

We are solving ODEs of the form  
 $ax'' + bx' + cx = f(t)$

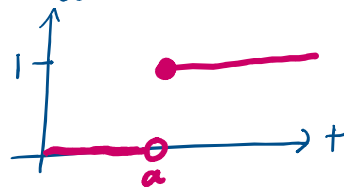
using Laplace Transforms. One advantage of Laplace Transforms is we can solve these ODEs where  $f(t)$  is piecewise continuous.

Why is this important?

There are a lot of mathematical models of mechanical or electrical systems often involve functions with discontinuities corresponding to external forces that turn on and off by external forces.

A simple on-off function is the unit step function, which is

$$u_a(t) = u(t-a) = \begin{cases} 0 & \text{if } t < a \\ 1 & \text{if } t \geq a \end{cases}$$



So what is  $\mathcal{L}\{u(t-a)\}$ ?

$$\begin{aligned} \mathcal{L}\{u(t-a)\} &= \int_0^{\infty} u(t-a) e^{-st} dt \\ &= \int_a^{\infty} e^{-st} dt \quad \text{if } t \geq a \\ &= \int_a^{\infty} e^{-st} dt \\ &= \lim_{R \rightarrow \infty} \int_a^R e^{-st} dt \\ &= \lim_{R \rightarrow \infty} \left[ \frac{e^{-st}}{-s} \right]_a^R \\ &= \lim_{R \rightarrow \infty} \left( \underbrace{\frac{e^{-sR}}{-s}}_{\rightarrow 0} - \left( \frac{e^{-sa}}{-s} \right) \right) = \frac{e^{-sa}}{s} = e^{-sa} \left( \frac{1}{s} \right) = e^{-sa} \mathcal{L}\{1\} \end{aligned}$$

Thm: (Translation on the  $t$ -axis)

If  $\mathcal{L}\{f(t)\}$  exists for  $s > c$ , then

$$\mathcal{L}\{u(t-a)f(t-a)\} = e^{-sa} F(s)$$

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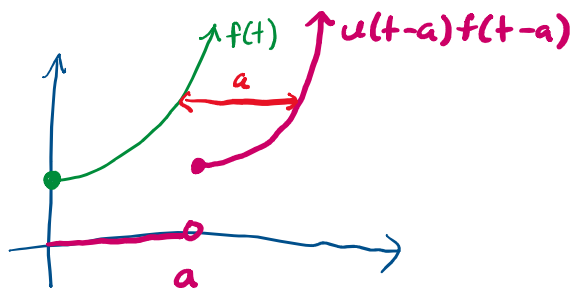
and equivalently

$$u(t-a)f(t-a) = \mathcal{L}^{-1}\{e^{-sa} F(s)\}$$

for  $s > c+a$ .

Note:  $u(t-a) = \begin{cases} 0 & \text{if } t < a \\ 1 & \text{if } t \geq a \end{cases}$  So  $u(t-a)f(t-a) = \begin{cases} 0 & \text{if } t < a \\ f(t-a) & \text{if } t \geq a \end{cases}$

Why?



$u(t-a)f(t-a)$  denotes a signal of the same "shape" but with a time delay of  $a$   
i.e. It doesn't start arriving until time  $t=a$

Ex 1: Find  $\mathcal{L}^{-1}\left\{\frac{e^{-3s}}{s^2}\right\}$

By the theorem

$$\mathcal{L}^{-1}\left\{\frac{e^{-3s}}{s^2}\right\} = \mathcal{L}^{-1}\left\{e^{-3s} \cdot \frac{1}{s^2}\right\} = u(t-3)f(t-3) \text{ with } F(s) = \frac{1}{s^2}$$

By the Table

$$f(t) = \mathcal{L}^{-1}\{F(s)\} = \mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{2} \cdot \frac{2}{s^2}\right\} = \frac{1}{2} \mathcal{L}^{-1}\left\{\frac{2}{s^2}\right\} = \frac{1}{2} t^2$$

Hence

$$\mathcal{L}^{-1}\left\{\frac{e^{-3s}}{s^2}\right\} = u(t-3)f(t-3) = u(t-3) \cdot \left(\frac{1}{2} (t-3)^2\right)$$

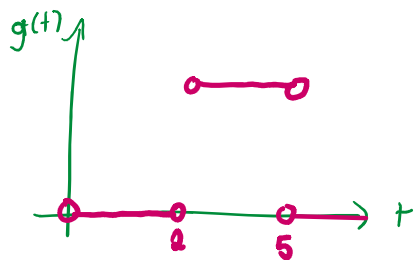
Remember

$$u(t-a) = \begin{cases} 0 & \text{if } t < a \\ 1 & \text{if } t \geq a \end{cases} \Rightarrow u(t-3) = \begin{cases} 0 & \text{if } t < 3 \\ 1 & \text{if } t \geq 3 \end{cases}$$

$$\text{So } \mathcal{L}^{-1}\left\{\frac{e^{-3s}}{s^2}\right\} = \begin{cases} \frac{1}{2} (t-3)^2 & \text{when } t \geq 3 \\ 0 & \text{when } t < 3 \end{cases}$$

Ex 2: Find  $\mathcal{L}\{g(t)\}$  where  $g(t) = \begin{cases} 0, & 0 < t < 2 \\ 3, & 2 < t < 5 \\ 0, & t > 5 \end{cases}$

Note the graph of  $g(t)$  is



We want to rewrite the function so it has the same form of the step function.

$$g(t) = \begin{cases} 0, & 0 < t < 2 \\ 3, & 2 < t < 5 \\ 0, & t > 5 \end{cases} \text{ is same as } g(t) = \begin{cases} 0-0, & 0 < t < 2 \\ 3-0, & 2 < t < 5 \\ 3-3, & t > 5 \end{cases}$$

So with this new rewritten form of  $f(t)$  we can split the function into 2 step functions

$$g(t) = \begin{cases} 0 & 0 < t < 2 \\ 3 & t > 2 \end{cases} - \begin{cases} 0 & 0 < t < 5 \\ 3 & t > 5 \end{cases}$$

Check: If  $0 < t < 2$ ,  $g(t) = 0 - 0 = 0$  ✓

If  $2 < t < 5$ ,  $g(t) = 3 - 0 = 3$  ✓

If  $t > 5$ ,  $g(t) = 3 - 3 = 0$  ✓

So what did we do? We wrote  $g(t)$  as a linear combination of unit step functions

$$g(t) = 3u_2(t) - 3u_5(t) \quad \text{where } u_2(t) = \begin{cases} 0, & 0 < t < 2 \\ 1, & t > 2 \end{cases}$$

Remember

$$u_a(t) = u(t-a).$$

$$u_5(t) = \begin{cases} 0, & 0 < t < 5 \\ 1, & t > 5 \end{cases}$$

$$\text{So } \mathcal{L}\{g(t)\} = 3\mathcal{L}\{u_2(t)\} - 3\mathcal{L}\{u_5(t)\}$$

$$\begin{aligned}
 \text{So } \mathcal{L}\{g(t)\} &= 3 \mathcal{L}\{u_2(t)\} - 3 \mathcal{L}\{u_5(t)\} \\
 &= 3 \mathcal{L}\{u(t-2)\} - 3 \mathcal{L}\{u(t-5)\} \\
 &= 3 \underbrace{\mathcal{L}\{u(t-2) \cdot 1\}}_{\text{Note } f_2(t-2)=1 \Rightarrow f_2(t)=1} - 3 \underbrace{\mathcal{L}\{u(t-5) \cdot 1\}}_{\text{Note } f_5(t-5)=1 \Rightarrow f_5(t)=1}
 \end{aligned}$$

By the Theorem,

$$\begin{aligned}
 \mathcal{L}\{g(t)\} &= 3e^{-2s} \mathcal{L}\{1\} - 3e^{-5s} \mathcal{L}\{1\} \\
 &= 3e^{-2s} \left(\frac{1}{s}\right) - 3e^{-5s} \left(\frac{1}{s}\right) \\
 &= \frac{3}{s} [e^{-2s} - e^{-5s}]
 \end{aligned}$$

Remember  $\mathcal{L}\{1\} = \frac{1}{s}$

Ex 3: Find the Laplace Transform of  $g(t) = \begin{cases} 0, & 0 < t < 5 \\ t-3, & t > 5 \end{cases}$

Note we have the right format for the unit step functions  $u_5(t)$ , namely the bounds are correct, we have 2 pieces that are continuous on their respective intervals, and the top piece is 0.

Note we need to rewrite  $t-3$  in terms of  $t-5$  if we wish to use the Theorem where

$$g(t) = u(t-5) f(t-5)$$

$$\text{So } t-3 = 1(t-5) + 2.$$

$$\text{Hence } g(t) = \begin{cases} 0 & 0 < t < 5 \\ (t-5) + 2 & t > 5 \end{cases}$$

$$\text{where } f(t-5) = (t-5) + 2 \Rightarrow f(t) = t + 2 \quad t > 0$$

$$\begin{aligned}
 \text{So } \mathcal{L}\{g(t)\} &= \mathcal{L}\{u(t-5) f(t-5)\} = e^{-5s} \mathcal{L}\{f(t)\} \\
 &\quad \left| \begin{array}{l} \mathcal{L}\{t+2\} = \mathcal{L}\{t\} + 2\mathcal{L}\{1\} \end{array} \right.
 \end{aligned}$$

$$\mathcal{L}\{t+2\} = \mathcal{L}\{t\} + 2\mathcal{L}\{1\} \\ = \frac{1}{s^2} + \frac{2}{s}$$

$$= e^{-5s} \left( \frac{s^2}{2} + \frac{2}{s} \right)$$

Ex 4: Find the Laplace Transform of  $g(t) = \begin{cases} 0, & 0 < t < \pi/2 \\ \sin(t), & t > \pi/2 \end{cases}$

Looking at the intervals of  $g(t)$ , we want to use the  $u_{\pi/2}(t)$  unit step function

$$u_{\pi/2}(t) = u(t - \pi/2) = \begin{cases} 0, & 0 < t < \pi/2 \\ 1, & t > \pi/2 \end{cases}$$

We want to rewrite  $g(t) = u(t - \pi/2) f(t - \pi/2)$ .

$$\begin{cases} 0, & 0 < t < \pi/2 \\ \sin(t), & t > \pi/2 \end{cases} = \begin{pmatrix} \begin{cases} 0, & 0 < t < \pi/2 \\ 1, & t > \pi/2 \end{cases} \end{pmatrix} \begin{pmatrix} \begin{cases} f_{*1}(t - \pi/2), & 0 < t < \pi/2 \\ f_{*2}(t - \pi/2), & t > \pi/2 \end{cases} \end{pmatrix}$$

Well if  $0 = 0 \cdot f_{*1}(t - \pi/2)$  we can say  $f_{*1}(t - \pi/2)$  can equal 0, when  $0 < t < \pi/2$

$$\text{Now } \sin(t) = 1 \cdot f_{*2}(t - \pi/2)$$

But I want  $f_{*2}(t)$  Not  $f_{*2}(t - \pi/2)$ . So can I rewrite  $\sin(t)$  as some with  $t - \pi/2$ ? Yes

Identity:  $\sin(t) = \cos(t - \pi/2)$

$$\text{So } f(t - \pi/2) = \begin{cases} 0 & 0 < t < \pi/2 \\ \cos(t - \pi/2) & t > \pi/2 \end{cases} \quad \text{which also equals } u(t - \pi/2) f(t - \pi/2)$$

$$\text{Hence } f(t) = \cos(t).$$

By the theorem,

$$\mathcal{L}\{g(t)\} = \mathcal{L}\{u(t - \pi/2) f(t - \pi/2)\} = e^{-\frac{\pi}{2}s} F(s) = e^{-\frac{\pi}{2}s} \mathcal{L}^{-1}\{\cos(t)\} \quad \text{use table} \\ = e^{-\frac{\pi}{2}s} \left( \frac{s}{s^2 + 1} \right)$$

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

Ex 5: Find the Laplace Transform of  $g(t) = \begin{cases} \sin(2t), & 0 < t < 2\pi \\ 0, & t > 2\pi \end{cases}$

Note there is a lot of rewriting we need to do to get  $u_{2\pi}(t) f(t-2\pi)$

$$\text{Let } w(t-2\pi) = 1 - u(t-2\pi) = \begin{cases} 1-0 & \text{if } 0 < t < 2\pi \\ 1-1 & \text{if } t > 2\pi \end{cases} = \begin{cases} 1 & \text{if } 0 < t < 2\pi \\ 0 & \text{if } t > 2\pi \end{cases}$$

$$\text{So } g(t) = \sin(2t) [1 - u(t-2\pi)] = \underbrace{\sin(2t)}_{\text{We can find this w/Table}} - \underbrace{u(t-2\pi) \sin(2t)}_{\text{We can find w/ table if we rewrite } \sin(2t) \text{ as something w/ } t-2\pi}$$

We can find this w/Table

We can find w/ table if we rewrite  $\sin(2t)$  as something w/  $t-2\pi$

$\sin(2t)$  has period  $\pi$

$$\Rightarrow \sin(2t) = \sin(2t - \pi)$$

$$= \sin(2t - 2\pi)$$

$$= \sin(2t - 3\pi)$$

$$= \sin(2t - 4\pi) = \sin(2(t - 2\pi))$$

$$\text{So } \mathcal{L}\{g(t)\} = \mathcal{L}\{\sin(2t)\} - \mathcal{L}\{u(t-2\pi) \sin(2(t-2\pi))\}$$

$$= \frac{2}{s^2+4} - e^{-2\pi s} F(s) \quad \text{where } f(t) = \sin(2t)$$

$$= \frac{2}{s^2+4} - e^{-2\pi s} \mathcal{L}\{\sin(2t)\}$$

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