

Today

- Solving ODEs using Laplace transforms
- The Heaviside and associated step and ramp functions
- ODE with a ramped forcing function

Solving IVPs using Laplace transforms - complex

- Solve the equation $y'' + 6y' + 13y = 0$ with initial conditions $y(0)=1$, $y'(0)=0$ using Laplace transforms.

$$Y(s) = \frac{s + 6}{s^2 + 6s + 13}$$

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

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Solving IVPs using Laplace transforms - real

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$$y(t) = \frac{5}{4} e^{-5t} - \frac{1}{4} e^{-t}$$

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Solving IVPs using Laplace transforms - nonhomog

- What is the transformed equation for the IVP

$$y' + 6y = e^{2t}$$
$$y(0) = 2$$

(A) $Y'(s) + 6Y(s) = \frac{1}{s+2}$

(E) Explain, please.

(B) $Y'(s) + 6Y(s) = \frac{1}{s-2}$

(C) $sY(s) + 2 + 6Y(s) = \frac{1}{s+2}$

(D) $sY(s) - 2 + 6Y(s) = \frac{1}{s-2}$

$$\mathcal{L}\{e^{2t}\} = \int_0^{\infty} e^{(2-s)t} dt$$

$$\mathcal{L}\{f'(t)\} = sF(s) - f(0)$$

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$$Y(s) = \left(2 + \frac{1}{s-2}\right) / (s+6)$$
$$= \frac{2}{s+6} + \frac{1}{(s-2)(s+6)}$$

↓

$$y(t) = 2e^{-6t} + \mathcal{L}^{-1}\left(\frac{1}{(s-2)(s+6)}\right)$$

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$$\text{✎ } \frac{1}{(s-2)(s+6)} = \frac{A}{s-2} + \frac{B}{s+6}$$

$$1 = A(s+6) + B(s-2)$$

$$(s=2) \quad 1 = 8A$$

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$$\downarrow$$
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- Find the solution to $y' + 6y = e^{2t}$, subject to IC $y(0) = 2$.

$$\begin{aligned} sY(s) - 2 + 6Y(s) &= \frac{1}{s-2} \\ Y(s) &= \left(2 + \frac{1}{s-2}\right) / (s+6) \\ &= \frac{2}{s+6} + \frac{1}{(s-2)(s+6)} \end{aligned}$$

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$$y(t) = 2e^{-6t} + \frac{1}{8}e^{2t} - \frac{1}{8}e^{-6t}$$

$$y(t) = \frac{15}{8}e^{-6t} + \frac{1}{8}e^{2t}$$

$$y_h(t) = Ce^{-6t}$$

$$C = \frac{15}{8} \quad y_p(t) = \frac{1}{8}e^{2t}$$

Solving IVPs using Laplace transforms

- With a forcing term, the equation

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

has Laplace transform

$$a(s^2Y(s) - sy(0) - y'(0)) + b(sY(s) - y(0)) + cY(s) = G(s)$$

- Solving for $Y(s)$:

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$$Y(s) = \frac{(as + b)y(0) + ay'(0)}{as^2 + bs + c} + \frac{G(s)}{as^2 + bs + c}$$


transform of homogeneous
solution with two degrees
of freedom ($y(0)$ and $y'(0)$)
act like C_1 and C_2 .

transform of
particular solution

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$$Y_h(s) = \frac{A}{s - r} + \frac{B}{(s - r)^2}$$

$$\mathcal{L}\{1\} = \frac{1}{s} \quad \mathcal{L}\{t\} = \frac{1}{s^2} \quad \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}} \quad \mathcal{L}\{e^{at} f(t)\} = F(s - a)$$

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- If denominator has distinct real factors, use PFD and get

$$Y_h(s) = \frac{A}{s - r_1} + \frac{B}{s - r_2} \quad \rightarrow \quad y_h(t) = Ae^{r_1 t} + Be^{r_2 t}$$

- If denominator has repeated real factors, use PFD and get

$$Y_h(s) = \frac{A}{s - r} + \frac{B}{(s - r)^2} \quad \rightarrow \quad y_h(t) = Ae^{rt} + Bte^{rt}$$

$$\mathcal{L}\{1\} = \frac{1}{s} \quad \mathcal{L}\{t\} = \frac{1}{s^2} \quad \mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}} \quad \mathcal{L}\{e^{at} f(t)\} = F(s - a)$$

Solving IVPs using Laplace transforms

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Solving IVPs using Laplace transforms

- Inverting the forcing/particular part $Y_p(s) = \frac{G(s)}{as^2 + bs + c}$.

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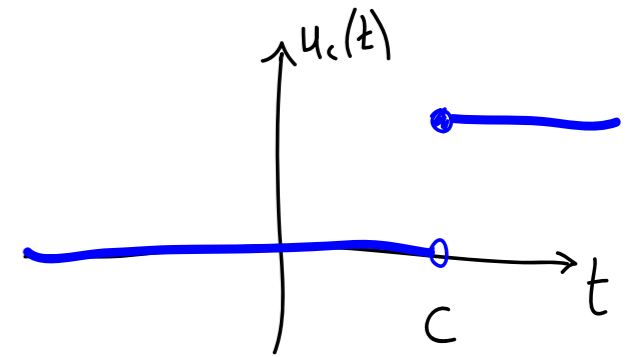
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Laplace transforms (so far)

| $f(t)$ | $F(s)$ |
|---------------|---|
| 1 | $\frac{1}{s}$ |
| e^{at} | $\frac{1}{s - a}$ |
| t^n | $\frac{n!}{s^{n+1}}$ |
| $\sin(at)$ | $\frac{a}{s^2 + a^2}$ |
| $\cos(at)$ | $\frac{s}{s^2 + a^2}$ |
| $e^{at} f(t)$ | $F(s - a)$ |
| $f(ct)$ | $\frac{1}{c} F\left(\frac{s}{c}\right)$ |

Step function forcing

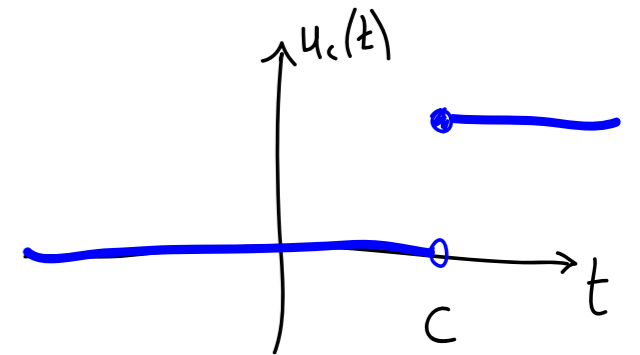
- We define the Heaviside function $u_c(t) = \begin{cases} 0 & t < c, \\ 1 & t \geq c. \end{cases}$



- In WW, $u_c(t) = u(t-c) = h(t-a)$

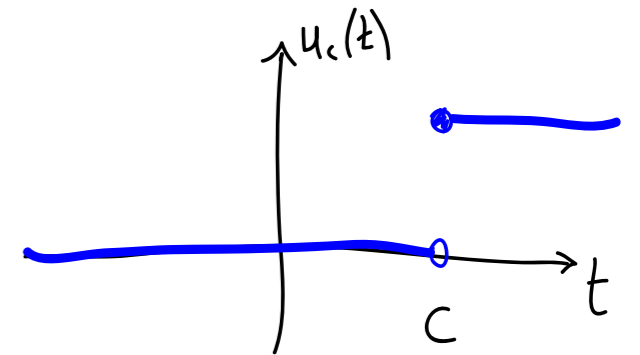
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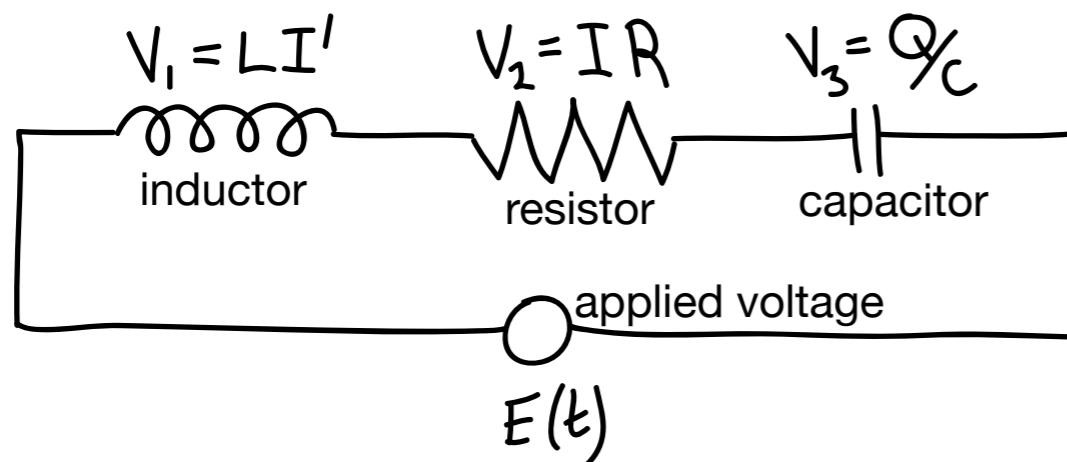
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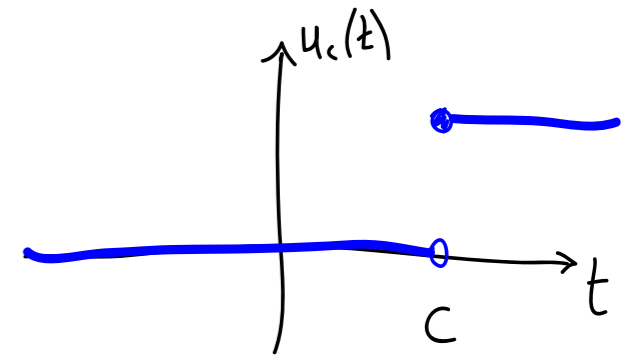
- For example, in LRC circuits, Kirchoff's second law tells us that:

$$V_1 + V_2 + V_3 = E(t)$$

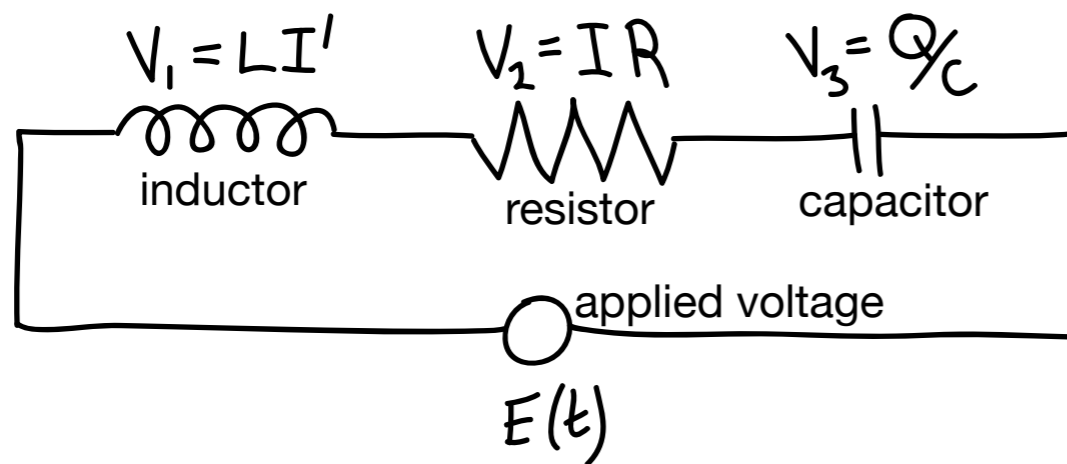


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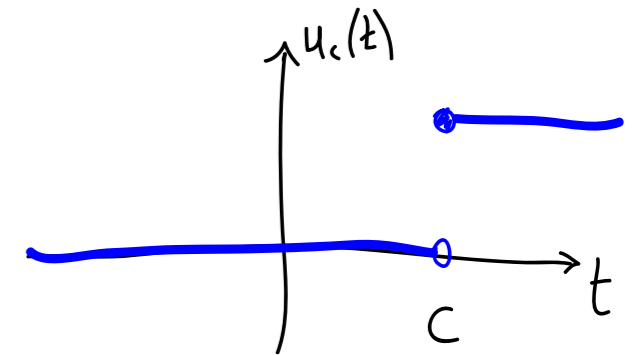
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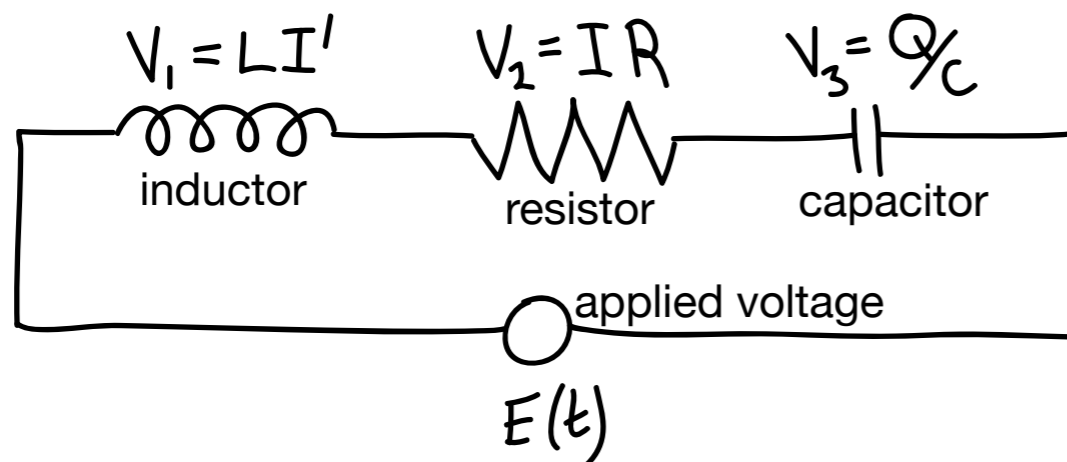
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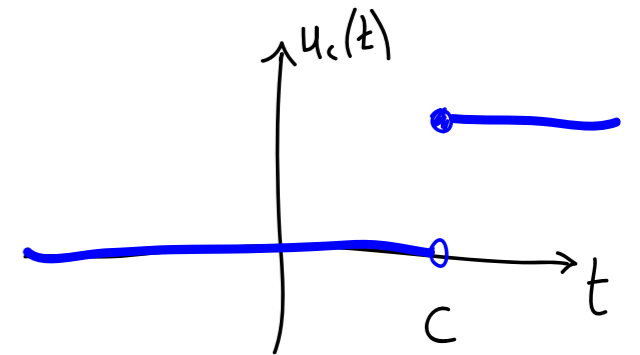
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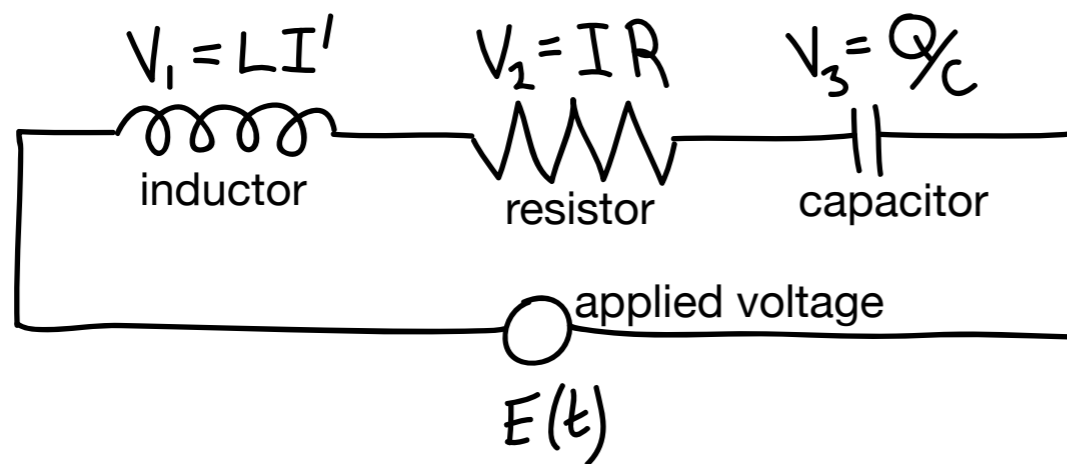
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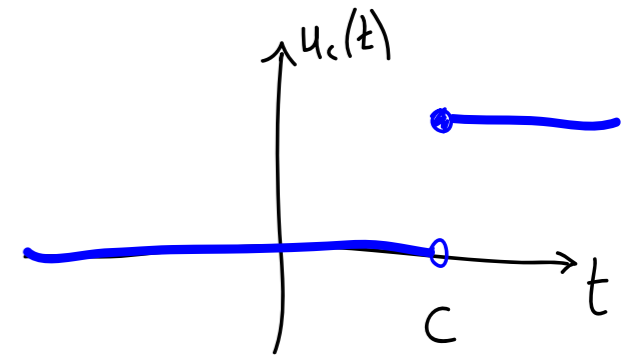
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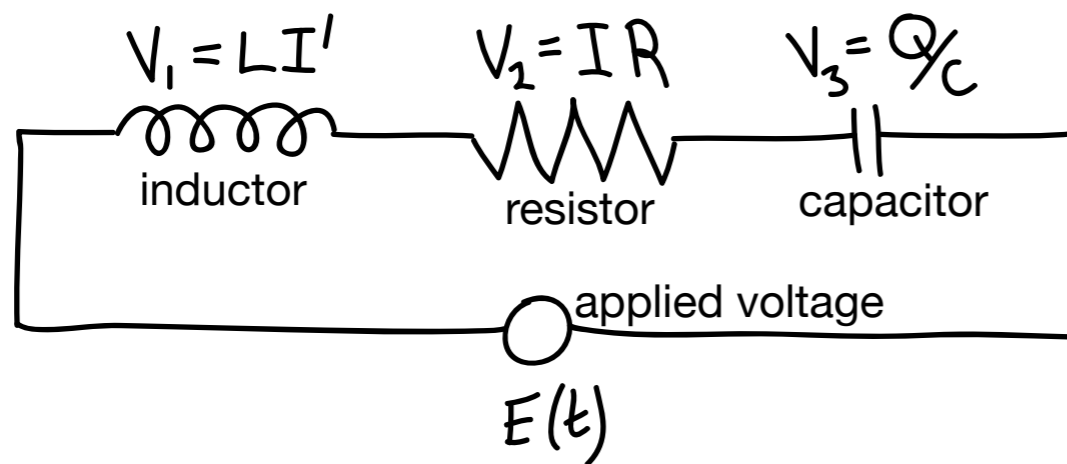
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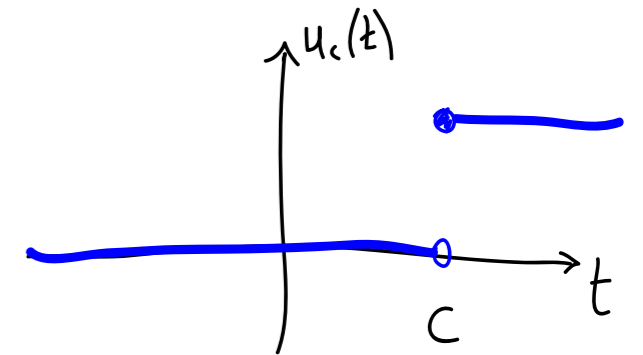
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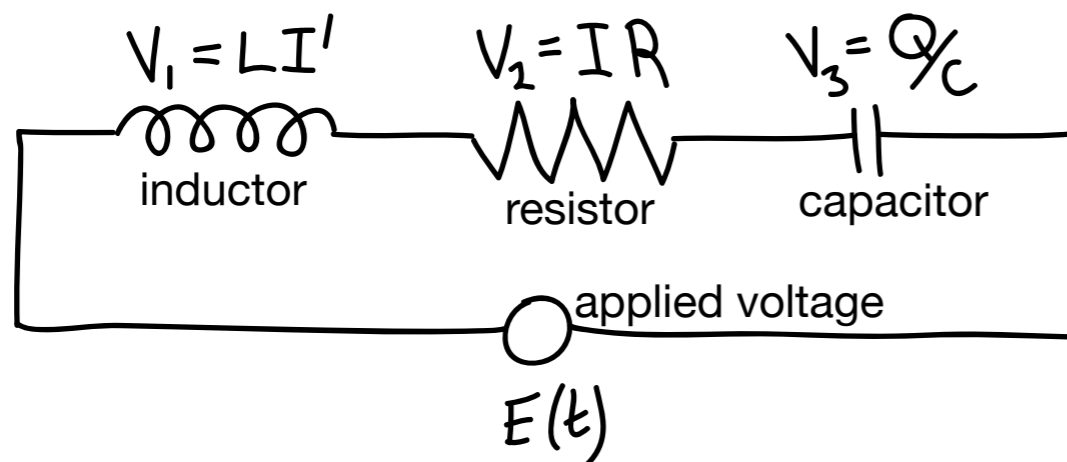
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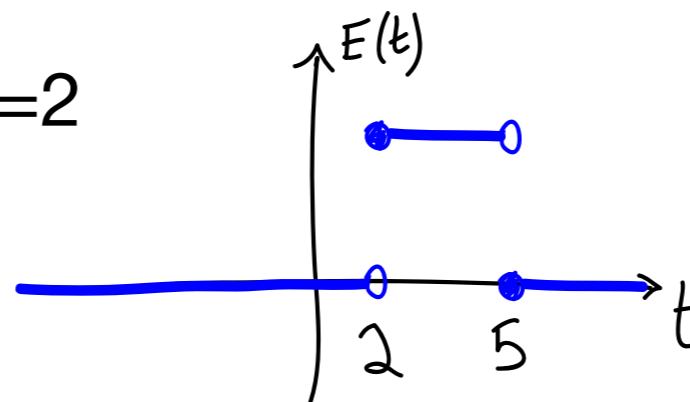
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- For example, turn E on at $t=2$ and off again at $t=5$:



Step function forcing

- Use the Heaviside function to rewrite $g(t) = \begin{cases} 0 & \text{for } t < 2 \text{ and } t \geq 5, \\ 1 & \text{for } 2 \leq t < 5. \end{cases}$

(A) $g(t) = u_2(t) + u_5(t)$

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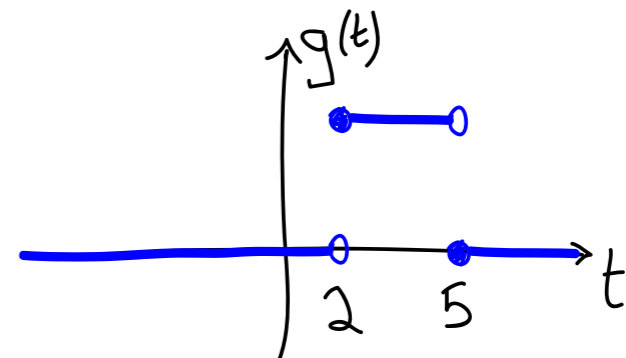
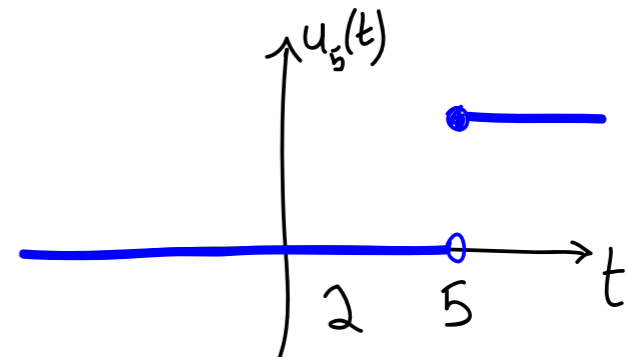
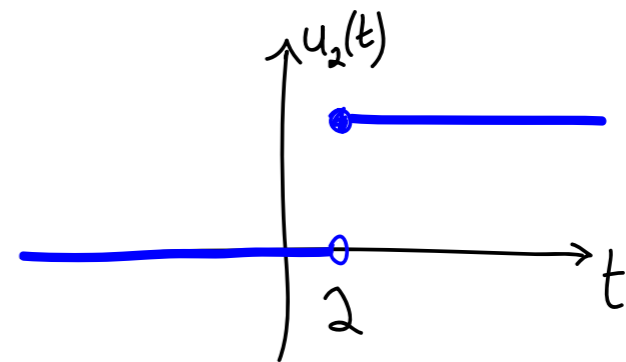
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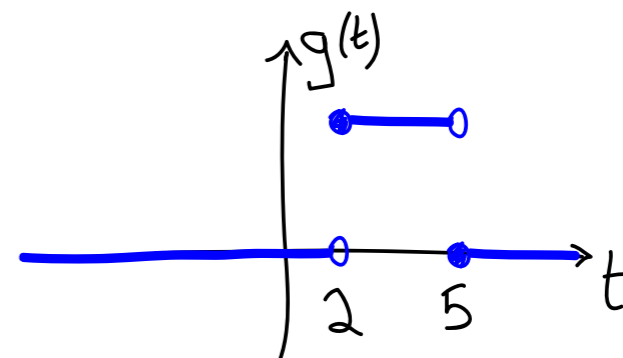
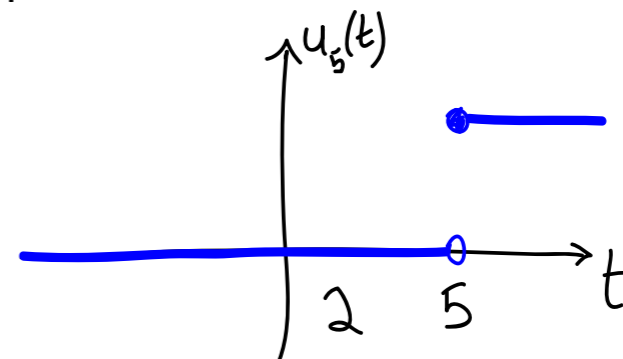
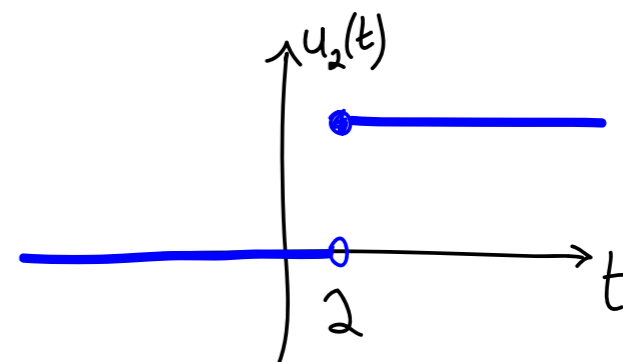
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transforms

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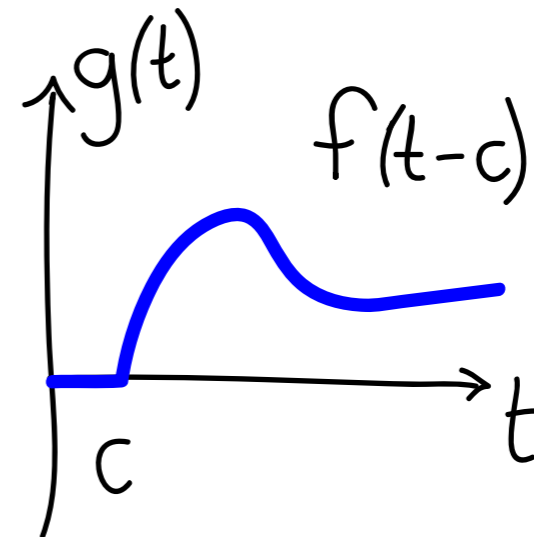
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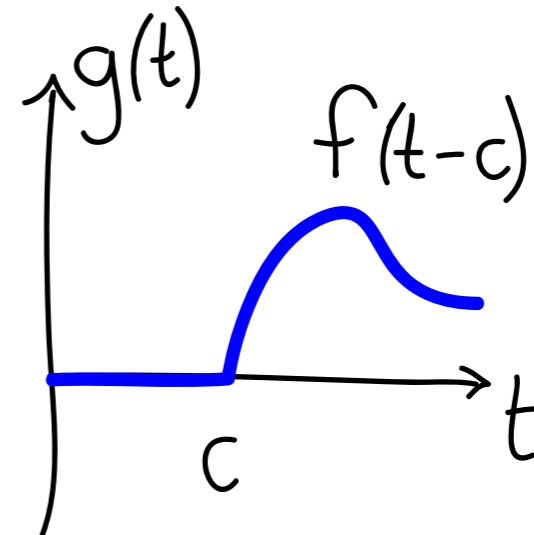
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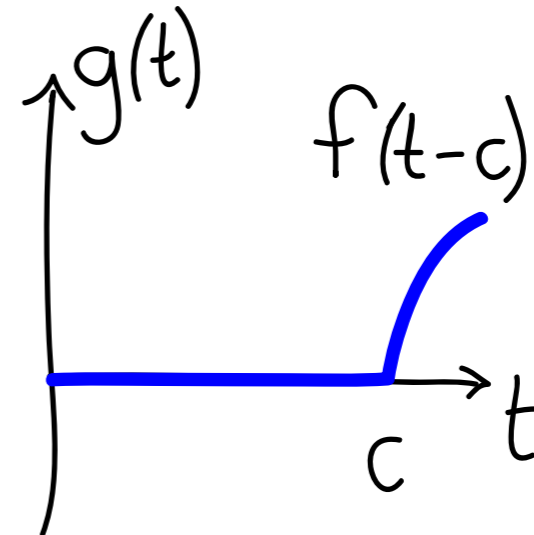
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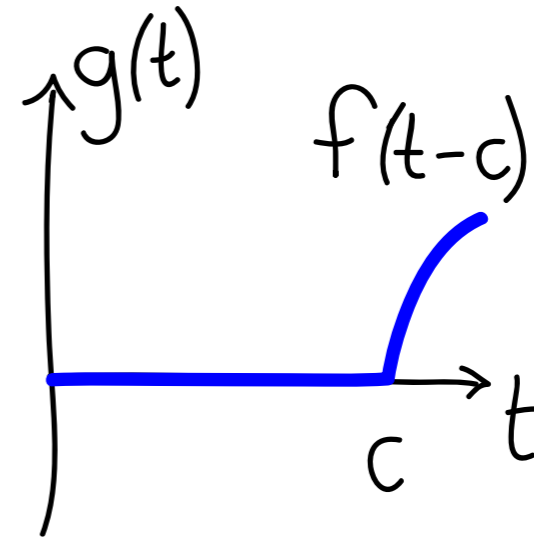


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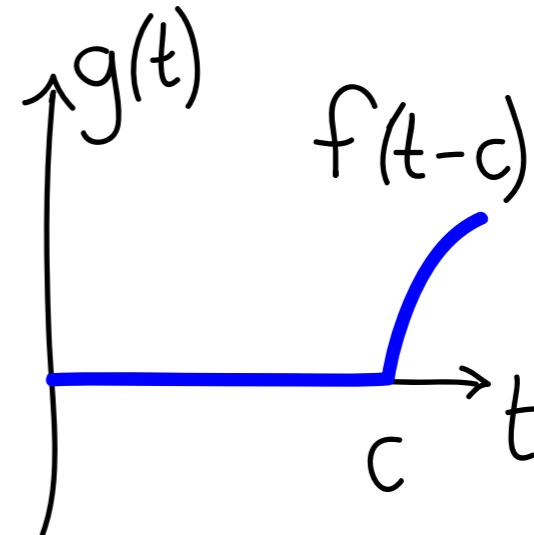


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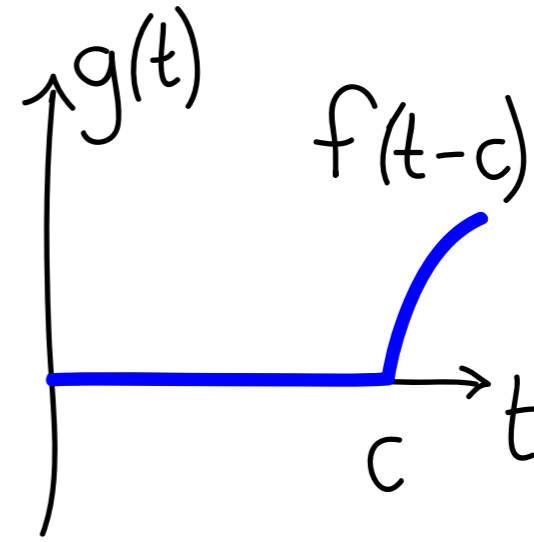
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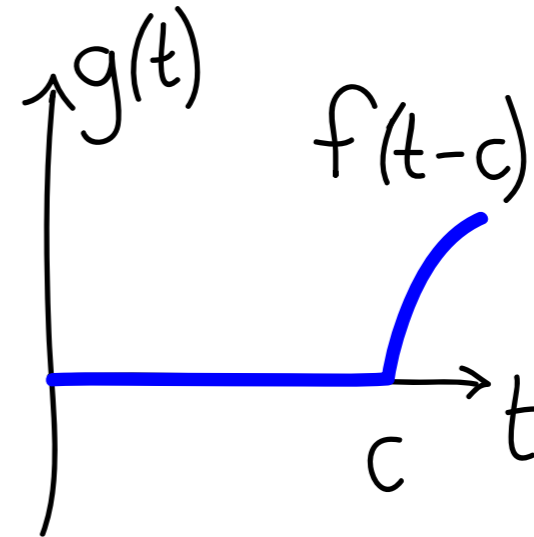
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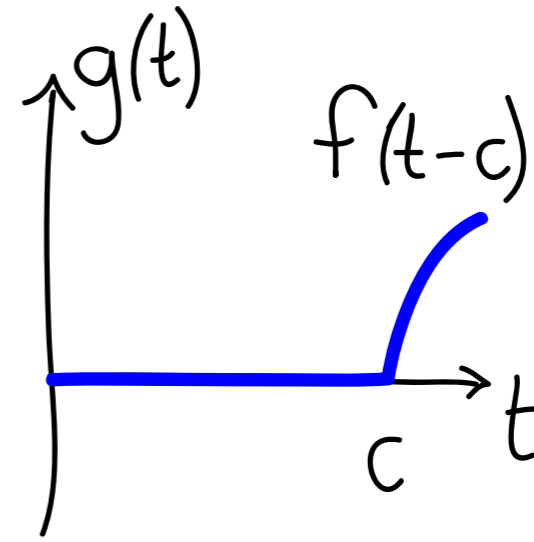
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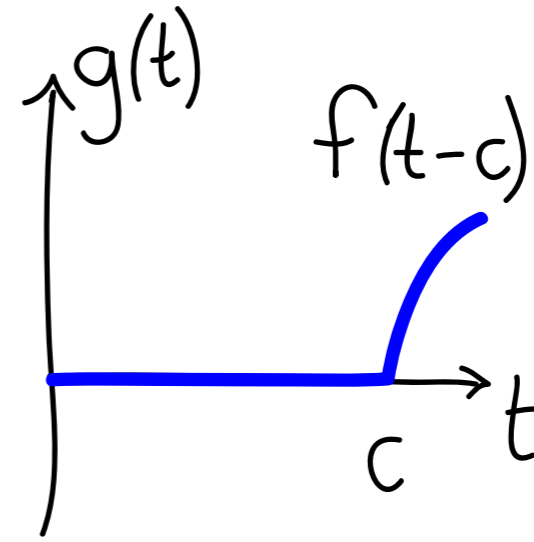
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- Solve using Laplace transforms:

$$y'' + 2y' + 10y = g(t) = \begin{cases} 0 & \text{for } t < 2 \text{ and } t \geq 5, \\ 1 & \text{for } 2 \leq t < 5. \end{cases}$$

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- So we just need $h(t)$ and we're done.

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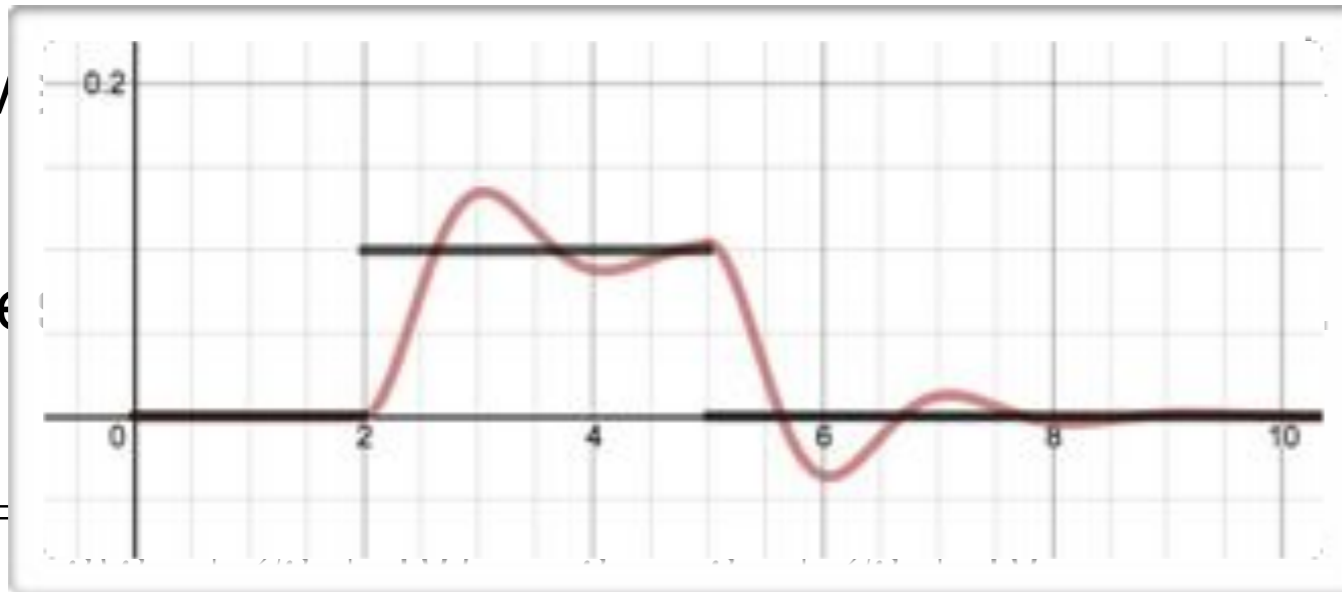
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Step function forcing

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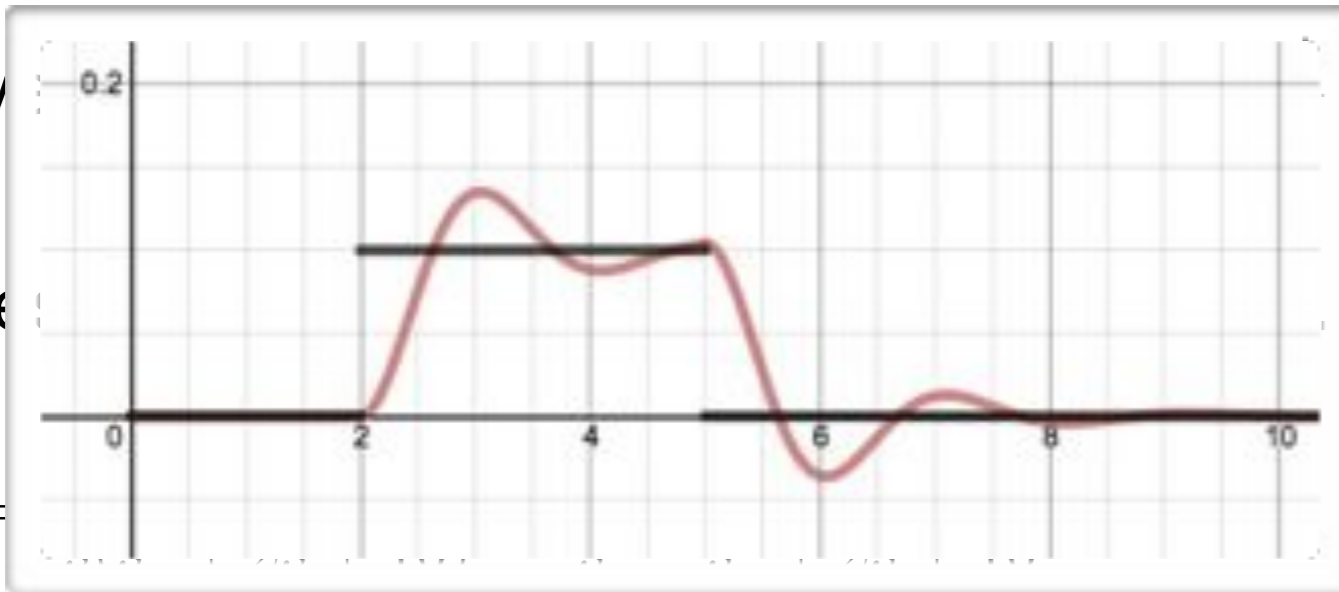
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Step function forcing

- Inverse Laplace

- Do not

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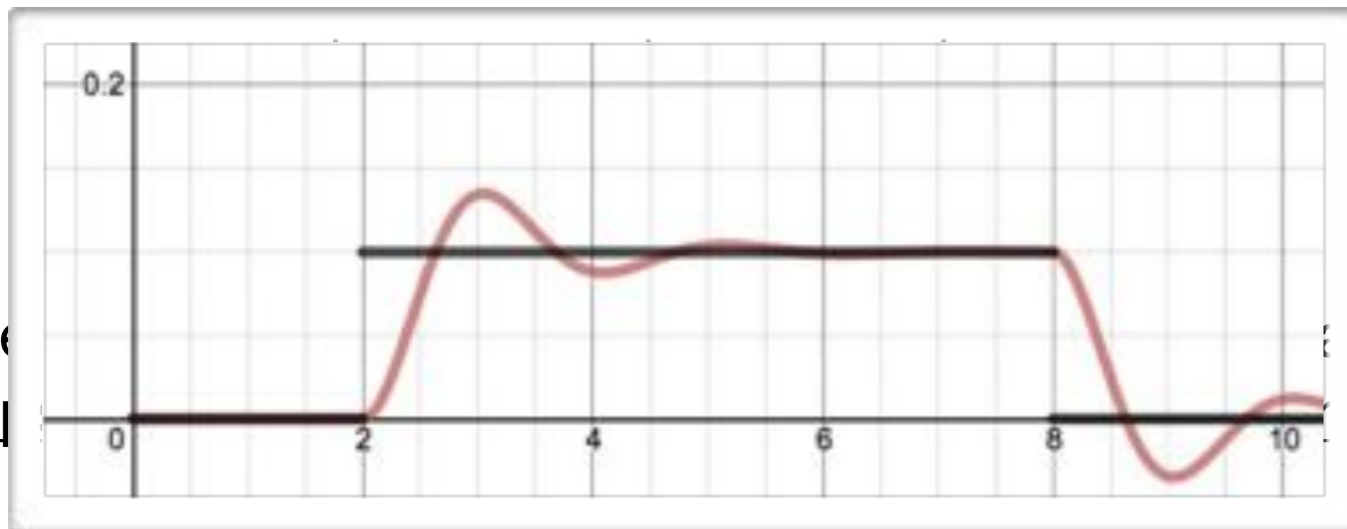


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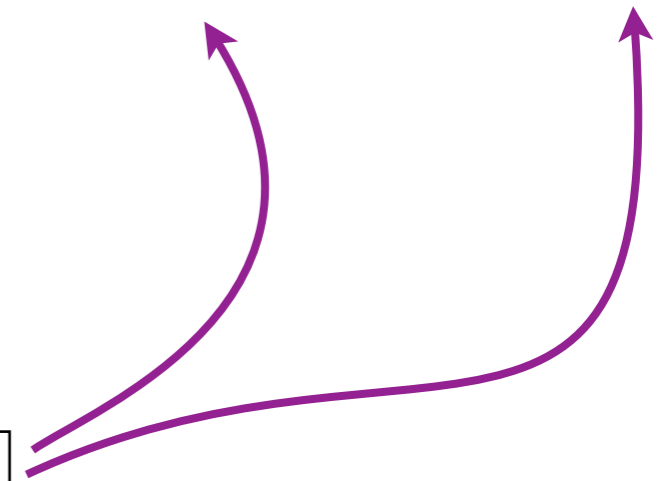
[http://](#)



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Equation:

uses



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