MTH 211

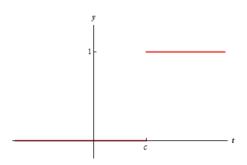
Ordinary Differential Equations

Growth and Decay (Heaviside Function)

The function is the Heaviside function and is defined as,

$$u_{c}\left(t
ight) = egin{cases} 0 & ext{if }t < c\ 1 & ext{if }t \geq c \end{cases}$$

Here is a graph of the Heaviside function.



Heaviside functions are often called step functions. Here is some alternate notation for Heaviside functions.

$$u_{c}\left(t
ight) =u\left(t-c
ight) =H\left(t-c
ight)$$

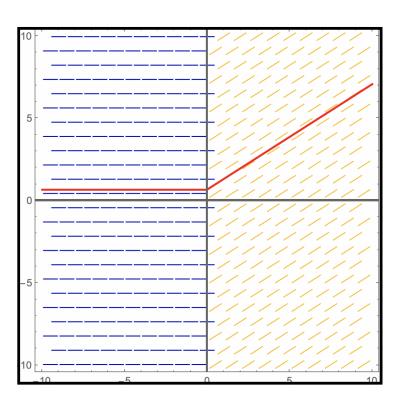




$$\frac{d}{dt}(u(t)) = \delta(t)$$

Growth and Decay (Dirac Delta Function)

$$\frac{dy}{dt} = au(t-c)$$
$$y(t) = C + a(t-c)u(t-c)$$







Growth and Decay (Dirac Delta Function)

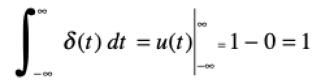
$$\frac{d}{dt}(u(t)) = \delta(t)$$

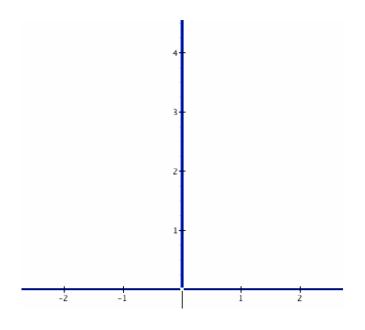
Dirac Delta Function

1.
$$\delta(t-a)=0, \;\; t
eq a$$

2.
$$\int_{a-arepsilon}^{a+arepsilon}\delta\left(t-a
ight)\,dt=1, \quad arepsilon>0$$

3.
$$\int_{a-arepsilon}^{a+arepsilon}f\left(t
ight)\delta\left(t-a
ight)\,dt=f\left(a
ight),\qquad arepsilon>0$$



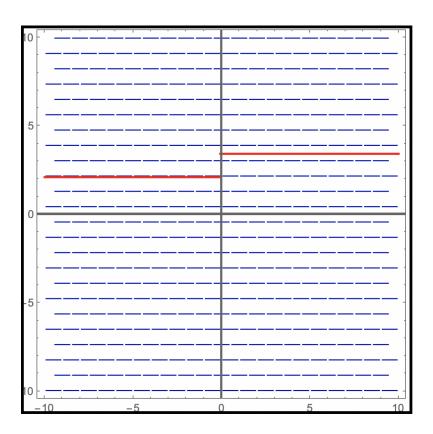






Growth and Decay (Dirac Delta Function)

$$\frac{dy}{dt} = a\delta(t - c)$$
$$y(t) = C + au(t - c)$$







MTH 211

Ordinary Differential Equations

Growth and Decay (Dirac Delta Function)

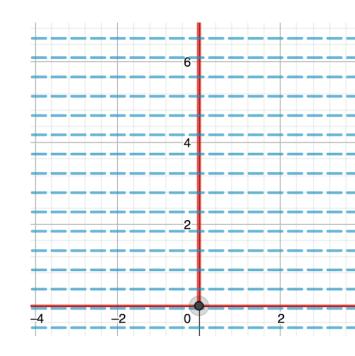
$$\int_{-\infty}^{\infty} \delta(t) dt = u(t) \Big|_{-\infty}^{\infty} = 1 - 0 = 1$$

$$\int_{-\infty}^{\infty} \delta(t) f(t) dt = f(0)$$

$$\int_{-\infty}^{\infty} \delta(t) e^{t} dt = e^{0} = 1$$

$$\int_{-\infty}^{\infty} \delta(t) \sin t \ dt = 0$$

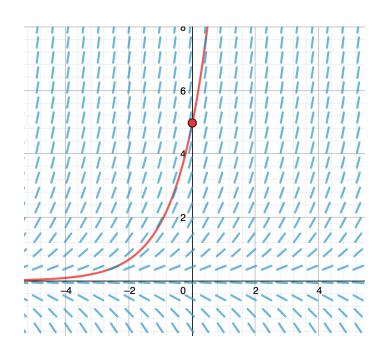
$$\int_{-\infty}^{\infty} \delta(t-T) e^{t} dt = e^{t-T}$$







Growth and Decay

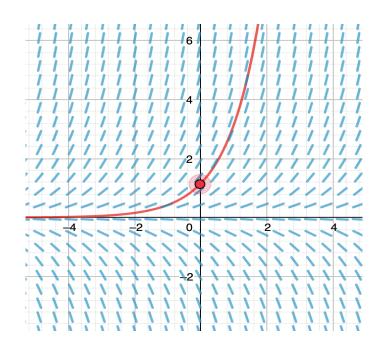


$$\frac{dy}{dt} = ay + u(t - c)$$
$$y(t) = Ce^{at} + e^{a(t - c)}u(t - c)$$





Growth and Decay

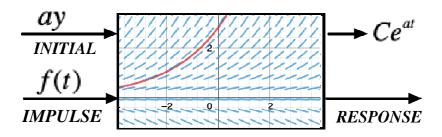


$$\frac{dy}{dt} = ay + \delta(t - c)$$
$$y(t) = Ce^{at} + e^{a(t - c)}u(t - c)$$





Growth and Decay (Systems Model)





$$\bullet \quad \frac{dy}{dt} = ay + u(t - T) \implies y(t) = Ce^{at} + e^{a(t - T)}u(t - T)$$



$$\bullet \quad \frac{dy}{dt} = ay + \delta(t - T) \implies y(t) = Ce^{at} + e^{a(t - T)}u(t - T)$$