

Forced oscillation and resonance

MATH 2250 Lecture 26
Book section 10.1

October 28, 2019

Laplace transforms

We are comfortable solving some second-order constant coefficient equations:

$$x''(t) + a_1x'(t) + a_0x(t) = f(t),$$

but our success depends on the form of $f(t)$.

For example, if f is discontinuous, we do not have a good way to solve this equation.

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First couple of lectures: understand the transform.

Given $f(t)$ for $t \geq 0$, the Laplace transform of f is defined as

$$F(s) = \mathcal{L}\{f(t)\} =: \int_0^{\infty} e^{-st} f(t) dt.$$

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Example (Example 10.1.1)

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Compute $F(s) = \mathcal{L}\{f\}$ for $f(t) = 1$.

Example (Example 10.1.2)

Compute $F(s) = \mathcal{L}\{f\}$ for $f(t) = e^{at}$ for some (possibly complex!) scalar a .

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A property of Laplace transforms that we will use extensively is *linearity*.

The Laplace transform \mathcal{L} is a **linear** operator, i.e.,

$$\begin{aligned}\mathcal{L}\{f(t) + g(t)\} &= \mathcal{L}\{f(t)\} + \mathcal{L}\{g(t)\} \\ \mathcal{L}\{cf(t)\} &= c\mathcal{L}\{f(t)\},\end{aligned}$$

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Compute $F(s) = \mathcal{L}\{f\}$ for $f(t) = \cos at$ for a a real-valued scalar.

Example (Example 10.1.6)

Compute $F(s) = \mathcal{L}\{f\}$ for $f(t) = 3e^{2t} + 2\sin^2(3t)$.

Inverse Laplace transforms

Laplace transforms have existence and uniqueness properties:

If $f(t)$ is piecewise continuous and satisfies

$$|f(t)| \leq Me^{ct}, \quad \text{for all } t \geq T,$$

for some M and c , and T , then $F(s)$ exists and is unique for all $s > c$.

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Example

Compute the inverse Laplace transform of $F(s) = \frac{1}{s}$ and $G(s) = \frac{s}{s^2+9}$ with $s > 0$.