

Formule

Matematika 4

2. vaja

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- $F(s) = \mathcal{L}(f(t)) = \int_0^\infty f(t)e^{-st} dt.$
- $f(t) = \mathcal{L}^{-1}(F(s)) = \frac{1}{2\pi i} \lim_{\tau \rightarrow \infty} \int_{\gamma-iT}^{\gamma+iT} e^{st} F(s) ds,$
kjer je $\gamma > \Re(s).$
- S pomočjo Chauchyjevega izreka o residuih:

$$f(t) = \sum_K \text{Res}(e^{st} F(s), s_k).$$
 - Računanje residoov v polu n -te stopnje s_k :

$$\text{Res}(e^{st} F(s), s_k) = \frac{1}{(n-1)!} \lim_{s \rightarrow s_k} \frac{d^{n-1}}{ds^{n-1}} ((s - s_k)^n e^{st} F(s)).$$
 - Računanje residoov v polu prve stopnje v s_k , če je

$$F(s) = \frac{P(s)}{Q(s)}, \quad \text{Res}(e^{st} F(s), s_k) = e^{s_k t} \frac{P(s_k)}{Q'(s_k)}.$$

Pravila: $a > 0, b \in \mathbb{R}$

Laplaceova transformacija nekaterih funkcij

- I $\mathcal{L}(b_1 f(t) + b_2 g(t)) = b_1 F(s) + b_2 G(s)$
- II $\mathcal{L}((f * g)(t)) = F(s)G(s)$
- III $\mathcal{L}(H(t-a)f(t-a)) = e^{-as} F(s)$

- IV $\mathcal{L}\left(e^{bt} f(t)\right) = F(s-b) \quad \text{V} \quad \mathcal{L}(f(at)) = \frac{1}{a} F\left(\frac{s}{a}\right)$
- VI $\mathcal{L}\left(f^{(n)}(t)\right) = s^n F(s) - s^{n-1} f(0) - s^{n-2} f'(0) - \dots - f^{(n-1)}(0)$
- VII $\mathcal{L}(t^n f(t)) = (-1)^n F^{(n)}(s)$
- VIII $\mathcal{L}\left(\frac{f(t)}{t}\right) = \int_s^\infty F(\sigma) d\sigma \quad \text{IX} \quad \mathcal{L}\left(\int_0^t f(\tau) d\tau\right) = \frac{F(s)}{s}$
- X $\lim_{t \searrow 0} f(t) = \lim_{s \rightarrow \infty} (sF(s)) \quad \text{XI} \quad \lim_{t \rightarrow \infty} f(t) = \lim_{s \rightarrow 0} (sF(s))$

- 6. $\mathcal{L}(\cos(bt)) = \frac{s}{s^2 + b^2}$
- 7. $\mathcal{L}(t \sin(bt)) = \frac{2bs}{(s^2 + b^2)^2}$
- 8. $\mathcal{L}(t \cos(at)) = \frac{s^2 - b^2}{(s^2 + b^2)^2}$
- 9. $\mathcal{L}(\delta(t)) = 1$
- 10. $\mathcal{L}(\delta(t-a)) = \frac{b}{s^2 + b^2}$

Poisci Laplaceovo transformacijo funkcije

Poisci Laplaceovo transformacijo funkcije

- $f(t) = H(t).$
- $\int_0^\infty H(t)e^{-st} dt = \int_0^\infty e^{-st} dt \rightarrow$
 - Ker mora biti $\lim_{t \rightarrow \infty} e^{-st} = 0$, je $\Re(s) > 0.$ \rightarrow
 - $\frac{1}{s} e^{-st} \Big|_0^\infty = \frac{1}{s}.$
 - $\mathcal{L}(H(t)) = \frac{1}{s}, \Re(s) > 0.$

Poisci Laplaceovo transformacijo funkcije

Poisci Laplaceovo transformacijo funkcije

- $f(t) = e^t.$
- $\int_0^\infty e^t e^{-st} dt = \int_0^\infty e^{(1-s)t} dt \rightarrow$
 - Ker mora biti $\lim_{t \rightarrow \infty} e^{(1-s)t} = 0$, je $\Re(s) > 1.$ \rightarrow
 - $\frac{1}{1-s} e^{(1-s)t} \Big|_0^\infty = \frac{1}{s-1}.$
 - $\mathcal{L}(e^t) = \frac{1}{s-1}, \Re(s) > 1.$
- $f(t) = \cos(\omega t).$
- $\cos(\omega t) = \frac{e^{i\omega t} + e^{-i\omega t}}{2} \rightarrow$
 - $\mathcal{L}(e^{i\omega t}) = \frac{1}{s-i\omega} \rightarrow$
 - $\mathcal{L}(e^{-i\omega t}) = \frac{1}{s+i\omega} \rightarrow$
 - $\mathcal{L}(\cos(\omega t)) = \frac{1}{2} \left(\frac{1}{s-i\omega} + \frac{1}{s+i\omega} \right) = \frac{s}{s^2 + \omega^2}.$
 - $\mathcal{L}(\cos(\omega t)) = \frac{s}{s^2 + \omega^2}, \Re(s) > 0.$

Poisci $\mathcal{L}(f(t))$ z uporabo pravil.

Poisci $\mathcal{L}(f(t))$ z uporabo pravil.

- $f(t) = e^{-\lambda t} \cos(\omega t).$
- Uporabimo (6) \rightarrow (IV).
- $\mathcal{L}(\cos(\omega t)) = \frac{s}{s^2 + \omega^2} \rightarrow$
- $\mathcal{L}(e^{-\lambda t} \cos(\omega t)) = \frac{s + \lambda}{(s + \lambda)^2 + \omega^2}.$
- $\mathcal{L}(e^{-\lambda t} \cos(\omega t)) = \frac{s + \lambda}{(s + \lambda)^2 + \omega^2}.$
- $f(t) = t^2 e^{-\lambda t}.$
- Lahko uporabimo (VII) ali pa (2) \rightarrow (IV).
- $\mathcal{L}(t^2) = \frac{2}{s^3} \rightarrow$
- $\mathcal{L}(t^2 e^{-\lambda t}) = \frac{2}{(s + \lambda)^3}.$
- $\mathcal{L}(t^2 e^{-\lambda t}) = \frac{2}{(s + \lambda)^3}.$

Poisci $\mathcal{L}(f(t))$ z uporabo pravil.

Poisci $\mathcal{L}(f(t))$ z uporabo pravil.

- $f(t) = \sin(t - \frac{\pi}{3}).$
- $f(t) = \sin(t - \frac{\pi}{3}).$
- Ne moremo uporabiti (III), ker je $f(t) = H(t) \sin(t - \frac{\pi}{3})$.
- Uporabimo adicijski izrek $\sin t \cos \frac{\pi}{3} - \sin \frac{\pi}{3} \cos t \rightarrow$.
- Uporabimo (I) \rightarrow (5, 6) \rightarrow .
- $\mathcal{L}(f(t)) = \frac{1 - \sqrt{3}s}{2s^2 + 2}.$
- $\mathcal{L}(f(t)) = \frac{2\omega(\omega^2 - 3s^2)}{(s^2 + \omega^2)^3}.$
- $\mathcal{L}(t^2 \sin(\omega t)) = -\frac{2\omega(\omega^2 - 3s^2)}{(s^2 + \omega^2)^3}.$

Poisci $\mathcal{L}(f(t))$ z uporabo pravil.

Poisci $\mathcal{L}(f(t))$ z uporabo pravil.

- $f(t) = \sin^2 t.$
- Uporabimo formulo $\sin^2 t = \frac{1}{2}(1 - \cos(2t)) \rightarrow.$
- Uporabimo (I) $\rightarrow (6) \rightarrow.$

$$\mathcal{L}(f(t)) = \frac{2}{s^3 + 4s}.$$

- $f(t) = \begin{cases} 1 & 0 \leq t \leq 1 \\ 0 & drugod \end{cases}.$
- Lahko zapisemo $f(t) = H(t) - H(t-1).$
- Uporabimo (1) $\rightarrow (III).$
- $\mathcal{L}(f(t)) = \frac{1}{s}(1 - e^{-t}).$

Poisci $\mathcal{L}(f(t))$ z uporabo pravil.

- $f(t) = \int_0^t \frac{1 - e^{-\tau}}{\tau} d\tau.$
- Uporabimo (IX) $\rightarrow (VIII) \rightarrow (2,3).$
- $F(s) = \frac{1}{s} \mathcal{L}\left(\frac{1 - e^{-\tau}}{\tau}\right) \rightarrow$
- $= \frac{1}{s} \int_s^\infty \left(\frac{1}{\sigma} - \frac{1}{\sigma+1}\right) d\sigma \rightarrow$
- $= \int_s^\infty \frac{d\sigma}{\sigma(\sigma+1)} = \ln \frac{\sigma}{\sigma+1} \Big|_s^\infty = -\frac{1}{s} \ln \frac{s}{s+1}$
- $\mathcal{L}\left(\int_0^t \frac{1 - e^{-\tau}}{\tau} d\tau\right) = \frac{1}{s} \ln \frac{s+1}{s}, \Re(s) > 0.$

Poisci $\mathcal{L}(f(t))$ z uporabo pravil.

Poisci $\mathcal{L}^{-1}(f(t))$ z uporabo pravil.

Poisci $\mathcal{L}^{-1}(F(s))$ z uporabo pravil.

$$f(t) = \begin{cases} \sin t & \frac{\pi}{2} \leq t \\ 0 & drugod \end{cases}.$$

- Lahko zapisemo $f(t) = H(t - \frac{\pi}{2}) \sin((t - \frac{\pi}{2}) + \frac{\pi}{2})$.
- Uporabimo (III) → adicijski izrek → (6) →

$$\mathcal{L}(f(t)) = e^{-\frac{\pi}{2}s} \frac{s}{s^2 + 1}.$$

- $\mathcal{L}^{-1}(F(s)) = e^{-t} (\cos t - \sin t)$.

Poisci $\mathcal{L}^{-1}(F(s))$ z uporabo pravil.

$$F(s) = \frac{s^2 - 4}{s^3 + 2s^2 - 3s}.$$

- Lahko zapisemo $F(s) = \frac{s^2 - 4}{s(s+3)(s-1)}$ →.
- Razcepimo na parcialne ulomke
- $\rightarrow F(s) = \frac{4}{3s} + \frac{5}{12(s+3)} - \frac{3}{4(s-1)}$.
- Uporabimo (I) → (1) → (IV) →

$$\mathcal{L}^{-1}(F(s)) = \frac{5e^{-3t}}{12} - \frac{3et}{4} + \frac{4}{3}.$$

- $\mathcal{L}^{-1}(F(s)) = 2(t-1) + e^{-t}(\sin t + 2 \cos t)$.

Poisci $\mathcal{L}^{-1}(F(s))$ z uporabo pravil.

$$F(s) = \frac{s^2 + 4}{s^4 + 2s^3 + 2s^2}.$$

- Lahko zapisemo $F(s) = \frac{s^2 + 4}{s^2(s^2 + 2s + 2)}$ →.
- Razcepimo na parcialne ulomke
- $\rightarrow \frac{2}{s^2 + 2s + 2} + \frac{2}{s^2} - \frac{2}{s} = \frac{2(s+1)+1}{(s+1)^2+1} + \frac{2}{s^2} - \frac{2}{s}$.
- Uporabimo (I) → (2,5,6) → (IV) →

Poisci $\mathcal{L}^{-1}(F(s))$ z uporabo pravil.

Poisci $\mathcal{L}^{-1}(F(s))$ z uporabo pravil.

- $F(s) = \frac{s}{(s^2+1)^2}$.
- Uporabimo (II) \rightarrow (5,6) \rightarrow .
- $\mathcal{L}^{-1}\left(\frac{1}{s^2+1}\right) \mathcal{L}^{-1}\left(\frac{s}{s^2+1}\right) = \int_0^t \sin \tau \cos(t-\tau) d\tau \rightarrow$
- $\cos t \int_0^t \cos \tau \sin \tau d\tau + \sin t \int_0^t \sin^2 \tau d\tau = \tau \rightarrow$
- $\frac{1}{2} t \sin t$
- $\mathcal{L}^{-1}\left(\frac{s}{(s^2+1)^2}\right) = \frac{1}{2} t \sin t$

Poisci $\mathcal{L}^{-1}(F(s))$ s pomočjo residuov.

- $F(s) = \frac{s^2+4}{s^6+2s^4+s^2}$.
- Lahko zapisiemo $F(s) = \frac{s^2+4}{s^2(s^2+1)^2} \rightarrow$.
- Singularne točke 0, i in $-i$ so poli druge stopnje.
- $\text{Res}(e^{st} F(s), i) = \lim_{s \rightarrow i} (e^{st}(s-i)^2 F(s))' = \rightarrow$
- $\left(e^{st} \frac{s^2+1}{s^2(s+i)^2} \right)' \Big|_{s=i} = -\frac{1}{8} e^{it} (-6t - 22i)$.
- $\text{Res}(e^{st}, 0) = 4t$, $\text{Res}(e^{st}, -i) = -\frac{1}{8} e^{-it} (-6t + 22i)$.
- Vsota residuov je $\frac{1}{2}(8t - 11 \sin(t) + 3t \cos(t))$.
- $\mathcal{L}^{-1}(F(s)) = \frac{1}{2}(8t - 11 \sin(t) + 3t \cos(t))$.

Reši diferencialno enačbo

- $F(s) = \frac{s^2+4}{s^6+2s^4+s^2}$.
- Uporabimo (II) \rightarrow (5,6) \rightarrow .
- Lahko zapisiemo $F(s) = \frac{s^2+4}{s^2(s^2+1)^2} \rightarrow$.
- Razcepimo na parcialne ulomke $\rightarrow \frac{4}{s^2} - \frac{4}{s^2+1} - \frac{3}{(s^2+1)^2}$.
- Uporabimo (I) \rightarrow (2,5,6) \rightarrow (II) \rightarrow
- $\mathcal{L}\left(\int_0^t \sin(\tau) \sin(t-\tau) d\tau\right) = \frac{1}{s^2+1} \frac{1}{s^2+1} \rightarrow$
- $\mathcal{L}^{-1}(F(s)) = \frac{1}{2}(8t - 11 \sin(t) + 3t \cos(t))$.

Reši diferencialno enačbo

Reši diferencialno enačbo

$$\ddot{x}(t) + \dot{x}(t) = te^{-t}, x(0) = 0, \dot{x}(0) = 0.$$

- $s^2(\mathcal{L}_t[x(t)](s)) + s(\mathcal{L}_t[x(t)](s)) = \frac{1}{(s+1)^2},$
- $\mathcal{L}_t[x(t)](s) = \frac{1}{s(s+1)^3},$
- $x(t) = 1 - \frac{1}{2}e^{-t}(t(t+2) + 2).$

Reši diferencialno enačbo

Reši diferencialno enačbo

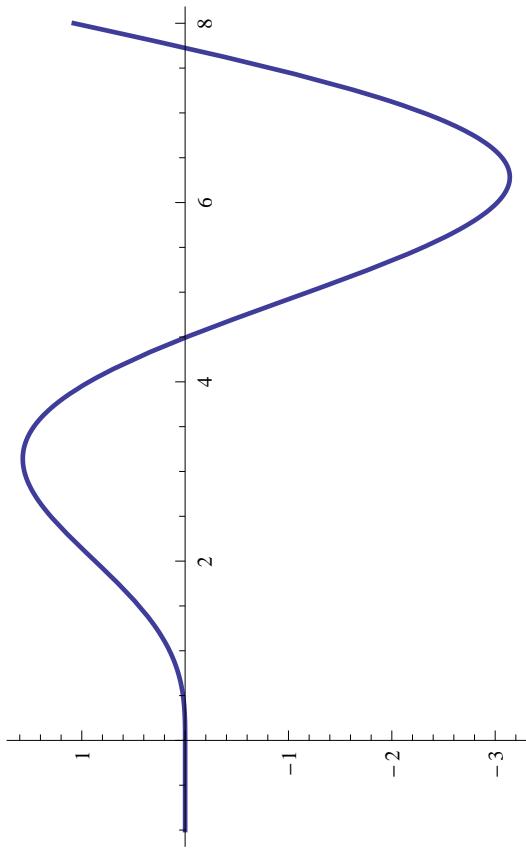
$$\ddot{x}(t) + x(t) = \delta(t), x(0) = 0, \dot{x}(0) = 0.$$

- $s^2\mathcal{L}_t[x(t)](s) + \mathcal{L}_t[x(t)](s) = 1 + sx(0) + \dot{x}(0),$
- $\mathcal{L}_t[x(t)](s) = \frac{1}{s^2+1},$
- $x(t) = \sin t.$

$$\ddot{x}(t) + x(t) = \sin t, x(0) = 0, \dot{x}(0) = 0.$$

- $s^2\mathcal{L}_t[x(t)](s) + \mathcal{L}_t[x(t)](s) = sx(0) + \dot{x}(0) + \frac{1}{s^2+1},$
- $\mathcal{L}_t[x(t)](s) = \frac{1}{(s^2+1)^2},$
- $x(t) = \frac{1}{2}(\sin(t) - t \cos(t)).$

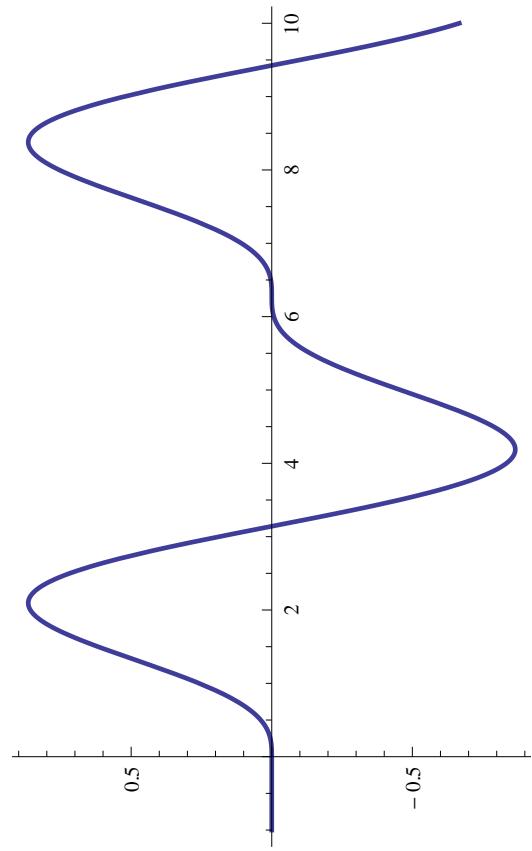
Graf funkcije $x(t)$



Reši diferencialno enačbo

- $\ddot{x}(t) + x(t) = \sin(2t), x(0) = 0, \dot{x}(0) = 0.$
- $s^2 \mathcal{L}_t[x(t)](s) + \mathcal{L}_t[x(t)](s) - sx(0) - \dot{x}(0) = \frac{2}{s^2 + 4},$
 - $\mathcal{L}_t[x(t)](s) = \frac{2}{(s^2 + 1)(s^2 + 4)},$
 - $x(t) = \frac{2}{3} \sin t - \frac{1}{3} \sin(2t).$

Graf funkcije $x(t)$

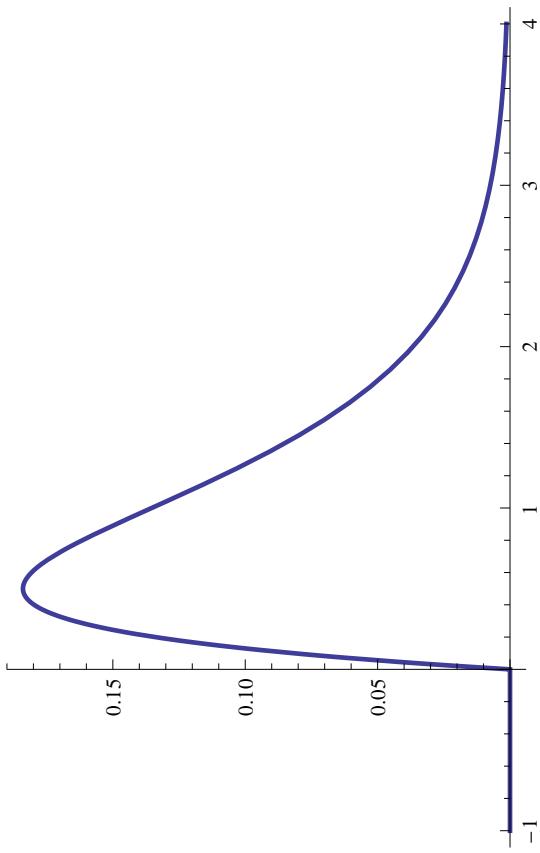


Reši diferencialno enačbo

- $\ddot{x}(t) + 4\dot{x}(t) + 4x(t) = 0, x(0) = 1, \dot{x}(0) = 4.$
- $s^2 (\mathcal{L}_t[x(t)](s)) + 4(\mathcal{L}_t[\dot{x}(t)](s)) + 4(s(\mathcal{L}_t[x(t)](s)) - 1) = s - 4 = 0$
 - $\mathcal{L}_t[x(t)](s) = \frac{s + 8}{(s + 2)^2}$
 - $x(t) = e^{-2t}(6t + 1)$

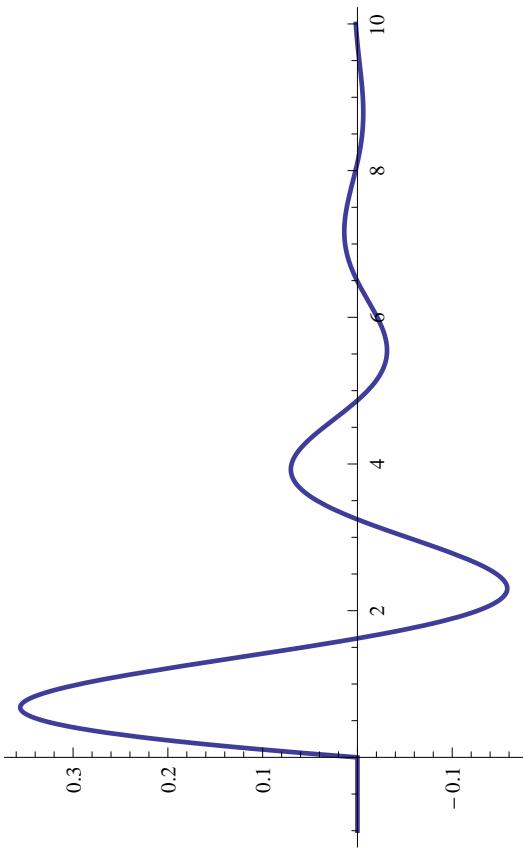
Reši diferencialno enačbo

- $\ddot{x}(t) + 4\dot{x}(t) + 4x(t) = 0, x(0) = 0, \dot{x}(0) = 1.$
- $s^2 \mathcal{L}_t[x(t)](s) + 4s \mathcal{L}_t[\dot{x}(t)](s) + 4 \mathcal{L}_t[x(t)](s) =$
 - $4x(0) + sx(0) + \dot{x}(0),$
 - $\mathcal{L}_t[x(t)](s) = \frac{1}{(s+2)^2},$
 - $x(t) = e^{-2t} t.$



Reši diferencialno enačbo

Graf funkcije $x(t)$



- $\ddot{x}(t) + \dot{x}(t) + 4x(t) = 0, x(0) = 0, \dot{x}(0) = 1.$
- $s^2 \mathcal{L}_t[x(t)](s) + s \mathcal{L}_t[\dot{x}(t)](s) + 4 \mathcal{L}_t[x(t)](s) =$
 - $sx(0) + \dot{x}(0) + x(0),$
 - $\mathcal{L}_t[x(t)](s) \rightarrow \frac{1}{s^2 + s + 4},$
 - $x(t) = \frac{2}{\sqrt{15}} e^{-t/2} \sin\left(\frac{\sqrt{15}t}{2}\right).$

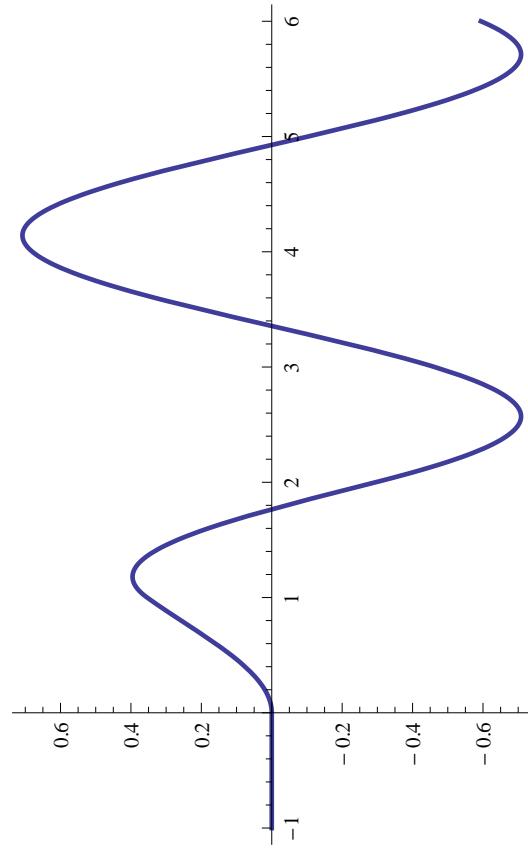
Reši diferencialno enačbo

Reši diferencialno enačbo $\ddot{x}(t) + 4x(t) = \sin(2t)$, $x(0) = 0$, $\dot{x}(0) = 1$.

- $s^2 (\mathcal{L}_t[x(t)](s)) + 4(\mathcal{L}_t[x(t)](s)) - sx(0) - \dot{x}(0) = \frac{2}{s^2 + 4}$,
- $\mathcal{L}_t[x(t)](s) = \frac{s^2 + 6}{(s^2 + 4)^2}$,
- $x(t) = \frac{1}{8}(5\sin(2t) - 2t\cos(2t))$

- $x(0) = 0$, $\dot{x}(0) = 0$ in $f(t) \begin{cases} 1, & 0 \leq t \leq 1 \\ -1, & 1 < t \leq 2 \\ 0, & \text{drugod} \end{cases}$
- $(s^2 + 4)(\mathcal{L}_t[x(t)](s)) = sx(0) + \dot{x}(0) + \frac{1}{s}(1 - 2e^{-s} + e^{-2s})$,
- $\mathcal{L}_t[x(t)](s) = \frac{e^{-2s}(e^s - 1)^2}{s(s^2 + 4)}$,
- $x(t) = \frac{1}{2}(\theta(t-2)\sin^2(2-t) + \theta(t-1)(\cos(2-2t)-1) + \sin^2(t))$.

Graf funkcije $x(t)$



Reši sistem diferencialnih enačb

- $\dot{x}(t) = y(t) - x(t) + z(t)$,
- $\dot{y}(t) = x(t) - y(t)$,
- $\dot{z}(t) = -z(t)$,

- $x(0) = 0$,
 - $y(0) = 0$,
 - $z(0) = 1$.
- $s\mathcal{L}_t[x(t)](s) = -\mathcal{L}_t[x(t)](s) + \mathcal{L}_t[y(t)](s) + \mathcal{L}_t[z(t)](s)$
 - $s\mathcal{L}_t[y(t)](s) = \mathcal{L}_t[x(t)](s) - \mathcal{L}_t[y(t)](s)$
 - $s\mathcal{L}_t[z(t)](s) = -\mathcal{L}_t[z(t)](s) + 1$

- $x(t) = \frac{1}{2}e^{-2t}(e^{2t}-1)$, $y(t) = \frac{1}{2}e^{-2t}(e^t-1)^2$, $z(t) = e^{-t}$

Reši integralsko enačbo

Reši integralsko enačbo

$$\begin{aligned}x(t) &= t^2 + \int_0^t x(\tau) d\tau. \\ \blacktriangleright \quad \mathcal{L}_t[x(t)](s) &= \frac{\mathcal{L}_t[x(t)](s)}{s} + \frac{2}{s^3}, \\ \blacktriangleright \quad \mathcal{L}_t[x(t)](s) &= \frac{2}{(s-1)s^2}, \\ \blacktriangleright \quad x(t) &\rightarrow 2(-t + e^t - 1).\end{aligned}$$

$$\begin{aligned}x(t) &= t + 2 - 2\cos(t) - \int_0^t (t-\tau)x(\tau) d\tau. \\ \blacktriangleright \quad \mathcal{L}_t[x(t)](s) &= -\frac{\mathcal{L}_t[x(t)](s)}{s^2} - \frac{2s}{s^2+1} + \frac{1}{s^2} + \frac{2}{s}, \\ \blacktriangleright \quad \mathcal{L}_t[x(t)](s) &= \frac{s^2+2s+1}{(s^2+1)^2}, \\ \blacktriangleright \quad x(t) &= t \sin(t) + \sin(t).\end{aligned}$$

Reši integralsko enačbo

Reši integro-diferencialno enačbo

$$\begin{aligned}\dot{x}(t) &= t + \int_0^t x(\tau) \cos(t-\tau) d\tau, \quad x(0) = 1 \\ \blacktriangleright \quad s(\mathcal{L}_t[x(t)](s)) - 1 &= \frac{s(\mathcal{L}_t[x(t)](s))}{s^2+1} + \frac{1}{s^2} \\ \blacktriangleright \quad \mathcal{L}_t[x(t)](s) &= \frac{(s^2+1)^2}{s^5} \\ \blacktriangleright \quad x(t) &= -1 + t + \frac{e^{-t/2}}{\sqrt{3}} \left(\sqrt{3} \cos\left(\frac{\sqrt{3}t}{2}\right) - \sin\left(\frac{\sqrt{3}t}{2}\right) \right).\end{aligned}$$

Reši integro-diferencialno enačbo

Reši sistem integralskih enačb

$$\ddot{x}(t) + \int_0^t (x(\tau) + \dot{x}(\tau)) \sin(t - \tau) d\tau = 2 \cos(t),$$

$$x(0) = 0, \quad \dot{x}(0) = 0.$$

$$\blacktriangleright s^2 (\mathcal{L}_t[x(t)](s)) + \mathcal{L}_t[x(t)](s) = \frac{2s}{s^2 + 1},$$

$$\blacktriangleright \mathcal{L}_t[x(t)](s) = \frac{2s}{(s^2 + 1)^2},$$

$$\blacktriangleright x(t) = t \sin(t).$$

$$x(t) = t + \int_0^t y(\tau) d\tau, \quad y(t) = 1 + \int_0^t x(\tau) d\tau$$

$$\blacktriangleright \mathcal{L}_t[x(t)](s) = \frac{\mathcal{L}_t[y(t)](s)}{s} + \frac{1}{s^2}$$

$$\mathcal{L}_t[y(t)](s) = \frac{\mathcal{L}_t[x(t)](s)}{s} + \frac{1}{s}$$

$$\blacktriangleright \mathcal{L}_t[x(t)](s) = \frac{2}{s^2 - 1}, \quad \mathcal{L}_t[y(t)](s) = \frac{2s}{s^2 - 1} - \frac{1}{s}$$

$$\blacktriangleright x(t) = e^{-t} (e^{2t} - 1), \quad y(t) = e^{-t} + e^t - 1$$