

Fallacies made by math students

①  $\sqrt{x^2 + 4} = x + 2$  False!!!

$$\underline{5} = \sqrt{25} = \sqrt{9+16} = \sqrt{3^2+4^2} \xrightarrow{\text{start}} \sqrt{3^2} + \sqrt{4^2} = 3+4 = \underline{7}$$

②  $\int (t^2 + 2) e^{-3t} dt = \underbrace{\left(\frac{1}{3}t^3 + 2t\right)}_{\text{anti deriv. of } (t^2+2)} \underbrace{\left(-\frac{1}{3}e^{-3t}\right)}_{\text{anti deriv. of } e^{-3t}} + C$  False!

False product rule

$$\frac{d}{dt} (f(t) \cdot g(t)) = f'(t) \cdot g'(t) \quad \text{False!}$$

Reverse of this False product rule, also false.

③ Pertinent to Ch. 5

$$\mathcal{L}\{e^{3t} \cdot e^{-7t}\} \text{ "start"}$$

At least one of these processes is invalid

One "process" (A)

$$\mathcal{L}\{e^{3t} \cdot e^{-7t}\} = \mathcal{L}\{e^{-4t}\} = \frac{1}{s - (-4)} = \frac{1}{s+4}$$

Another "process" (B)

$$\mathcal{L}\{e^{3t} \cdot e^{-7t}\} = \frac{1}{s-3} \cdot \frac{1}{s+7} = \frac{1}{(s-3)(s+7)}$$

different!

Fallacy:  $\mathcal{L}\{f(t) \cdot g(t)\} = \mathcal{L}\{f(t)\} \mathcal{L}\{g(t)\}$   
False!!!

So,  $\underbrace{\text{On the } t\text{-side}}_{\text{addition/subtraction}} \quad f(t) \pm g(t) \quad \longrightarrow \quad \underbrace{\text{on } s\text{-side}} \quad \mathcal{L}\{f(t)\} \pm \mathcal{L}\{g(t)\}$

mult. by a const.  $c f(t) \quad \longrightarrow \quad c \mathcal{L}\{f(t)\}$

No  $f(t) \cdot g(t) \quad \not\longrightarrow \quad \mathcal{L}\{f(t)\} \cdot \mathcal{L}\{g(t)\}$

Yes  $f * g \quad \longrightarrow \quad \mathcal{L}\{f(t)\} \cdot \mathcal{L}\{g(t)\}$

Ways for combining fns:  $+, -, \times, \div, \text{compose}$   
 $f(g(t))$

New way: Convolution

$$(f * g)(t) = \int_0^t f(t-w) g(w) dw$$

$\uparrow$   
 symbol for convolution

Theorem:  $\mathcal{L}\{(f * g)(t)\} = \mathcal{L}\{f(t)\} \cdot \mathcal{L}\{g(t)\}$

Often used to return from s-side (to take an inverse L.T.)

Ex.  $\mathcal{L}^{-1}\left\{\frac{1}{s^2} \cdot \frac{1}{s-3}\right\}$

One approach: partial fractions

$$\frac{1}{s^2(s-3)} = \frac{A}{s} + \frac{B}{s^2} + \frac{C}{s-3}$$

Another approach afforded by the Convolution Theorem

$\frac{1}{s^2}$  comes (see table, p.242) from  $t$

$\frac{1}{s-3}$  " "  $e^{3t}$

product (regular mult.) comes from convolution of  $t, e^{3t}$   
 $\frac{1}{s^2} \cdot \frac{1}{s-3} \quad \int_0^t (t-w) e^{3w} dw$

$$\mathcal{L}^{-1} \left\{ \frac{1}{s^2(s-3)} \right\} = \int_0^t (t-w) e^{3w} dw$$

$$\begin{aligned} u &= t-w \\ du &= -dw \end{aligned}$$

$$\begin{aligned} du &= -dw \\ v &= \frac{1}{3} e^{3w} \end{aligned}$$

$$= \frac{1}{3} (t-w) e^{3w} \Big|_0^t + \frac{1}{3} \int_0^t e^{3w} dw$$

$$= \underbrace{0}_{\text{when } w=t} - \underbrace{\frac{1}{3} (t-0) e^0}_{\text{when } w=0} + \frac{1}{9} e^{3w} \Big|_0^t$$

$$= -\frac{1}{3} t + \frac{1}{9} e^{3t} - \frac{1}{9}$$

Answer

Ex]

$$\mathcal{L} \left\{ \int_0^t \cos(3t-3w) \sin(2w) dw \right\} = \mathcal{L} \{ \cos(3t) \} \cdot \mathcal{L} \{ \sin(2t) \}$$

$\underbrace{\cos(3t) * \sin(2t)}_{\substack{\uparrow \\ \text{convolving} \\ \text{on } t\text{-side}}}$

mult. on  
 s side  
 $\swarrow$

$$= \boxed{\frac{s}{s^2+9} \cdot \frac{2}{s^2+4}}$$

Ex.)  $ay'' + by' + cy = f(t), \quad y(0) = 0, \quad y'(0) = 0$

Take L.T. both sides

$$a \mathcal{L}\{y''\} + b \mathcal{L}\{y'\} + c \mathcal{L}\{y\} = \mathcal{L}\{f\}$$

$$a[s^2 Y - sy(0) - y'(0)] + b[sY - y(0)] + cY = F$$

$$(as^2 + bs + c)Y = F$$

$$Y(s) = \left( \frac{1}{as^2 + bs + c} \right) \cdot F(s) = H(s) F(s)$$

↑  
transfer fn.

mult. on s-side

Soln.

$$y(t) = \mathcal{L}^{-1}\{Y(s)\} = \mathcal{L}^{-1}\{H(s) \cdot F(s)\}$$

"impulse response"

Call  $\underline{h(t)} = \mathcal{L}^{-1}\{H(s)\}$ . Already have  $F(t) = \mathcal{L}^{-1}\{F\}$

By Convolution Thm.

$$y(t) = (h * f)(t)$$

Special case:  $f(t) = \delta(t)$

$ay'' + by' + cy = \delta(t), \text{ zero ICs}$

$$y(t) = h * \delta = \int_0^t \delta(t-w) h(w) dw = h(t)$$

↑  
activated  
when  $w = t$

↑  
sifting property  
of Dirac delta

## Properties of convolution

Associativity  $(f * g) * h = f * (g * h)$

Distributivity  $(f + g) * h = (f * h) + (g * h)$

Commutativity  $(f * g)(t) = \int_0^t f(t-w)g(w)dw$   
 $= \int_0^t f(w)g(t-w)dw$   
 $= (g * f)(t)$

Convolution w/ 0

$$(f * 0)(t) = \int_0^t f(t-w) \cdot 0 dw = 0$$

$\uparrow$   
zero  $f_n$