FIGURE 6.4.3   Solution of the initial value problem (16), (17), (18).

Note that in this example, the forcing function g is continuous but g' is discontinuous at $t = 5$ and $t = 10$. It follows that the solution ϕ and its first two derivatives are continuous everywhere, but ϕ''' has discontinuities at $t = 5$ and at $t = 10$ that match the discontinuities in g' at those points.

PROBLEMS

In each of Problems 1 through 13:

(a) Find the solution of the given initial value problem.

(b) Draw the graphs of the solution and of the forcing function; explain how they are related.

1. $y'' + y = f(t);$ $y(0) = 0,$ $y'(0) = 1;$ $f(t) = \begin{cases} 1, & 0 \le t < 3\pi \\ 0, & 3\pi \le t < \infty \end{cases}$

2. $y'' + 2y' + 2y = h(t);$ $y(0) = 0,$ $y'(0) = 1;$ $h(t) = \begin{cases} 1, & \pi \le t < 2\pi \\ 0, & 0 \le t < \pi \ \text{ and } \ t \ge 2\pi \end{cases}$

3. $y'' + 4y = \sin t - u_{2\pi}(t) \sin(t - 2\pi);$ $y(0) = 0,$ $y'(0) = 0$

4. $y'' + 4y = \sin t + u_{\pi}(t) \sin(t - \pi);$ $y(0) = 0,$ $y'(0) = 0$

5. $y'' + 3y' + 2y = f(t);$ $y(0) = 0,$ $y'(0) = 0;$ $f(t) = \begin{cases} 1, & 0 \le t < 10 \\ 0, & t \ge 10 \end{cases}$

6. $y'' + 3y' + 2y = u_2(t);$ $y(0) = 0,$ $y'(0) = 1$

7. $y'' + y = u_{3\pi}(t);$ $y(0) = 1,$ $y'(0) = 0$

8. $y'' + y' + \frac{5}{4}y = t - u_{\pi/2}(t)(t - \pi/2);$ $y(0) = 0,$ $y'(0) = 0$

9. $y'' + y = g(t);$ $y(0) = 0,$ $y'(0) = 1;$ $g(t) = \begin{cases} t/2, & 0 \le t < 6 \\ 3, & t \ge 6 \end{cases}$

10. $y'' + y' + \frac{5}{4}y = g(t);$ $y(0) = 0,$ $y'(0) = 0;$ $g(t) = \begin{cases} \sin t, & 0 \le t < \pi \\ 0, & t \ge \pi \end{cases}$

11. $y'' + 4y = u_{\pi}(t) - u_{3\pi}(t);$ $y(0) = 0,$ $y'(0) = 0$

12. $y^{(4)} - y = u_1(t) - u_2(t);$ $\quad$ $y(0) = 0, \quad y'(0) = 0, \quad y''(0) = 0, \quad y'''(0) = 0$

13. $y^{(4)} + 5y'' + 4y = 1 - u_\pi(t);$ $\quad$ $y(0) = 0, \quad y'(0) = 0, \quad y''(0) = 0, \quad y'''(0) = 0$

14. Find an expression involving $u_c(t)$ for a function f that ramps up from zero at $t = t_0$ to the value h at $t = t_0 + k$.

15. Find an expression involving $u_c(t)$ for a function g that ramps up from zero at $t = t_0$ to the value h at $t = t_0 + k$ and then ramps back down to zero at $t = t_0 + 2k$.

16. A certain spring–mass system satisfies the initial value problem

$$u'' + \tfrac{1}{4}u' + u = kg(t), \qquad u(0) = 0, \quad u'(0) = 0,$$

where $g(t) = u_{3/2}(t) - u_{5/2}(t)$ and $k > 0$ is a parameter.

(a) Sketch the graph of $g(t)$. Observe that it is a pulse of unit magnitude extending over one time unit.

(b) Solve the initial value problem.

(c) Plot the solution for $k = 1/2, k = 1$, and $k = 2$. Describe the principal features of the solution and how they depend on k.

(d) Find, to two decimal places, the smallest value of k for which the solution $u(t)$ reaches the value 2.

(e) Suppose $k = 2$. Find the time τ after which $|u(t)| < 0.1$ for all $t > \tau$.

17. Modify the problem in Example 2 of this section by replacing the given forcing function $g(t)$ by

$$f(t) = \left[u_5(t)(t - 5) - u_{5+k}(t)(t - 5 - k)\right]/k.$$

(a) Sketch the graph of $f(t)$ and describe how it depends on k. For what value of k is $f(t)$ identical to $g(t)$ in the example?

(b) Solve the initial value problem

$$y'' + 4y = f(t), \qquad y(0) = 0, \quad y'(0) = 0.$$

(c) The solution in part (b) depends on k, but for sufficiently large t the solution is always a simple harmonic oscillation about $y = 1/4$. Try to decide how the amplitude of this eventual oscillation depends on k. Then confirm your conclusion by plotting the solution for a few different values of k.

18. Consider the initial value problem

$$y'' + \tfrac{1}{3}y' + 4y = f_k(t), \qquad y(0) = 0, \quad y'(0) = 0,$$

where

$$f_k(t) = \begin{cases} 1/2k, & 4 - k \le t < 4 + k \\ 0, & 0 \le t < 4 - k \quad \text{and} \quad t \ge 4 + k \end{cases}$$

and $0 < k < 4$.

(a) Sketch the graph of $f_k(t)$. Observe that the area under the graph is independent of k. If $f_k(t)$ represents a force, this means that the product of the magnitude of the force and the time interval during which it acts does not depend on k.

(b) Write $f_k(t)$ in terms of the unit step function and then solve the given initial value problem.

(c) Plot the solution for $k = 2, k = 1$, and $k = \tfrac{1}{2}$. Describe how the solution depends on k.

Resonance and Beats.   In Section 3.8 we observed that an undamped harmonic oscillator (such as a spring–mass system) with a sinusoidal forcing term experiences resonance if the frequency of the forcing term is the same as the natural frequency. If the forcing frequency is slightly different from the natural frequency, then the system exhibits a beat. In Problems 19 through 23 we explore the effect of some nonsinusoidal periodic forcing functions.

19. Consider the initial value problem

$$y'' + y = f(t), \qquad y(0) = 0, \quad y'(0) = 0,$$

where

$$f(t) = u_0(t) + 2\sum_{k=1}^{n}(-1)^k u_{k\pi}(t).$$

(a) Draw the graph of $f(t)$ on an interval such as $0 \le t \le 6\pi$.

(b) Find the solution of the initial value problem.

(c) Let $n = 15$ and plot the graph of the solution for $0 \le t \le 60$. Describe the solution and explain why it behaves as it does.

(d) Investigate how the solution changes as n increases. What happens as $n \to \infty$?

20. Consider the initial value problem

$$y'' + 0.1y' + y = f(t), \qquad y(0) = 0, \quad y'(0) = 0,$$

where $f(t)$ is the same as in Problem 19.

(a) Plot the graph of the solution. Use a large enough value of n and a long enough t-interval so that the transient part of the solution has become negligible and the steady state is clearly shown.

(b) Estimate the amplitude and frequency of the steady state part of the solution.

(c) Compare the results of part (b) with those from Section 3.8 for a sinusoidally forced oscillator.

21. Consider the initial value problem

$$y'' + y = g(t), \qquad y(0) = 0, \quad y'(0) = 0,$$

where

$$g(t) = u_0(t) + \sum_{k=1}^{n}(-1)^k u_{k\pi}(t).$$

(a) Draw the graph of $g(t)$ on an interval such as $0 \le t \le 6\pi$. Compare the graph with that of $f(t)$ in Problem 19(a).

(b) Find the solution of the initial value problem.

(c) Let $n = 15$ and plot the graph of the solution for $0 \le t \le 60$. Describe the solution and explain why it behaves as it does. Compare it with the solution of Problem 19.

(d) Investigate how the solution changes as n increases. What happens as $n \to \infty$?

22. Consider the initial value problem

$$y'' + 0.1y' + y = g(t), \qquad y(0) = 0, \quad y'(0) = 0,$$

where $g(t)$ is the same as in Problem 21.

(a) Plot the graph of the solution. Use a large enough value of n and a long enough t-interval so that the transient part of the solution has become negligible and the steady state is clearly shown.

(b) Estimate the amplitude and frequency of the steady state part of the solution.

(c) Compare the results of part (b) with those from Problem 20 and from Section 3.8 for a sinusoidally forced oscillator.

23. Consider the initial value problem

$$y'' + y = h(t), \qquad y(0) = 0, \quad y'(0) = 0,$$

where

$$f(t) = u_0(t) + 2\sum_{k=1}^{n}(-1)^k u_{11k/4}(t).$$

Observe that this problem is identical to Problem 19 except that the frequency of the forcing term has been increased somewhat.

(a) Find the solution of this initial value problem.

(b) Let $n \geq 33$ and plot the solution for $0 \leq t \leq 90$ or longer. Your plot should show a clearly recognizable beat.

(c) From the graph in part (b), estimate the "slow period" and the "fast period" for this oscillator.

(d) For a sinusoidally forced oscillator, it was shown in Section 3.8 that the "slow frequency" is given by $|\omega - \omega_0|/2$, where ω_0 is the natural frequency of the system and ω is the forcing frequency. Similarly, the "fast frequency" is $(\omega + \omega_0)/2$. Use these expressions to calculate the "fast period" and the "slow period" for the oscillator in this problem. How well do the results compare with your estimates from part (c)?

6.5 Impulse Functions

In some applications it is necessary to deal with phenomena of an impulsive nature—for example, voltages or forces of large magnitude that act over very short time intervals. Such problems often lead to differential equations of the form

$$ay'' + by' + cy = g(t), \tag{1}$$

where $g(t)$ is large during a short interval $t_0 - \tau < t < t_0 + \tau$ for some $\tau > 0$, and is otherwise zero.

   The integral $I(\tau)$, defined by

$$I(\tau) = \int_{t_0-\tau}^{t_0+\tau} g(t)\, dt, \tag{2}$$

or, since $g(t) = 0$ outside of the interval $(t_0 - \tau, t_0 + \tau)$, by

$$I(\tau) = \int_{-\infty}^{\infty} g(t)\, dt, \tag{3}$$

is a measure of the strength of the forcing function. In a mechanical system, where $g(t)$ is a force, $I(\tau)$ is the total **impulse** of the force $g(t)$ over the time interval $(t_0 - \tau, t_0 + \tau)$. Similarly, if y is the current in an electric circuit and $g(t)$ is the time derivative of the voltage, then $I(\tau)$ represents the total voltage impressed on the circuit during the interval $(t_0 - \tau, t_0 + \tau)$.