Heaviside step function

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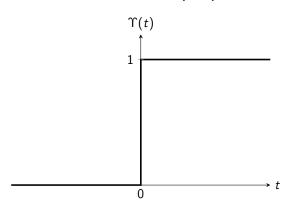
Our first example of analog signal frequently appears in the study of electrical circuits, where at a moment t = 0, the circuit switches from an off state associated with value 0 to an on state associated with value 1. This signal is the Heaviside step function 1 .

Definition 0.1 (Heaviside step function)

The **Heaviside step function** is the signal $\Upsilon \in \mathcal{F}(\mathbb{R}, \mathbb{R})$ defined by:

$$orall t \in \mathbb{R} \qquad \Upsilon(t) = \left\{ egin{array}{ll} 0 & ext{if } t \in]-\infty,0[\ 1 & ext{if } t \in [0,+\infty[\end{array}
ight.$$

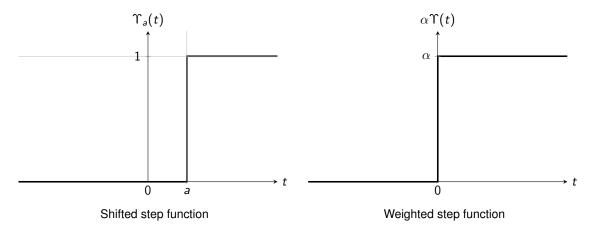
Using the notation for characteristic functions, we can write $\Upsilon=\chi_{[0,+\infty[}$ as well.



Remarks:

- ► An important property of Υ is the discontinuity in 0, which will cause problems when we study its differentiability in the next lecture.
- ► The Heaviside step function can be generalized by defining, for any $a \in \mathbb{R}$, the step centered in $a: \Upsilon_a : t \mapsto \Upsilon(t-a)$. By linearity, we can also define for any $\alpha \in \mathbb{R}$ the weighted step $\alpha \Upsilon : t \mapsto \alpha \Upsilon(t)$ which takes value α over $[0, +\infty[$.

¹Oliver Heaviside (1850-1925), British physicist

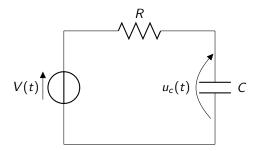


Definition 0.2 (Step response)

The step response of a system is the output corresponding to the Heaviside step function as input.

Example 0.1

We consider the following RC circuit as system:



We denote R the resistance and C the capacity. The considered input is the voltage V(t) of the source, and the output is the voltage $u_c(t)$ of the capacitor. This electrical system is governed by the following differential equation:

$$RCu_c'(t) + u_c(t) = V(t)$$

We add the physical constraint of voltage $u_c(t)$ being continuous over time. To determine the step response of this system, we have to solve this differential equation with $V = \Upsilon$. On one hand, the corresponding homogeneous differential equation

$$RCu'_c(t) + u_c(t) = 0 \qquad \Longleftrightarrow \qquad u'_c(t) + \frac{1}{RC}u_c(t) = 0$$

admits solutions of the form $u_c(t) = K \exp\left(-\frac{t}{RC}\right)$, with $K \in \mathbb{R}$. Since Υ is only differentiable over \mathbb{R}^* , we first look for a particular solution over \mathbb{R}^* , that we can then extend. It is clear that the derivative of restriction $\Upsilon_{|\mathbb{R}^*}$ is the zero function $0_{\mathbb{R}^*}$ over \mathbb{R}^* , making $\Upsilon_{|\mathbb{R}^*}$ a particular solution of this equation. Because of the discontinuity in 0, we start with two separate solutions over $]-\infty$, $[-\infty,0]$ and $[-\infty,\infty]$:

$$u_c(t) = \begin{cases} K_1 \exp\left(-\frac{t}{RC}\right) & \text{if } t < 0\\ 1 + K_2 \exp\left(-\frac{t}{RC}\right) & \text{if } t > 0 \end{cases}$$

Now we determine constants K_1 and K_2 . The electrical circuit is off for $t \in]-\infty, 0[$ and we can assume that the capacitor

is initially uncharged, implying $u_c(t) = 0$ for t < 0, thus $K_1 = 0$. Using the continuity of $u_c(t)$ in t = 0,

$$\lim_{t\to 0^-} u_c(t) = 0 = \lim_{t\to 0^+} u_c(t) = 1 + K_2$$

yields $\ensuremath{\mathit{K}}_2 = -1.$ We conclude that the step response of this RC circuit is:

