Today

- Modeling with delta-function forcing
- Convolution
- Transfer functions

Water with c_{in} = 2 g/L of sugar enters a tank at a rate of r = 1 L/min. The initially sugar-free tank holds V = 5 L and the contents are well-mixed. Water drains from the tank at a rate r. At t_{cube} = 3 min, a sugar cube of mass m_{cube} = 3 g is dropped into the tank.



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 Sketch the solution to the ODE. How would it differ if t_{cube}=10 min?



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• A hammer hits a mass-spring system imparting an impulse of $I_0 = 2$ N s at t = 5 s. The mass of the block is m = 1 kg. The drag coefficient is $\gamma = 2$ kg/s and the spring constant is k = 10 kg/s². The mass is initially at y(0) = 5 m with velocity y'(0) = 0 m/s.

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$$y'' + 2y' + 10y = 2 u_0(t)$$

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 $s^2Y - 2s + 2sY - 4 + 10Y = 2e^{-5c}$
 $Y(s) = \frac{2(e^{-5s} + s + 2)}{s^2 + 2s + 10}$

• Inverting Y(s)... (go through this on your own)

$$Y(s) = \frac{2(e^{-5s} + s + 2)}{s^2 + 2s + 10} = \frac{2e^{-5s}}{s^2 + 2s + 10} + 2\frac{s + 2}{s^2 + 2s + 10}$$
$$= \frac{2e^{-5s}}{s^2 + 2s + 10} + 2\frac{s + 2}{(s + 1)^2 + 9}$$
$$= \frac{2e^{-5s}}{s^2 + 2s + 10} + 2\frac{s + 1}{(s + 1)^2 + 9} + \frac{2}{(s + 1)^2 + 9}$$
$$= \frac{2e^{-5s}}{s^2 + 2s + 10} + 2\frac{s + 1}{(s + 1)^2 + 9} + \frac{2}{3}\frac{3}{(s + 1)^2 + 9}$$
$$= \frac{2}{3}\frac{3e^{-5s}}{(s + 1)^2 + 9} + 2\frac{s + 1}{(s + 1)^2 + 9} + \frac{2}{3}\frac{3}{(s + 1)^2 + 9}$$
$$y(t) = \frac{2}{3}u_5(t)e^{-(t - 5)}\sin(3(t - 5)) + 2e^{-t}\cos(3t) + \frac{2}{3}e^{-t}\sin(3t)$$

Convolution (6.6)

• We often end up with transforms to invert that are the product of two known transforms. For example,

$$Y(s) = \frac{2}{s^2(s^2+4)} = \frac{1}{s^2} \cdot \frac{2}{s^2+4}$$

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• Can we express the inverse of a product in terms of the known pieces?

$$F(s)G(s) = \mathcal{L}\{??\}$$
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(on the board)

$$F(s)G(s) = \int_0^\infty e^{-s\tau} f(\tau) \ d\tau \int_0^\infty e^{-sw} g(w) \ dw$$
$$= \int_0^\infty e^{-sw} g(w) \int_0^\infty e^{-s\tau} f(\tau) \ d\tau \ dw$$
$$= \int_0^\infty g(w) \int_0^\infty e^{-s(\tau+w)} f(\tau) \ d\tau \ dw$$

Replace τ using $u = \tau + w$.

$$= \int_0^\infty g(w) \int_w^\infty e^{-s(u)} f(u-w) \, du \, dw$$
$$= \int_0^\infty \int_w^\infty e^{-su} g(w) f(u-w) \, du \, dw$$
$$= \int_a^b \int_c^d e^{-su} g(w) f(u-w) \, dw \, du$$

• What are the correct values for a, b, c and d?

$$\int_0^\infty \int_w^\infty e^{-su} g(w) f(u-w) \, du \, dw$$
$$= \int_a^b \int_c^d e^{-su} g(w) f(u-w) \, dw \, du$$

(A) Integrate in u from a=0 to $b=\infty$ and in w from c=u, $d=\infty$.

(B) Integrate in u from a=0 to b=w and in w from c=0 to $d=\infty$.

(C) Integrate in u from a=0 to $b=\infty$ and in w from c=0 to d=u.

(D) Integrate in u from a=0 to $b=\infty$ and in w from c=w to $d=\infty$.

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$$F(s)G(s) = \int_0^\infty e^{-s\tau} f(\tau) \ d\tau \int_0^\infty e^{-sw} g(w) \ dw$$
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$$= \int_0^\infty e^{-su} h(u) \ du$$

where
$$h(u) = \int_0^u g(w)f(u-w) dw$$

$$\begin{split} F(s)G(s) &= \int_0^\infty e^{-s\tau} f(\tau) \ d\tau \int_0^\infty e^{-sw} g(w) \ dw \\ &= \int_0^\infty \int_0^u e^{-su} g(w) f(u-w) \ dw \ du \\ &= \int_0^\infty e^{-su} \int_0^u g(w) f(u-w) \ dw \ du \\ &= \int_0^\infty e^{-su} h(u) \ du \ = H(s) \\ & \text{where } h(u) = \int_0^u g(w) f(u-w) \ dw \end{split}$$

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$$= \int_0^\infty e^{-su} \int_0^u g(w) f(u-w) \ dw \ du$$
$$= \int_0^\infty e^{-su} h(u) \ du = H(s)$$

The transform of a convolution is the product of the transforms.

$$h(t) = f * g(t) = \int_0^u g(w)f(t - w) \, dw$$
$$\Rightarrow H(s) = F(s)G(s)$$

where
$$h(u) = \int_0^u g(w)f(u-w) dw$$

This is called the convolution of f and g. Denoted f * g.

• To invert $Y(s) = \frac{1}{s^2} \cdot \frac{2}{s^2 + 4}$, we can use the fact that the inverse is

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

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(C) $\int_0^t w \sin(2(t - w)) \, dw$
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$$y(t) = (A) \int_{0}^{t} (t - w) \sin(2w) \, dw \quad (C) \int_{0}^{t} w \sin(2(t - w)) \, dw$$
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$$\mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\} = t \qquad \qquad f * g = g * f$$

$$\mathcal{L}^{-1}\left\{\frac{2}{s^2 + 4}\right\} = \sin(2t) \qquad \qquad \int_0^t f(t - w)g(w) \, dw = \int_0^t f(t)g(t - w) \, dw$$

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$$H(s) = \frac{1}{as^2 + bs + c}$$

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$$H(s) = \frac{1}{as^2 + bs + c}$$
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