April 15 Math 2306 sec. 60 Spring 2019

Section 16: Laplace Transforms of Derivatives and IVPs

For $y = y(t)$ defined on $[0, \infty)$ having derivatives y', y'' and so forth, if

$$\mathscr{L}\left\{y(t)\right\} = Y(s),$$

then

$$\mathscr{L}\left\{\frac{dy}{dt}\right\} = sY(s) - y(0),$$

$$\mathscr{L}\left\{\frac{d^2y}{dt^2}\right\} = s^2Y(s) - sy(0) - y'(0),$$

$$\vdots$$

$$\mathscr{L}\left\{\frac{d^ny}{dt^n}\right\} = s^nY(s) - s^{n-1}y(0) - s^{n-2}y'(0) - \cdots - y^{(n-1)}(0).$$

Solving IVPs

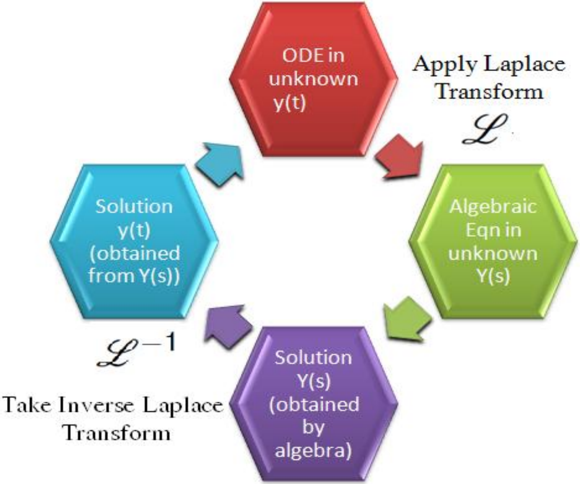


Figure: We use the Laplace transform to turn our DE into an algebraic equation. Solve this transformed equation, and then transform back.

General Form

We get

$$Y(s) = \frac{Q(s)}{P(s)} + \frac{G(s)}{P(s)}$$

where Q is a polynomial with coefficients determined by the initial conditions, G is the Laplace transform of $g(t)$ and P is the **characteristic polynomial** of the original equation.

$$\mathscr{L}^{-1}\left\{\frac{Q(s)}{P(s)}\right\}$$ is called the **zero input response**,

and

$$\mathscr{L}^{-1}\left\{\frac{G(s)}{P(s)}\right\}$$ is called the **zero state response.**

Solve the IVP using the Laplace Transform

(a) $\dfrac{dy}{dt} + 3y = 2t \quad y(0) = 2$

Let $Y(s) = \mathcal{L}\{y(t)\}$

$$\mathcal{L}\{y' + 3y\} = \mathcal{L}\{2t\}$$

$$\mathcal{L}\{y'\} + 3\mathcal{L}\{y\} = 2\mathcal{L}\{t\}$$

$$sY(s) - y(0) + 3Y(s) = \frac{2}{s^2}$$

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

$$(s+3)Y(s) = \frac{2}{s^2} + 2 \quad \Rightarrow \quad Y(s) = \frac{2}{s^2(s+3)} + \frac{2}{s+3}$$

we'll decompose $\dfrac{2}{s^2(s+3)}$

$$\frac{2}{s^2(s+3)} = \frac{A}{s} + \frac{B}{s^2} + \frac{C}{s+3}$$ Clear fractions

$$2 = As(s+3) + B(s+3) + Cs^2$$

$$2 = A(s^2+3s) + B(s+3) + Cs^2$$

$$2 = (A+C)s^2 + (3A+B)s + 3B$$

Match coefficients

$$A + C = 0 \implies C = -A = \frac{2}{9}$$

$$3A + B = 0 \implies A = \frac{-B}{3} = \frac{-2}{9}$$

$$3B = 2 \implies B = \frac{2}{3}$$

$$Y(s) = \frac{-2/9}{s} + \frac{2/3}{s^2} + \frac{2/9}{s+3} + \frac{2}{s+3}$$

$$Y(s) = \frac{-2/9}{s} + \frac{2/3}{s^2} + \frac{20/9}{s+3}$$

The solution to the IVP $y(t) = \mathcal{L}^{-1}\{Y(s)\}$.

$$y(t) = \mathcal{L}^{-1}\left\{\frac{-2/9}{s} + \frac{2/3}{s^2} + \frac{20/9}{s+3}\right\}$$

$$= \frac{-2}{9}\mathcal{L}^{-1}\left\{\frac{1}{s}\right\} + \frac{2}{3}\mathcal{L}^{-1}\left\{\frac{1}{s^2}\right\} + \frac{20}{9}\mathcal{L}^{-1}\left\{\frac{1}{s+3}\right\}$$

$$\boxed{y(t) = \frac{-2}{9} + \frac{2}{3}t + \frac{20}{9}e^{-3t}}$$

Solve the IVP using the Laplace Transform

$$y''+4y'+4y = te^{-2t} \quad y(0)=1, y'(0)=0$$

Let $\mathcal{L}\{y(t)\} = Y(s)$

$$\mathcal{L}\{y''+4y'+4y\} = \mathcal{L}\{te^{-2t}\}$$

$$\mathcal{L}\{y''\} + 4\mathcal{L}\{y'\} + 4\mathcal{L}\{y\} = \mathcal{L}\{te^{-2t}\}$$

$$\mathcal{L}\{t\} = \frac{1}{s^2}$$

$$s^2Y(s) - sy(0) - y'(0) + 4\left(sY(s) - y(0)\right) + 4Y(s) = \frac{1}{(s+2)^2}$$

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

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

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

$$s^2+4s+4 = (s+2)^2$$

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

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

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

$$\mathcal{L}\{t^3\} = \frac{3!}{s^4} \quad \text{so} \quad \mathcal{L}\{t^3 e^{-2t}\} = \frac{3!}{(s+2)^4}$$

The solution to the IVP $y(t) = \mathcal{L}^{-1}\{Y(s)\}$

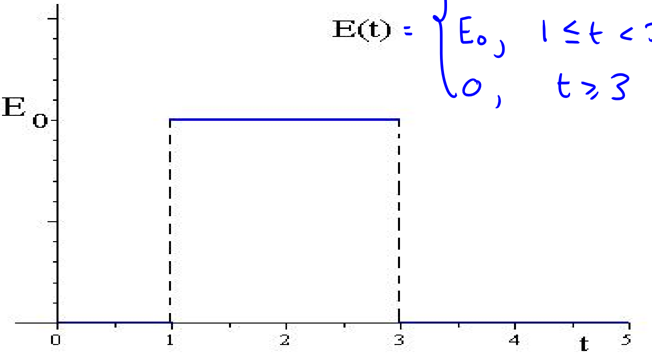
$$y(t) = \mathcal{L}^{-1}\left\{\frac{1}{(s+2)^4}\right\} + \mathcal{L}^{-1}\left\{\frac{1}{s+2}\right\} + 2\mathcal{L}^{-1}\left\{\frac{1}{(s+2)^2}\right\}$$

$$= \frac{1}{3!}\mathcal{L}^{-1}\left\{\frac{3!}{(s+2)^4}\right\} + \mathcal{L}^{-1}\left\{\frac{1}{s+2}\right\} + 2\mathcal{L}^{-1}\left\{\frac{1}{(s+2)^2}\right\}$$

$$y(t) = \frac{1}{3!} t^3 e^{-2t} + e^{-2t} + 2t e^{-2t}$$

Solve the IVP

An LR-series circuit has inductance $L = 1$h, resistance $R = 10\Omega$, and applied force $E(t)$ whose graph is given below. If the initial current $i(0) = 0$, find the current $i(t)$ in the circuit.



$$E(t) = \begin{cases} 0, & 0 \le t < 1 \\ E_0, & 1 \le t < 3 \\ 0, & t \ge 3 \end{cases}$$

The ODE $\quad L\frac{di}{dt} + Ri = E$

LR Circuit Example

Convert E to unit step form.

$$E(t) = 0 - 0\mathcal{U}(t-1) + E_0\mathcal{U}(t-1) - E_0\mathcal{U}(t-3) + 0\mathcal{U}(t-3)$$

$$L = 1h \quad \text{and} \quad R = 10\,\Omega$$

so the IVP is

$$\frac{di}{dt} + 10i = E_0\mathcal{U}(t-1) - E_0\mathcal{U}(t-3), \quad i(0) = 0$$

Let $I(s) = \mathscr{L}\{i(t)\}$.

$$\mathscr{L}\left\{\frac{di}{dt}\right\} + 10\mathscr{L}\{i\} = \mathscr{L}\{E_0\mathcal{U}(t-1)\} - \mathscr{L}\{E_0\mathcal{U}(t-3)\}$$

$$sI(s) - \underset{0}{\underset{\shortparallel}{i(0)}} + 10I(s) = E_0\frac{e^{-s}}{s} - E_0\frac{e^{-3s}}{s}$$

$$(s+10)I(s) = \frac{E_0 e^{-s}}{s} - \frac{E_0 e^{-3s}}{s}$$

$$I(s) = \frac{E_0 e^{-s}}{s(s+10)} - \frac{E_0 e^{-3s}}{s(s+10)}$$

We'll decompose $\frac{1}{s(s+10)}$

$$\frac{1}{s(s+10)} = \frac{A}{s} + \frac{B}{s+10} \implies 1 = A(s+10) + Bs$$

Set $s=0$ $\quad 1 = 10A \quad A = \frac{1}{10}$

Set $s=-10$ $\quad 1 = -10B \quad B = \frac{-1}{10}$

$$I(s) = E_0 e^{-s}\left(\frac{1/10}{s} - \frac{\frac{1}{10}}{s+10}\right) - E_0 e^{-3s}\left(\frac{1/10}{s} - \frac{1/10}{s+10}\right)$$

$$\mathcal{L}^{-1}\left\{e^{-as}F(s)\right\} = f(t-a)\mathcal{U}(t-a)$$

where $\quad f(t) = \mathcal{L}^{-1}\left\{F(s)\right\}$

Note

$$\mathcal{L}^{-1}\left\{E_0\left(\frac{\frac{1}{10}}{s} - \frac{\frac{1}{10}}{s+10}\right)\right\} = E_0 \frac{1}{10}\mathcal{L}^{-1}\left\{\frac{1}{s}\right\} - E_0 \frac{1}{10}\mathcal{L}^{-1}\left\{\frac{1}{s+10}\right\}$$

$$= \frac{E_0}{10} - \frac{E_0}{10} e^{-10t}$$

The Charge $i(t) = \mathcal{L}^{-1}\{I(s)\}$

$$i(t) = \mathcal{L}^{-1}\left\{e^{-s}\left[E_0\left(\frac{\frac{1}{10}}{s} - \frac{\frac{1}{10}}{s+10}\right)\right]\right\} - \mathcal{L}^{-1}\left\{e^{-3s}\left[E_0\left(\frac{1/10}{s} - \frac{\frac{1}{10}}{s+10}\right)\right]\right\}$$

$$i(t) = \left(\frac{E_0}{10} - \frac{E_0}{10}e^{-10(t-1)}\right)u(t-1) - \left(\frac{E_0}{10} - \frac{E_0}{10}e^{-10(t-3)}\right)u(t-3)$$