

Recall: $ay'' + by' + cy = f(t)$ with $y(0) = y_0, y'(0) = v_0$

$$\Rightarrow Y(s) = \underbrace{\frac{F(s)}{as^2 + bs + c}}_{\text{particular part}} + \underbrace{\frac{ay_0s + (by_0 + av_0)}{as^2 + bs + c}}_{\text{homogeneous part}}$$

We now focus on cases where the forcing function $f(t)$ is not continuous.

Two types of such forcing:

1. Jump Discontinuities

- Sudden change in forcing

ex: Voltage jumps in a circuit.

Heaviside Function

2. Impulsive Forcing

- Very brief and strong forcing

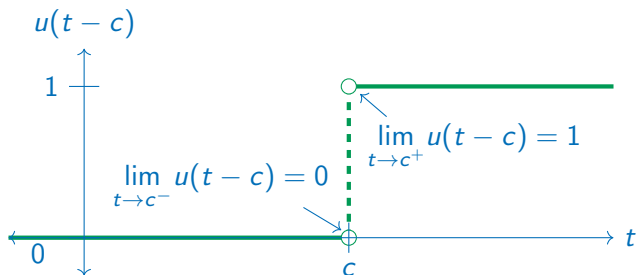
ex: Hitting a nail with a hammer.

Delta Dirac Function

The Heaviside Step Function: $u(t - c)$ or $H(t - c)$ or $u_c(t)$

Used to model effects that "turn-on" at some time c .

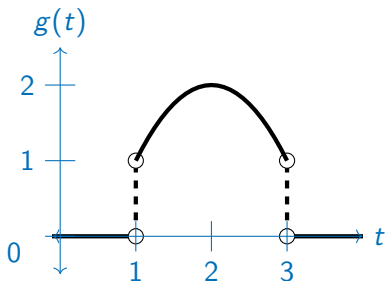
$$u(t - c) = \begin{cases} 0 & \text{if } t < c \\ 1 & \text{if } t > c \end{cases}$$



Write the piecewise function

$$g(t) = \begin{cases} 0 & t < 1 \\ -(t-2)^2 + 2 & 1 < t < 3 \\ 0 & t > 3 \end{cases}$$

in terms of the heaviside function.




$$g(t) = ((t-2)^2 + 2) \underbrace{u(t-1)}_{\substack{\text{turn on} \\ \text{at } t=1}} \times \underbrace{(1-u(t-3))}_{\substack{\text{turn off} \\ \text{at } t=3}}$$

or

$$g(t) = ((t-2)^2 + 2) \left(\underbrace{u(t-1)}_{\substack{\text{turn on} \\ \text{at } t=1}} - \underbrace{u(t-3)}_{\substack{\text{turn off} \\ \text{at } t=3}} \right)$$

Laplace Transform of the Heaviside Function



$$\begin{aligned}
 \mathcal{L}\{u(t-c)\} &= \int_0^{\infty} e^{-st} u(t-c) dt = \lim_{A \rightarrow c^+} \int_A^{\infty} e^{-st} dt \\
 &\stackrel{s \geq 0}{=} \lim_{A \rightarrow c^+} \frac{1}{s} e^{-sA} \\
 &= \boxed{e^{-sc} \frac{1}{s}} = e^{-sc} \mathcal{L}\{1\}
 \end{aligned}$$

How about the more general pattern $e^{-sc}F(s)$?

Second Shift Theorem

$$\boxed{\mathcal{L}\{f(t-c)u(t-c)\} = e^{-sc}F(s)}$$

Proof of Second Shift Theorem

$$\mathcal{L}\{f(t-c)u(t-c)\} = \int_0^{\infty} e^{-st} \underbrace{f(t-c)u(t-c)}_{0 \text{ for } t < c} dt$$

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

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

$$= e^{-sc} \int_0^{\infty} e^{-sv} f(v) dv = e^{-sc} \mathcal{L}\{f(t)\}$$

$$\begin{aligned} v &= t - c \\ dv &= dt \end{aligned}$$

$$\boxed{\mathcal{L}\{f(t-c)u(t-c)\} = e^{-sc} F(s)}$$

ex: Suppose $Y(s) = e^{-4s} \frac{3}{9+s^2}$, find $y(t)$.

$$\begin{aligned}y(t) &= \left[u(t) \mathcal{L}^{-1} \left\{ \frac{3}{9+s^2} \right\} \right]_{t=t-4} \\&= u(t-4) [\sin(3t)]_{t=t-4} \\&= u(t-4) \sin(3(t-4))\end{aligned}$$

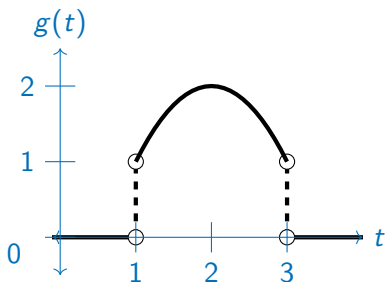
ex: Suppose $Y(s) = e^{-4s} \frac{3}{9+(s+11)^2}$, find $y(t)$.

$$\begin{aligned}y(t) &= \left[u(t) \mathcal{L}^{-1} \left\{ \frac{3}{9+(s+11)^2} \right\} \right]_{t=t-4} \\&= u(t-4) \left[e^{-11t} \mathcal{L}^{-1} \left\{ \frac{3}{9+s^2} \right\} \right]_{t=t-4} \\&= u(t-4) e^{-11(t-4)} \sin(3(t-4))\end{aligned}$$

Write the piecewise function

$$g(t) = \begin{cases} 0 & t < 1 \\ -(t-2)^2 + 2 & 1 < t < 3 \\ 0 & t > 3 \end{cases}$$

in terms of the heaviside function.



$$\begin{aligned} g(t) &= ((t-2)^2 + 2) u(t-1) - ((t-2)^2 + 2) u(t-3) \\ &= f_1(t-1)u(t-1) + f_2(t-3)u(t-3) \end{aligned}$$

$$G(s) = e^{-s}F_1(s) - e^{-3s}F_2(s)$$

Need to find f_1 and f_2 . To find f_1 , let $z_1 = t - 1 \Rightarrow t = z_1 + 1$

$$f_1(t) = -(t-2)^2 + 2 = -(z_1-1)^2 + 2$$

$$f_1(z_1) = -z_1^2 + 2z_1 + 1 \Rightarrow F_1(s) = -\frac{2!}{s^3} + 2\frac{1!}{s^2} + \frac{1}{s}$$

$$\text{Let } z_2 = t - 3 \Rightarrow t = z_2 + 3$$

$$\begin{aligned} f_2(t - 3) &= -(t - 2)^2 + 2 = (z_2 + 1)^2 + 2 \\ &= -z_2^2 - 2z_2 + 1 \Rightarrow F_2(s) = -\frac{2}{s^3} - \frac{2}{s^2} + \frac{1}{s} \end{aligned}$$

$$G(s) = \left(\frac{s^2 + 2s - 2}{s^3} \right) e^{-s} - \left(\frac{s^2 - 2s - 2}{s^3} \right) e^{-3s}$$

ex: $y'' + y = \begin{cases} 0 & t < 1 \\ -(t-2)^2 + 2 & t > 1 \end{cases}$ with $y(0) = 1, y'(0) = 0$

$$s^2 Y(s) + 1 Y(s) - s = \left(\frac{s^2 + 2s - 2}{s^3} \right) e^{-s}$$

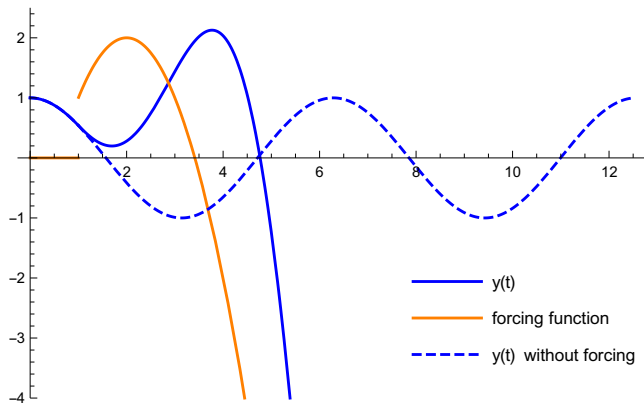
$$Y(s) = \left(\frac{s^2 + 2s - 2}{(s^2 + 1)s^3} \right) e^{-s} + \underbrace{\frac{s}{s^2 + 1}}_{\mathcal{L}\{\cos(t)\}}$$

Apply partial fraction decomp....

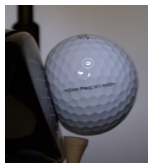
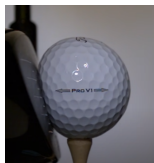
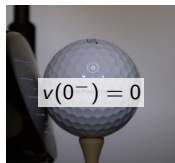
$$Y(s) = \left(\underbrace{\frac{-3s - 2}{s^2 + 1}}_{\mathcal{L}\{-2\sin(t) - 3\cos(t)\}} + \underbrace{\frac{2}{s^2}}_{\mathcal{L}\{2t\}} - \underbrace{\frac{2}{s^3}}_{\mathcal{L}\{t^2\}} + \underbrace{\frac{3}{s}}_{\mathcal{L}\{3\}} \right) e^{-s} + \mathcal{L}\{\cos(t)\}$$

$$y(t) = u(t-1) \left[-2\sin(t-1) - 3\cos(t-1) + 2(t-1) - (t-1)^2 + 3 \right] + \cos(t)$$

$$y(t) = u(t-1) \left[-2 \sin(t-1) - 3 \cos(t-1) + 2(t-1) - (t-1)^2 + 3 \right] + \cos(t)$$



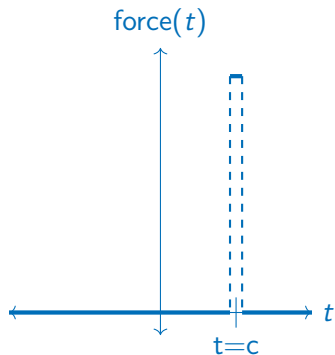
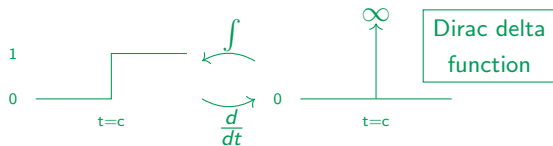
Imagine hitting a golf ball from rest at $t = c$



source: <https://www.youtube.com/watch?v=6TA1s1oNpbk&t=80s>

Suddenly a large force is applied to the ball for a very brief period of time.

Idea: Describe the force as $\frac{d}{dt}u(t - c)$.



Not a well-defined function, but has a well-defined integral.

Delta Dirac Function: $\delta(t - c) = \frac{d}{dt}u(t - c)$

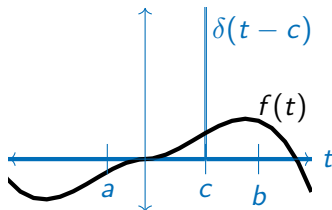
Theorem: For any function $f(t)$ that is integrable in some neighbourhood around c

$$\int_{-\infty}^{\infty} \delta(t - c)f(t)dt = f(c)$$

Integrating a function $f(t)$ against $\delta(t - c)$ essentially "selects" the value of $f(t)$ at $t = c$

More generally

$$\int_a^b \delta(t - c)f(t)dt = \begin{cases} f(c) & a \leq c \leq b \\ 0 & \text{otherwise} \end{cases}$$



Sketch of “proof”:

Approximate the Dirac delta function as normalized pulse:

Let $\delta_\tau = \frac{u(t + \tau) - u(t - \tau)}{2\tau}$, and use the approximation $\delta(t) \approx \lim_{\tau \rightarrow 0} \delta_\tau(t)$

$$\begin{aligned}\int_{-\infty}^{\infty} \delta(t - c) f(t) dt &= \int_{-\infty}^{\infty} \left(\lim_{\tau \rightarrow 0} \delta_\tau(t - c) \right) f(t) dt \\ &= \lim_{\tau \rightarrow 0} \int_{-\infty}^{\infty} \delta_\tau(t - c) f(t) dt \\ &= \lim_{\tau \rightarrow 0} \frac{1}{2\tau} \int_{c-\tau}^{c+\tau} f(t) dt \\ &= \lim_{\tau \rightarrow 0} \frac{F(c + \tau) - F(c - \tau)}{2\tau} = f(c)\end{aligned}$$

Laplace transform of $\delta(t)$

Integrating a function $f(t)$ against $\delta(t - c)$ essentially "selects" the value of $f(t)$ at $t = c$

Assuming $c > 0$

$$\begin{aligned}\mathcal{L}\{\delta(t - c)\} &= \int_0^{\infty} e^{-st} \delta(t - c) dt \\ &= \int_{-\infty}^{\infty} e^{-st} \delta(t - c) dt = e^{-sc}\end{aligned}$$

Special case: $c = 0$

$$\mathcal{L}\{\delta(t)\} = \lim_{c \rightarrow 0^+} \mathcal{L}\{\delta(t - c)\} = \lim_{c \rightarrow 0^+} e^{-sc} = 1$$

Solve: $y'' + 6y' + 45y = 6\delta(t - 5)$ with $y(0) = 1$
 $y'(0) = 0$

$$(s^2 + 6s + 45)Y(s) - (6 + s) = 6e^{-5s} \Rightarrow Y(s) = \frac{6e^{-5s} + s + 6}{s^2 + 6s + 45}$$

$$Y(s) = e^{-5s} \underbrace{\frac{6}{(s+3)^2 + 36}}_{\mathcal{L}\{e^{-3t} \sin(6t)\}} + \underbrace{\frac{s+3}{(s+3)^2 + 36}}_{\mathcal{L}\{e^{-3t} \cos(6t)\}} + \frac{3}{(s+3)^2 + 36}$$

$$\begin{aligned} y(t) &= [e^{-3t} \sin(6t)]_{t=t-5} + e^{-3t} \left(\cos(6t) + \frac{1}{2} \sin(6t) \right) \\ &= e^{-3(t-5)} \sin(6(t-5)) + e^{-3t} \left(\cos(6t) + \frac{1}{2} \sin(6t) \right) \end{aligned}$$

$$y(t) = e^{-3(t-5)} \sin(6(t-5)) + e^{-3t} \left(\cos(6t) + \frac{1}{2} \sin(6t) \right)$$

