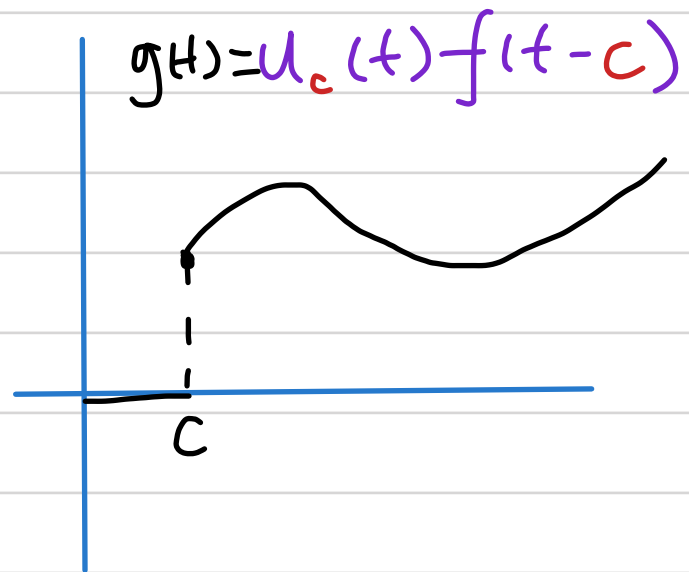
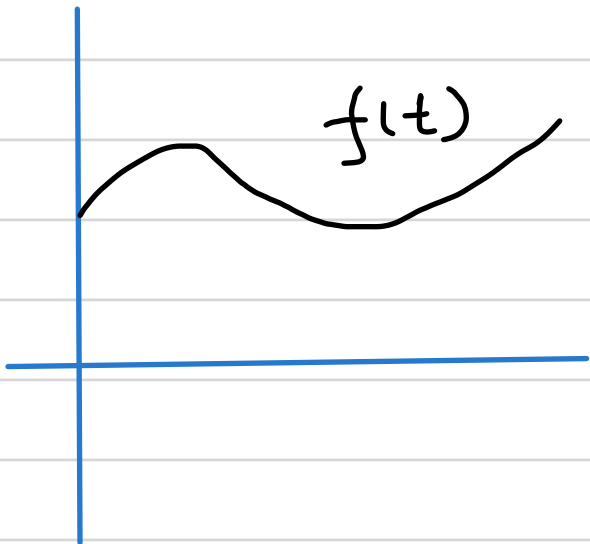


Lecture 23

(March 8)

 $f(t)$  delayed by  $c$ 

$$g(t) = \begin{cases} 0 & t < c \\ f(t-c) & t \geq c \end{cases}$$

$$\mathcal{L}\{u_c(t) f(t-c)\} = \int_0^{+\infty} e^{-st} u_c(t) f(t-c) dt$$

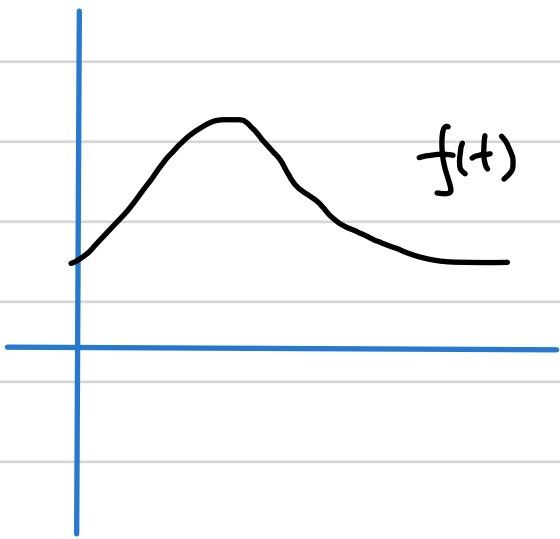
$$= \int_c^{+\infty} e^{-st} f(t-c) dt$$

$$(t-c = \xi) = \int_0^{+\infty} e^{-s(\xi+c)} f(\xi) d\xi$$

$$= e^{-sc} \int_0^{+\infty} e^{-s\xi} f(\xi) d\xi$$

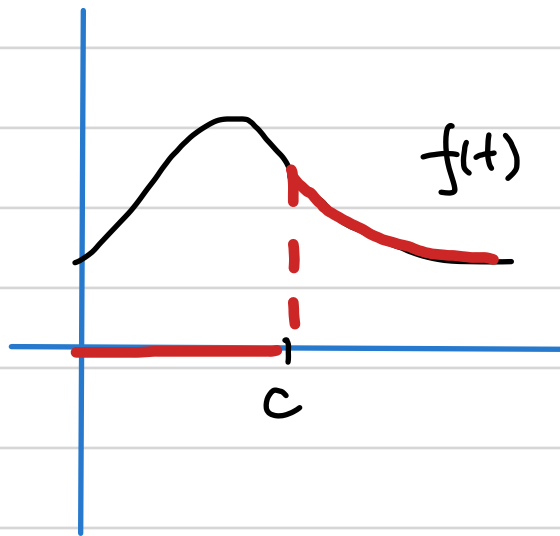
$$= e^{-cs} \mathcal{L}\{f(t)\}$$

$$\mathcal{L}^{-1}\{e^{-cs} F(s)\} = u_c(t) f(t-c)$$



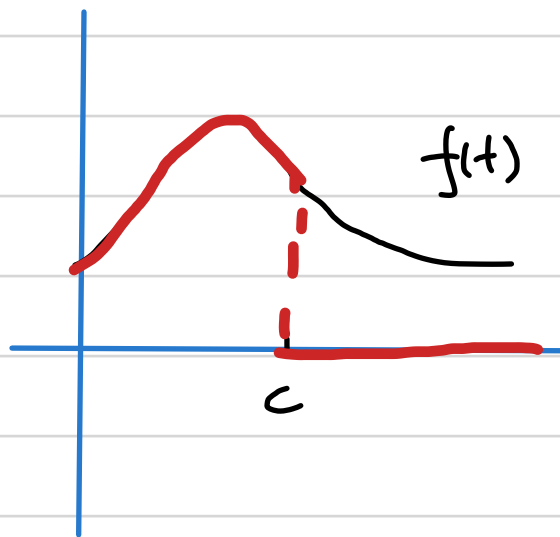
$$g_1(t) = f(t) u_c(t)$$

$$= \begin{cases} 0 & t < c \\ f(t) & t > c \end{cases}$$



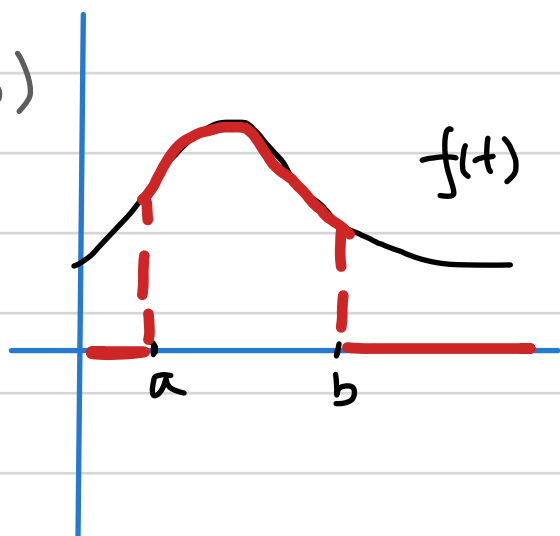
$$g_2(t) = f(t) (1 - u_c(t))$$

$$= \begin{cases} f(t) & t < c \\ 0 & t > c \end{cases}$$



$$g_3(t) = f(t) (u_a(t) - u_b(t)) \quad (a < b)$$

$$= \begin{cases} 0 & t < a \\ f(t) & a < t < b \\ 0 & t > b \end{cases}$$



Example.  $f(t) = \begin{cases} t & 0 \leq t < 1 \\ e^{(t-1)} & t > 1 \end{cases}$

Approach 1  $f(t) = \begin{cases} t & 0 \leq t < 1 \\ 0 & t > 1 \end{cases}$

+  $\begin{cases} 0 & 0 \leq t < 1 \\ e^{(t-1)} & t > 1 \end{cases}$

$$= t \cdot (1 - u_1(t)) + e^{(t-1)} u_1(t)$$

$$= t + u_1(t) (e^{(t-1)} - t)$$

Approach 2. Start with  $f_1(t) = t$

from  $t = 1$ ,  $t$  becomes  $e^{(t-1)}$

$$f_2(t) = t + u_1(t) [e^{(t-1)} - t]$$

Let's calculate the Laplace Transforms of some discontinuous functions.

Example.  $\mathcal{L}\{e^{(t-1)} u_1(t)\} \rightarrow e^t$  delayed by 1.

$$= e^{-s} \mathcal{L}\{e^t\}$$

$$= e^{-s} \cdot \frac{1}{s-1}$$

Example:  $\mathcal{L}\{e^t u_{-1}(t)\}$

$$= e^{-s} \mathcal{L}\{e^{t+1}\}$$

$$= e^{-s} \cdot e \mathcal{L}\{e^t\}$$

$$= e^{-s+1} \frac{1}{s-1}$$

$u_{-1}(t) e^{(t-1)+1} = e^{t+1}$  delayed by 1

Example.  $f(t) = \begin{cases} \sin t & 0 \leq t < \frac{\pi}{4} \\ \sin t + \cos(t - \frac{\pi}{4}) & t \geq \frac{\pi}{4} \end{cases}$

$$f(t) = \sin t + \underline{u_{\frac{\pi}{4}}(t) \cos(t - \frac{\pi}{4})}$$

$\cos t$  delayed by  $\frac{\pi}{4}$

$$\mathcal{L}\{f(t)\} = \mathcal{L}\{\sin t\} + \mathcal{L}\{\underline{u_{\frac{\pi}{4}}(t) \cos(t - \frac{\pi}{4})}\}$$

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

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

Example:  $\mathcal{L}\{u_4(t) \sin 2t\}$

$$= \mathcal{L}\{u_4(t) \sin 2(t-4+4)\}$$

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

$$= e^{-4s} \mathcal{L}\{\sin 2t \cos 8 + \cos 2t \sin 8\}$$

$$= e^{-4s} \left( \cos 8 \cdot \frac{2}{s^2+4} + \sin 8 \cdot \frac{s}{s^2+4} \right)$$

time delay of  $f = \sin 2(t+4)$

Example.  $\mathcal{L}^{-1}\left\{\frac{1-e^{-2s}}{s^2}\right\}$  use  $\mathcal{L}^{-1}\left\{\frac{1}{s}\right\}=t$

$$= \mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\} - \mathcal{L}^{-1}\left\{e^{-2s} \cdot \frac{1}{s^2}\right\}$$

$$= t - u_2(t)(t-2)$$

$$= \begin{cases} t & t < 2 \\ t - (t-2) = 2, & t > 2 \end{cases}$$

Solve the IVP

$$y' + y = 1 - u_1(t) \quad y(0) = 0$$

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

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

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

$$= \frac{1}{s} - \frac{1}{s+1} - \frac{e^{-s}}{s} + \frac{e^{-s}}{s+1}$$

$\mathcal{L}^{-1}\downarrow$

$$y(t) = 1 - e^{-t} - u_1(t) + \underbrace{u_1(t)e^{-(t-1)}}_{\text{see after}}$$

see after

$$\begin{aligned}
& \mathcal{L}^{-1} \left\{ e^{-s} \frac{1}{s+1} \right\} \\
&= \mathcal{L}^{-1} \left\{ \frac{1}{s+1} \right\} \text{ delayed by } 1 \\
&= e^{-t} \text{ delayed by } 1 \\
&= u_1(t) e^{-(t-1)}
\end{aligned}$$

$$y(t) = \begin{cases} 1 - e^{-t} & t < 1 \\ -e^{-t} + e^{1-t} & t > 1 \end{cases}$$

Solve the IVP

$$\begin{aligned}
& y'' + y = g(t) \\
& y(0) = 0, \quad y'(0) = 0 \qquad g(t) = \begin{cases} e^{-t} & t < 2 \\ 0 & t > 2 \end{cases}
\end{aligned}$$

$$\begin{aligned}
s^2 Y(s) + Y(s) &= \mathcal{L}\{g(t)\} \\
&= \mathcal{L}\{e^{-t}(1 - u_2(t))\} \\
&= \mathcal{L}\{e^{-t}\} - \mathcal{L}\{e^{-t}u_2(t)\} \\
&= \frac{1}{s+1} - e^{-2s-2} \cdot \frac{1}{s+1}
\end{aligned}$$

$$\begin{aligned}
\mathcal{L}\{u_2(t)e^{-t}\} &= \mathcal{L}\{u_2(t)e^{-(t-2+2)}\} \\
&= e^{-2s} \mathcal{L}\{e^{-(t+2)}\} \\
&= e^{-2s} \mathcal{L}\{e^{-2} \cdot e^{-t}\} \\
&= e^{-2s-2} \mathcal{L}\{e^{-t}\} \\
&= e^{-2s-2} \cdot \frac{1}{s+1}
\end{aligned}$$

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

$$\mathcal{L}^{-1}\{Y(s)\} = h(t) - e^{-2} u_2(t) h(t-2)$$

$$h(t) = \mathcal{L}^{-1}\left\{\frac{1}{(s^2+1)(s+1)}\right\}$$

$$\frac{1}{(s^2+1)(s+1)} = \frac{A}{s+1} + \frac{Bs+C}{s^2+1}$$

$$1 = A(s^2+1) + (Bs+C)(s+1)$$

$$= As^2 + A + Bs^2 + (C+B)s + C$$

$$A+B=0, \quad C+B=0, \quad A+C=1$$

$$A = \frac{1}{2}, \quad B = -\frac{1}{2}, \quad C = -\frac{1}{2}$$

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

$$= \frac{1}{2} e^{-t} - \frac{1}{2} \cos t + \frac{1}{2} \sin t$$

↓ delayed by 2

$$u_2(t) \left[ \frac{1}{2} e^{-(t-2)} - \frac{1}{2} \cos(t-2) + \frac{1}{2} \sin(t-2) \right]$$

$$y(t) = \frac{1}{2} (e^{-t} - \cos t + \sin t) - e^{-2} u_2(t) \left[ \frac{1}{2} e^{-t+2} - \frac{1}{2} \cos(t-2) + \frac{1}{2} \sin(t-2) \right]$$



## Appendix

Write

$$f(t) = \begin{cases} 6 & 0 \leq t < 1 \\ e^t & 1 < t < 2 \\ \frac{t-1}{2} & 2 < t < 3 \\ 4 & t > 3 \end{cases}$$

$$f(t) = 6 + \underbrace{u_1(t)(e^t - 6)}_{\text{the fn changes from } 6 \text{ to } e^t \text{ at } t=1}$$

$$+ \underbrace{u_2(t)\left(\frac{t-1}{2} - e^t\right)}_{\text{the fn changes from } e^t \text{ to } \frac{t-1}{2} \text{ at } t=2}$$

$$+ \underbrace{u_3(t)\left(4 - \frac{t-1}{2}\right)}_{\text{the fn changes from } \frac{t-1}{2} \text{ to } 4 \text{ at } t=3}$$