MATH 20D Spring 2023 Lecture 22.

The Dirac Delta Function and Laplace Transform.

 The deadline for MATLAB homework 4 has been extended until 11:59pm next Friday.

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- Homework 7 is available and due next Tuesday.

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Outline





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Contents



2 Dirac Delta and Initial Value Problems

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Definition

A body *B* experiences a force $\mathcal{F}(t)$ over a time window from $[0, \infty)$. The **impulse** due to \mathcal{F} is value of the integral $\int_0^\infty \mathcal{F}(t) dt$.

• In practice forces only act on bodies for **finite** periods of time. If $\mathcal{F}(t) = 0$ for t > T then we can write the impulse due to \mathcal{F} as

$$\int_0^T \mathcal{F}(t) dt$$

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where m_B is the mass of *B* and v(t) denote the velocity of *B* at time *t*.

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• So the **impulse** due to \mathcal{F} equals the difference between *B*'s **momentum at** t = T versus the momentum of *B* at time t = 0.

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• So the **impulse** due to \mathcal{F} equals the difference between *B*'s **momentum at** t = T versus the momentum of *B* at time t = 0.

Example

Fix $\varepsilon > 0$ and suppose B experiences a force $\mathcal{F}_{\varepsilon}$ which is a constant $1/\varepsilon$ Newtons over the time interval $(0, \varepsilon)$ and 0 for $t > \varepsilon$. Calculate the impulse due to $\mathcal{F}_{\varepsilon}$.

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$$\mathcal{F}_{\varepsilon}(t) = egin{cases} 1/arepsilon, & 0 < t < arepsilon \\ 0, & t > arepsilon. \end{cases}$$

So $\mathcal{F}_{\varepsilon}(t)$ exerts a unit impulse over the time window $(0, \varepsilon)$.

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The **Dirac Delta** "function" $\delta(t)$ is the limit

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• Therefore $\delta(t)$ satisfies:

(i)
$$\int_0^\infty \delta(t) dt = 1$$
 (ii) $\delta(t) = 0$ for $t > 0$.

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$$\delta(t) = \lim_{\varepsilon \to 0^+} \mathcal{F}_{\varepsilon}(t).$$

• The force $\delta(t)$ exerts a unit impulse over an **instantaneous** period of time.

• Therefore $\delta(t)$ satisfies:

(i) $\int_0^{\infty} \delta(t) dt = 1$ (ii) $\delta(t) = 0$ for t > 0.

• Note that if $f: [0, \infty) \to \mathbb{R}$ satisfies condition (ii) then $\int_0^\infty f(t)dt = 0$. So rigorously speaking $\delta(t)$ is **not** a function but something called a distribution.

• Given $f: [0, \infty) \to \mathbb{R}$ piecewise continuous we define

$$\int_0^\infty f(t)\delta(t)dt = \lim_{\varepsilon \to 0^+} \int f(t)\mathcal{F}_\varepsilon(t)dt.$$

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• Given $f: [0, \infty) \to \mathbb{R}$ piecewise continuous we define

$$\int_0^\infty f(t)\delta(t)dt = \lim_{\varepsilon \to 0^+} \int f(t)\mathcal{F}_\varepsilon(t)dt.$$

• If $a \ge 0$ is constant we define $\int_0^\infty f(t)\delta(t-a)dt = \lim_{\varepsilon \to 0^+} \int f(t)\mathcal{F}_{\varepsilon}(t-a)dt$

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Example

(a) Evaluate $\int_0^\infty \sin(3t)\delta(t-\pi/2)dt$.

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- (a) Evaluate $\int_0^\infty \sin(3t)\delta(t-\pi/2)dt$.
- (b) Evaluate $\int_0^\infty e^{-2t} \delta(t-1) dt$.

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- (a) Evaluate $\int_0^\infty \sin(3t)\delta(t-\pi/2)dt$.
- (b) Evaluate $\int_0^\infty e^{-2t} \delta(t-1) dt$.
- (c) Let $a \ge 0$ be constant. Show that $\mathscr{L}{\delta(t-a)}(s) = e^{-as}$.

Contents





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Differentiating a Step Function

• Suppose p(t) and q(t) are functions. Consider the initial value problem $y''(t) + p(t)y'(t) + q(t)y(t) = \delta(t), \quad y(0) = y_0, \quad y'(0) = y_1.$ (1)

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Definition

The solution to the initial value problem (1) is defined as the limit

 $y(t) = \lim_{\varepsilon \to 0^+} y_{\varepsilon}(t)$

where $y_{\varepsilon}(t)$ is the solution to the initial value problem

 $y''(t) + p(t)y'(t) + q(t)y(t) = \mathcal{F}_{\varepsilon}(t-a), \qquad y(0) = y_0, \quad y'(0) = y_1.$

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Example

(a) Using the definition above, solve the initial value problem

$$y'(t) = \delta(t-a), \qquad y'(0) = 0, \qquad t \ge 0.$$

(b) Rederive your solution to (a) using the fact that $\mathscr{L}{\delta(t-a)}(s) = e^{-as}$.

• As the previous example illustrates, the Laplace transform

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

is a useful short-cut for solving initial value problems involving $\delta(t-a)$.

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Example

A mass attached to a spring is released from rest 1m to the right of it's equilibrium. Exactly π second later the mass is struck by a hammer. The system is governed by the symbolic initial value problem

$$y''(t) + 9y(t) = 3\delta(t - \pi); \quad y(0) = 1, \quad y'(0) = 0.$$

Calculate the function y(t).

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Impulse Response

Definition

Given a differential equation

$$y''(t) + p(t)y'(t) + q(t)y(t) = g(t)$$

the impulse response function is the solution to the initial value problem

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• For a mass-spring equation

$$my''(t) + by'(t) + ky(t) = g(t)$$

the impulse response function describes the motion of the mass when it struck by a hammer while at rest at the spring's equilibrium.

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the impulse response function describes the motion of the mass when it struck by a hammer while at rest at the spring's equilibrium.

Example

Determine the impulse response function associated to the differential equation

$$y'' - 6y' + 13y = g(t)$$