Math 135 – Differential Equations

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Fall 2021

This is math 135, officially known as Ordinary Differential Equations though we also delve into partial differential equations. It's taught by Professor Hester. We meet weekly on MWF from 12:00 pm to 12:50 pm for lecture. The main textbook used for the class is *Differential Equations with Applications and Historical Notes* 3^{rd} by *Simmons*. Other course notes can be found at my blog site. Please let me know through my email if you spot any concerning typos in the note.

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§1 Lec 1: Sep 27, 2021

§1.1 Laplace Transforms

Consider the following questions

1. What is a transform?
2. What is a Laplace transform?
3. What are some examples?
4. What are some general properties?
5. Why are they useful for differential equations?

Let's tackle these questions.

1. Notice that functions: sets → sets. Transform is in higher hierarchy, i.e.,

$$\text{Transform/Operator: functions} \;\to\; \text{functions}$$

Example 1.1
- differentiation: $\frac{d}{dx}:\ f \mapsto f'$
- integration: $\int^x dx:\ f \mapsto \int^x f'(x)dx$
- multiplication by $g(x)$: $f(x) \to g(x)f(x)$
- shifting: $f(x) \to f(x-a)$

2. Laplace transform $\mathscr{L}$

$$\mathscr{L}: f(t) \mapsto F(s) = \int_0^\infty f(t)e^{-st}\,dt$$

where $f:[0,\infty) \to \mathbb{R}$ and $F:\mathbb{C} \to \mathbb{C}$

3. Examples:

Example 1.2
- $f(t):\ t \mapsto 0 \implies \mathscr{L}[0] = 0$
- $f(t) = 1$

$$\begin{aligned}\mathscr{L}[1] &= \lim_{t\to\infty} \int_0^t e^{-st}\,dt \\ &= \lim_{t\to\infty}\left[\frac{e^{-st}}{-s}\right]_0^t \\ &= \lim_{t\to\infty}\left(\frac{e^{-st}}{-s} + \frac{1}{s}\right) \\ &= \frac{1}{s} \quad \text{if } \operatorname{Re}(s) > 0\end{aligned}$$

Example 1.3 • Consider

$$\begin{aligned}\mathscr{L}[t] &= \int_0^\infty te^{-st}\,dt \\ &= \left[\frac{te^{-st}}{-s}\right]_0^\infty + \frac{1}{s}\int_0^\infty e^{-st}\,dt \\ &= \frac{1}{s^2} \text{ if } \operatorname{Re}(s) > 0\end{aligned}$$

We can generalize this as

$$\mathscr{L}[t^n] = \frac{1}{s^{n+1}}, \qquad \operatorname{Re}(s) > 0, \;\; n \in \mathbb{N}$$

In addition,

$$\begin{aligned}\mathscr{L}[e^{at}] &= \int_0^\infty e^{-(s-a)t}\,dt \\ &= \frac{1}{s-a}, \qquad \operatorname{Re}(s) > a \\ \mathscr{L}\left[\cos\omega t\right] &= \frac{s}{s^2+\omega^2} \\ \mathscr{L}\left[\sin\omega t\right] &= \frac{\omega}{s^2+\omega^2}\end{aligned}$$

4. Properties:

   a) Linear!

$$\begin{aligned}\mathscr{L}\left[f+g\right] &= \mathscr{L}\left[f\right] + \mathscr{L}\left[g\right] \\ \mathscr{L}\left[af\right] &= a\mathscr{L}\left[f\right]\end{aligned}$$

   b) Consider:

$$\begin{aligned}\mathscr{L}\left[e^{at}f(t)\right] &= \int_0^\infty f(t)e^{-(s-a)t}\,dt \\ &= F(s-a) \quad \text{if } \operatorname{Re}(s-a) > 0\end{aligned}$$

   Multiply an exponential in t-space $\xrightarrow{\mathscr{L}}$ shift in s-space.

5. In reverse,

$$\mathscr{L}\left[f(t-a)\right] = \int_0^\infty f(t-a)e^{-st}\,dt = \int_0^\infty f(t')e^{-st'}\,dt' e^{-sa}$$

   where $t' = t-a$. So

$$\mathscr{L}\left[f(t-a)\right] = F(s)e^{-sa}$$

   Thus, a shift in t-space $\xrightarrow{\mathscr{L}}$ multiply an exponential in s-space.

6. Differentiation:

$$\begin{aligned}\mathscr{L}\left[f'\right] &= \int_0^\infty f'(t)e^{-st}\,dt \\ &= \left[fe^{-st}\right]_0^\infty + \int_0^\infty f(t)se^{-st}\,dt \\ &= sF(s) - f(0)\end{aligned}$$

§2 Lec 2: Sep 29, 2021

§2.1 Laplace Transform (Cont'd)

Recap: $\mathscr{L}: f \to F$

$$\mathscr{L}[f(t)] = \int_0^\infty f(t)e^{-st}\,dt$$

where $t > 0$ and $s \in \mathbb{C}$.

Example 2.1

- $\mathscr{L}[t^n] = \frac{1}{s^{n+1}}$, $n \in \mathbb{N}$
- $\mathscr{L}[e^{at}] = \frac{1}{s-a}$

General properties of Laplace transform:

- linear
- shifting $\leftrightarrow$ multiplying by exponential
- $\mathscr{L}[f'] = s\mathscr{L}[f] - f(0)$

Let's now use Laplace transform to solve the following ODE

$$f'' + af' + bf = g(t), \qquad f(0) = f_0,\ f'(0) = f_0'$$

Apply $\mathscr{L}$,

$$\begin{aligned} \mathscr{L}[f'' + af' + bf] &= \mathscr{L}[g] \\ \mathscr{L}[f''] + a\mathscr{L}[f'] + b\mathscr{L}[f] &= G(s) \end{aligned}$$

Notice that

$$\mathscr{L}[f''] = s^2F - sf(0) - f'(0)$$

So

$$\begin{aligned} \left(s^2 + as + b\right) F(s) &= G(s) + (s+a)f_0 + f_0' \\ F(s) &= \frac{G(s) + (s+a)f_0 + f_0'}{s^2 + as + b} \end{aligned}$$

To get $f(t)$ we need to invert $\mathscr{L}$.

Example 2.2

Consider:

$$f'' + 4f = 4t, \qquad f(0) = 1, \quad f'(0) = 5$$

Apply $\mathscr{L}$, we get

$$\begin{aligned}
(s^2+4)F(s) &= \frac{4}{s^2} + s + 5 \\
F(s) &= \frac{\frac{4}{s^2} + s + 5}{s^2+4} \\
&= \frac{4}{s^2\left(s^2+4\right)} + \frac{s}{s^2+4} + \frac{5}{s^2+4}
\end{aligned}$$

Notice that we need to use partial fractions to decompose the first term.

$$\begin{aligned}
\frac{4}{s^2(s^2+4)} &= \frac{A}{s^2} + \frac{B}{s^2+4} \\
4 &= A(s^2+4) + Bs^2 \\
&= (A+B)s^2 + 4A
\end{aligned}$$

So, $A = 1,\ B = -1$. Then,

$$\begin{aligned}
F(s) &= \frac{1}{s^2} - \frac{1}{s^2+4} + \frac{s}{s^2+4} + \frac{5}{s^2+4} \\
&= \frac{1}{s^2} + \frac{4}{s^2+4} + \frac{s}{s^2+4} \\
\mathscr{L}\left[f\right] &= \mathscr{L}\left[t + 2\sin 2t + \cos 2t\right] \\
\implies f &= t + 2\sin 2t + \cos 2t
\end{aligned}$$

§3 Lec 3: Oct 1, 2021

§3.1 Existence of Laplace Transform

Question 3.1. When is Laplace transform is allowed? When does Laplace transform exist?

$$\mathscr{L}[f] = \int_0^\infty f(t)e^{-st}\,dt$$

<u>*Note*</u>: Beware of ∞ – only trust limits.

$$\mathscr{L}[f] = \lim_{\tau\to\infty}\int_0^\tau f(t)e^{-st}\,dt$$

Laplace transform exists when this limit exists?
$\lim_{\tau\to\infty} f^*(\tau)$ converges to $f_\infty \in \mathbb{R}$ if $\forall\varepsilon > 0$, $\exists M > 0$ s.t.

$$|f^*(\tau) - f_\infty| < \varepsilon \quad \text{for all } \tau > M$$

Convergence test for integrals:

$$\lim_{\tau\to\infty}\int_0^\tau f(t)\,dt$$

<u>Comparison Test</u>: If $|f(t)| < g(t)$ and $\int_0^\infty g(t) < \infty$ (converges) then

$$\int_0^\infty f(t)\,dt \le \int_0^\infty |f(t)|\,dt \le \int_0^\infty g(t)\,dt < \infty$$

i.e., $\int_0^\infty f(t)\,dt$ converges. Now, back to the Laplace transform

$$\mathscr{L}[f] = \int_0^\infty f(t)e^{-st}\,dt$$

What could break this integral?

1. fe^{-st} diverges/unbounded ($\lim_{t\to t^*} f(t) = \infty$)
2. fe^{-st} doesn't decay fast enough as $t\to\infty$.

What could prevent these issues?

1. Piecewise continuous: $\lim_{t\to t^-} f(t)$ and $\lim_{t\to t^+} f(t)$ exist.
2. Exponential order

   $$|f(t)| < Me^{ct} \text{ for some } M > 0 \ \&\ c$$

   Have

   $$\begin{aligned} c^{-t} &\le 1\cdot e^{-t} \qquad \forall t > 0 \\ 1 &\le 1\cdot e^{0t} \qquad \forall t > 0 \\ t &\le 1\cdot e^{t} \qquad \forall t > 0 \end{aligned}$$

Theorem 3.1

If f is piecewise continuous and of exponential order c then $\mathscr{L}[f]$ exists for $s \in \mathbb{C}$ with $\mathrm{Re}(s) > c$.

Proof. Have

$$\begin{aligned}
\mathscr{L}\left[f\right](s) &= \int_0^\infty f(t)e^{-st}\,dt \\
\lim_{\tau\to\infty}\int_0^\tau f(t)e^{-st}\,dt &\le \lim_{\tau\to\infty}\int_0^\tau \left|f(t)e^{-st}\right|\,dt \\
&= \lim_{\tau\to\infty}\int_0^\tau \left|f(t)\right| e^{-s_r t}\,dt \\
&\le \lim_{\tau\to\infty}\int_0^\tau Me^{ct}\cdot e^{-s_r t}\,dt \\
&= \lim_{\tau\to\infty} M\left[\frac{e^{(c-s_r)t}}{-(c-s_r)}\right]_0^\tau \\
&= \frac{1}{s_r-c} \quad \text{if } s_r > c \\
&< \infty
\end{aligned}$$

Thus, $\mathscr{L}\left[f\right]$ exists (for $\text{Re}(s) > c$) by comparison test. ☐

This is a sufficient condition but not necessary.

Example 3.2

Consider the function $f(t) = \frac{1}{\sqrt{t}}$

$$\begin{aligned}
\mathscr{L}\left[\frac{1}{t^{\frac{1}{2}}}\right] &= \int_0^\infty t^{-\frac{1}{2}}e^{-st}\,dt \\
&= s^{-\frac{1}{2}}\int_0^\infty x^{-\frac{1}{2}}e^{-x}\,dx \\
&= s^{-\frac{1}{2}}2\int_0^\infty e^{-z^2}\,dz \\
&= \sqrt{\frac{\pi}{s}}
\end{aligned}$$

However, we can see that $\frac{1}{t^{\frac{1}{2}}}$ isn't continuous on $[0,\infty)$.