

CM 2320: Mathematical Methods

Chapter 1: Special Functions

Dr. Thilini Piyatilake

Senior Lecturer

Department of Computational Mathematics

University of Moratuwa

Special Functions

Learning Outcomes

By the end of this chapter, students will be able to;

1. identify the delta function.
2. identify the properties of delta functions.

Contents

1 Dirac Delta Function	1
1.1 Properties of Delta Function	2

1 Dirac Delta Function

The **delta function** $\delta(t)$ is often also referred to as the **Dirac delta function**, and defined as the derivative of $H(t)$ with respect to t . The function $H(t)$ is constant for $t > 0$ and $t < 0$, the delta function vanishes almost everywhere. But the function $H(t)$ jumps discontinuously at $t = 0$, and this implies that its derivative is infinite at this point. We therefore have

$$\delta(t) = \frac{d}{dt}H(t) = \begin{cases} 0, & t \neq 0, \\ \infty, & t = 0. \end{cases} \quad (1)$$

Delta function is sketched in the Figure 1.

The main property of the delta function is in the fact that it reaches infinity at a single point and is zero at any other point. Its most important property is that its integral is always one:

$$\int_{-\infty}^{\infty} \delta(t)dt = 1. \quad (2)$$

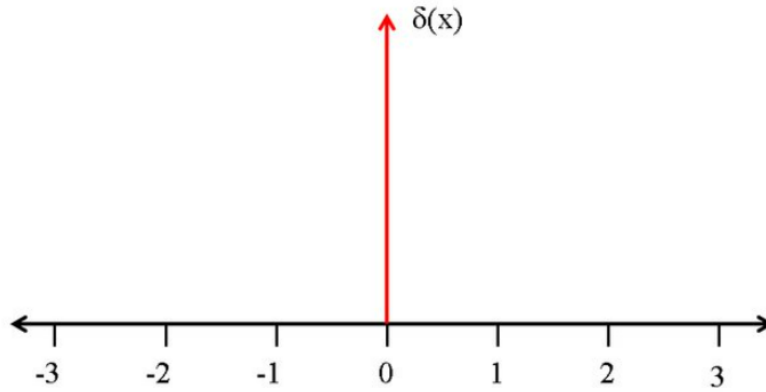


Figure 1: Graph of the Delta function.

1.1 Properties of Delta Function

The delta function $\delta(x)$ has the following properties:

$$(1) \int_{-\infty}^{\infty} f(t)\delta(t)dt = f(0)$$

$$(2) \delta(t-a) = \frac{d}{dt}H(t-a) = \begin{cases} 0, & t \neq a, \\ \infty, & t = a. \end{cases}$$

$$(3) \int_{-\infty}^{\infty} f(t)\delta(t-a)dt = f(a)$$

$$(4) \int_{t_1}^{t_2} f(t)\delta(t-a)dt = \begin{cases} f(a), & \text{when } (t_1, t_2) \text{ includes } t = a, \\ 0, & \text{when } (t_1, t_2) \text{ excludes } t = a. \end{cases}$$

$$(5) \delta(t-a) = \delta(a-t)$$

$$(6) \delta(ct) = \frac{1}{|c|}\delta(t)$$

$$(7) \int_{-\infty}^{\infty} f(t)\delta'(t-a)dt = -f'(a)$$

$$(8) t\delta(t) = 0$$

$$(9) \delta(a^2 - t^2) = (\delta(t-a) + \delta(t+a))/2|a|$$