$$

has the transform $e^{-as}F(s)$ ($s > k$), that is:

$$L\{f(t-a)H(t-a)\} = e^{-as}F(s)$$

Proof

$$L\{f(t-a)H(t-a)\} = \int_0^\infty e^{-st} f(t-a)H(t-a) dt = \int_a^\infty e^{-st} f(t-a) dt$$

We introduce a new integration variable $\tau = t - a$, we have

$$\int_0^\infty e^{-s(\tau+a)} f(\tau) d\tau = e^{-as} \int_0^\infty e^{-s\tau} f(\tau) d\tau = e^{-as}F(s)$$

Example : Find the Laplace Transform of $H(t-a)$ for $a > 0$

$$L\{H(t-a)\} = L\{H(t-a)f(t-a)\} = e^{-as}F(s) = \frac{e^{-as}}{s}$$

2.12 Heaviside Step Function

Denote the Heaviside Step Function as $H(t)$, defined as:

$$H(t) = \begin{cases} 0 & \text{if } t < 0 \\ 1 & \text{if } t > 0 \end{cases}$$

Clearly, for any constant a , we have:

$$H(t-a) = \begin{cases} 0 & \text{if } t < a \\ 1 & \text{if } t > a \end{cases}$$

Example Express this function in terms of a Heaviside step function

$$f(t) = \begin{cases} 3 & \text{for } 0 \leq t < 2 \\ -1 & \text{for } t > 2 \end{cases}$$

We write the general form of $f(t)$ as:

$$f(t) = \alpha + \beta H(t-2)$$

Now, settings t to any value $\in [0, 2)$ gives:

$$f(t) = \alpha + (\beta)(0) = 0 \Rightarrow \alpha = 3$$

Setting t to any value greater than 2 gives:

$$f(t) = 3 + (\beta)(1) = -1 \Rightarrow \beta = -4$$

Thus, we have:

$$f(t) = 3 - 4H(t-2)$$

Example Express this function in terms of a Heaviside step function

$$f(t) = \begin{cases} 3 & \text{for } 0 \leq t < 1 \\ 5 & \text{for } 1 < t < 3 \\ -2 & \text{for } t > 3 \end{cases}$$

We write the general form of $f(t)$ as:

$$f(t) = \alpha + \beta H(t - 1) + \gamma H(t - 3)$$

Setting t to any value $\in [0, 1)$ gives: $f(t) = \alpha + (\beta)(0) + (\gamma)(0) = 0 \Rightarrow \alpha = 3$

Setting t to any value $\in (1, 3)$ gives: $f(t) = 3 + (\beta)(2) + (\gamma)(0) = 5 \Rightarrow \beta = 2$

Setting t to any value greater than 3 gives: $f(t) = 3 + 2 + (\gamma)(1) = -7 \Rightarrow \gamma = -5$ Thus, we have:

$$f(t) = 3 + 2H(t - 1) - 5H(t - 3)$$

2.13 The Second Shift Theorem

Theorem

If $f(t)$ has the transform $F(s)$ ($s > k$) then the shifted function,

$$\tilde{f}(t) = f(t-a)H(t-a) = \begin{cases} 0 & \text{if } t < a \\ f(t-a) & \text{if } t > a \end{cases}$$

has the transform $e^{-as}F(s)$ ($s > k$), that is:

$$L\{f(t-a)H(t-a)\} = e^{-as}F(s)$$

Proof

$$L\{f(t-a)H(t-a)\} = \int_0^\infty e^{-st} f(t-a)H(t-a) dt = \int_a^\infty e^{-st} f(t-a) dt$$

We introduce a new integration variable $\tau = t - a$, we have

$$\int_0^\infty e^{-s(\tau+a)} f(\tau) d\tau = e^{-as} \int_0^\infty e^{-s\tau} f(\tau) d\tau = e^{-as}F(s)$$

Example : Find the Laplace Transform of $H(t-a)$ for $a > 0$

$$L\{H(t-a)\} = L\{H(t-a)f(t-a)\} = e^{-as}F(s) = \frac{e^{-as}}{s}$$

2.14 Practice Problems

1. Use the First Shift Theorem ($L\{e^{at}f(t)\} = F(s-a)$) to find the Laplace transform of the following functions:

(a) t^3e^{-3t} (b) $e^{-t}\cos(2t)$ (c) $e^{-4t}\cosh(5t)$ (d) $e^{-t}\sin^2(t)$

2. Use the First Shift Theorem ($L^{-1}\{F(s-a)\} = e^{at}f(t)$) to find the inverse Laplace transform of the following functions:

(a) $\frac{6s-4}{s^2-4s+20}$ (b) $\frac{3s+7}{s^2-2s-3}$ (c) $\frac{4s+12}{s^2+8s+16}$

3. Solve the following initial value problems using the method of Laplace transforms:

$$\begin{aligned} y'' + y' - 6y &= 0, & y(0) &= 0, & y'(0) &= 1; \\ y'' - y &= t, & y(0) &= 1, & y'(0) &= 1. \end{aligned}$$

4. Find the inverse Laplace transform of the following functions using the method of partial fractions:

(a) $\frac{2s^2-4}{(s+1)(s-2)(s-3)}$ (b) $\frac{5s^2-15s-11}{(s+1)(s-2)^3}$ (c) $\frac{3s+1}{(s-1)(s^2+1)}$ (d) $\frac{e^{-5s}}{(s^2+1)(s^2+2)}$

2.15 Heaviside Step Function

Denote the Heaviside Step Function as $H(t)$, defined as:

$$H(t) = \begin{cases} 0 & \text{if } t < 0 \\ 1 & \text{if } t > 0 \end{cases}$$

Clearly, for any constant a , we have:

$$H(t-a) = \begin{cases} 0 & \text{if } t < a \\ 1 & \text{if } t > a \end{cases}$$

Example Express this function in terms of a Heaviside step function

$$f(t) = \begin{cases} 3 & \text{for } 0 \leq t < 2 \\ -1 & \text{for } t > 2 \end{cases}$$

We write the general form of $f(t)$ as:

$$f(t) = \alpha + \beta H(t - 2)$$

Now, setting t to any value $\in [0, 2)$ gives:

$$f(t) = \alpha + (\beta)(0) = 0 \Rightarrow \alpha = 3$$

Setting t to any value greater than 2 gives:

$$f(t) = 3 + (\beta)(1) = -1 \Rightarrow \beta = -4$$

Thus, we have:

$$f(t) = 3 - 4H(t - 2)$$

Example Express this function in terms of a Heaviside step function

$$f(t) = \begin{cases} 3 & \text{for } 0 \leq t < 1 \\ 5 & \text{for } 1 < t < 3 \\ -2 & \text{for } t > 3 \end{cases}$$

We write the general form of $f(t)$ as:

$$f(t) = \alpha + \beta H(t - 1) + \gamma H(t - 3)$$

Setting t to any value $\in [0, 1)$ gives: $f(t) = \alpha + (\beta)(0) + (\gamma)(0) = 0 \Rightarrow \alpha = 3$

Setting t to any value $\in (1, 3)$ gives: $f(t) = 3 + (\beta)(2) + (\gamma)(0) = 5 \Rightarrow \beta = 2$

Setting t to any value greater than 3 gives: $f(t) = 3 + 2 + (\gamma)(1) = -7 \Rightarrow \gamma = -5$ Thus, we have:

$$f(t) = 3 + 2H(t - 1) - 5H(t - 3)$$

2.16 The Second Shift Theorem

Theorem

If $f(t)$ has the transform $F(s)$ ($s > k$) then the shifted function,

$$\tilde{f}(t) = f(t-a)H(t-a) = \begin{cases} 0 & \text{if } t < a \\ f(t-a) & \text{if } t > a \end{cases}$$

has the transform $e^{-as}F(s)$ ($s > k$), that is:

$$L\{f(t-a)H(t-a)\} = e^{-as}F(s)$$

Proof

$$L\{f(t-a)H(t-a)\} = \int_0^\infty e^{-st} f(t-a)H(t-a) dt = \int_a^\infty e^{-st} f(t-a) dt$$

We introduce a new integration variable $\tau = t - a$, we have

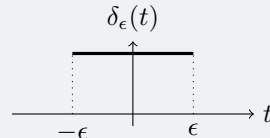
$$\int_0^\infty e^{-s(\tau+a)} f(\tau) d\tau = e^{-as} \int_0^\infty e^{-s\tau} f(\tau) d\tau = e^{-as}F(s)$$

Example : Find the Laplace Transform of $H(t-a)$ for $a > 0$

$$L\{H(t-a)\} = L\{H(t-a)f(t-a)\} = e^{-as}F(s) = \frac{e^{-as}}{s}$$

2.17 The Dirac Delta Function

The **Dirac Delta Function** models extremely brief but intense forces like a hammer hitting a nail. It starts as a function δ_ϵ , that equals $\frac{1}{2\epsilon}$ over the interval $t \in [-\epsilon, \epsilon]$ and 0 elsewhere.



$$\delta_\epsilon(t) = \begin{cases} \frac{1}{2\epsilon} & \text{if } t \in [-\epsilon, \epsilon], \\ 0 & \text{otherwise.} \end{cases}$$

This function creates a rectangular pulse with the following properties:

$$\text{Height: } \frac{1}{2\epsilon} \quad \text{Width: } 2\epsilon \quad \text{Area: } 1 \text{ (always)}$$

As ϵ approaches 0, the function becomes infinitely tall and thin, but the area remains 1. This limit defines the Dirac Delta Function:

$$\delta(t) = \lim_{\epsilon \rightarrow 0+} \{\delta_\epsilon(t)\}$$

Properties of the Dirac Delta Function:

$$\delta(t) = 0 \text{ for } t \neq 0$$

$$\int_{-\infty}^\infty \delta(t) dt = 1$$

$$\int_{-\infty}^\infty \delta(t-t_0)f(t) dt = f(t_0)$$

The Laplace Transform of the Dirac Delta Function is:

$$L\{\delta(t-t_0)\} = \int_0^\infty e^{-st} \delta(t-t_0) dt = \int_{-\infty}^\infty e^{-st} \delta(t-t_0) dt = e^{-st_0} \quad \text{for } t_0 > 0$$

Example : Solve the following initial value problem which governs the behaviour of an RLC circuit

$$\begin{aligned} LQ'' + RQ' + \frac{Q}{C} &= V_0\delta(t-a) \\ Q(0) &= 0 \\ Q'(0) &= 0 \end{aligned}$$

Where a, L, R, C, V_0 are all positive constants and $4L > R^2C$.
Note that the applied voltage corresponds to an impulse of strength V_0 at $t = a$
We note that:

$$\begin{aligned} L\{Q''\} &= s^2L\{Q\} - sQ(0) - Q'(0) = s^2L\{Q\} \\ L\{Q'\} &= sL\{Q\} - Q(0) = sL\{Q\} \\ L\{\delta(t-a)\} &= e^{-st_0} = e^{-as} \end{aligned}$$

Thus:

$$L\{LQ'' + RQ' + \frac{Q}{C} = V_0\delta(t-a)\} = Ls^2L\{Q\} + RsL\{Q\} + \frac{1}{C}L\{Q\} = V_0e^{-as}$$

Grouping terms:

$$L\{Q\}(Ls^2 + Rs + \frac{1}{C}) = V_0e^{-as}$$

Hence:

$$L\{Q\} = V_0e^{-as} \cdot \frac{1}{Ls^2 + Rs + \frac{1}{C}}$$

Removing the L from the denominator gives:

$$\begin{aligned} L\{Q\} &= \frac{V_0}{L}e^{-as} \cdot \frac{1}{s^2 + \frac{R}{L}s + \frac{1}{LC}} \\ &= \frac{V_0}{L} \cdot \frac{e^{-as}}{s^2 + \frac{R}{L}s + \frac{1}{LC}} \end{aligned}$$

We notice that:

$$\begin{aligned} (s + \frac{R}{2L})^2 &= s^2 + s\frac{2R}{2L} + \frac{R^2}{4L^2} \\ &= s^2 + \frac{R}{L}s + \frac{R^2}{4L^2} \end{aligned}$$

So that:

$$L\{Q\} = \frac{V_0}{L} \frac{e^{-as}}{(s + \frac{R}{2L})^2 - \frac{R^2}{4L^2} + \frac{1}{LC}}$$

Rewriting with $\alpha = \frac{R}{2L}$ and $\beta = \frac{1}{LC} - \frac{R^2}{4L^2}$

$$L\{Q\} = \frac{V_0}{L} \frac{e^{-as}}{(s + \alpha)^2 + \beta}$$

We also note that:

$$L\{\sin(\beta t)\} = \frac{\beta}{s^2 + \beta^2} \xrightarrow{\text{First Shift Theorem}} L\{e^{-as} \sin(\beta t)\} = \frac{\beta}{(s + a)^2 + \beta^2}$$

Or,

$$L^{-1}\left\{\frac{\beta}{(s + a)^2 + \beta^2}\right\} = e^{-at} \sin(\beta t)$$

We can also write:

$$L^{-1}\{F(s)\} = f(t)$$

Notice that:

$$f(t-a) = e^{-a(t-a)} \sin(\beta[t-a])$$

Applying the Second Shift Theorem gives:

$$\begin{aligned} L^{-1}\{e^{-a}F(s)\} &= f(t-a)H(t-a) \\ L^{-1}\left\{e^{-as} \frac{\beta}{(s + a)^2 + \beta^2}\right\} &= e^{-a(t-a)} \sin(\beta[t-a])H(t-a) \end{aligned}$$

Thus:

$$\begin{aligned} Q(t) &= \frac{V_0}{L\beta} e^{-a(t-a)} \sin(\beta[t-a])H(t-a) \\ &= \begin{cases} 0 & \text{for } 0 \leq t < a \\ \frac{V_0}{L\beta} e^{-a(t-a)} \sin(\beta[t-a])H(t-a) & \text{for } t > a \end{cases} \end{aligned}$$

2.18 Differentiation of the Laplace Transform

Suppose $f(t), t \geq 0$ satisfies the conditions of the existence theorem so that its Laplace Transform ($F(s)$) exists for some $s > k$. Then:

$$F'(s) = \frac{d}{ds} \left\{ \int_0^\infty e^{-st} f(t) dt \right\} = \int_0^\infty \frac{\partial}{\partial s} \{ e^{-st} f(t) \} dt$$

We are allowed to bring the derivative inside the integral provided the conditions of the existence theorem are satisfied, hence:

$$F'(s) = - \int_0^\infty e^{-st} \{ t f(t) \} dt = -L\{t f(t)\}$$

so that,

$$L\{t f(t)\} = -F'(s)$$

We can sometimes use this to calculate transforms and inverse transforms. For example:

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

2.19 The Convolution Function

Let $f(t), g(t)$ be two functions. Define the Convolution function

$$(f \star g)(t) = \int_0^t f(t - \tau) g(\tau) d\tau$$

Where τ is integrated over the interval $[0, t]$. The Convolution is:

$$\textbf{Commutative: } f \star g = g \star f$$

$$\textbf{Associative: } f \star (g \star h) = (f \star g) \star h$$

$$\textbf{Distributive: } f \star (g + h) = f \star g + f \star h$$

$$\textbf{Multiplication by 0: } f \star (ag) = a(f \star g)$$

Theorem

Let $f(t)$ and $g(t)$ have Laplace Transforms $F(s)$ and $G(s)$ respectively defined for $s > k \geq 0$. Then

$$L\{f \star g\} = F(s)G(s), \quad s > k$$

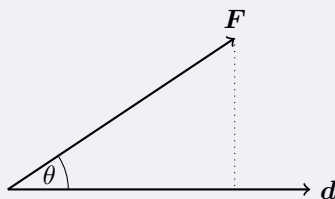
Proof

Write $F(s) = \int_0^\infty e^{-s\sigma} f(\sigma) d\sigma$ and $G(s) = \int_0^\infty e^{-s\tau} g(\tau) d\tau$. Then:

$$\begin{aligned} F(s)G(s) &= \left\{ \int_0^\infty e^{-s\sigma} f(\sigma) d\sigma \right\} \left\{ \int_0^\infty e^{-s\tau} g(\tau) d\tau \right\} \\ &= \int_0^\infty e^{-s\tau} g(\tau) \left\{ \int_0^\infty e^{-s\sigma} f(\sigma) d\sigma \right\} d\tau \\ &= \int_0^\infty g(\tau) \left\{ \int_0^\infty e^{-s(\sigma+\tau)} f(\sigma) d\sigma \right\} d\tau. \end{aligned}$$

3 Line Integrals

Consider a mass which undergoes a displacement, \mathbf{d} , under a constant force \mathbf{F} . Define the work, \mathbf{W} , done by \mathbf{F} to be the magnitude of the force multiplied by the distance moved in the direction of the force.



Inspecting the diagram, we see that work done \mathbf{W} is given by the dot product of \mathbf{F} and \mathbf{d} :

$$W = |\mathbf{F}| \cdot |\mathbf{d}| \cdot \cos(\theta) = \mathbf{F} \cdot \mathbf{d}$$

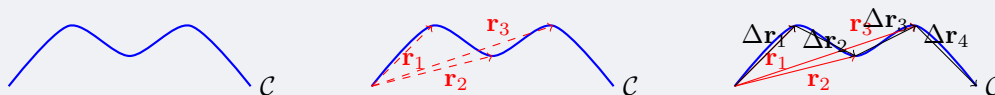
Now, let's suppose F is not constant:

$$F = F(x, y, z) = F(\mathbf{r}) = r(x, y, z)$$

Suppose further, that F acts for a time $t_1 \leq t \leq t_2$ and the path of the object in this time interval is given by a curve \mathcal{C} defined by:

$$\mathbf{r} = (x(t), y(t), z(t)) \quad t \in [t_1, t_2]$$

But how do we calculate the work done by F along \mathcal{C} ?



As seen as the diagram above, we can divide \mathcal{C} into a large number $N - 1$ of small segments of $\Delta \mathbf{r}_i$ and approximate the work done by F along \mathcal{C} by the sum of the work done along each segment:

$$W \approx \sum_{i=1}^{N-1} F(\mathbf{r}_i) \cdot \Delta \mathbf{r}_i$$

3.1 The Line Integral

Taking the limit $N \rightarrow \infty$

$$W = \lim_{N \rightarrow \infty} \left\{ \sum_{i=1}^{N-1} F(\mathbf{r}_i) \cdot \Delta \mathbf{r}_i \right\}$$

This limit is called the **line integral** of F along \mathcal{C} and is denoted by $\int_{\mathcal{C}} F(r) \cdot d\mathbf{r}$, that is:

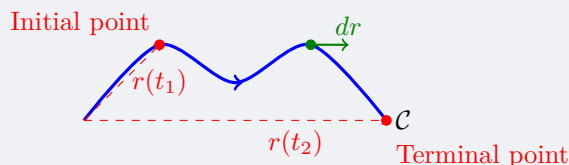
$$\int_{\mathcal{C}} F(r) \cdot d\mathbf{r} = \lim_{N \rightarrow \infty} \left\{ \sum_{i=1}^{N-1} F(r_i) \cdot \Delta r_i \right\}$$

Since $r = r(t)$ we can calculate the line integral as:

$$\int_{\mathcal{C}} F(r) \cdot d\mathbf{r} = \int_{t_1}^{t_2} F(r(t)) \cdot \frac{d\mathbf{r}}{dt} dt$$

In general, t , may be any variable that parametrizes (traces out) the curve \mathcal{C} . Then $d\mathbf{r} = \frac{d\mathbf{r}}{dt} dt$ is the tangent vector to \mathcal{C} at the point $r(t)$. We call \mathcal{C} the **path of integration** and $r(t_1)$ the initial point, $r(t_2)$ the **terminal point**. \mathcal{C} is now **oriented** from $r(t_1)$ to $r(t_2)$.

The direction for $r(t_1) \rightarrow r(t_2)$, in which t increases, is called the **positive direction** of \mathcal{C} , we indicate this by an arrow on \mathcal{C} .



If $r(t_1) = r(t_2)$ then \mathcal{C} is a **closed curve** and the line integral is denoted by:

$$\oint_{\mathcal{C}} F(r) \cdot d\mathbf{r}$$

The line integral of F along a closed curve \mathcal{C} is called the **circulation** of F around \mathcal{C} .

Example : For a time period $0 \leq t \leq 1$, a particle moves along a trajectory defined by $\mathcal{C} = x = t, y = t, z = 2t^2$, a force $F(r) = (y, x, z)$ acts. Calculate work done.

We have:

$$\begin{aligned} \mathbf{r} &= (t, t, 2t^2) \\ \frac{d\mathbf{r}}{dt} &= (1, 1, 4t) \\ F(\mathbf{r}) &= (t, t, 2t^2) \end{aligned}$$

The work done is:

$$\begin{aligned} \int_{\mathcal{C}} F(r) \cdot d\mathbf{r} &= \int_0^1 (t, t, 2t^2) \cdot (1, 1, 4t) dt \\ &= \int_0^1 (t + t + 8t^3) dt \\ &= \int_0^1 (2t + 8t^3) dt \\ &= [t^2 + 2t^4]_0^1 \\ &= 1 + 2 \\ &= 3 \end{aligned}$$

Example Evaluate $\int_C F(r) \cdot dr$ for $F(r) = (y + z, x + z, x + y)$, where C is the line segment joint $A : (-2, 2, -3) \rightarrow B(2, 4, 6)$

We can parametrize any straight line in three dimensions by writing:

$$x = c_1 t + c_2 \quad y = c_3 t + c_4 \quad z = c_5 t + c_6$$

where the c_i are constants.

We can take $t = 0$ to correspond with A and $t = 1$ to correspond with B .

Hence setting $t = 0$ gives:

$$c_2 = -2 \quad c_4 = 2 \quad c_6 = -3$$

Setting $t = 1$ gives: $c_1 + c_2 = 2 \quad c_3 + c_4 = 4 \quad c_5 + c_6 = 6$ so that:

$$c_1 = 4 \quad c_3 = 2 \quad c_5 = 9$$

Hence, the required line is given by:

$$x = 4t - 2 \quad y = 2t + 2 \quad z = 9t - 3$$

We have:

$$\begin{aligned} \int_C F(r) \cdot dr &= \int_0^1 (11t - 1, 13t - 5, 6t) \cdot \frac{d}{dt}(4t - 2, 2t + 2, 9t - 3) dt \\ &= \int_0^1 (11t - 1, 13t - 5, 6t) \cdot (4, 2, 9) dt \\ &= \int_0^1 (44t - 4 + 26t - 10 + 54t) dt \\ &= \int_0^1 (124t - 12) dt \\ &= [62t^2 - 12t]_0^1 \\ &= 48 \end{aligned}$$

Example Find the circulation of the vector $F = (y, -x, 0)$ around the unit circle $\mathcal{C} = x^2 + y^2 = 1, z = 0$, taken in an anti-clockwise direction

We can parametrize the unit circle by setting x, y and z to:

$$x = \cos(t) \quad y = \sin(t) \quad z = 0$$

We can write the position vector as:

$$\mathbf{r} = (\cos(t), \sin(t), 0)$$

The tangent vector is:

$$\frac{d\mathbf{r}}{dt} = (-\sin(t), \cos(t), 0)$$

The force vector is:

$$F(\mathbf{r}) = (\sin(t), -\cos(t), 0)$$

The circulation is:

$$\oint_{\mathcal{C}} F(r) \cdot dr = \int_0^{2\pi} (\sin(t), -\cos(t), 0) \cdot (-\sin(t), \cos(t), 0) dt \quad (1)$$

$$= \int_0^{2\pi} -\sin^2(t) - \cos^2(t) dt \quad (2)$$

$$= - \int_0^{2\pi} (\sin^2(t) + \cos^2(t)) dt \quad (3)$$

$$= - \int_0^{2\pi} 1 dt \quad (4)$$

$$= - [t]_0^{2\pi} \quad (5)$$

$$= -2\pi \quad (6)$$

3.2 Conservative Vector Fields

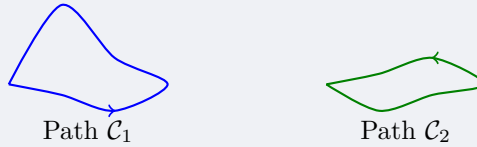
A vector field F is called **conservative** if the line integral of F along any closed curve \mathcal{C} is zero, that is:

$$\oint_{\mathcal{C}} F(r) \cdot dr = 0$$

An equivalent definition is that F is conservative if the line integral of F depends only on the end points of the curve, not on the path taken, so that:

$$\int_{\mathcal{C}_1} F(r) \cdot dr = \int_{\mathcal{C}_2} F(r) \cdot dr$$

Where \mathcal{C}_1 and \mathcal{C}_2 are two curves with the same initial and terminal points but different paths.



Consider two curves, \mathcal{C}_1 and \mathcal{C}_2 , that start at A and end at B . Let \mathcal{C} be the closed curve that starts at A follows the curve \mathcal{C}_1 and then follows \mathcal{C}_2 in the reverse direction to B . Then:

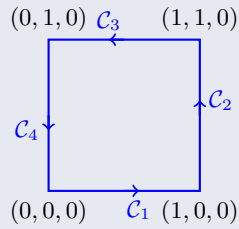
$$\begin{aligned} \oint_{\mathcal{C}} F(r) \cdot dr &= \int_{AC_1}^B F(r) \cdot dr + \int_{BC_2}^A F(r) \cdot dr \\ &= \int_{AC_1}^B F(r) \cdot dr - \int_{AC_2}^B F(r) \cdot dr = 0 \end{aligned}$$

Thus:

$$\oint_{\mathcal{C}} F(r) \cdot dr = 0 \Rightarrow \int_{AC_1}^B F(r) \cdot dr = \int_{AC_2}^B F(r) \cdot dr$$

Example By considering the line integral of $F = (y, x^2 - x, 0)$ around the square C in the x, y plane connecting for point $(0, 0, 0), (1, 0, 0), (1, 1, 0), (0, 1, 0)$, show that F cannot be conservative.

Split C into four segments, C_1, C_2, C_3, C_4 and calculate the line integral of F along each segment.



We have:

$$\begin{aligned}\int_{C_1} F(r) \cdot dr &= \int_0^1 (0, t^2 - t, 0) \cdot (1, 0, 0) dt = 0 \\ \int_{C_2} F(r) \cdot dr &= \int_0^1 (t, 1 - t, 0) \cdot (0, 1, 0) dt = \int_0^1 (1 - t) dt = [t - \frac{t^2}{2}]_0^1 = 1 - \frac{1}{2} = \frac{1}{2} \\ \int_{C_3} F(r) \cdot dr &= \int_0^1 (1, (1 - t)^2 - (1 - t), 0) \cdot (-1, 0, 0) dt = \int_0^1 -1 dt = -1 \\ \int_{C_4} F(r) \cdot dr &= \int_0^1 (1 - t, 0, 0) \cdot (0, -1, 0) dt = 0\end{aligned}$$

Hence:

$$\oint_C F(r) \cdot dr = \int_{C_1} F(r) \cdot dr + \int_{C_2} F(r) \cdot dr + \int_{C_3} F(r) \cdot dr + \int_{C_4} F(r) \cdot dr = 0 + \frac{1}{2} + (-1) + 0 = -\frac{1}{2} \neq 0$$

Thus, F is not conservative.