

- F19** · Potensserielös. till de.
· Laplacestransformer

$$y'' + 4y = \sin 2x$$

$$r^2 + 4 = 0$$

$$r = \pm 2i$$

$$y_h = C_1 \cdot \cos 2x + C_2 \cdot \sin 2x$$

Ansatz $y_p = \operatorname{Im}(e^{2ix})$ eller

$$y_p = x(A \cdot \sin 2x + B \cdot \cos 2x)$$

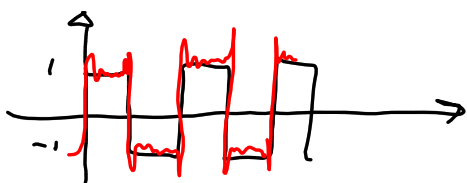
↑ p.g.a y_h .

$$y'' + 4y = \sin 2x \cdot e^x$$

$$y_p = \operatorname{Im}(e^{i2x+ix})$$

eller

$$y_p = (A \sin 2x + B \cos 2x) e^x$$



$$\sum_{k=1}^{\infty} \sin(2k+1)x =$$

=

Maclaurinserie för x nära 0

$$f(x) = f(0) + \frac{f'(0)}{1!} \cdot x + \frac{f''(0)}{2!} \cdot x^2 + \frac{f'''(0)}{3!} \cdot x^3 + \dots$$

Taylorserie för x nära a

$$f(x) = f(a) + \frac{f'(a)}{1!} \cdot (x-a) + \frac{f''(a)}{2!} \cdot (x-a)^2 + \dots$$

Potensserie lösn

ur "Material till Lek 18" i Fronter.

2a) $y' = x - y$ b.v. $y(0) = 0 \Rightarrow C_0 = 0$ \Leftrightarrow $y' + y = x$ ^(*) d.e

Sätt:
$$\begin{cases} y = \sum_{k=0}^{\infty} C_k \cdot x^k = C_0 + C_1 \cdot x + C_2 x^2 + C_3 x^3 + \dots \\ y' = \sum_{k=1}^{\infty} C_k \cdot k \cdot x^{k-1} = C_1 + C_2 \cdot 2 \cdot x + C_3 \cdot 3 x^2 + \dots \end{cases}$$

ins. i d.e (*)

$$\sum_{k=1}^{\infty} C_k \cdot k \cdot x^{k-1} + \sum_{k=0}^{\infty} C_k \cdot x^k = x$$

bytt index \downarrow vill ha lika x-termer.

$$\sum_{k=0}^{\infty} C_{k+1} (k+1) \cdot x^k + \sum_{k=0}^{\infty} C_k \cdot x^k = x$$

$$\sum_{k=0}^{\infty} (C_{k+1} (k+1) + C_k) \cdot x^k = 1 \cdot x$$

$k=0: (x^0): C_1 \cdot 1 + C_0 = 0 \Rightarrow \underline{C_1 = -C_0 = 0}$

$k=1: (x^1): C_2 \cdot 2 + C_1 = 1 \Rightarrow \underline{C_2 = \frac{1}{2}}$

$k=2: (x^2): C_3 \cdot 3 + C_2 = 0 \Rightarrow C_3 = -\frac{C_2}{3} = -\frac{1}{3 \cdot 2}$

$k=3: (x^3): C_4 \cdot 4 + C_3 = 0 \Rightarrow C_4 = -\frac{C_3}{4} = \frac{1}{4 \cdot 3 \cdot 2}$

⋮

$C_5 = -\frac{1}{5 \cdot 4 \cdot 3 \cdot 2 \cdot 1} = -\frac{1}{5!}$

$$\begin{aligned} \therefore c_0 &= 0 \\ c_1 &= 0 \\ c_2 &= \frac{1}{2} \\ c_3 &= -\frac{1}{3!} \end{aligned}$$

$$c_4 = \frac{1}{4!}$$

$$c_5 = -\frac{1}{5!}$$

$$\begin{aligned} y &= c_0 + c_1 x + c_2 x^2 + c_3 x^3 + \dots \\ &= 0 + 0 + \frac{1}{2} x^2 - \frac{1}{3!} x^3 + \frac{1}{4!} x^4 - \frac{1}{5!} x^5 + \dots \end{aligned}$$

$$e^x = 1 + x + \frac{x^2}{2} + \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$$

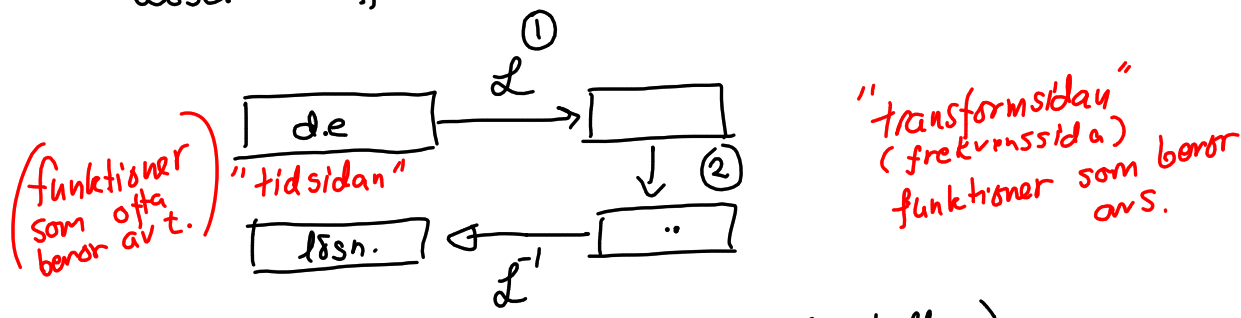
$$e^{-x} = 1 - x + \frac{x^2}{2!} - \frac{x^3}{3!} + \frac{x^4}{4!} + \dots$$

= y

Svar: $y = e^{-x} - (1-x)$

Laplace transform

löser differentialekvationer genom att.



- ① Laplacetransformering (tabeller)
- ② Om skrivning - partialbråksuppdelning
- ③ Invers transformering (tabeller)

Laplacetransformen av $f(t)$

LI:
tabell-
saml.

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

Existerar bara om den generaliserade integralen konvergerar. $\Rightarrow s > 0$ och $f(t)$ inte växer snabbare än e^{kt}
 $\text{Re}(s) > 0$

$$f(t) \leq C \cdot e^{kt}$$

där $s > k$

$$\begin{aligned}
 \text{Ex)} \quad f(t) &= 1 \\
 \mathcal{L}\{1\} &= \int_0^{\infty} 1 \cdot e^{-st} dt = \left[\frac{e^{-st}}{-s} \right]_0^{\infty} = \\
 &= \lim_{w \rightarrow \infty} \left(\underbrace{\frac{e^{-sw}}{-s}}_{\rightarrow 0} - \underbrace{\frac{e^{-s \cdot 0}}{-s}}_{\frac{1}{-s}} \right) = \frac{1}{s}
 \end{aligned}$$

$$L14: \quad \therefore \mathcal{L}\{1\} = \frac{1}{s}$$

$$L2: \quad \mathcal{L}\{k\} = k \cdot \mathcal{L}\{1\} = k \cdot \frac{1}{s}$$

Transf. av en konstant k .

$$\mathcal{L}\{-3\} = -3 \cdot \mathcal{L}\{1\} = -3 \cdot \frac{1}{s}$$

$$\begin{aligned}
 \text{Ex)} \quad f(t) &= e^t \\
 \mathcal{L}\{e^t\} &= \int_0^{\infty} e^t \cdot e^{-st} dt = \int_0^{\infty} e^{(1-s)t} dt = \\
 &= \left[\frac{e^{(1-s)t}}{1-s} \right]_0^{\infty} = \begin{cases} \text{konv. om} \\ 1-s < 0 (\Rightarrow) \\ (\Rightarrow) s > 1 \end{cases} = 0 - \frac{1}{1-s} \\
 &= \frac{1}{s-1}
 \end{aligned}$$

↑
Det räcker att veta att det finns något s som gör att integralen konvergerar för att Laplace transf. ska existera.

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

$$\mathcal{L}\{e^{-t}\} = \frac{1}{s+1}$$

$$\mathcal{L}\{e^{-at}\} = \frac{1}{s+a}$$

L.19

$$\mathcal{L}\{e^{bt}\} = \frac{1}{s-b}$$

Ex) $f(t) = e^{t^2}$
 $\mathcal{L}\{e^{t^2}\} = \int_0^{\infty} e^{t^2} \cdot e^{-st} dt$ konvergerar ej
 för något s
 $\Rightarrow f(t) = e^{t^2}$ har ingen Laplacetransf.
 då e^{t^2} växer snabbare än e^{-st}

Ex) $f(t) = e^{iat} = \cos at + i \sin at$
 $\mathcal{L}\{e^{iat}\} = \int_0^{\infty} e^{iat} \cdot e^{-st} dt = \int_0^{\infty} e^{-t(s-ai)} dt =$
 $= \left[\frac{e^{-t(s-ai)}}{-(s-ai)} \right]_0^{\infty} = 0 - \frac{1}{-(s-ai)}$
 $= \frac{1}{(s-ai)(s+ai)} = \frac{s+ai}{s^2+a^2} = \frac{s}{s^2+a^2} + i \frac{a}{s^2+a^2}$

$$\sin at = \operatorname{Im}[e^{iat}]$$

L22 $\mathcal{L}\{\sin at\} = \mathcal{L}\{\operatorname{Im}(e^{iat})\} = \frac{a}{s^2+a^2}$ ← OBS!

L23 $\mathcal{L}\{\cos at\} = \operatorname{Re} \mathcal{L}\{e^{iat}\} = \frac{s}{s^2+a^2}$ ← OBS!

ex) $\mathcal{L}\{\cos 8t\} = \frac{s}{s^2+64}$

$\mathcal{L}\{\sin 3t\} = \frac{3}{s^2+9}$

ex) $\mathcal{L}^{-1}\left\{\frac{1}{s^2+4}\right\} = \mathcal{L}^{-1}\left\{\frac{1}{2} \cdot \frac{2}{s^2+4}\right\} = \frac{1}{2} \sin 2t$

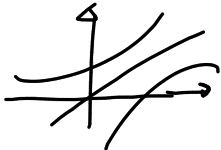
EX) $f(t) = t$

$$\mathcal{L}\{t\} = \int_0^{\infty} t \cdot e^{-st} dt = \text{Part. int.}$$

$$= \left[t \cdot \frac{e^{-st}}{-s} \right]_0^{\infty} - \int_0^{\infty} 1 \cdot \frac{e^{-st}}{-s} dt$$

$$\frac{t}{e^{st}} \rightarrow 0 \quad = 0 - 0 + \left[\frac{e^{-st}}{s \cdot (-s)} \right]_0^{\infty} =$$

då $t \rightarrow \infty$
 då exp växer
 snabbare mot ∞



$$= 0 - \frac{1}{-s^2} = \frac{1}{s^2}$$

L16

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

$$\mathcal{L}\{t^2\} = \frac{2!}{s^3}$$

$$\mathcal{L}\{t^3\} = \frac{3!}{s^4}$$

$$\mathcal{L}\{t^4\} = \frac{4!}{s^5}$$

$$t \int_0^{\infty} t^2 \cdot e^{-st} dt \quad \text{P.I. 2 ggr.}$$

L18

$$\mathcal{L}\{t^n\} = \frac{n!}{s^{n+1}}$$

$$\text{L2: } \mathcal{L}\{a \cdot f(t) + b \cdot g(t)\} = a \cdot F(s) + b \cdot G(s)$$

$$= a \cdot \mathcal{L}\{f(t)\} + b \cdot \mathcal{L}\{g(t)\}$$