

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

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

Thm: (Translation on the t -axis)

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

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

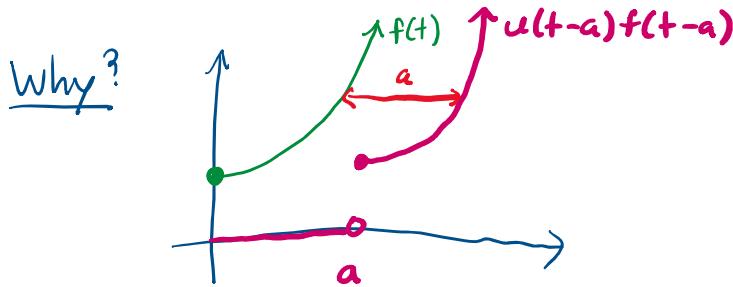
$$\mathcal{L}\{u(t-a)f(t-a)\} = e^{-as} F(s)$$

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



$u(t-a)f(t-a)$ 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

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

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

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

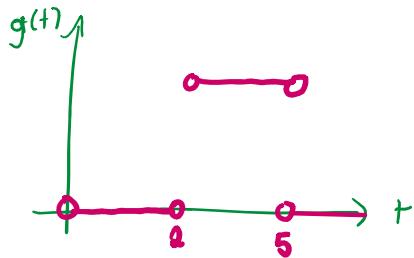
Remember

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

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

Ex 2: Find $d\{g(t)\}$ 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.

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

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 $0 < t < 2$, $g(t) = 0-0 = 0 \checkmark$

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

If $t > 5$, $g(t) = 3-3 = 0 \checkmark$

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

$$g(t) = 3u_2(t) - 3u_5(t)$$

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

Remember

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

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

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

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

By the Theorem,

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

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

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

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

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

So $t-3 = 1(t-5) + 2$.

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

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

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

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

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

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

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

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

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

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

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

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

Identity: $\sin(t) = \cos(t - \frac{\pi}{2})$

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

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

By the theorem,

$$\begin{aligned}
 \mathcal{L}\{g(t)\} &= \mathcal{L}\{u(t - \frac{\pi}{2}) f(t - \frac{\pi}{2})\} = e^{-\frac{\pi}{2}s} F(s) = e^{-\frac{\pi}{2}s} \mathcal{L}^{-1}\{\cos(t)\} \\
 &= e^{-\frac{\pi}{2}s} \left(\frac{s}{s^2 + 1} \right)
 \end{aligned}$$

use table

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

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 $u_{2\pi}(t) f(t-2\pi)$

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

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

$\sin(2t) \text{ has period } \pi$
 $\Rightarrow \sin(2t) = \sin(2t - \pi)$
 $= \sin(2t - 2\pi)$
 $= \sin(2t - 3\pi)$
 $= \sin(2t - 4\pi) = \sin(2(t - 2\pi))$

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

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

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

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