

MA 266 Lecture 28

6.5 Impulse Functions

In this section, we consider the differential equation with an impulsive nature, i.e.,

$$ay'' + by' + cy = g(t),$$

where $g(t)$ is large during a short interval $t_0 - \tau < t < t_0 + \tau$ for some $\tau > 0$, and is otherwise zero.

The integral of $g(t)$

$$I(\tau) = \int_{-\infty}^{+\infty} g(t) dt = \int_{t_0-\tau}^{t_0+\tau} g(t) dt$$

The total impulse of $g(t)$ over the time interval $(t_0 - \tau, t_0 + \tau)$ force

A typical $g(t)$ is defined as

$$g(t) = d_\tau(t) = \begin{cases} \frac{1}{2\tau} & -\tau < t < \tau \\ 0 & \text{otherwise} \end{cases}$$

$$I(\tau) = \int_{-\tau}^{\tau} \frac{1}{2\tau} dt = \frac{1}{2\tau} \cdot 2\tau = 1 \quad I(\tau) \text{ is independent of } \tau$$

$$\text{As } \tau \rightarrow 0 \quad I(\tau) = 1$$

The delta function $\delta(t)$

unit impulse function

property:

$$\delta(t) = 0 \quad \text{if } t \neq 0$$

$$\int_{-\infty}^{+\infty} \delta(t) dt = 1$$

§ A unit impulse function at $t = t_0$ is $\delta(t - t_0)$

$$\delta(t - t_0) = 0 \quad \text{if } t \neq t_0$$

$$\int_{-\infty}^{+\infty} \delta(t - t_0) dt = 1$$

Laplace transform of $\delta(t - t_0)$

$$\mathcal{L}\{\delta(t - t_0)\} = \int_0^{+\infty} e^{-st} \delta(t - t_0) dt$$

$$= \lim_{\epsilon \rightarrow 0} \mathcal{L}\{d_\epsilon(t - t_0)\}$$

$$\mathcal{L}\{d_\epsilon(t - t_0)\} = \int_0^{+\infty} e^{-st} \cdot d_\epsilon(t - t_0) dt$$

$$= \int_{t_0 - \epsilon}^{t_0 + \epsilon} e^{-st} \cdot \frac{1}{2\epsilon} dt$$

$$= -\frac{1}{2s\epsilon} \cdot e^{-st} \Big|_{t_0 - \epsilon}^{t_0 + \epsilon}$$

$$= \frac{e^{-st_0 - s\epsilon} - e^{-st_0 + s\epsilon}}{-2s\epsilon}$$

$$= \frac{e^{-st_0}}{2s\epsilon} (e^{s\epsilon} - e^{-s\epsilon})$$

$$\mathcal{L}\{\delta(t - t_0)\} = e^{-st_0}$$

$$\mathcal{L}\{\delta(t)\} = 1$$

Let $\epsilon \rightarrow 0$

L'Hospital's rule

$$= e^{-st_0} \frac{s e^{s\epsilon} + s e^{-s\epsilon}}{2s}$$

$$= e^{-st_0}$$

Let $t \rightarrow 0$.

$$\mathcal{L}\{\delta(t)\} = 1$$

Example 1. Find the solution of the initial value problem

$$2y'' + y' + 2y = \delta(t - 5), \quad y(0) = 0, \quad y'(0) = 0.$$

$$2s^2 Y(s) - 2s y(0) - 2y'(0) + s Y(s) - y(0) + 2 Y(s) = e^{-5s}$$

$$(2s^2 + s + 2) Y(s) = e^{-5s}$$

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

$$Y(s) = \frac{e^{-5s}}{2} \frac{1}{s^2 + \frac{1}{2}s + 1}$$

$$= \frac{e^{-5s}}{2} \frac{1}{(s + \frac{1}{4})^2 + \frac{15}{16}}$$

$$= \frac{e^{-5s}}{2} \frac{\frac{\sqrt{15}}{4}}{\frac{15}{16} \left((s + \frac{1}{4})^2 + (\frac{\sqrt{15}}{4})^2 \right)}$$

$$\mathcal{L}^{-1}\left\{\frac{1}{s^2 + \frac{1}{4}}\right\}$$

$$\mathcal{L}^{-1}\{Y(s)\} = e^{-\frac{1}{4}t} \sin\left(\frac{\sqrt{15}}{4}t\right)$$

$$y(t) = \frac{2}{\sqrt{15}} u_5(t) \sin\left(\frac{\sqrt{15}}{4}(t-5)\right)$$

Example 2. Solve the initial value problem

$$y'' + 2y' + 3y = \sin(t) + \delta(t - 3\pi), \quad y(0) = 0, \quad y'(0) = 0.$$

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

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

$$= \frac{as+b}{s^2+1} + \frac{cs+d}{s^2+2s+3} + e^{-3\pi s} \frac{1}{(s^2+1)^2 + \sqrt{2}^2}$$

$$= \frac{-\frac{1}{4}s + \frac{1}{4}}{s^2+1} + \frac{\frac{1}{4}s + \frac{1}{4}}{s^2+2s+3} + \frac{e^{-3\pi s}}{\sqrt{2}} \frac{\sqrt{2}}{(s+1)^2 + (\sqrt{2})^2}$$

$$= -\frac{1}{4} \cdot \frac{s}{s^2+1} + \frac{1}{4} \frac{1}{s^2+1} + \frac{1}{4} \frac{s+1}{(s+1)^2 + (\sqrt{2})^2} + \frac{e^{-3\pi s}}{\sqrt{2}} \cdot \frac{\sqrt{2}}{(s+1)^2 + (\sqrt{2})^2}$$

$$y(t) = -\frac{1}{4} \cos(t) + \frac{1}{4} \sin(t) + \frac{1}{4} e^{-t} \cos(\sqrt{2}t) + \frac{1}{4} e^{-(t-3\pi)} \sin(\sqrt{2}(t-3\pi))$$