

Monday 27 March
Wed 12

MATH307A LECTURE 23, part 2.

§3.4

SOLVING DEs WITH DISCONTINUOUS FORCING FUNCTIONS PART 2 (BOYCE & G.)

Some things to note: Continuing from the previous example,

- $\phi(t)$ and $\phi'(t)$ are both continuous for all t .
- $\phi''(t)$ has jump discontinuities at $t=5$ and $t=20$, as ϕ'' is proportional to the forcing function $g(t)$ which has jump discontinuities there.

$y = \phi(t)$ is the

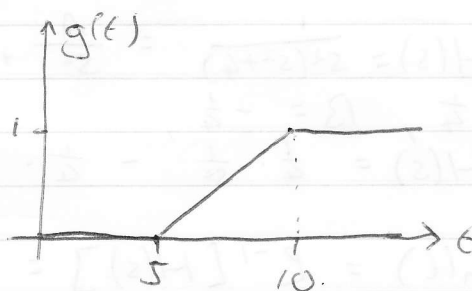
In general, if the solution to the DE $y'' + p(t)y' + q(t)y = g(t)$, then the $(n+2)$ th derivative of $\phi(t)$ is discontinuous wherever the n th derivative of $g(t)$ is discontinuous.

Example 3.4.2 Consider the IVP

$$y'' + 4y = g(t), \quad y(0) = 0, \quad y'(0) = 0, \quad g(t) = \begin{cases} 0, & 0 \leq t < 5 \\ \frac{1}{5}(t-5), & 5 \leq t < 10 \\ 1, & t \geq 10 \end{cases}$$

- Describe the qualitative nature of the solution.
- Solve the IVP.

a) Graph of $g(t)$:



Since $y(0) = y'(0) = 0$, we know the solution will be $y = 0$ for $0 \leq t < 5$, since there is no forcing function for $t < 5$.

Now observe that $y = A \cos(2t - 5)$ is the general solution to the homogeneous DE, while for $t > 10$ $y = \frac{1}{4}$ is a particular solution. We therefore expect the solution to oscillate about $y = \frac{1}{4}$ with frequency $= 2$ for $t \geq 10$.

And for $5 \leq t < 10$ the particular solution is a linear function increasing in t ; we therefore expect the solution

Sketch Graph:



to oscillate about this linear increase for $5 \leq t < 10$ until the median point hits $y = \frac{1}{4}$.

We might be interested in the amplitude of the oscillations, however, and for this we'll need to solve the DE.

b) Observe that $g(t) = \frac{1}{5} u_5(t-5) - \frac{1}{5} u_{10}(t-10)$
Letting $y = \phi(t)$ be the solution and $\Phi(s) = \mathcal{L}[\phi(t)]$,
we thus have that

$$(s^2 + 4) \Phi = \frac{1}{5} \cdot \frac{e^{-5s}}{s^2} - \frac{1}{5} \cdot \frac{e^{-10s}}{s^2}$$

$$\text{or } \Phi = \frac{e^{-5s} - e^{-10s}}{5s^2(s^2 + 4)}$$

Write $H(s) = \frac{1}{s^2(s^2 + 4)}$; then $\Phi = \frac{1}{5} e^{-5s} H(s) - \frac{1}{5} e^{-10s} H(s)$,
so $\phi(t) = \frac{1}{5} u_5(t) h(t-5) - \frac{1}{5} u_{10}(t) h(t-10)$,
where $h(t) = \mathcal{L}^{-1}[H(s)]$.

Now $H(s) = \frac{1}{s^2(s^2 + 4)} = \frac{A}{s^2} + \frac{B}{s^2 + 4}$ by partial fractions
 $\Rightarrow A = \frac{1}{4}, B = -\frac{1}{4}$,
so $H(s) = \frac{1}{4} \cdot \frac{1}{s^2} - \frac{1}{4} \cdot \frac{1}{s^2 + 4}$.

Hence $h(t) = \mathcal{L}^{-1}[H(s)] = \frac{1}{4} t - \frac{1}{8} \sin(2t)$.

that is, $\phi(t) = \begin{cases} 0, & 0 \leq t < 5 \\ \frac{1}{20}(t-5) - \frac{1}{40} \sin(2(t-5)), & 5 \leq t < 10 \\ \frac{1}{4} - \frac{1}{40} (\sin(2(t-5)) - \sin(2(t-10))), & t \geq 10 \end{cases}$
 $\frac{\sin(5)}{20} \cdot \cos(2t-15)$

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Example 3.4.3: A certain ~~low~~ series circuit has a capacitor whose charge is subject to the DE $y'' + 6y' + 5y = 0$. The current is initially zero, as is the charge on the capacitor. ~~At~~ At $t=0$ an external square wave voltage of $f(t)$ is applied, where $f(t) = \begin{cases} 1, & 2n \leq t \leq 2n+1 \\ 0, & 2n+1 \leq t \leq 2n+2 \end{cases}$, n a positive integer.

- a) Find the charge on the capacitor at time t .
b) What is the asymptotic ^{min} ^{charge} _{max} charge on the capacitor?

- a) Let $y = \phi(t)$ be the solution, and $\Phi(s) = \mathcal{L}[\phi(t)]$. Then taking Laplace transforms of the DE we get

$$(s^2 + 6s + 5)\Phi = \mathcal{L}\left[1 - \sum_{n=1}^{\infty} u_n(t)\right] = \frac{1}{s(1+e^{-s})}$$

$$\Rightarrow \Phi = \frac{1}{s(s+5)(s+1)(1+e^{-s})} = \frac{1}{s(s+1)(s+5)} (1 - e^{-s} + e^{-2s} - e^{-3s} + e^{-4s} - \dots)$$

$$\text{So } \phi(t) = h(t) - u_1(t)h(t-1) + u_2(t)h(t-2) - u_3(t)h(t-3) + \dots$$
$$= \sum_{n=0}^{\infty} (-1)^n u_n(t) h(t-n),$$

$$\text{where } h(t) = \mathcal{L}^{-1}\left[\frac{1}{s(s+1)(s+5)}\right]$$

$$\text{Now } H(s) = \frac{1}{s(s+1)(s+5)} = \frac{A}{s} + \frac{B}{s+1} + \frac{C}{s+5} \quad \text{by partial fractions.}$$

$$\Rightarrow 1 = A(s+1)(s+5) + Bs(s+5) + C(s)(s+1)$$

$$\text{@ } s=0: \quad 1 = 5A \quad \Rightarrow \quad A = \frac{1}{5}$$

$$\text{@ } s=-1: \quad 1 = -4B \quad \Rightarrow \quad B = -\frac{1}{4}$$

$$\text{@ } s=-5: \quad 1 = 20C \quad \Rightarrow \quad C = \frac{1}{20}$$

$$\text{so } H(s) = \frac{1}{20} \left(4 \cdot \frac{1}{s} - 5 \cdot \frac{1}{s+1} + \frac{1}{s+5} \right)$$

$$\Rightarrow h(t) = \frac{1}{20} \left(4 - 5e^{-t} + e^{-5t} \right)$$

$$\text{with } \phi(t) = \sum_{n=0}^{\infty} (-1)^n u_n(t) h(t-n).$$

□

To calculate the max charge on the capacitor, we note that asymptotically this will occur just before the voltage switches off for a second; at that point the charge

$$\begin{aligned}
 & \text{will be } \left(\frac{1}{5} - \frac{1}{4}e^{-\frac{1}{4}} + \frac{1}{20}e^{-\frac{5}{4}} \right) - \left(\frac{1}{5} - \frac{1}{4}e^{-\frac{2}{4}} + \frac{1}{20}e^{-\frac{25}{4}} \right) + \left(\frac{1}{5} - \frac{1}{4}e^{-\frac{3}{4}} + \frac{1}{20}e^{-\frac{9}{4}} \right) - \dots \\
 & = \frac{1}{5} - \frac{1}{4}(e^{-\frac{1}{4}} - e^{-\frac{2}{4}} + e^{-\frac{3}{4}} - \dots) + \frac{1}{20}(e^{-\frac{5}{4}} - (e^{-\frac{5}{4}})^2 + (e^{-\frac{5}{4}})^3 - \dots) \\
 & = \frac{1}{5} - \frac{1}{4} \cdot \frac{e^{-\frac{1}{4}}}{1+e^{-\frac{1}{4}}} + \frac{1}{20} \cdot \frac{e^{-\frac{5}{4}}}{1-e^{-\frac{5}{4}}} \\
 & = \frac{1}{5} - \frac{1}{4} \cdot \frac{1}{(e+1)} + \frac{1}{20(e^5+1)}
 \end{aligned}$$

$$\approx 0.1331.$$

The asymptotic min is $\frac{1}{5}$ - this number, i.e. ≈ 0.0669 .
 And the asymptotic average charge is 0.1 . □

Graph:

