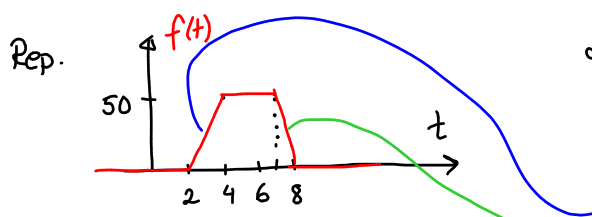


27-28 Integralekvation, Faltung



Laplace transf. $f(t)$.

$$f(t) = \begin{cases} 0 & t < 2 \\ 25t - 50 & 2 \leq t < 4 \\ 50 & 4 \leq t < 7 \\ -50t + 400 & 7 \leq t < 8 \\ 0 & t \geq 8 \end{cases}$$

$$y = kt + m$$

$$k = \frac{\Delta y}{\Delta t} = \frac{50 - 0}{4 - 2} = 25$$

$$0 = 25 \cdot 2 + m \Leftrightarrow m = -50$$

$$\therefore y_1 = 25t - 50$$

$$\rightarrow y = kt + m$$

$$k = \frac{\Delta y}{\Delta t} = \frac{50 - 0}{7 - 8} = -50$$

$$0 = -50 \cdot 8 + m \Leftrightarrow m = 400$$

$$f(t) = (25t - 50) \cdot [\theta(t-2) - \theta(t-4)] + 50 \cdot [\theta(t-4) - \theta(t-7)] + (-50t + 400) [\theta(t-7) - \theta(t-8)] =$$

{ delta opp i }
brytpunkter }

$$f(t) = \theta(t-2) \cdot [25(t-2)] + \theta(t-4) \cdot [\underbrace{-25t + 50 + 50}_{-25(t-4)}] + \theta(t-7) \cdot [\underbrace{-50 - 50t + 400}_{-50(t-7)}] + \theta(t-8) \cdot [\underbrace{50t - 400}_{50(t-8)}]$$

$$\mathcal{L}\{f(t)\} = e^{-2s} \cdot \mathcal{L}\{25t\} + e^{-4s} \cdot \mathcal{L}\{-25t\} + e^{-7s} \cdot \mathcal{L}\{-50t\} + e^{-8s} \cdot \mathcal{L}\{50t\} =$$

$$\mathcal{L}\{f(t)\} = e^{-2s} \cdot \frac{25}{s^2} + e^{-4s} \cdot \left(\frac{-25}{s^2}\right) + e^{-7s} \cdot \left(\frac{-50}{s^2}\right) + e^{-8s} \cdot \frac{50}{s^2}$$

$$= \frac{25}{s^2} \cdot [e^{-2s} - e^{-4s} - 2e^{-7s} + 2e^{-8s}]$$

T. kap 5.1

Test 1)

$$\begin{cases} x' + x - y' + y = 0 \\ x' - x + y' + y = 0 \end{cases} \quad \begin{array}{l} x(0) = 3 \\ y(0) = 4 \end{array}$$

Laplace transf.

$$\begin{aligned} \mathcal{L}\{x\} &= X(s) = X \\ \mathcal{L}\{y\} &= Y \\ \mathcal{L}\{x'\} &= s \cdot X - \underbrace{x(0)}_{=3} = sX - 3 \\ \mathcal{L}\{y'\} &= s \cdot Y - \underbrace{y(0)}_{=4} = sY - 4 \end{aligned}$$

$$\begin{cases} (sX - 3) + X - (sY - 4) + Y = 0 \\ (sX - 3) - X + (sY - 4) + Y = 0 \end{cases}$$

$$\begin{cases} (s+1)X + (-s+1)Y = 3-4 \\ (s-1)X + (s+1)Y = 3+4 \end{cases}$$

$$\underbrace{\begin{pmatrix} (s+1) & (-s+1) \\ s-1 & s+1 \end{pmatrix}}_A \underbrace{\begin{pmatrix} X \\ Y \end{pmatrix}}_b = \underbrace{\begin{pmatrix} -1 \\ 7 \end{pmatrix}}_c$$

$$X = \frac{\det A_1(b)}{\det A} = \frac{\begin{vmatrix} -1 & -(s-1) \\ 7 & s+1 \end{vmatrix}}{\begin{vmatrix} s+1 & -(s-1) \\ s-1 & s+1 \end{vmatrix}} = \frac{-(s+1) + 7(s-1)}{(s+1)^2 + (s-1)^2}$$

$$X = \frac{-s-1+7s-7}{s^2+2s+1+s^2-2s+1} = \frac{6s-8}{2(s^2+1)}$$

$$= 3 \frac{s}{s^2+1} - 4 \frac{1}{s^2+1}$$

$\sim \cos t$ $\sim \sin t$

$$\underline{x(t) = 3 \cos t - 4 \sin t.}$$

$$Y = \frac{\det A_2(b)}{\det A} = \frac{\begin{vmatrix} s+1 & -1 \\ s-1 & 7 \end{vmatrix}}{2(s^2+1)} = \frac{7s+7-(s-1)(-1)}{2(s^2+1)}$$

$$Y = \frac{8s+6}{2(s^2+1)} = 4 \frac{s}{s^2+1} + 3 \cdot \frac{1}{s^2+1}$$

\sim
cost \sim sint

$$\underline{y(t) = 4 \cos t + 3 \sin t}$$

Laplace transf. av integral

Härledning:

$$g(t) = \int_0^t f(x) dx$$

$$\text{Sök: } \mathcal{L}\left\{\int_0^t f(x) dx\right\} =$$

$$\mathcal{L}\{g(t)\} = G(s).$$

Derivera m.a.p t.

$$g'(t) = \frac{d}{dt} \left(\int_0^t f(x) dx \right) = f(t)$$

Laplace transf.

$$\text{VL: } \mathcal{L}\{g'(t)\} = s \cdot G(s) - g(0)$$

$$\text{HL: } \mathcal{L}\{f(t)\} = F(s)$$

$$\therefore s \cdot G(s) - \underbrace{g(0)}_{?} = F(s)$$

$$g(0) = \int_0^0 f(x) dx = 0$$

$$s \cdot G(s) - 0 = F(s)$$

$$G(s) = \frac{1}{s} \cdot F(s)$$

$$\therefore \mathcal{L}\left\{\int_0^t f(x) dx\right\} = \frac{1}{s} \cdot F(s) = \frac{1}{s} \cdot \mathcal{L}\{f(t)\}.$$

$$\frac{14s+2}{(s+1)^2+4} = \frac{14(s+1-1)}{(s+1)^2+4} + \frac{2}{(s+1)^2+4}$$

$$= 14 \cdot \frac{s+1}{(s+1)^2+2^2} - \frac{12}{14+2} \cdot \frac{1}{(s+1)+2}$$

$$= 14 \cdot \frac{s+1}{(s+1)^2+2^2} - 6 \cdot \frac{2}{(s+1)^2+2^2}$$

$$= 14 \cdot \left. \frac{s}{s^2+2^2} \right|_{s \rightarrow s+1} - 6 \cdot \left. \frac{2}{s^2+2^2} \right|_{s \rightarrow s+1}$$

$$\cos 2t \cdot \tilde{e}^t \quad \sin 2t \cdot \tilde{e}^t$$

$$y(t) = 14 \cdot \cos 2t \cdot \tilde{e}^t - 6 \sin 2t \cdot \tilde{e}^t$$

Test.
22a) $y(t) + \int_0^t y(x) dx = 1$

integral ekvation.

Sök: $y(t)$.

Laplace transformera.

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

$$\mathcal{L}\left\{\int_0^t y(x) dx\right\} = \frac{1}{s} \cdot Y$$

L9

$$\mathcal{L}\{1\} = \frac{1}{s}$$

$$Y + \frac{1}{s} \cdot Y = \frac{1}{s}$$

Lös ut Y

$$Y\left(1 + \frac{1}{s}\right) = \frac{1}{s}$$

$$Y = \frac{1}{s\left(1 + \frac{1}{s}\right)} = \frac{1}{s+1}$$

inverstranf.

$$\underline{\underline{y(t) = e^{-t}}}$$

Faltning

	Mult. på tidsidan	Transformsidan (frekvenssidan)
L5	$t \cdot f(t)$	$-F'(s) = -\frac{d}{ds} \mathcal{L}\{f(t)\}$
L4	$e^{at} \cdot f(t)$ ↑ dämpning/förstärkn.	$F(s)_{s \rightarrow s-a} = F(s-a)$ $= \mathcal{L}\{f(t)\}_{s \rightarrow s-a}$ skiftning på transf. sidan

faltning
(convolution)

$$f(t) * g(t) =$$

Produkt på
transf. sidan.

$$F(s) \cdot G(s)$$

$$= (f * g)(t) =$$

$$= \int_0^t f(t-x) \cdot g(x) dx =$$

"vikt funktion"

$$= \int_0^t f(x) \cdot g(t-x) dx$$

"vikt funktion"

$$\mathcal{L}\{f * g(t)\} = \mathcal{L}\left\{\int_0^t f(t-x) \cdot g(x) dx\right\} = F(s) \cdot G(s) = \mathcal{L}\{f(t)\} \cdot \mathcal{L}\{g(t)\}.$$

$$\text{ex) } f(t) = \underbrace{\int_0^t \sin x \cdot \cos(t-x) dx}_{(\sin * \cos)(t)}$$

Faltungen beruhen auf t .

$$\begin{aligned} \mathcal{L}\{f(t)\} &= \mathcal{L}\{\sin t\} \cdot \mathcal{L}\{\cos(t)\} = \\ &= \frac{1}{s^2+1} \cdot \frac{s}{s^2+1} = \frac{s}{(s^2+1)^2} \\ &= \frac{1}{2} \frac{2s}{(s^2+1)^2} \\ &\quad \sim \\ &\quad t \cdot \sin t \quad (\text{L24}) \end{aligned}$$

$$\underline{f(t) = \frac{1}{2} \cdot t \cdot \sin t}$$

$$\begin{aligned} \mathcal{L}\left\{ \underbrace{\int_0^t 1 \cdot f(x) dx}_{1 * f(t)} \right\} &= \mathcal{L}\{1\} \cdot \mathcal{L}\{f(t)\} = \\ &= \frac{1}{s} \cdot F(s). \end{aligned}$$

$$\mathcal{L}\left\{ \underbrace{\int_0^t 1 \cdot y(t-x) dx}_{1 * y(t)} \right\} = \mathcal{L}\{1\} \cdot \mathcal{L}\{y(t)\} = \frac{1}{s} \cdot Y(s).$$

$$\begin{aligned} & \mathcal{L} \left\{ \int_0^t \sin x \cdot \cos(x-t) dx \right\} = \\ & = \mathcal{L} \left\{ \int_0^t \sin x \underbrace{\cos(-(t-x))}_{\cos(t-x)} dx \right\} \quad \cos(-\theta) = \cos \theta \\ & \underbrace{\sin(t) * \cos(t)} = \mathcal{L} \{ \sin(t) \} \cdot \mathcal{L} \{ \cos(t) \} \\ & = \frac{1}{s^2+1} \cdot \frac{s}{s^2+1} = \end{aligned}$$

Extraövningar till Laplace-transf. (finns i Fronter)

4. $f(t) = e^{at} * e^{bt}$

$$\begin{aligned} \mathcal{L} \{ f(t) \} &= \mathcal{L} \{ e^{at} \} \cdot \mathcal{L} \{ e^{bt} \} = \\ &= \frac{1}{s-a} \cdot \frac{1}{s-b} = \frac{1}{(s-a)(s-b)} \end{aligned}$$

$$\frac{1}{(s-a)(s-b)} = \frac{A}{s-a} + \frac{B}{s-b} = \frac{A(s-b) + B(s-a)}{(s-a)(s-b)}$$

$$\begin{aligned} s: & \quad 0 = A+B \\ s^0: & \quad 1 = -b \cdot A - aB \end{aligned} \left. \vphantom{\begin{aligned} s: \\ s^0: \end{aligned}} \right\} \left(\begin{array}{cc|c} 1 & 1 & 0 \\ -b & -a & 1 \end{array} \right) \begin{matrix} \textcircled{b} \\ \downarrow \end{matrix} \sim$$

$$\sim \begin{pmatrix} \overset{A}{1} & \overset{B}{1} & | & 0 \\ 0 & b-a & | & 1 \end{pmatrix} \quad B = \frac{1}{b-a} \quad A = -B = -\frac{1}{b-a}$$

$$\mathcal{L} \{ f(t) \} = \frac{-\frac{1}{b-a}}{(s-a)} \cdot \frac{1}{(s-a)} + \frac{1}{(b-a)} \cdot \frac{1}{(s-b)}$$

$\sim e^{at}$ $\sim e^{bt}$

$$f(t) = -\frac{1}{b-a} \cdot e^{at} + \frac{1}{b-a} \cdot e^{bt} = e^{at} * e^{bt}$$

$$= \int_0^t e^{ax} \cdot e^{b(t-x)} dx = \dots$$

$$\frac{12}{s^7} = \frac{12}{6!} \cdot \frac{6!}{s^7} = \frac{12}{6 \cdot 5 \cdot 4 \cdot 3 \cdot 2 \cdot 1} \cdot \frac{6!}{s^7}$$

$\sim \frac{1}{60} \cdot t^6$

$$y(t) = t + \underbrace{\int_0^t y(x) \cdot \sin(t-x) dx}_{y(t) * \sin(t)}$$

Faltung über t .

Laplace transf.

$$Y = \frac{1}{s^2} + \mathcal{L}\{y\} \cdot \mathcal{L}\{\sin t\}$$

$$Y = \frac{1}{s^2} + Y \cdot \frac{1}{s^2+1}$$

Lös ut Y

$$Y \left(1 - \frac{1}{s^2+1}\right) = \frac{1}{s^2}$$

$$Y \left(\frac{s^2+1-1}{s^2+1}\right) = \frac{1}{s^2}$$

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

$$\sim \frac{1}{3!} \cdot \frac{3!}{s^4}$$

$$\sim \frac{1}{6} \cdot t^3$$

$$\underline{y(t) = t + \frac{1}{6} t^3}$$

$$\frac{+(3s+9)}{+(s^2+s+2)} = \frac{3s+9}{(s+\frac{1}{2})^2 + \frac{7}{4}}$$

$$= \frac{3(s+\frac{1}{2}-\frac{1}{2})}{(s+\frac{1}{2})^2 + \frac{7}{4}} + \frac{9}{(s+\frac{1}{2})^2 + \frac{7}{4}}$$

$$= 3 \cdot \frac{(s+\frac{1}{2})}{(s+\frac{1}{2})^2 + \frac{7}{4}} + 2 \cdot \frac{7.5}{\sqrt{7}} \cdot \frac{\frac{\sqrt{7}}{2}}{(s+\frac{1}{2})^2 + (\frac{\sqrt{7}}{2})^2}$$

$$9 - 1.5 = 7.5.$$

$$= 3 \frac{s}{s^2 + (\frac{\sqrt{7}}{2})^2} \Big|_{s \rightarrow s + \frac{1}{2}} + \frac{15}{\sqrt{7}} \cdot \frac{\frac{\sqrt{7}}{2}}{s^2 + (\frac{\sqrt{7}}{2})^2} \Big|_{s \rightarrow s + \frac{1}{2}}$$

$$3 \cdot \cos \frac{\sqrt{7}}{2} t \quad e^{-\frac{1}{2}t} + \frac{15}{\sqrt{7}} \cdot \sin \frac{\sqrt{7}}{2} t \quad e^{-\frac{1}{2}t}$$