

Ex.:
$$\begin{cases} y'' + 2y' + y = e^{-t} \\ y(0) = -1, \quad y'(0) = +1 \end{cases}$$

TAKE $\mathcal{L}\{\text{everything}\}$!

- $\underbrace{\lambda^2 Y(\lambda) + \lambda - 1 + 2(\lambda Y(\lambda) + 1)}_{= \mathcal{L}\{y'\}} +$

$= \mathcal{L}\{y''\}$

$+ Y(\lambda) = \frac{1}{\lambda + 1}$

$(\lambda^2 + 2\lambda + 1)Y(\lambda) = -\lambda - 1 + \frac{1}{\lambda + 1}$

$\underbrace{\hspace{10em}}_{(\lambda + 1)^2}$

Find $Y(\lambda)$!

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

Find $y(t)$!

$$\bullet y(t) = \frac{1}{2} t^2 e^{-t} - e^{-t}$$

$$\mathcal{L}\{t^2\} = \frac{2}{s^3}$$

$$[\text{s-shift}] \quad \mathcal{L}\{e^{-t} t^2\} = \frac{2}{(s+1)^3}$$

Answer: $y(t) = \frac{1}{2} t^2 e^{-t} - e^{-t}$.

TRANSFORM of $\int_0^t f(\tau) d\tau$

$$\int_0^t \int_0^t f(\tau) d\tau = \frac{1}{s} F(s)$$

$$|f(t)| \leq M e^{-\beta t}$$

$$g(t) = \int_0^t f(\tau) d\tau$$

$$G(s) = \int_0^\infty g(t) e^{-st} dt = \frac{1}{s} F(s)$$

Proof: $\int_0^\infty \int_0^t f(\tau) e^{-st} dt = \int_0^\infty \int_0^t e^{-st} f(\tau) d\tau dt$

DEF. $\int_0^\infty \int_0^t e^{-st} f(\tau) d\tau dt$ order of integration

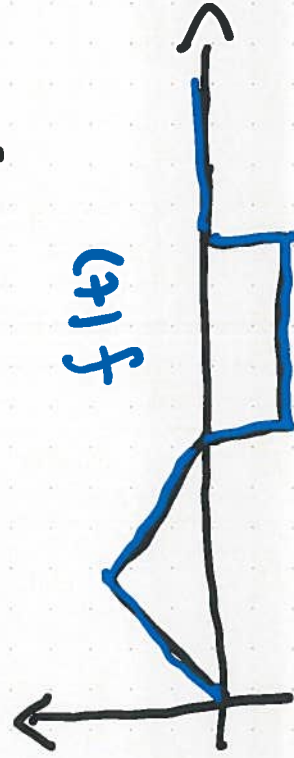
$$= \int_0^\infty \int_\tau^\infty e^{-st} f(\tau) dt d\tau$$

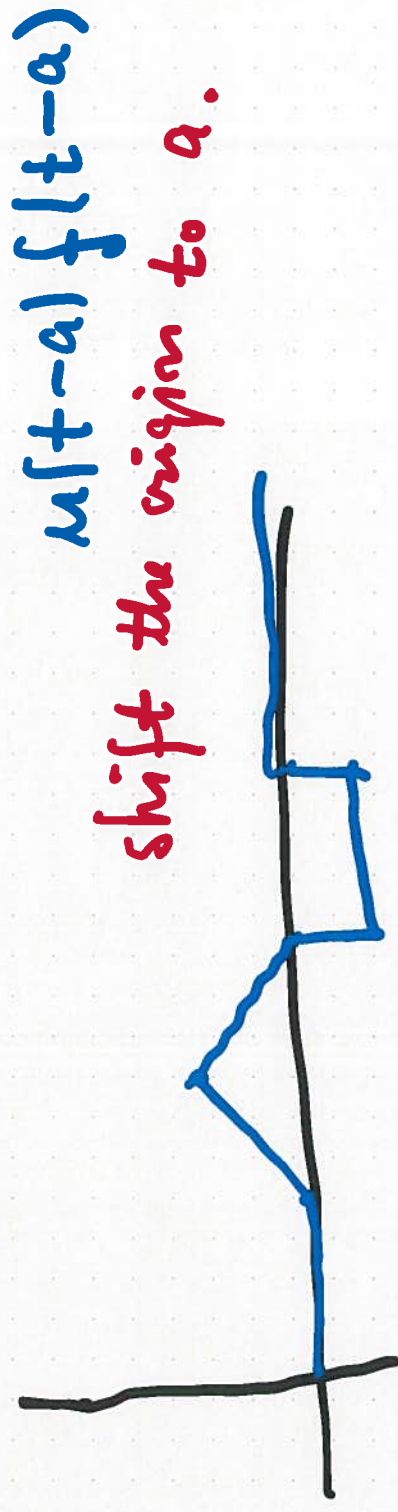
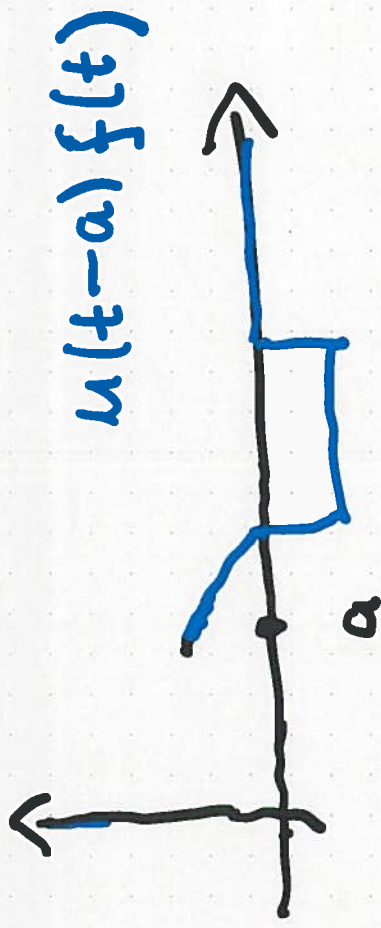


$$\begin{aligned}
 \left[\text{Recall} \right. & \iint_{\mathbb{R}^2} g(x, y) dx dy = \iint_{\mathbb{R}^2} g(x, y) dy dx \\
 & = \int_0^{\infty} f(\tau) \left(\int_0^{\infty} \frac{e^{-s\tau}}{(s-1)} d\tau \right) d\tau = \frac{1}{s} \int_0^{\infty} e^{-s\tau} f(\tau) d\tau \\
 & \qquad \underbrace{e^{-s\tau}/s}_{F(s)} \qquad \underbrace{\int_0^{\infty} e^{-s\tau} f(\tau) d\tau}_{F(s)}
 \end{aligned}$$

Heaviside's Function / Unit Step Function

$$\text{DEF: } u(t-a) = \begin{cases} 1, & t > a \\ 0, & t < a \end{cases}$$





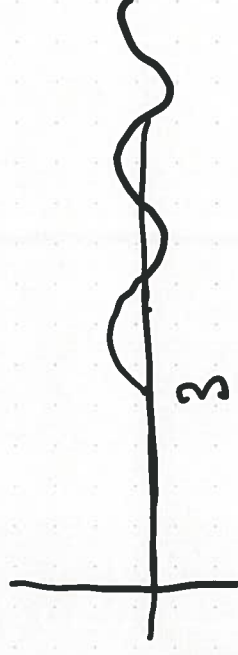
t-shifting

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

Ex.: $e^{-3s} \frac{4}{s^2+4} \longleftrightarrow 2 \sin[2(t-3)] \cdot u(t-3)$

$a = 3$

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



Proof: $\mathcal{L}\{u(t-a)f(t-a)\}$

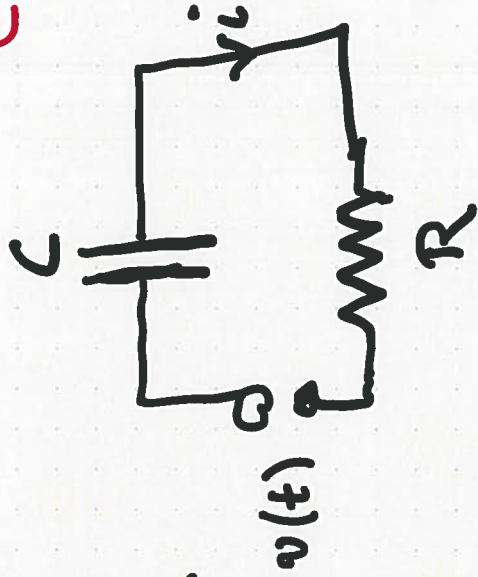
of t-shift $= \int_0^{\infty} u(t-a)f(t-a)e^{-st} dt$

$= \int_a^{\infty} 1 \cdot f(t-a)e^{-st} dt$

$t-a = \tau$
 $dt = d\tau$

$$= \int_0^{\infty} f(\tau) e^{-s(\tau+a)} d\tau = e^{-as} F(s) \quad \square$$

$e^{-s\tau} e^{-as}$

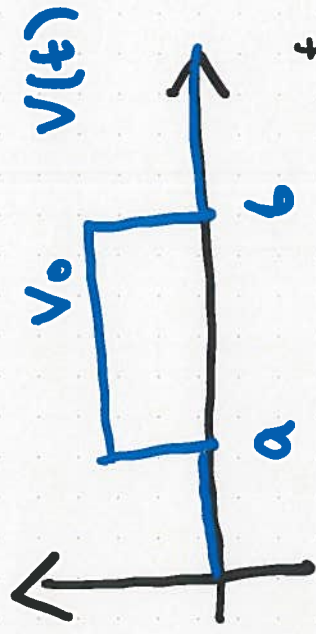


$$q(t) = \int_0^t i(\tau) d\tau \quad [\text{Charge}]$$

$[i(t) = \text{current}]$

$$v(t) = V_0 [u(t-a) - u(t-b)]$$

$V_0 \neq \text{constant}$



$$\bullet \quad Ri(t) + \frac{1}{C} \int_0^t i(\tau) d\tau = v(t) \quad \underline{i(t) = ?}$$

$$\int \{u(t-a)\} = \frac{e^{-as}}{s} \quad [\text{Verify it!}]$$

$$RI(s) + \frac{1}{C} \underbrace{\mathcal{L}\left\{\int_0^t i(\tau) d\tau\right\}}_{\frac{1}{s} I(s)} = \frac{V_0}{R} [e^{-as} - e^{-bs}]$$

$$\left(R + \frac{1}{Cs}\right) I(s) = \frac{V_0}{R} [e^{-as} - e^{-bs}]$$

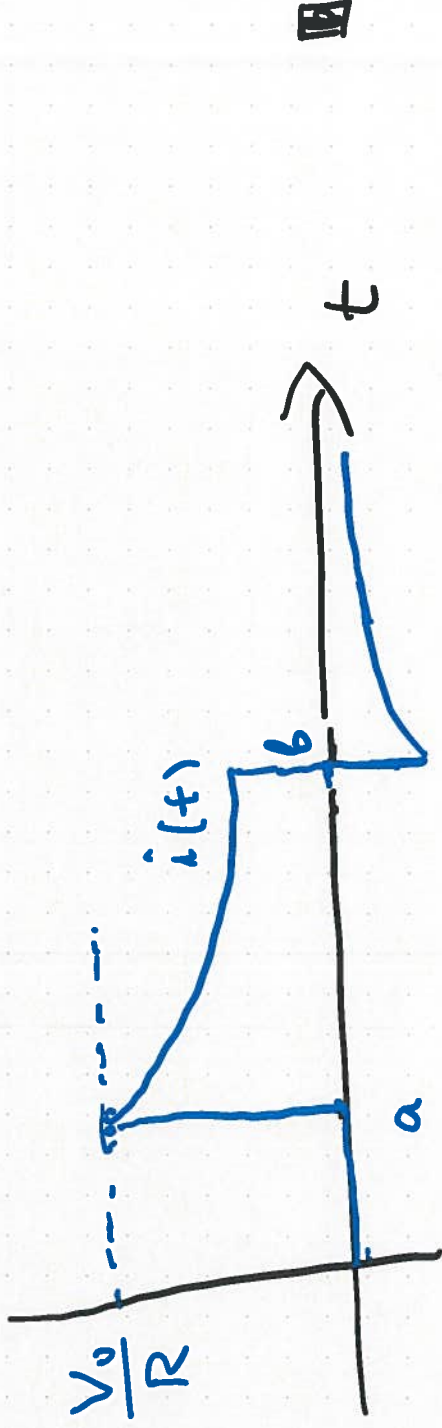
$$I(s) = \frac{V_0}{R\left(R + \frac{1}{Cs}\right)} [e^{-as} - e^{-bs}]$$

$$= \frac{V_0}{R\left(s + \frac{1}{RC}\right)} [e^{-as} - e^{-bs}]$$

Suggests
t-Abhilfe.

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

$$i(t) = \frac{V_0}{R} \left[u(t-a) e^{-\frac{t-a}{RC}} - u(t-b) e^{-\frac{t-b}{RC}} \right]$$



PARTIAL FRACTION DECOMPOSITION

Recall $\int \frac{x+1}{(x^2+1)(x-1)x} dx = ?$

$$\frac{x+1}{(x^2+1)(x-1)x} = \frac{A}{x} + \frac{B}{x-1} + \frac{Cx+D}{x^2+1}$$

Ex.:

$$\begin{cases} y'' + 4y' + 13y = 20e^{-t} \\ y(0) = 1, \quad y'(0) = 3 \end{cases}$$

$$\bullet \quad \mathcal{L}\{y'' + 4y' + 13y\} = \mathcal{L}\{20e^{-t}\}$$

$$= \frac{20}{s+1}$$

$$\bullet \quad Y(s) = \frac{s^2 + 8s + 27}{(s+1)(s^2 + 4s + 13)}$$

$$= \frac{A}{s+1} + \frac{Bs + C}{s^2 + 4s + 13}$$

$$= \frac{2}{s+1} + \frac{-s + 1}{(s+2)^2 + 9}$$

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

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

$$\mathcal{L}\{\cos(3t)\} = \frac{s}{s^2+3^2} \quad s\text{-shift.}$$

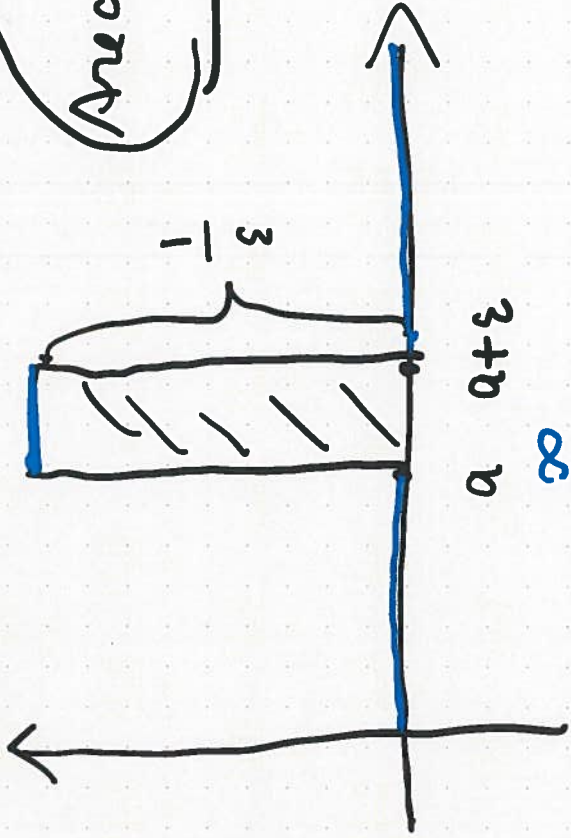
DIRAC'S DELTA $\delta(t-a)$

$$\int_0^{\infty} \delta(t-a) f(t) dt = f(a)$$

$$\text{"DEFINITION": } \delta(t-a) = \begin{cases} 0, & t \neq a \\ \infty, & t = a \end{cases}$$

VERY INFINITE!

Area = 1



$$\delta_\epsilon(t-a) = \text{PICTURE}$$

SUDDEN IMPULSE!
centered at $t=a$

$$\lim_{\epsilon \rightarrow 0+} \int_{-\infty}^{+\infty} \delta_\epsilon(t-a) f(t) dt = f(a)$$

$$\int \delta(t-a) = \lim_{\epsilon \rightarrow 0} \int_{-\infty}^{+\infty} \delta_\epsilon(t-a)$$