Lecture 27

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1 Fun Functions

Definition 1.1. The Heaviside step function is defined as

$$u(t) = \begin{cases} 0 & t < 0 \\ 1 & t \ge 0 \end{cases}$$

This can be shifted to form

$$u_c(t) = \begin{cases} 0 & t < c \\ 1 & t \ge c \end{cases}$$

It can be used to turn things "on" and "off". If we want a function that turns on from c to d, ie

$$u_{cd}(t) = \begin{cases} 1 & t \in [c, d) \\ 0 & \text{else} \end{cases}$$

it is trivial that

$$f(t) = u_c(t) - u_d(t)$$

A triangular pulse can be drawn as e.g.

$$h(t) = (t-1)u_{12}(t) + (3-t)u_{23}(t)$$

where u is defined as above. Expanding yields

$$h(t) = (t-1)u_1(t) - 2(t-2)u_2(t) + (t-3)u_3(t)$$

The Laplace of the step function is

$$\mathcal{L}\{u_c(t)\}(s) = \int_0^\infty e^{-st} u_c(t) dt$$
$$= \int_c^\infty e^{-st} dt$$
$$= \frac{1}{s} e^{-sc}, s > 0$$

Similarly,

$$\mathcal{L}\lbrace u_{cd}(t)\rbrace(s) = \frac{1}{s} \left(e^{-sc} - e^{-sd} \right)$$

Note: if we shift a function defined only on $[0, \infty)$ by c to the right, we assume the function has a value of 0 for $t \in [0, c)$. In other words, the function f shifted by c becomes

$$g(t) = u_c(t)f(t-c)$$

We sometimes do this even if f is defined for negative numbers.

Theorem 1.1. If $F(s) = \mathcal{L}\{f(t)\}\$ exists for $s > a \geq 0$, and if c is a nonnegative constant, then

$$\mathcal{L}\{u_c(t)f(t-c)\} = e^{-cs}\mathcal{L}\{f(t)\} = e^{-cs}F(s), s > a$$

Conversely, if $f(t) = \mathcal{L}^{-1}{F(s)}$, then

$$\mathcal{L}^{-1}\left\{e^{-cs}F(s)\right\} = u_c(t)f(t-c)$$

Proof:

$$\mathcal{L}\{u_c(t)f(t-c)\} = \int_0^\infty e^{-st}u_c(t)f(t-c)dt$$

$$= \int_c^\infty e^{-st}f(t-c)dt$$

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

$$= e^{-sc}\int_0^\infty e^{-s\tau}f(\tau)d\tau$$

$$= e^{-sc}F(s)$$

Example 1.1. Find the Laplace Transform of the triangular pulse.

$$\mathcal{L}\{h(t)\} = \mathcal{L}\{(t-1)u_1(t)\} - 2\mathcal{L}\{(t-2)u_2(t)\} + \mathcal{L}\{(t-3)u_3(t)\}$$

$$= e^{-s}\mathcal{L}\{t\} - 2e^{-2s}\mathcal{L}\{t\} + e^{-3s}\mathcal{L}\{t\}$$

$$= \frac{e^{-s} - 2e^{-2s} + e^{-3s}}{s^2}$$

Definition 1.2. A function f is periodic with period T > 0 if

$$f(t+T) = f(t)\forall t$$

To observe the 1st period, we define the window function to be

Definition 1.3. The window function $f_T(t)$ is

$$f_T(t) = f(t)[1 - u_T(t)]$$