



Laplace transform III

Mathematics 4N

Vasileios Tsiolakis

March 23, 2023

Outline

- ▶ Motivation
- ▶ Heaviside function
- ▶ Second shifting theorem
- ▶ Dirac's delta function

Motivation

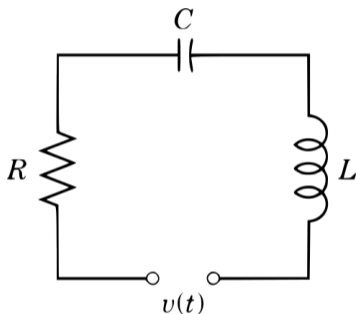
Last week we saw the mass-spring-damper (MSD) system as it moves towards zero-input equilibrium.

This week we will also consider an application of the resistor-inductor-capacitor (RLC) circuit.

The questions now become:

- ▶ What happens to the MSD system in case of shock loads?
- ▶ What is the response of an RLC circuit with an on-off switch?

The RLC circuit



$$Li'(t) + Ri(t) + \frac{1}{C} \int i(t)dt = v(t) \text{ for } t \geq 0,$$

where L is inductance, R is the resistance, C the capacitance, $i(t)$ the current and $v(t)$ the voltage input which is controlled by a **switch**.

Heaviside function

Definition

The Heaviside function reads:

$$u(t) := \begin{cases} 1 & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$

Heaviside function

Definition

The Heaviside function reads:

$$u(t) := \begin{cases} 1 & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$

Or in a more general form:

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



Heaviside function

Definition

The Heaviside function reads:

$$u(t) := \begin{cases} 1 & \text{if } t \geq 0 \\ 0 & \text{if } t < 0 \end{cases}$$

Or in a more general form:

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

The LT of the Heaviside function reads:

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





Rectangular functions

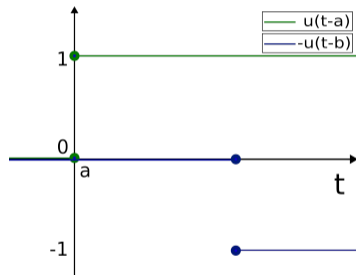
Using linear combinations of the Heaviside function we can create rectangular functions:

$$r_a^b(t) = u(t - a) - u(t - b) \quad a \leq t < b$$

Rectangular functions

Using linear combinations of the Heaviside function we can create rectangular functions:

$$r_a^b(t) = u(t-a) - u(t-b) \quad a \leq t < b$$



Rectangular functions

Using linear combinations of the Heaviside function we can create rectangular functions:

$$r_a^b(t) = u(t - a) - u(t - b) \quad a \leq t < b$$





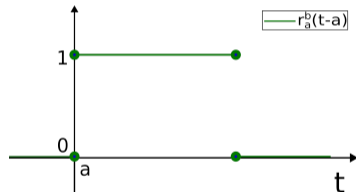
Rectangular functions

Using linear combinations of the Heaviside function we can create rectangular functions:

$$r_a^b(t) = u(t - a) - u(t - b) \quad a \leq t < b$$

We can also introduce periodicity:

$$r_a(t) = u(t) - 2u(t - 2a) + 2u(t - 3a) - \dots$$



Rectangular functions

Using linear combinations of the Heaviside function we can create rectangular functions:

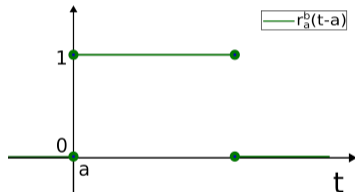
$$r_a^b(t) = u(t - a) - u(t - b) \quad a \leq t < b$$

We can also introduce periodicity:

$$r_a(t) = u(t) - 2u(t - 2a) + 2u(t - 3a) - \dots$$

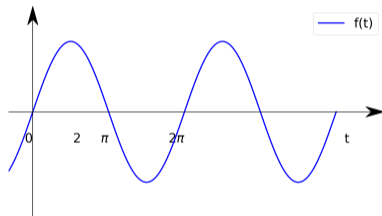
Formalised:

$$r_a(t) = u(t) + \sum_{i=1}^{\infty} (-1)^i 2u(t - (i + 1)a)$$



Translated (and shifted) functions

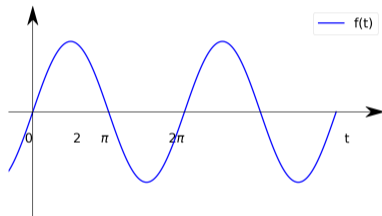
Assume the signal input $f(t) = \sin(t)$



Translated (and shifted) functions

Assume the signal input $f(t) = \sin(t)$

We can "activate" it at time $t = a$
using the Heaviside function:

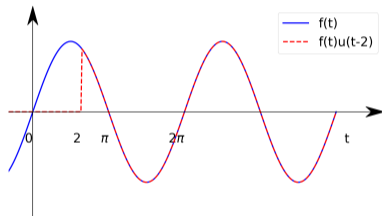


Translated (and shifted) functions

Assume the signal input $f(t) = \sin(t)$

We can "activate" it at time $t = a$
using the Heaviside function:

$$g(t) = u(t - a)f(t)$$



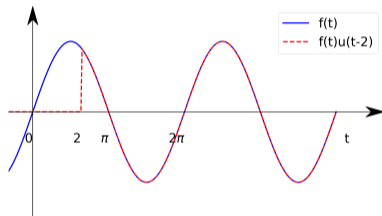
Translated (and shifted) functions

Assume the signal input $f(t) = \sin(t)$

We can "activate" it at time $t = a$ using the Heaviside function:

$$g(t) = u(t - a)f(t)$$

We can also **shift** the signal by a and activate it at time $t = a$:



Translated (and shifted) functions

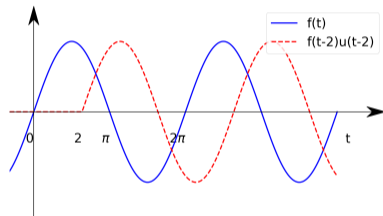
Assume the signal input $f(t) = \sin(t)$

We can "activate" it at time $t = a$ using the Heaviside function:

$$g(t) = u(t - a)f(t)$$

We can also **shift** the signal by a and activate it at time $t = a$:

$$g(t) = u(t - a)f(t - a)$$



The t -shift theorem

Theorem

If f has the LT $F(s)$. Then the "shifted function"

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

has the LT

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

Equivalently, for the inverse:

$$f(t - a)u(t - a) = \mathcal{L}^{-1}(e^{-as}F(s)).$$

The t -shift theorem

Theorem

If f has the LT $F(s)$. Then the "shifted function"

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

has the LT

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

Equivalently, for the inverse:

$$f(t - a)u(t - a) = \mathcal{L}^{-1}(e^{-as}F(s)).$$

Proof: (hint) Change of variable $\tau = t - a$.

Example

Find the LT of the function:

$$f(t) = \begin{cases} t & 0 \leq t < 1 \\ \sin(\frac{\pi t}{2}) & t \geq 1 \end{cases} .$$

Example

Find the LT of the function:

$$f(t) = \begin{cases} t & 0 \leq t < 1 \\ \sin(\frac{\pi t}{2}) & t \geq 1 \end{cases}.$$

Can be written as:

$$f(t) = (u(t) - u(t - 1))t + u(t - 1)\sin(\frac{\pi t}{2}),$$

and the LT reads:

$$\mathcal{L}(f(t)) = \frac{1}{s^2} + e^{-s} \left(\frac{s+1}{s^2} + \frac{s}{s^2 + \frac{\pi^2}{4}} \right)$$

Example #2

We have an RC system with a switch (voltage input). The system is at rest until $t = a$, when we turn it on and at $t = b$ we turn it off again.

Example #2

We have an RC system with a switch (voltage input). The system is at rest until $t = a$, when we turn it on and at $t = b$ we turn it off again.

The system reads:

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

with $v(t) = [u(t - a) - u(t - b)] v_0$

Example #2

We have an RC system with a switch (voltage input). The system is at rest until $t = a$, when we turn it on and at $t = b$ we turn it off again.

The system reads:

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

with $v(t) = [u(t - a) - u(t - b)] v_0$

The LT reads:

$$RI(s) + \frac{1}{C} \frac{1}{s} I(s) = v_0 \left[\frac{e^{-as} - e^{-bs}}{s} \right],$$

or:

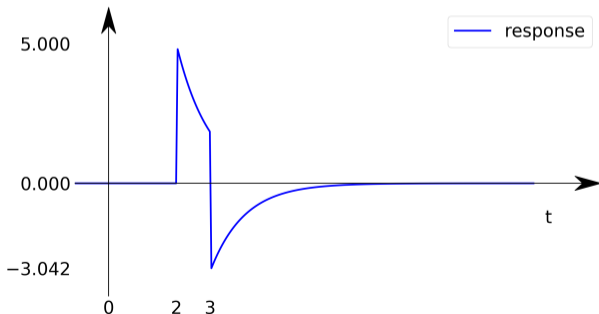
$$I(s) = \frac{v_0}{R} \left[\frac{e^{-as} - e^{-bs}}{s + \frac{1}{RC}} \right],$$

Example #2

The current response is:

$$i(t) = \frac{v_0}{R} \left[u(t-a)e^{-\frac{1}{RC}(t-a)} - u(t-b)e^{-\frac{1}{RC}(t-b)} \right]$$

As an example, for $v_0 = 5$, $R = 1$, $C = 1$, $a = 2$ and $b = 3$ we get:



Dirac's delta function

Let us consider the MSD system. What happens if we have a shock load?



Dirac's delta function

Let us consider the MSD system. What happens if we have a shock load?

Shock means the force is applied over a very short time interval

Dirac's delta function

Let us consider the MSD system. What happens if we have a shock load?

Shock means the force is applied over a very short time interval

In an ideal setting, we can model such cases using Dirac's delta function. Let us start from the shifted function $f_k(t - a)$:

$$f_k(t - a) = \begin{cases} \frac{1}{k} & \text{if } a \leq t \leq a + k \\ 0 & \text{otherwise} \end{cases} .$$

Dirac's delta function & Properties

Dirac's delta (**generalised**) function is the limit of $f_k(t - a)$ as $k \rightarrow 0$:

$$\delta(t - a) = \lim_{k \rightarrow 0} f_k(t - a) = \begin{cases} \infty & t = a \\ 0 & \text{otherwise} \end{cases}$$

Dirac's delta function & Properties

Dirac's delta (**generalised**) function is the limit of $f_k(t - a)$ as $k \rightarrow 0$:

$$\delta(t - a) = \lim_{k \rightarrow 0} f_k(t - a) = \begin{cases} \infty & t = a \\ 0 & \text{otherwise} \end{cases}$$

Three properties are of interest:

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

Dirac's delta function & Properties

Dirac's delta (**generalised**) function is the limit of $f_k(t - a)$ as $k \rightarrow 0$:

$$\delta(t - a) = \lim_{k \rightarrow 0} f_k(t - a) = \begin{cases} \infty & t = a \\ 0 & \text{otherwise} \end{cases}$$

Three properties are of interest:

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

Dirac's delta function & Properties

Dirac's delta (**generalised**) function is the limit of $f_k(t - a)$ as $k \rightarrow 0$:

$$\delta(t - a) = \lim_{k \rightarrow 0} f_k(t - a) = \begin{cases} \infty & t = a \\ 0 & \text{otherwise} \end{cases}$$

Three properties are of interest:

- $\int_{-\infty}^{\infty} \delta(t - a) dt = 1$
- $\int_{-\infty}^{\infty} \delta(t - a) f(t) dt = f(a)$
- Dirac's delta generalised function can be seen as the derivative of the Heaviside function.

Laplace transform of Dirac's delta function

The Laplace transform of Dirac's delta function reads:

$$\mathcal{L}(\delta(t - a)) = e^{-as}$$

Laplace transform of Dirac's delta function

The Laplace transform of Dirac's delta function reads:

$$\mathcal{L}(\delta(t - a)) = e^{-as}$$

Hint: Use the last property to rewrite:

$$\delta(t - a) = \lim_{k \rightarrow 0} \frac{1}{k} [u(t - a) - u(t - (a + k))]$$

Laplace transform of Dirac's delta function

The Laplace transform of Dirac's delta function reads:

$$\mathcal{L}(\delta(t - a)) = e^{-as}$$

Hint: Use the last property to rewrite:

$$\delta(t - a) = \lim_{k \rightarrow 0} \frac{1}{k} [u(t - a) - u(t - (a + k))]$$

Hint 2: Alternatively, use sifting property:

$$\int_{-\infty}^{\infty} \delta(t - a) e^{-st} dt = e^{-as}$$

Examples

MSD system with $M = 1$, $C = 0$ and $K = 1$ is resting.

At $t = 1$ we impose a "shock input".

$$y''(t) + y(t) = -\delta(t - 1), \text{ for } t \geq 0$$

$$y'(0) = 0$$

$$y(0) = 0$$

Examples

MSD system with $M = 1$, $C = 0$ and $K = 1$ is resting.

At $t = 1$ we impose a "shock input".

$$y''(t) + y(t) = -\delta(t - 1), \text{ for } t \geq 0$$

$$y'(0) = 0$$

$$y(0) = 0$$

Reminder:

$$Q(s) = \frac{1}{Ms^2 + Cs + K}$$

and

$$Y(s) = Q(s) [(Ms + C)y(0) + My'(0)] + R(s)Q(s)$$

Examples

MSD system with $M = 1$, $C = 0$ and $K = 1$ is resting.

At $t = 1$ we impose a "shock input".

$$y''(t) + y(t) = -\delta(t - 1), \text{ for } t \geq 0$$

$$y'(0) = 0$$

$$y(0) = 0$$

Reminder:

$$Q(s) = \frac{1}{Ms^2 + Cs + K}$$

and

$$Y(s) = Q(s) [(Ms + C)y(0) + My'(0)] + R(s)Q(s)$$

The result back in t reads:

$$y(t) = -u(t - 1) \sin(t - 1)$$